Supplementary Files

RINGKASAN VARIABEL DALAM PENELITIAN

NO	NAMA PERUSAHAAN	KODE SAHAM	TAHUN	SR	EC	EL	ES	TOBIN'S Q	LEV
1	Aneka Tambang Tbk.	ANTM	2015	3,067	0,667	0,853	0,875	0,285	0,657
2	Bakrie & Brothers Tbk.	BNBR	2015	1,740	0,444	0,412	0,125	0,588	-3,334
3	Indocement Tunggal Prakarsa Tbk.	INTP	2015	2,666	0,778	0,618	0,271	0,121	0,158
4	PT Phapros Tbk.	PEHA	2015	1,932	0,111	0,382	0,646	0,254	0,514
5	PT Timah Tbk.	TINS	2015	2,851	0,889	0,647	0,625	0,297	0,728
6	Unilever Indonesia Tbk.	UNVR	2015	1,152	0,222	0,176	0,167	0,413	2,258
7	United Tractors Tbk.	UNTR	2015	1,495	0,444	0,235	0,229	0,268	0,572
8	PT Wijaya Karya (Persero) Tbk	WIKA	2015	1,743	0,333	0,118	0,292	0,420	2,605
9	Aneka Tambang Tbk.	ANTM	2016	1,798	0,444	0,441	0,292	0,280	0,629
10	Bakrie & Brothers Tbk.	BNBR	2016	2,819	0,889	0,412	0,708	0,658	-2,084
11	Indocement Tunggal Prakarsa Tbk.	INTP	2016	1,172	0,222	0,176	0,188	0,118	0,153
12	PT Phapros Tbk.	PEHA	2016	1,932	0,111	0,382	0,646	0,228	0,420
13	PT Timah Tbk.	TINS	2016	2,851	0,889	0,647	0,625	0,292	0,689
14	Unilever Indonesia Tbk.	UNVR	2016	1,152	0,222	0,176	0,167	0,421	2,560
15	United Tractors Tbk.	UNTR	2016	1,700	0,444	0,294	0,375	0,251	0,501
16	PT Wijaya Karya (Persero) Tbk	WIKA	2016	1,395	0,444	0,059	0,271	0,375	1,488
17	Aneka Tambang Tbk.	ANTM	2017	2,996	0,667	0,794	0,604	0,278	0,623

18	Bakrie & Brothers Tbk.	BNBR	2017	2,866	0,889	0,441	0,708	0,656	-2,102
19	Indocement Tunggal Prakarsa Tbk.	INTP	2017	1,590	0,222	0,324	0,354	0,131	0,175
20	PT Phapros Tbk.	PEHA	2017	1,691	0,111	0,412	0,375	0,288	0,677
21	PT Timah Tbk.	TINS	2017	2,362	0,778	0,412	0,500	0,329	0,959
22	Unilever Indonesia Tbk.	UNVR	2017	1,320	0,222	0,206	0,271	0,424	2,655
23	United Tractors Tbk.	UNTR	2017	1,593	0,667	0,059	0,229	0,298	0,730
24	PT Wijaya Karya (Persero) Tbk	WIKA	2017	1,558	0,667	0,118	0,188	0,405	2,122
25	Aneka Tambang Tbk.	ANTM	2018	3,105	0,667	0,824	0,667	0,290	0,687
26	Bakrie & Brothers Tbk.	BNBR	2018	2,861	0,778	0,353	0,833	0,448	4,351
27	Indocement Tunggal Prakarsa Tbk.	INTP	2018	1,631	0,222	0,324	0,396	0,142	0,197
28	PT Phapros Tbk.	PEHA	2018	1,632	0,111	0,353	0,375	0,366	1,366
29	PT Timah Tbk.	TINS	2018	2,414	0,667	0,471	0,604	0,363	1,318
30	Unilever Indonesia Tbk.	UNVR	2018	1,320	0,222	0,206	0,271	0,382	1,576
31	United Tractors Tbk.	UNTR	2018	1,162	0,222	0,176	0,125	0,338	1,038
32	PT Wijaya Karya (Persero) Tbk	WIKA	2018	1,357	0,444	0,118	0,208	0,415	2,441
33	Aneka Tambang Tbk.	ANTM	2019	3,135	0,667	0,853	0,667	0,286	0,665
34	Bakrie & Brothers Tbk.	BNBR	2019	2,278	0,556	0,235	0,625	0,455	5,100
35	Indocement Tunggal Prakarsa Tbk.	INTP	2019	1,723	0,222	0,294	0,396	0,145	0,200
36	PT Phapros Tbk.	PEHA	2019	1,722	0,222	0,353	0,354	0,378	1,552
37	PT Timah Tbk.	TINS	2019	2,390	0,667	0,588	0,583	0,426	2,872
38	Unilever Indonesia Tbk.	UNVR	2019	1,320	0,222	0,206	0,271	0,429	2,909

39	United Tractors Tbk.	UNTR	2019	1,153	0,222	0,147	0,146	0,312	0,828
40	PT Wijaya Karya (Persero) Tbk	WIKA	2019	1,694	0,556	0,324	0,229	0,409	2,232

Uji Asumsi Klasik

Uji Normalitas Model 1

One-Sample Kolmogorov-Smirnov Test

		Unstandardized Residual
N		40
Normal Parameters[a,b]	Mean	,0000000
	Std. Deviation	,10987742
Most Extreme Differences	Absolute	,081
	Positive	,081
	Negative	-,061
Kolmogorov-Smirnov Z		,515
Asymp. Sig. (2-tailed)		,953

a. Test distribution is Normal.

b. Calculated from data.

Uji Normalitas Model 2 Setelah adanya Variabel Moderating

One-Sample Kolmogorov-Smirnov Test

		Unstandardized Residual
N		40
Normal Parameters[a,b]	Mean	,0000000
	Std. Deviation	,12426906
Most Extreme Differences	Absolute	,142
	Positive	,142
	Negative	-,128
Kolmogorov-Smirnov Z		,901
Asymp. Sig. (2-tailed)		,392

a. Test distribution is Normal.

b. Calculated from data.

Uji Heteroskedastisitas Model 1

Coefficients[a]

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	-,033	,152		-,217	,829
	SR	,034	,095	,315	,358	,723
	Ec	,016	,110	,059	,147	,884
	En	-,032	,139	-,100	-,232	,818
	So	-,121	,114	-,417	-1,064	,294

a. Dependent Variable: Abs_Res1

Uji Heteroskedastisitas Model 2 Setelah adanya Variabel Moderating

Coefficients[a]

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	,067	,040		1,686	,101
	SR	,023	,019	,192	1,198	,239
	LEV	-,009	,008	-,187	-1,163	,252

a. Dependent Variable: Abs_Res2

Uji Multikolinearitas Model 1

Model		Unstandardized Coefficients		Standardized Coefficients	Collinearity Statistics	
		B	Std. Error	Beta	Tolerance	VIF
1	(Constant)	,241	,073			
	SR	,027	,027	,155	,902	1,109
	Ec	,224	,087	,455	,684	1,462
	En	-,272	,127	-,470	,450	2,220
	So	,108	,128	,183	,462	2,167

Uji Multikolinearitas Model 2 Setelah adanya Variabel Moderating

Model		Unstandardized Coefficients		Standardized Coefficients	Collinearity Statistics	
		B	Std. Error	Beta	Tolerance	VIF
1	(Constant)	,277	,059			
	SR	,033	,028	,189	,999	1,001
	LEV	,001	,013	,013	,999	1,001

a. Dependent Variable: Nilai perusahaan

Uji Autokorelasi Model 1

Runs Test

	Unstandardized Residual
Test Value[a]	,00488
Cases < Test Value	20
Cases >= Test Value	20
Total Cases	40
Number of Runs	23
Z	,481
Asymp. Sig. (2-tailed)	,631

a. Median

Uji Autokorelasi Model 2 Setelah adanya Variabel Moderating

Runs Test

	Unstandardized Residual
Test Value[a]	-,01101
Cases < Test Value	20
Cases >= Test Value	20
Total Cases	40
Number of Runs	21
Z	,000
Asymp. Sig. (2-tailed)	1,000

a. Median