**TABEL SPSS**

UJI NORMALITAS

| **Tests of Normality** | | | | | | |
| --- | --- | --- | --- | --- | --- | --- |
|  | Kolmogorov-Smirnova | | | Shapiro-Wilk | | |
|  | Statistic | df | Sig. | Statistic | df | Sig. |
| EPS | .140 | 48 | .119 | .938 | 48 | .135 |
| ROI | .123 | 48 | .122 | .958 | 48 | .355 |
| EVA  RETURN SAHAM | .094  .172 | 48  48 | .200  .112 | .977  .855 | 48  48 | .805  .119 |
| a. Lilliefors Significance Correction | | | |  |  |  |
| \*. This is a lower bound of the true significance. | | | | |  |  |

UJI HETERO

| **Coefficientsa** | | | | | | |
| --- | --- | --- | --- | --- | --- | --- |
| Model | | Unstandardized Coefficients | | Standardized Coefficients | t | Sig. |
| B | Std. Error | Beta |
| 1 | (Constant) | .041 | .165 |  | .246 | .807 |
| EPS | 8.374E-6 | .000 | .107 | .283 | .778 |
| ROI | .327 | .350 | .352 | .934 | .356 |
| EVA | .002 | .014 | .020 | .146 | .885 |
| a. Dependent Variable: ABS\_RES2 | | | |  |  |  |

STATISTIK DESKRIPTIVE

| **Descriptive Statistics** | | | | | |
| --- | --- | --- | --- | --- | --- |
|  | N | Minimum | Maximum | Mean | Std. Deviation |
| EPS | 48 | .1 | 9034.2 | 378.571 | 1354.5365 |
| ROI | 48 | .001 | .716 | .06081 | .114543 |
| EVA | 48 | 8.15 | 14.13 | 12.0023 | 1.06773 |
| RETURN SAHAM | 48 | .002 | 1.314 | .36400 | .310358 |
| Valid N (listwise) | 48 |  |  |  |  |

KOEFISIEN DETERMINAN

| **Model Summaryb** | | | | | | | | | | |
| --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- |
| Model | R | R Square | Adjusted R Square | Std. Error of the Estimate | Change Statistics | | | | | Durbin-Watson |
| R Square Change | F Change | df1 | df2 | Sig. F Change |
| 1 | .895a | .802 | .788 | .142888 | .802 | 59.245 | 3 | 44 | .000 | 1.391 |
| a. Predictors: (Constant), EVA, EPS, ROI | | | |  |  |  |  |  |  |  |
| b. Dependent Variable: RETURN SAHAM | | | |  |  |  |  |  |  |  |

UJI F

| **ANOVAb** | | | | | | |
| --- | --- | --- | --- | --- | --- | --- |
| Model | | Sum of Squares | df | Mean Square | F | Sig. |
| 1 | Regression | 3.629 | 3 | 1.210 | 59.245 | .000a |
| Residual | .898 | 44 | .020 |  |  |
| Total | 4.527 | 47 |  |  |  |
| a. Predictors: (Constant), EVA, EPS, ROI | | | |  |  |  |
| b. Dependent Variable: RETURN SAHAM | | | |  |  |  |

REGRESI LINIER BERGANDA

| **Coefficientsa** | | | | | | | | | | | |
| --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- |
| Model | | Unstandardized Coefficients | | Standardized Coefficients | t | Sig. | Correlations | | | Collinearity Statistics | |
| B | Std. Error | Beta | Zero-order | Partial | Part | Tolerance | VIF |
| 1 | (Constant) | .127 | .240 |  | .531 | .598 |  |  |  |  |  |
| EPS | .000 | .000 | -.927 | -4.932 | .000 | .656 | -.597 | -.331 | .128 | 7.832 |
| ROI | 4.597 | .510 | 1.697 | 9.014 | .000 | .831 | .805 | .605 | .127 | 7.855 |
| EVA | .003 | .020 | .011 | .158 | .875 | -.075 | .024 | .011 | .982 | 1.018 |
| a. Dependent Variable: RETURN SAHAM | | | |  |  |  |  |  |  |  |  |