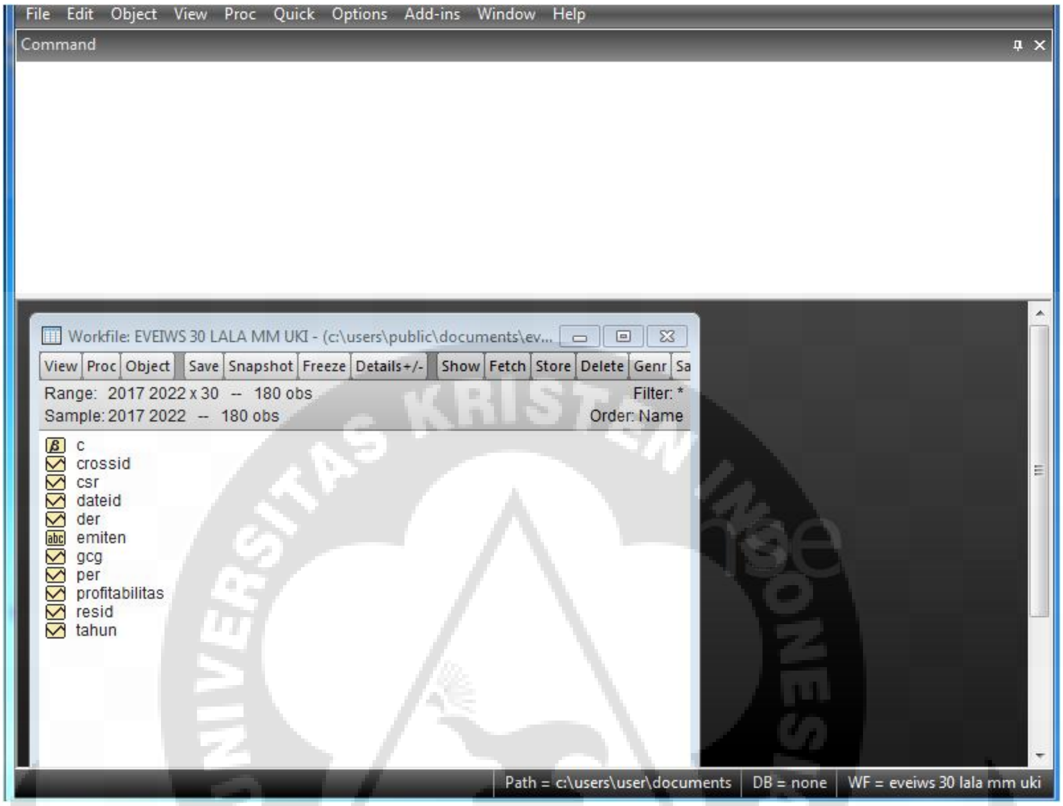
LAMPIRAN

Lampiran 01: Data Bank IDX30 Listing Bursa Efek Indonesia Periode 2017-2022 (Data Masih Skala Ordinal diperlukan Konversi Ke Skala Interval)

EMITEN	TAHUN	PROBABILITAS	GCG	CSR	PER	DER
BBCA	2017	0,2723	5,0000	5,0000	0,0468	0,2316
BBCA	2018	0,2700	5,0000	5,0000	0,0453	0,2572
BBCA	2019	0,2703	5,0000	5,0000	0,0428	0,2686
BBCA	2020	0,2777	5,0000	5,0000	0,0482	0,3109
BBCA	2021	0,2530	5,0000	5,0000	0,0508	0,3019
BBCA	2022	0,2377	5,0000	5,0000	0,2643	0,4915
BBNI	2017	0,2977	5,0000	5,0000	0,0603	0,1291
BBNI	2018	0,2970	5,0000	5,0000	0,0633	0,1121
BBNI	2019	0,2987	5,0000	5,0000	0,0576	0,0911
BBNI	2020	0,3223	5,0000	5,0000	0,0690	0,3581
BBNI	2021	0,3100	5,0000	5,0000	0,6630	0,1218
BBNI	2022	0,2917	5,0000	5,0000	0,0929	0,0635
BBTN	2017	0,3396	4,0000	4,0000	0,1105	0,1318
BBTN	2018	0,3394	4,0000	4,0000	0,1185	0,0890
BBTN	2019	0,3308	4,0000	4,0000	0,1208	0,9032
BBTN	2020	0,3411	4,0000	4,0000	0,1707	0,1229
BBTN	2021	0,3458	4,0000	4,0000	0,1637	0,0798
BBTN	2022	0,3448	4,0000	4,0000	0,0571	0,1452
BBRI	2017	0,3095	5,0000	5,0000	0,0573	0,1600
BBRI	2018	0,3088	5,0000	5,0000	0,0600	0,1479
BBRI	2019	0,3100	5,0000	5,0000	0,0579	0,1641
BBRI	2020	0,3142	5,0000	5,0000	0,0656	0,3017
BBRI	2021	0,3130	5,0000	5,0000	0,0475	0,2081
BBRI	2022	0,2963	5,0000	5,0000	0,1413	0,8400
BMRI	2017	0,2947	5,0000	5,0000	0,0562	0,1830
BMRI	2018	0,2863	5,0000	5,0000	0,0550	0,1404
BMRI	2019	0,2852	5,0000	5,0000	0,0531	0,1307
BMRI	2020	0,3034	5,0000	5,0000	0,0638	0,1801
BMRI	2021	0,2868	5,0000	5,0000	0,0677	0,1232
BMRI	2022	0,2776	5,0000	5,0000	0,1150	0,0690

Lampiran 02: Halaman Awal Eviews



Lampiran 03 : Hasil Uji Choa

Equation: UNTITLED Workfile: DATASET::Datas...

View | Proc | Object | Print | Name | Freeze | Estimate | Forecast | Stats | Resids

Redundant Fixed Effects Tests
Equation: Untitled
Test cross-section fixed effects

Effects Test	Statistic	d.f.	Prob.
Cross-section F	4.341568	25,136	0.0000
Cross-section Chi-square	104.430983	25	0.0000

Cross-section fixed effects test equation:
Dependent Variable: PROFITABILITAS
Method: Panel Least Squares
Date: 08/20/24 Time: 23:31
Sample: 2017 2022
Periods included: 6
Cross-sections included: 6
Total panel (balanced) observations: 30

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	2.639365	0.152000	4.363224	0.0000
GCG	0.049528	0.008667	5.714758	0.0000
CSR	0.245596	0.011661	21.06057	0.0000
PER	0.005837	0.030206	0.193231	0.8483
DER	0.020888	0.017578	1.188345	0.2454

R-squared	0.566903	Mean dependent var	3008.567
Adjusted R-squared	0.516931	S.D. dependent var	271.8881
S.E. of regression	188.9570	Akaike info criterion	13.44445
Sum squared resid	926323.1	Schwarz criterion	13.63131
Log likelihood	-197.6672	Hannan-Quinn criter.	13.50425
Durbin-Watson stat	0.432743		

Redundant Fixed Effects Tests
Equation: Untitled
Test cross-section fixed effects

Effects Test	Statistic	d.f.	Prob.
Cross-section F	4.341568	25,136	0.0000
Cross-section Chi-square	104.430983	25	0.0000

Cross-section fixed effects test equation:
Dependent Variable: PROFITABILITAS
Method: Panel Least Squares
Date: 06/20/24 Time: 23:31
Sample: 2017 2022
Periods included: 6
Cross-sections included: 5
Total panel (balanced) observations: 30

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	2.639365	0.152000	4.363224	0.0000
GCG	0.049528	0.008667	5.714753	0.0000
CSR	0.245598	0.011661	21.06057	0.0000
PER	0.005837	0.030206	0.193231	0.8483
DER	0.020888	0.017578	1.188345	0.2454

R-squared	0.566903	Mean dependent var	3008.567
Adjusted R-squared	0.516931	S.D. dependent var	271.8681
S.E. of regression	188.9570	Akaike info criterion	13.44448
Sum squared resid	928323.1	Schwarz criterion	13.63131
Log likelihood	-197.6672	Hannan-Quinn criter.	13.50425
Durbin-Watson stat	0.432743		

Lampiran 04: Hasil Uji Hausman

Equation: UNTITLED Workfile: DATASET::Datas...

View | Proc | Object | Print | Name | Freeze | Estimate | Forecast | Stats | Resids

Correlated Random Effects - Hausman Test
Equation: Untitled
Test cross-section random effects

Test Summary	Chi-Sq. Statistic	Chi-Sq. d.f.	Prob.
Cross-section random	19.827464	4	0.0000

Cross-section random effects test comparisons:

Variable	Fixed	Random	Var(Diff.)	Prob.
GCG	0.202798	0.130409	0.005297	0.3199
CSR	0.110536	0.166121	0.002758	0.2928
PER	0.142599	0.001310	0.000048	0.0192
DER	0.27017	0.126508	0.000095	0.0005

Cross-section random effects test equation:
Dependent Variable: PROFITABILITAS
Method: Panel Least Squares
Date: 06/20/24 Time: 23:49
Sample: 2017 2022
Periods included: 6
Cross-sections included: 5
Total panel (balanced) observations: 30

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	2.639366	0.152000	4.369224	0.0000
GCG	0.049528	0.008557	5.714758	0.0000
CSR	0.245598	0.011661	21.06057	0.0000
PER	0.005837	0.030208	0.193231	0.8483
DER	0.020588	0.017575	1.188346	0.2454

Effects Specification

Cross-section fixed (dummy variables)

R-squared	0.921578	Mean dependent var	0.017857
Adjusted R-squared	0.412625	S.D. dependent var	0.132528
S.E. of regression	0.101805	Akaike info criterion	1.561503
Sum squared resid	1.409636	Schwarz criterion	0.966763
Log likelihood	163.1915	Hannan-Quinn criter.	1.320307
F-statistic	4.782940	Durbin-Watson stat	0.828208
Prob(F-statistic)	0.000000		

Correlated Random Effects - Hausman Test
Equation: Untitled
Test cross-section random effects

Test Summary	Chi-Sq. Statistic	Chi-Sq. d.f.	Prob.
Cross-section random	19.827464	4	0.0000

Cross-section random effects test comparisons

Variable	Fixed	Random	Var(Diff.)	Prob.
GCG	0.202798	0.130409	0.005297	0.3199
CSR	0.110836	0.166121	0.002758	0.2925
PER	0.142899	0.001310	0.000048	0.0192
DER	0.27017	0.126606	0.000095	0.0005

Cross-section random effects test equation
Dependent Variable: PROFITABILITAS
Method: Panel Least Squares
Date: 06/20/24 Time: 23:49
Sample: 2017 2022
Periods included: 6
Cross-sections included: 5
Total panel (balanced) observations: 30

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	2.639365	0.152000	4.363224	0.0000
GCG	0.049528	0.008667	5.714758	0.0000
CSR	0.245598	0.011661	21.06057	0.0000
PER	0.005837	0.030206	0.193231	0.8483
DER	0.020888	0.017578	1.188345	0.2454

Effects Specification

Cross-section fixed (dummy variables)

R-squared	0.521578	Mean dependent var	0.017857
Adjusted R-squared	0.412526	S.D. dependent var	0.132828
S.E. of regression	0.101808	Akaike info criterion	1.561803
Sum squared resid	1.409635	Schwarz criterion	0.966763
Log likelihood	163.1915	Hannan-Quinn criter.	1.320307
F-statistic	4.782840	Durbin-Watson stat	0.828208
Prob(F-statistic)	0.000000		

Lampiran 05. Hasil Uji LM

Equation: UNTITLED Workfile: DATASET::Datas...

View | Proc | Object | Print | Name | Freeze | Estimate | Forecast | Stats | Resids

Lagrange Multiplier Tests for Random Effects
Null hypotheses: No effects
Alternative hypotheses: Two-sided (Breusch-Pagan) and one-sided (all others) alternatives

	Test Hypothesis Cross-section	Time	Both
Breusch-Pagan	174,5906	2,6071	177,1977
	(0,0000)	(0,1064)	(0,0000
Honda	5.319866	6.14056	61.7226
	(0.0000)	)	(0.0000
King-Wu	4.82268	1.001310	2.20004
	(0.0000)	-	(0.0000
Standardized Honda	8.54290	1.639454	5.02024
	(0.0000)	-	(0.0000
Standardized King-Wu	8.54290	-1.639454	7.56296
	(0.000)0	-	(0.0000
Gourieroux, et al.*			616.165
			(< 0.01

*Mixed chi-square asymptotic critical values:

1%	7.289
5%	4.321
10%	2.952

Lagrange Multiplier Tests for Random Effects
Null hypotheses: No effects
Alternative hypotheses: Two-sided (Breusch-Pagan) and one-sided (all others) alternatives

		Test Hypothesis	
	Cross-section	Time	Both
Breusch-Pagan	174,5906	2,6071	177,1977
	(0,0000)	(0,1064)	(0,0000)
Honda	5.319666	6.14056	61.72260
	(0.0000)	)	(0.0000)
King-Wu	4.82268	1.001310	2.200048
	(0.0000)	-	(0.0000)
Standardized Honda	8.54290	1.639454	5.02024
	(0.0000)	-	(0.0000)
Standardized King-Wu	8.54290	-1.639454	7.56296
	(0.000)0	-	(0.0000)
Gourierioux, et al.*			616.1655
			(< 0.01)

*Mixed chi-square asymptotic critical values:

1%	7.289
5%	4.321
10%	2.952

Lampiran 06: Hasil Uji *Random Effect Model* (REM)

Equation: UNTITLED Workfile: DATASET::Datas...

View | Proc | Object | Print | Name | Freeze | Estimate | Forecast | Stats | Resids

Correlated Random Effects - Hausman Test
Equation: Untitled
Test cross-section random effects

Test Summary	Chi-Sq. Statistic	Chi-Sq. d.f.	Prob.
Cross-section random	19.827484	4	0.0000

Cross-section random effects test comparisons:

Variable	Fixed	Random	Var(Diff.)	Prob.
GCG	0.202798	0.130409	0.005297	0.3199
CSR	0.110330	0.156121	0.002758	0.2925
PER	0.142399	0.001310	0.000040	0.0162
DER	0.27317	0.126603	0.000085	0.0005

Cross-section random effects test equation:
Dependent Variable: PROFITABILITAS
Method: Panel Least Squares
Date: 06/20/24 Time: 22:46
Sample: 2017 2022
Periods included: 6
Cross-sections included: 5
Total panel (balanced) observations: 30

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	2.636308	0.152000	4.357224	0.0000
GCG	0.040425	0.009667	5.254256	0.0000
CSR	0.245596	0.011661	21.05657	0.0000
PER	0.005837	0.000206	2.465031	0.0483
DER	0.020888	0.017576	1.188346	0.2454

Effects Specification

Cross-section fixed (dummy variables)

R-squared	0.620523	Mean dependent var	0.017653
Adjusted R-squared	0.412526	S.D. dependent var	0.132523
S.E. of regression	0.101592	Akaike info criterion	1.661863
Sum squared resid	1.400055	Schwarz criterion	0.988783
Log likelihood	163.1216	Hannan-Quinn criter.	1.320307
F-statistic	4.752540	Durbin-Watson stat	0.625205
Prob(F-statistic)	0.000000		

Correlated Random Effects - Hausman Test
Equation: Untitled
Test cross-section random effects

Test Summary	Chi-Sq. Statistic	Chi-Sq. d.f.	Prob.
Cross-section random	19.827484	4	0.0000

Cross-section random effects test comparisons:

Variable	Fixed	Random	Var(Diff.)	Prob.
GCG	0.202798	0.130409	0.005297	0.3199
CSR	0.110838	0.166121	0.002758	0.2925
PER	0.142399	0.001310	0.000048	0.0192
DER	0.27017	0.126808	0.000095	0.0005

Cross-section random effects test equation:
Dependent Variable: PROFITABILITAS
Method: Panel Least Squares
Date: 06/20/24 Time: 23:49
Sample: 2017 2022
Periods included: 6
Cross-sections included: 5
Total panel (balanced) observations: 30

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	2.639365	0.152000	4.363224	0.0000
GCG	0.049528	0.008667	5.714758	0.0000
CSR	0.245699	0.011661	21.08067	0.0000
PER	0.006837	0.030206	0.160291	0.8463
DER	0.020888	0.017578	1.188346	0.2454

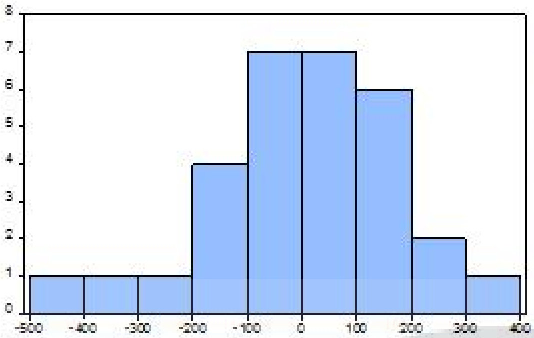
Effects Specification

Cross-section fixed (dummy variables)

R-squared	0.521576	Mean dependent var	0.017657
Adjusted R-squared	0.412526	S.D. dependent var	0.132628
S.E. of regression	0.101806	Akaike info criterion	1.561803
Sum squared resid	1.409635	Schwarz criterion	0.986763
Log likelihood	163.1916	Hannan-Quinn criter.	1.320007
F-statistic	4.782840	Durbin-Watson stat	0.828208
Prob(F-statistic)	0.000000		

Lampiran 07. Hasil Uji Asumsi Klasik:

1. Hasil Uji Normalitas Data



Series: Standardized Residuals
Sample 2017 2022
Observations 30

Mean	-1.29e-13
Median	23.52458
Maximum	342.5190
Minimum	-487.0153
Std. Dev.	178.9166
Skewness	-0.607110
Kurtosis	3.573989
Jarque-Bera	2.254743
Probability	0.323883

2. Hasil Uji Multikolinearitas Data

Variance Inflation Factors
Date: 06/21//24 Time: 08:13
Sample: 30
Included observations: 30

	Coefficient Variance	Uncentered VIF	Centered VIF
GCG	1.0472	0.9531	0.8411
CSR	1.3193	0.9753	0.8635
PER	0.0811	0.0614	0.0571
DER	0.3741	0.0352	0.0295

3. Hasil Uji Heteroskedastisitas Data

Dependent Variable: Abs(RES 1)
Method: Panel EGLS (Cross-section weights)
Date: 06/21/24 Time: 08:33
Sample: 2017 2022
Periods included: 6
Cross-sections included: 5
Total panel (balanced) observations: 30

Variable	Coefficient	Std. Error	t-Statistic	Prob
C	24.0121	59.8781	24.0611	0.0000
GCG	0.0142	0.0045	2.0155	0.0614
CSR	0.0507	0.0091	2.2114	0.0700
PER	0.0118	0.0163	3.1932	0.0591
DER	0.0214	0.0197	2.9018	0.0533

R-squared	1,0288	Mean dependent var	0,2745
Adjusted R-squared	1,0334	S.D. dependent var	0,1934
S.E. of regression	0,1967	Akaike info criterion	0,3374
Sum squared resid	1,7802	Schwarz criterion	0,1844
Log likelihood	1,2435	Hannan-Quinn criter.	0,2792
F-statistic	0,4548	Durbin-Watson stat	2,5102
Prob(F-statistic)	0,7152		