

DAFTAR PUSTAKA

- Ang, Robert.1997. *Buku Pintar Pasar Modal Indonesia (The Intelligent to Indonesian Capital Market)*. First Edition Mediasoft Indonesian.
- Aryati, Titik & Mano, Hekinus. 2002. *Rasio Keuangan sebagai Prediktor Bank Bermasalah di Indonesia*. Jurnal Riset Akuntansi Indonesia. Vol 5 No 2 Hal 137-147 tahun 2002
- Berenson, Mark L & Levine, David M. 1999. *Basic Business Statistics ; Concepts and Application*. Seventh Edition. Prentice Hall International Inc : London.
- Chendrawati & Hartono, Jogiyanto. 1999. RA and EVA : *Compartive Eperical Study*. Gajah Mada International Juornal of Bisness. Vol.1, No. I May 1999.
- David, Marthin, D John & Kowen, J. Arthur. 1999. *Basic Financial Management*. Eight Edition. Printice Hall. Inc. Upper Saddle River, New Jersey 07458.
- Ester. 2001. *Penilaian Kinerja Perusahaan Go Public di Bursa Efek Jakarta Melalui Economic Value Edded*. Tesis Program Magister, Pascasarjana Universitas Hasanuddin (tidak dipublikasikan)
- Gitman, Laurence J.1999. *Priciple Of Managerial Finance*. Nineth Edition. Addition-Wesley. Inc : Massachusetts, California, New York.
- Hariato, Farid & Sudomo, Siswanto. 1998. *Perangkat dan Teknik Analisis Investasi*. PT Bursa Efek Jakarta.
- Hartono, Jogiyanto. 1998. *Teori Portofolio dan Analisis Sekuritas*. Edisi Pertama. Yogyakarta. BPFE-UGM.
- Husnan, Suad.1996. *Dasar-Dasar Teori Portofolio dan Analisis Sekuritas*. Edisi Kedua.Yogyakarta: UPP-AMP YKAPN.
- Institute for Economic and Financial Research. 2005. *Indonesia Capital Market Director*: Jakarta.
- Jakarta Stock Exchange. 2005. *Jakarta Stock Exchange (JSX) Volume : Per Agustus 2005*.

- K. Harsono, Margareta. 2004. *Analisis Faktor-faktor yang Mempengaruhi Stock Split dan Dampak yang Ditimbulkan*, Jurnal Akuntansi, Auditing, dan Keuangan *Balance*. Universitas Katolik Indonesia Atma Jaya Volume 1.No.1.
- Koseno. 1990. *Analisis Praktis untuk Memiliki dan Membeli Saham*, Info Pasar Modal.
- Mahadwarta, Putu Anom. 2002. *Analisis Cluster saham-saham Berdasarkan Nisba Profitabilitas di Masa Krisis*, Jurnal Ekonomi dan Bisnis Vol. no 2 September 2002.
- Mirza, Teuku. 1997. *EVA sebagai Alat Penilai*, Usahawan, April 1997.
- Munawir S, 2002 ,*Analisis Informasi Keuangan*, Liberty Jogjakarta
- Petronila, Thio A. & Mukhlisin. 2003. *Pengaruh Profitabilitas Perusahaan terhadap Ketepatan Waktu Pelaporan Keuangan dengan Opini Audit sebagai Modertaing Variabel*. Jurnal Ekonomi Bisnis, Fakultas Ekonomi Univesitas Katolik Indonesia, Vol 3 No. 1 Pebruari 2003 Hal 17-26.
- Prastowo, Dwi. 1995. *Analisis Laporan Keuangan : Aplikasi dan Konsep*, Yogyakarta : UPP. AMP. YKAPN.
- Purnomo, Yogo. 1998. *Keterkaitan Kinerja keuangan dan Harga Saham*, Usahawan. Desember.
- Rousana, Mike. 1997. *Memfaatkan EVA untuk Menilai Perusahaan di Pasar Modal Indonesia*. Usahawan, April.
- Rismi, Siti, 2002. *Keterkaitan Kinerja Keuangan Perusahaan dengan Return Saham*. Kompak : Jurnal Akuntansi, Manajemen dan Sistem Informasi. STIE 'YO" , Edisi September : Yogyakarta.
- Ross, S.A, R.W. Westerfield, dan J. Jaffe. 1999, *Corporate Finance* 5th ed. Irwin McGrow-Hill.
- Sawir, Agnes. 2003. *Analisis Kinerja Keuangan dan Perencanaan Keuangan Perusahaan*, Penerbit PT. Grmedia Pustaka Utama, Jakarta.

- Sartono, Agus & Kusnadi, Setiawan, 1999, *Pengaruh EVA terhadap Nilai Perusahaan dan Kemakmuran Pegang Saham pada Perusahaan Publik*. Jurnal Ekonomi dan Bisnis Indonesia. FE–UGM.Vol. 14. Nomor 4.
- Scott, William R. 1997. *Financial Accounting Theory*. Prentice Hall, Inc
- Simamora, Henry, 1999. *Akuntansi Manajemen*. Penerbit Salemba Empat. Jakarta.
- Stewart & Stren, 1995. *EVA Work-But Not If You Like Thing Common Mistake*. Fortune,.May.
- Sugiono. 1997. *Satistika Untuk Penelitian*. Edisi 1997 Penerbit Alfabeta Bandung
- Tandelilin, Eduardus. 2001. *Analisis Investasi dan Manajemen Portofolio*, Edis Pertama, PT BPFE-Yogyakarta.
- Tuasikal, Askam. 2002, *Penggunaan informasi Akuntansi untuk Memprediksi Return Saham : Studi terhadap Perusahaan Pemanufaktur dan Non-pemanufaktur*, Jurnal Riset Akuntansi, Vol. 5 No 3 Hal. 263-378.
- Van Horne, James C, and John , M. Wachovicz, Jr. 1995. *Fundamental of Financial Management*. Ninth Edition Prentice – Hall, New Jersey.
- Weston, J. Fred & Brigham, 1986: Alibahasa. Khalid, A.Q , *Dasar-dasar Manajemen Keuangan*, Edisi Ketujuh. Jilid I Penerbit Erlangga: Jakarta.
- Weston, J Fred & , Copeland Thomas E, : Alibahasa , Waksana, Jaka & Kirbrandoko. 1992 . *Manajemen Keuangan*. Edisi Kedelapan, jilid I, Penerbit Earlangga : Jakarta.
- Williams III, Arthur, 1992, *Managing Your Invesment Manager*, Thirdd Edition, Business One Irwin : Homewood, Illinois 60430.
- Winarto, Jasso. 1997. *Pasar modal Indonesia : Retrospeksi Lima Tahun Swastanisasi BEJ*.
- Jahja, Sujuty, 2003. *Analisis Pengaruh Kinerja Keuangan dan Eva Terhadap Risk-Adjusted Rate Of Return Perusahaan Manufaktur Multinasional dan Domestik BEJ Sebelum dan Saat Krisis*. Disertasi Program Pascasarjana Universitas Hasnuddin (tidak dipublikasikan)

**LAMPIRAN 1: INPUT MODEL REGRESI LINIER BERGANDA
PADA SPSS VER. 10.0 FOR WINDOWS**

OBSEVASI	EPS	DER	ROA	ROE	PER	RETURN SAHAM
1	59.14	1.14	6.05	13.18	15.64	924
2	291	0.33	19.72	26.25	2.75	799
3	524.58	9.56	3.06	32.31	2.81	1474
4	1084.9	0.64	22.2	36.41	7.97	8649
5	-389.58	-5.64	-10.6	47.28	0.35	134
6	81.51	2.43	9.83	35.84	7.67	624
7	258.55	3.96	6.45	32.32	1.55	399
8	8.04	6.94	5.75	48.89	27.97	224
9	224.08	0.2	30.14	37.3	7.1	1499
10	0.37	5.73	0.03	0.2	79.76	184
11	-392.44	3.38	-3.44	-15.06	-0.07	184
12	421.64	2.35	20.6	71.72	7.59	3199
13	153.9	6.83	5.56	44.09	14.07	359
14	1162.44	0.55	46.92	72.81	14.07	1359
15	150.3	0.97	15.13	30.22	10.31	1549
16	105.9	0.28	11.2	14.36	5.67	599
17	422.36	9.19	2.9	29.55	5.91	2499
18	1084.61	0.59	19.46	30.97	7.65	8299
19	120.11	26.65	14.58	39.58	0.19	299
20	85.52	2.92	9.3	38.72	7.02	599
21	103.77	3.34	2.48	11	6.26	649
22	65.73	2.78	21.73	89.39	4.18	274
23	241.36	0.5	21.62	33.6	6	1349
24	6.77	3.55	0.87	3.98	26.54	179
25	-316.15	3.73	3.46	16.36	-0.49	154
26	827.9	1.45	29.16	77.63	4.65	3849
27	195.5	4.47	14.61	81.12	14.2	304
28	1282.11	0.52	44.78	88.55	14.2	18199
29	181.87	0.85	18.22	34.18	9.48	1724
30	118.76	1.43	7.44	18.04	16.21	1924

38	28.11	4.09	2.65	13.5	10.12	284
39	-191.39	4.06	-1.95	-9.87	-3	574
40	603.89	1.69	22.77	66.15	11.18	6749
41	217.79	3.01	10.22	41.55	21.33	1249
42	169.95	0.63	53.27	88.85	21.33	3264
43	509.1	0.8	36.5	59.79	6.09	3099
44	423.08	1.44	19.17	46.74	4.08	1724
45	476.43	3.71	3.04	32.52	11.46	2974
46	930.42	0.69	12.48	21.1	14.56	13549
47	531.74	2.76	4.16	15.66	4.31	649
48	40.02	2.5	5.44	20.03	19.88	799
49	223.25	1.72	-8.68	-25.4	1.97	439
50	45.85	1.26	21.62	53.37	12	549
51	207.03	1.64	9.28	24.38	10.54	2074
52	54.59	4.21	5.24	27.73	7.69	419
53	-630.99	2.5	-1.94	-6.79	-3.61	2274
54	304.03	1.53	21.48	59.66	15.87	4824
55	388.03	1.17	21.68	47.29	17.15	2274
56	192.46	0.59	57.55	91.8	17.15	3300
57	0.25	15.64	26.74	35.24	9.82	4899
58	372.75	1.1	16.61	34.87	7.19	3574
59	213.24	8.62	2.52	24.28	11.96	3399
60	843.41	0.76	10.29	18.15	10.36	11649
61	603.18	3.19	0.52	2.17	5.84	559
62	4.47	3.19	1.66	5.69	15,27	909
65	-0.08	1.24	-0.01	0.02	4.64	494
64	53.53	1.06	19.61	45.52	17.74	989
65	226.97	1.55	10.11	27.22	11.95	3374
66	27.82	7.17	1.8	14.88	11.31	419
67	333.93	2.32	2.36	6.55	7.69	3149
68	286.79	1.36	19.54	51.23	15.43	5899
69	283.68	1.17	11.09	30.22	16.93	3674
70	157.17	0.6	44.23	46.9	20.4	4274

**LAMPIRAN 2. HASIL *PRINT OUT* PROGRAM SPSS
VER. 10.0 FOR WINDOS**

Regression

Descriptive Statistics

	Mean	Std. Deviation	N
RETURN	2601.8714	3492.4418	70
EPS	255.9669	358.4395	70
DER	3.1060	4.1524	70
ROA	13.1259	13.9878	70
ROE	33.1343	26.2719	70
PER	10.6355	10.8693	70

Correlations

		RETURN	EPS	DER	ROA	ROE	P
Pearson Correlation	RETURN	1.000	.711	-.182	.374	.233	
	EPS	.711	1.000	-.136	.436	.350	
	DER	-.182	-.136	1.000	-.189	-.092	
	ROA	.374	.436	-.189	1.000	.774	
	ROE	.233	.350	-.092	.774	1.000	
	PER	.063	.045	-.030	.143	.112	
Sig. (1-tailed)	RETURN		.000	.066	.001	.026	
	EPS	.000		.131	.000	.001	
	DER	.066	.131		.059	.225	
	ROA	.001	.000	.059		.000	
	ROE	.026	.001	.225	.000		
	PER	.302	.357	.403	.120	.178	
N	RETURN	70	70	70	70	70	
	EPS	70	70	70	70	70	
	DER	70	70	70	70	70	
	ROA	70	70	70	70	70	
	ROE	70	70	70	70	70	
	PER	70	70	70	70	70	

Variables Entered/Removed^a

Model	Variables Entered	Variables Removed	Method
1	PER, DER, EPS, ~ROE, ROW	.	Enter

a. All requested variables entered. b.

Dependent Variable: RETURN

Model Summary^b

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate
1	.726	.527	.490	2401.0631

Model Summary^b

Model	Change Statistics					Durbin-Watson
	R Square Change	F Change	df1	df2	Sig. F Change	
1	.527	14.240	5	64	.000	2.098

a. Predictors: (Constant), PER, DER, EPS, ROE, ROA b.
Dependent Variable: RETURN

ANOVA^b

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	4.43E+08	5	88642764.513	14.240	.000a
	Residual	3.98E+08	64	6224835.958		
	Total	8.42E+08	69			

a. Predictors: (Constant), PER, DER, EPS, ROE, ROA b.
Dependent Variable: RETURN

Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	1099.803	617.276		1.782	.080
	EPS	6.582	.933	.676	7.051	.000
	DER	-58.548	74.085	-.070	-.790	.432
	ROA	44.904	35.956	.180	1.249	.216
	ROE	-20.106	18.145	-.151	-1.108	.272
	PER	7.143	27.925	.022	.256	.799

Coefficients^a

Model		Correlations			Collinearity Statistics	
		Zero-order	Partial	Part	Tolerance	VIF
1	(Constant)					
	EPS	.711	.661	.606	.806	1.241
	DER	-.182	-.098	-.068	.953	1.049
	ROA	.374	.154	.107	.357	2.804
	ROE	.233	-.137	-.095	.397	2.519
	PER	.063	.032	.022	.979	1.021

a. Dependent Variable: RETURN

Coefficient Correlations^a

Model		PER	DER	EPS	ROE	ROA	
1	Correlations	PER	1.000	.005	.020	-.003	-.089
		DER	.005	1.000	.063	-.089	.162
		EPS	.020	.063	1.000	-.027	-.265
		ROE	-.003	-.089	-.027	1.000	-.736
		ROA	-.089	.162	-.265	-.736	1.000
Covariances	PER	779.787	9.319	.518	-1.743	-89.118	
	DER	9.319	5488.522	4.365	-119.374	430.985	
	EPS	.518	4.365	.871	-.456	-8.887	
	ROE	-1.743	-119.374	-.456	329.229	-480.227	
	ROA	-89.118	430.985	-8.887	-480.227	1292.837	

a. Dependent Variable: RETURN

Collinearity Diagnostics^a

Model	Dimension	Eigenvalue	Condition Index
1	1	3.913	1.000
	2	.871	2.120
	3	.524	2.734
	4	.404	3.111
	5	.195	4.476
	6	9.250E-02	6.504

Model		95% Confidence Interval for B	
		Lower Bound	Upper Bound
1	(Constant)	-133.348	2332.954
	EPS	4.717	8.447
	DER	-206.549	89.453
	ROA	-26.926	116.735
	ROE	-56.354	16.142
	PER	-48.643	62.929

Collinearity Diagnostics

Model	Dimension	Variance Proportions					
		(Constant)	EPS	DER	ROA	ROE	PER
1	1	.01	.02	.01	.01	.01	.02
	2	.01	.10	.43	.03	.01	.02
	3	.00	.19	.22	.00	.00	.59
	4	.00	.66	.00	.09	.07	.14
	5	.82	.01	.33	.11	.00	.23
	6	.16	.02	.00	.76	.91	.02

a. Dependent Variable: RETURN

Casewise Diagnostics

Case Number	Std. Residual	RETURN	Predicted Value	Residual
14	-3.248	1359.00	9462.1106	-8103.1106
28	3.350	18199.00	9839.8862	8359.1138

a. Dependent Variable: RETURN

Residuals Statistics

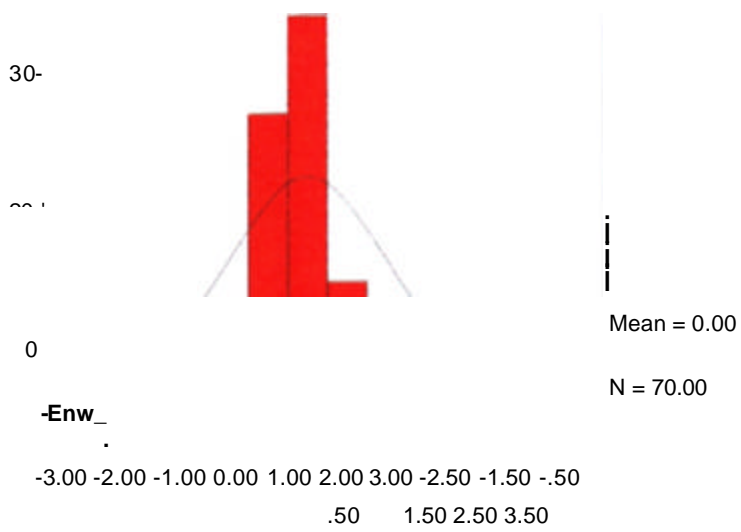
	Minimum	Maximum	Mean	Std. Deviation	N
Predicted Value	-3176.0320	9839.8867	2601.8714	2534.4405	70
Std. Predicted Value	-2.280	2.856	.000	1.000	70
Standard Error of Predicted Value	334.1038	2036.3052	658.6888	318.0112	70
Adjusted Predicted Value	-4079.4590	10815.773	2579.1370	2602.4872	70
Residual	-8103.1108	8359.1133	3.963E-13	2402.8651	70
Std. Residual	-3.248	3.350	.000	.963	70
Stud. Residual	-3.509	3.646	.005	1.029	70
Deleted Residual	-9456.7734	9899.8330	22.7344	2759.8763	70
Stud. Deleted Residual	-3.873	4.064	.012	1.083	70
Mahal. Distance	.252	44.977	4.929	7.233	70
Cook's Distance	.000	.408	.027	.074	70
Centered Leverage Value	.004	.652	.071	.105	70

a. Dependent Variable: RETURN

Charts

Histogram

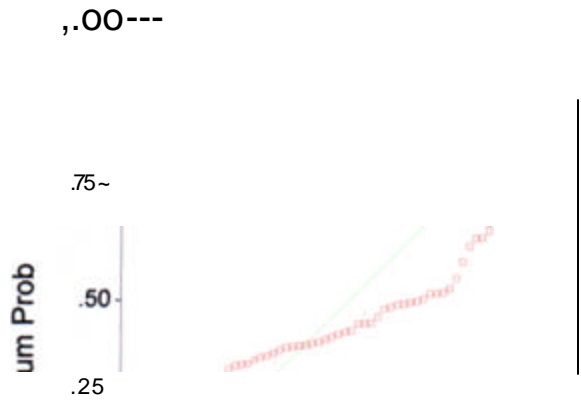
Dependent Variable: RETURN



Regression Standardized Residual

Normal P-P Plot of Regression Standardized Residual

Dependent Variable: RETURN



Observed Cum Prob

Scatterplot

Dependent Variable: RETURN

