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LAMPIRAN

Lampiran 1

Tabulasi Data Penelitian Periode Januari 2013 – Juni 2015

| NO | BULAN DAN TAHUN | CAR | ROA | FDR | BOPO | INFLASI |
|----|-----------------|--------|--------|--------|--------|---------|
| 1 | Jan-13 | 0.1529 | 0.0252 | 1.0063 | 0.7043 | 0.0103 |
| 2 | Feb-13 | 0.152 | 0.0229 | 1.0217 | 0.7206 | 0.0075 |
| 3 | Mar-13 | 0.143 | 0.0239 | 1.0262 | 0.7295 | 0.0063 |
| 4 | Apr-13 | 0.1472 | 0.0229 | 1.0308 | 0.7395 | -0.001 |
| 5 | May-13 | 0.1428 | 0.0196 | 1.0208 | 0.7687 | -0.0003 |
| 6 | Jun-13 | 0.1525 | 0.021 | 1.0443 | 0.7618 | 0.0103 |
| 7 | Jul-13 | 0.162 | 0.0202 | 1.0483 | 0.7613 | 0.0329 |
| 8 | Aug-13 | 0.1528 | 0.0201 | 1.0253 | 0.7787 | 0.0112 |
| 9 | Sep-13 | 0.1419 | 0.0008 | 1.0327 | 0.7798 | 0.0035 |
| 10 | Oct-13 | 0.1419 | 0.0194 | 1.0303 | 0.7906 | 0.0009 |
| 11 | Nov-13 | 0.1223 | 0.0108 | 1.0483 | 0.8005 | 0.0012 |
| 12 | Dec-13 | 0.1442 | 0.0013 | 1.0032 | 0.7821 | 0.0055 |
| 13 | Jan-14 | 0.1676 | 0.0252 | 0.915 | 0.7618 | 0.0107 |
| 14 | Feb-14 | 0.1671 | 0.0229 | 0.9418 | 0.7613 | 0.0026 |
| 15 | Mar-14 | 0.162 | 0.0201 | 0.9462 | 0.919 | 0.0008 |
| 16 | Apr-14 | 0.1668 | 0.0239 | 0.955 | 0.7295 | -0.0002 |
| 17 | May-14 | 0.1685 | 0.0229 | 0.9943 | 0.7859 | 0.0016 |
| 18 | Jun-14 | 0.1621 | 0.021 | 0.9394 | 0.915 | 0.0043 |
| 19 | Jul-14 | 0.143 | 0.0103 | 0.9989 | 0.9161 | 0.0093 |
| 20 | Aug-14 | 0.1471 | 0.009 | 0.9899 | 0.927 | 0.0047 |
| 21 | Sep-14 | 0.146 | 0.0092 | 0.9971 | 0.9955 | 0.0027 |
| 22 | Oct-14 | 0.1476 | 0.0107 | 0.9899 | 0.9394 | 0.0047 |
| 23 | Nov-14 | 0.1668 | 0.0116 | 0.9469 | 0.9344 | 0.015 |
| 24 | Dec-14 | 0.1685 | 0.0207 | 0.9652 | 0.9416 | 0.0246 |
| 25 | Jan-15 | 0.1528 | 0.0115 | 0.936 | 0.9254 | -0.0024 |
| 26 | Feb-15 | 0.1438 | 0.0076 | 1.008 | 0.9165 | -0.0036 |
| 27 | Mar-15 | 0.1443 | 0.0113 | 0.9424 | 0.9278 | 0.0017 |
| 28 | Apr-15 | 0.1406 | 0.0108 | 0.9418 | 0.9379 | 0.0036 |
| 29 | May-15 | 0.1429 | 0.0109 | 0.9469 | 0.9353 | 0.005 |
| 30 | Jun-15 | 0.1409 | 0.0089 | 0.9652 | 0.9422 | 0.0054 |

Lampiran 2

Hasil Uji Stasioner *CAR Level*

Null Hypothesis: CAR has a unit root
 Exogenous: Constant
 Lag Length: 1 (Automatic - based on SIC, maxlag=7)

| | t-Statistic | Prob.* |
|--|-------------|--------|
| Augmented Dickey-Fuller test statistic | -3.363573 | 0.0213 |
| Test critical values: | | |
| 1% level | -3.689194 | |
| 5% level | -2.971853 | |
| 10% level | -2.625121 | |

*MacKinnon (1996) one-sided p-values.

Augmented Dickey-Fuller Test Equation
 Dependent Variable: D(CAR)
 Method: Least Squares
 Date: 11/28/15 Time: 21:46
 Sample (adjusted): 2013M03 2015M06
 Included observations: 28 after adjustments

| Variable | Coefficient | Std. Error | t-Statistic | Prob. |
|--------------------|-------------|-----------------------|-------------|-----------|
| CAR(-1) | -0.589973 | 0.175401 | -3.363573 | 0.0025 |
| D(CAR(-1)) | 0.383423 | 0.188252 | 2.036748 | 0.0524 |
| C | 0.089081 | 0.026651 | 3.342570 | 0.0026 |
| R-squared | 0.316111 | Mean dependent var | | -0.000396 |
| Adjusted R-squared | 0.261400 | S.D. dependent var | | 0.010738 |
| S.E. of regression | 0.009229 | Akaike info criterion | | -6.432006 |
| Sum squared resid | 0.002129 | Schwarz criterion | | -6.289270 |
| Log likelihood | 93.04809 | Hannan-Quinn criter. | | -6.388371 |
| F-statistic | 5.777828 | Durbin-Watson stat | | 1.974362 |
| Prob(F-statistic) | 0.008656 | | | |

Lampiran 3

Hasil Uji Stasioner CAR 1st Difference

Null Hypothesis: D(CAR) has a unit root

Exogenous: Constant

Lag Length: 0 (Automatic - based on SIC, maxlag=7)

| | t-Statistic | Prob.* |
|--|-------------|--------|
| Augmented Dickey-Fuller test statistic | -4.697763 | 0.0008 |
| Test critical values: | | |
| 1% level | -3.689194 | |
| 5% level | -2.971853 | |
| 10% level | -2.625121 | |

*MacKinnon (1996) one-sided p-values.

Augmented Dickey-Fuller Test Equation

Dependent Variable: D(CAR,2)

Method: Least Squares

Date: 11/28/15 Time: 21:47

Sample (adjusted): 2013M03 2015M06

Included observations: 28 after adjustments

| Variable | Coefficient | Std. Error | t-Statistic | Prob. |
|--------------------|-------------|-----------------------|-------------|-----------|
| D(CAR(-1)) | -0.918601 | 0.195540 | -4.697763 | 0.0001 |
| C | -0.000367 | 0.002062 | -0.178124 | 0.8600 |
| R-squared | 0.459111 | Mean dependent var | | -3.93E-05 |
| Adjusted R-squared | 0.438307 | S.D. dependent var | | 0.014553 |
| S.E. of regression | 0.010907 | Akaike info criterion | | -6.130118 |
| Sum squared resid | 0.003093 | Schwarz criterion | | -6.034960 |
| Log likelihood | 87.82165 | Hannan-Quinn criter. | | -6.101027 |
| F-statistic | 22.06898 | Durbin-Watson stat | | 1.929068 |
| Prob(F-statistic) | 0.000075 | | | |

Lampiran 4

Hasil Uji Stasioner ROA *Level*

Null Hypothesis: ROA has a unit root

Exogenous: Constant

Lag Length: 0 (Automatic - based on SIC, maxlag=7)

| | t-Statistic | Prob.* |
|--|-------------|--------|
| Augmented Dickey-Fuller test statistic | -3.627533 | 0.0113 |
| Test critical values: 1% level | -3.679322 | |
| 5% level | -2.967767 | |
| 10% level | -2.622989 | |

*MacKinnon (1996) one-sided p-values.

Augmented Dickey-Fuller Test Equation

Dependent Variable: D(ROA)

Method: Least Squares

Date: 11/28/15 Time: 21:49

Sample (adjusted): 2013M02 2015M06

Included observations: 29 after adjustments

| Variable | Coefficient | Std. Error | t-Statistic | Prob. |
|--------------------|-------------|-----------------------|-------------|-----------|
| ROA(-1) | -0.641498 | 0.176841 | -3.627533 | 0.0012 |
| C | 0.009784 | 0.003114 | 3.142228 | 0.0040 |
| R-squared | 0.327672 | Mean dependent var | | -0.000562 |
| Adjusted R-squared | 0.302771 | S.D. dependent var | | 0.008057 |
| S.E. of regression | 0.006728 | Akaike info criterion | | -7.098753 |
| Sum squared resid | 0.001222 | Schwarz criterion | | -7.004457 |
| Log likelihood | 104.9319 | Hannan-Quinn criter. | | -7.069221 |
| F-statistic | 13.15900 | Durbin-Watson stat | | 2.122092 |
| Prob(F-statistic) | 0.001175 | | | |

Lampiran 5

Hasil Uji Stasioner ROA 1st Difference

Null Hypothesis: D(ROA) has a unit root

Exogenous: Constant

Lag Length: 1 (Automatic - based on SIC, maxlag=7)

| | t-Statistic | Prob.* |
|--|-------------|--------|
| Augmented Dickey-Fuller test statistic | -6.477149 | 0.0000 |
| Test critical values: | | |
| 1% level | -3.699871 | |
| 5% level | -2.976263 | |
| 10% level | -2.627420 | |

*MacKinnon (1996) one-sided p-values.

Augmented Dickey-Fuller Test Equation

Dependent Variable: D(ROA,2)

Method: Least Squares

Date: 11/28/15 Time: 21:49

Sample (adjusted): 2013M04 2015M06

Included observations: 27 after adjustments

| Variable | Coefficient | Std. Error | t-Statistic | Prob. |
|--------------------|-------------|-----------------------|-------------|-----------|
| D(ROA(-1)) | -2.015989 | 0.311246 | -6.477149 | 0.0000 |
| D(ROA(-1),2) | 0.423324 | 0.184826 | 2.290386 | 0.0311 |
| C | -0.001045 | 0.001386 | -0.753822 | 0.4583 |
| R-squared | 0.760415 | Mean dependent var | | -0.000111 |
| Adjusted R-squared | 0.740450 | S.D. dependent var | | 0.014050 |
| S.E. of regression | 0.007158 | Akaike info criterion | | -6.936800 |
| Sum squared resid | 0.001230 | Schwarz criterion | | -6.792818 |
| Log likelihood | 96.64680 | Hannan-Quinn criter. | | -6.893987 |
| F-statistic | 38.08660 | Durbin-Watson stat | | 1.872995 |
| Prob(F-statistic) | 0.000000 | | | |

Lampiran 6

Hasil Uji Stasioner FDR Level

Null Hypothesis: FDR has a unit root
 Exogenous: Constant
 Lag Length: 0 (Automatic - based on SIC, maxlag=7)

| | t-Statistic | Prob.* |
|--|-------------|--------|
| Augmented Dickey-Fuller test statistic | -2.442163 | 0.1397 |
| Test critical values: 1% level | -3.679322 | |
| 5% level | -2.967767 | |
| 10% level | -2.622989 | |

*MacKinnon (1996) one-sided p-values.

Augmented Dickey-Fuller Test Equation
 Dependent Variable: D(FDR)
 Method: Least Squares
 Date: 11/28/15 Time: 21:51
 Sample (adjusted): 2013M02 2015M06
 Included observations: 29 after adjustments

| Variable | Coefficient | Std. Error | t-Statistic | Prob. |
|--------------------|-------------|-----------------------|-------------|-----------|
| FDR(-1) | -0.364489 | 0.149249 | -2.442163 | 0.0214 |
| C | 0.359212 | 0.147787 | 2.430607 | 0.0220 |
| R-squared | 0.180929 | Mean dependent var | | -0.001417 |
| Adjusted R-squared | 0.150593 | S.D. dependent var | | 0.034640 |
| S.E. of regression | 0.031926 | Akaike info criterion | | -3.984332 |
| Sum squared resid | 0.027520 | Schwarz criterion | | -3.890036 |
| Log likelihood | 59.77281 | Hannan-Quinn criter. | | -3.954799 |
| F-statistic | 5.964158 | Durbin-Watson stat | | 2.299182 |
| Prob(F-statistic) | 0.021429 | | | |

Lampiran 7

Hasil Uji Stasioner FDR I^{st} Difference

Null Hypothesis: D(FDR) has a unit root

Exogenous: Constant

Lag Length: 0 (Automatic - based on SIC, maxlag=7)

| | t-Statistic | Prob.* |
|--|-------------|--------|
| Augmented Dickey-Fuller test statistic | -7.702009 | 0.0000 |
| Test critical values: | | |
| 1% level | -3.689194 | |
| 5% level | -2.971853 | |
| 10% level | -2.625121 | |

*MacKinnon (1996) one-sided p-values.

Augmented Dickey-Fuller Test Equation

Dependent Variable: D(FDR,2)

Method: Least Squares

Date: 11/28/15 Time: 21:51

Sample (adjusted): 2013M03 2015M06

Included observations: 28 after adjustments

| Variable | Coefficient | Std. Error | t-Statistic | Prob. |
|--------------------|-------------|-----------------------|-------------|-----------|
| D(FDR(-1)) | -1.392187 | 0.180756 | -7.702009 | 0.0000 |
| C | -0.002850 | 0.006236 | -0.457025 | 0.6514 |
| R-squared | 0.695268 | Mean dependent var | | 0.000104 |
| Adjusted R-squared | 0.683548 | S.D. dependent var | | 0.058544 |
| S.E. of regression | 0.032934 | Akaike info criterion | | -3.919901 |
| Sum squared resid | 0.028200 | Schwarz criterion | | -3.824743 |
| Log likelihood | 56.87861 | Hannan-Quinn criter. | | -3.890810 |
| F-statistic | 59.32094 | Durbin-Watson stat | | 2.038534 |
| Prob(F-statistic) | 0.000000 | | | |

Lampiran 8

Hasil Uji Stasioner BOPO Level

Null Hypothesis: BOPO has a unit root
 Exogenous: Constant
 Lag Length: 2 (Automatic - based on SIC, maxlag=7)

| | t-Statistic | Prob.* |
|--|-------------|--------|
| Augmented Dickey-Fuller test statistic | -0.997572 | 0.7394 |
| Test critical values: | | |
| 1% level | -3.699871 | |
| 5% level | -2.976263 | |
| 10% level | -2.627420 | |

*MacKinnon (1996) one-sided p-values.

Augmented Dickey-Fuller Test Equation
 Dependent Variable: D(BOPO)
 Method: Least Squares
 Date: 11/28/15 Time: 21:51
 Sample (adjusted): 2013M04 2015M06
 Included observations: 27 after adjustments

| Variable | Coefficient | Std. Error | t-Statistic | Prob. |
|--------------------|-------------|-----------------------|-------------|-----------|
| BOPO(-1) | -0.117007 | 0.117292 | -0.997572 | 0.3289 |
| D(BOPO(-1)) | -0.546109 | 0.191525 | -2.851381 | 0.0090 |
| D(BOPO(-2)) | -0.448973 | 0.182094 | -2.465616 | 0.0216 |
| C | 0.115179 | 0.098948 | 1.164034 | 0.2563 |
| R-squared | 0.391411 | Mean dependent var | | 0.007878 |
| Adjusted R-squared | 0.312030 | S.D. dependent var | | 0.058797 |
| S.E. of regression | 0.048768 | Akaike info criterion | | -3.067514 |
| Sum squared resid | 0.054702 | Schwarz criterion | | -2.875538 |
| Log likelihood | 45.41143 | Hannan-Quinn criter. | | -3.010429 |
| F-statistic | 4.930778 | Durbin-Watson stat | | 1.982168 |
| Prob(F-statistic) | 0.008660 | | | |

Lampiran 9

Hasil Uji Stasioner BOPO 1st Difference

Null Hypothesis: D(BOPO) has a unit root

Exogenous: Constant

Lag Length: 1 (Automatic - based on SIC, maxlag=7)

| | t-Statistic | Prob.* |
|--|-------------|--------|
| Augmented Dickey-Fuller test statistic | -6.977847 | 0.0000 |
| Test critical values: | | |
| 1% level | -3.699871 | |
| 5% level | -2.976263 | |
| 10% level | -2.627420 | |

*MacKinnon (1996) one-sided p-values.

Augmented Dickey-Fuller Test Equation

Dependent Variable: D(BOPO,2)

Method: Least Squares

Date: 11/28/15 Time: 21:52

Sample (adjusted): 2013M04 2015M06

Included observations: 27 after adjustments

| Variable | Coefficient | Std. Error | t-Statistic | Prob. |
|--------------------|-------------|-----------------------|-------------|-----------|
| D(BOPO(-1)) | -2.098058 | 0.300674 | -6.977847 | 0.0000 |
| D(BOPO(-1),2) | 0.483341 | 0.178787 | 2.703446 | 0.0124 |
| C | 0.016948 | 0.009711 | 1.745193 | 0.0937 |
| R-squared | 0.775551 | Mean dependent var | | -7.41E-05 |
| Adjusted R-squared | 0.756847 | S.D. dependent var | | 0.098891 |
| S.E. of regression | 0.048764 | Akaike info criterion | | -3.099230 |
| Sum squared resid | 0.057069 | Schwarz criterion | | -2.955248 |
| Log likelihood | 44.83961 | Hannan-Quinn criter. | | -3.056417 |
| F-statistic | 41.46434 | Durbin-Watson stat | | 1.993841 |
| Prob(F-statistic) | 0.000000 | | | |

Lampiran 10

Hasil Uji Stasioner INFLASI *Level*

Null Hypothesis: INFLASI has a unit root

Exogenous: Constant

Lag Length: 1 (Automatic - based on SIC, maxlag=7)

| | t-Statistic | Prob.* |
|--|-------------|--------|
| Augmented Dickey-Fuller test statistic | -4.748442 | 0.0007 |
| Test critical values: | | |
| 1% level | -3.689194 | |
| 5% level | -2.971853 | |
| 10% level | -2.625121 | |

*MacKinnon (1996) one-sided p-values.

Augmented Dickey-Fuller Test Equation

Dependent Variable: D(INFLASI)

Method: Least Squares

Date: 11/28/15 Time: 21:52

Sample (adjusted): 2013M03 2015M06

Included observations: 28 after adjustments

| Variable | Coefficient | Std. Error | t-Statistic | Prob. |
|--------------------|-------------|-----------------------|-------------|-----------|
| INFLASI(-1) | -1.008650 | 0.212417 | -4.748442 | 0.0001 |
| D(INFLASI(-1)) | 0.435195 | 0.178850 | 2.433298 | 0.0224 |
| C | 0.005883 | 0.001829 | 3.216528 | 0.0036 |
| R-squared | 0.476455 | Mean dependent var | | -7.50E-05 |
| Adjusted R-squared | 0.434572 | S.D. dependent var | | 0.009345 |
| S.E. of regression | 0.007027 | Akaike info criterion | | -6.977204 |
| Sum squared resid | 0.001234 | Schwarz criterion | | -6.834468 |
| Log likelihood | 100.6809 | Hannan-Quinn criter. | | -6.933568 |
| F-statistic | 11.37570 | Durbin-Watson stat | | 2.143613 |
| Prob(F-statistic) | 0.000307 | | | |

Lampiran 11

Hasil Uji Stasioner INFLASI I^{st} Difference

Null Hypothesis: D(INFLASI) has a unit root

Exogenous: Constant

Lag Length: 0 (Automatic - based on SIC, maxlag=7)

| | t-Statistic | Prob.* |
|--|-------------|--------|
| Augmented Dickey-Fuller test statistic | -5.451075 | 0.0001 |
| Test critical values: | | |
| 1% level | -3.689194 | |
| 5% level | -2.971853 | |
| 10% level | -2.625121 | |

*MacKinnon (1996) one-sided p-values.

Augmented Dickey-Fuller Test Equation

Dependent Variable: D(INFLASI,2)

Method: Least Squares

Date: 11/28/15 Time: 21:52

Sample (adjusted): 2013M03 2015M06

Included observations: 28 after adjustments

| Variable | Coefficient | Std. Error | t-Statistic | Prob. |
|--------------------|-------------|-----------------------|-------------|-----------|
| D(INFLASI(-1)) | -1.065219 | 0.195414 | -5.451075 | 0.0000 |
| C | -8.73E-05 | 0.001796 | -0.048628 | 0.9616 |
| R-squared | 0.533333 | Mean dependent var | | 0.000114 |
| Adjusted R-squared | 0.515384 | S.D. dependent var | | 0.013650 |
| S.E. of regression | 0.009502 | Akaike info criterion | | -6.405775 |
| Sum squared resid | 0.002348 | Schwarz criterion | | -6.310617 |
| Log likelihood | 91.68085 | Hannan-Quinn criter. | | -6.376684 |
| F-statistic | 29.71422 | Durbin-Watson stat | | 2.052418 |
| Prob(F-statistic) | 0.000010 | | | |

Lampiran 12
Hasil Estimasi Persamaan Jangka Panjang dengan *Eviews 9*

Dependent Variable: CAR
 Method: Least Squares
 Date: 11/28/15 Time: 21:42
 Sample: 2013M01 2015M06
 Included observations: 30

| Variable | Coefficient | Std. Error | t-Statistic | Prob. |
|--------------------|-------------|-----------------------|-------------|-----------|
| ROA | 0.637504 | 0.254665 | 2.503302 | 0.0192 |
| FDR | -0.159798 | 0.043191 | -3.699830 | 0.0011 |
| BOPO | -0.016747 | 0.022490 | -0.744619 | 0.4634 |
| INFLASI | 0.543770 | 0.184762 | 2.943092 | 0.0069 |
| C | 0.309822 | 0.058389 | 5.306194 | 0.0000 |
| R-squared | 0.642167 | Mean dependent var | | 0.151130 |
| Adjusted R-squared | 0.584914 | S.D. dependent var | | 0.011286 |
| S.E. of regression | 0.007272 | Akaike info criterion | | -6.858694 |
| Sum squared resid | 0.001322 | Schwarz criterion | | -6.625162 |
| Log likelihood | 107.8804 | Hannan-Quinn criter. | | -6.783985 |
| F-statistic | 11.21627 | Durbin-Watson stat | | 1.306413 |
| Prob(F-statistic) | 0.000024 | | | |

Lampiran 13

Hasil Uji Kointegrasi 1st dengan *Eviews 9*

Null Hypothesis: ECT has a unit root

Exogenous: Constant

Lag Length: 0 (Automatic - based on SIC, maxlag=7)

| | t-Statistic | Prob.* |
|--|-------------|--------|
| Augmented Dickey-Fuller test statistic | -3.673952 | 0.0101 |
| Test critical values: | | |
| 1% level | -3.679322 | |
| 5% level | -2.967767 | |
| 10% level | -2.622989 | |

*MacKinnon (1996) one-sided p-values.

Augmented Dickey-Fuller Test Equation

Dependent Variable: D(ECT)

Method: Least Squares

Date: 11/28/15 Time: 21:43

Sample (adjusted): 2013M02 2015M06

Included observations: 29 after adjustments

| Variable | Coefficient | Std. Error | t-Statistic | Prob. |
|--------------------|-------------|-----------------------|-------------|-----------|
| ECT(-1) | -0.674941 | 0.183710 | -3.673952 | 0.0010 |
| C | 0.000122 | 0.001214 | 0.100732 | 0.9205 |
| R-squared | 0.333299 | Mean dependent var | | -5.27E-05 |
| Adjusted R-squared | 0.308607 | S.D. dependent var | | 0.007853 |
| S.E. of regression | 0.006530 | Akaike info criterion | | -7.158370 |
| Sum squared resid | 0.001151 | Schwarz criterion | | -7.064074 |
| Log likelihood | 105.7964 | Hannan-Quinn criter. | | -7.128838 |
| F-statistic | 13.49793 | Durbin-Watson stat | | 2.047585 |
| Prob(F-statistic) | 0.001042 | | | |

Lampiran 14

Model ECM (Estimasi Jangka Pendek) dengan *Eviews 9*

Dependent Variable: D(CAR)

Method: Least Squares

Date: 11/28/15 Time: 21:45

Sample (adjusted): 2013M02 2015M06

Included observations: 29 after adjustments

| Variable | Coefficient | Std. Error | t-Statistic | Prob. |
|------------|-------------|------------|-------------|--------|
| D(ROA) | 0.434927 | 0.183707 | 2.367505 | 0.0267 |
| D(FDR) | -0.130214 | 0.039413 | -3.303825 | 0.0031 |
| D(BOPO) | -0.026381 | 0.023060 | -1.144048 | 0.2644 |
| D(INFLASI) | 0.511583 | 0.142615 | 3.587163 | 0.0016 |
| C | 9.25E-05 | 0.001254 | 0.073794 | 0.9418 |
| ECT(-1) | -0.553915 | 0.202791 | -2.731464 | 0.0119 |

| | | | |
|--------------------|----------|-----------------------|-----------|
| R-squared | 0.672610 | Mean dependent var | -0.000414 |
| Adjusted R-squared | 0.601438 | S.D. dependent var | 0.010545 |
| S.E. of regression | 0.006657 | Akaike info criterion | -7.004155 |
| Sum squared resid | 0.001019 | Schwarz criterion | -6.721266 |
| Log likelihood | 107.5602 | Hannan-Quinn criter. | -6.915558 |
| F-statistic | 9.450522 | Durbin-Watson stat | 2.059850 |
| Prob(F-statistic) | 0.000053 | | |

Lampiran 15

Hasil Uji Asumsi Multikolinieritas dengan *Eviews 9*

| | CAR | ROA | FDR | BOPO | INFLASI |
|---------|-----------|-----------|-----------|-----------|-----------|
| CAR | 1.000000 | 0.562090 | -0.453407 | -0.108707 | 0.387205 |
| ROA | 0.562090 | 1.000000 | -0.008458 | -0.555420 | 0.206103 |
| FDR | -0.453407 | -0.008458 | 1.000000 | -0.494266 | 0.132358 |
| BOPO | -0.108707 | -0.555420 | -0.494266 | 1.000000 | -0.073588 |
| INFLASI | 0.387205 | 0.206103 | 0.132358 | -0.073588 | 1.000000 |

Lampiran 16

Hasil Uji Asumsi Heterokedastisitas dengan *Eviews 9*

Heteroskedasticity Test: White

| | | | |
|---------------------|----------|----------------------|--------|
| F-statistic | 0.298197 | Prob. F(14,15) | 0.9854 |
| Obs*R-squared | 6.531650 | Prob. Chi-Square(14) | 0.9513 |
| Scaled explained SS | 3.757308 | Prob. Chi-Square(14) | 0.9968 |

Test Equation:

Dependent Variable: RESID^2

Method: Least Squares

Date: 11/28/15 Time: 21:44

Sample: 2013M01 2015M06

Included observations: 30

| Variable | Coefficient | Std. Error | t-Statistic | Prob. |
|--------------------|-------------|-----------------------|-------------|-----------|
| C | -0.033240 | 0.030910 | -1.075404 | 0.2992 |
| ROA^2 | -0.147084 | 0.857957 | -0.171435 | 0.8662 |
| ROA*FDR | -0.184885 | 0.163240 | -1.132597 | 0.2752 |
| ROA*BOPO | -0.103662 | 0.081817 | -1.266987 | 0.2245 |
| ROA*INFLASI | -0.024021 | 0.639483 | -0.037563 | 0.9705 |
| ROA | 0.272405 | 0.216321 | 1.259262 | 0.2272 |
| FDR^2 | -0.010103 | 0.020339 | -0.496730 | 0.6266 |
| FDR*BOPO | -0.017780 | 0.013294 | -1.337402 | 0.2010 |
| FDR*INFLASI | -0.015612 | 0.103283 | -0.151158 | 0.8819 |
| FDR | 0.037792 | 0.048620 | 0.777294 | 0.4491 |
| BOPO^2 | -0.006475 | 0.005716 | -1.132769 | 0.2751 |
| BOPO*INFLASI | 0.012549 | 0.054687 | 0.229470 | 0.8216 |
| BOPO | 0.029929 | 0.020552 | 1.456267 | 0.1659 |
| INFLASI^2 | 0.054187 | 0.225646 | 0.240142 | 0.8135 |
| INFLASI | 0.003840 | 0.147522 | 0.026033 | 0.9796 |
| R-squared | 0.217722 | Mean dependent var | | 4.41E-05 |
| Adjusted R-squared | -0.512405 | S.D. dependent var | | 5.77E-05 |
| S.E. of regression | 7.09E-05 | Akaike info criterion | | -15.96264 |
| Sum squared resid | 7.55E-08 | Schwarz criterion | | -15.26205 |
| Log likelihood | 254.4397 | Hannan-Quinn criter. | | -15.73852 |
| F-statistic | 0.298197 | Durbin-Watson stat | | 2.097892 |
| Prob(F-statistic) | 0.985384 | | | |

Lampiran 17

Hasil Uji Asumsi Autokorelasi dengan *Eviews 9*

Breusch-Godfrey Serial Correlation LM Test:

| | | | |
|---------------|----------|---------------------|--------|
| F-statistic | 3.768475 | Prob. F(1,24) | 0.0641 |
| Obs*R-squared | 4.071317 | Prob. Chi-Square(1) | 0.0436 |

Test Equation:

Dependent Variable: RESID

Method: Least Squares

Date: 11/28/15 Time: 21:44

Sample: 2013M01 2015M06

Included observations: 30

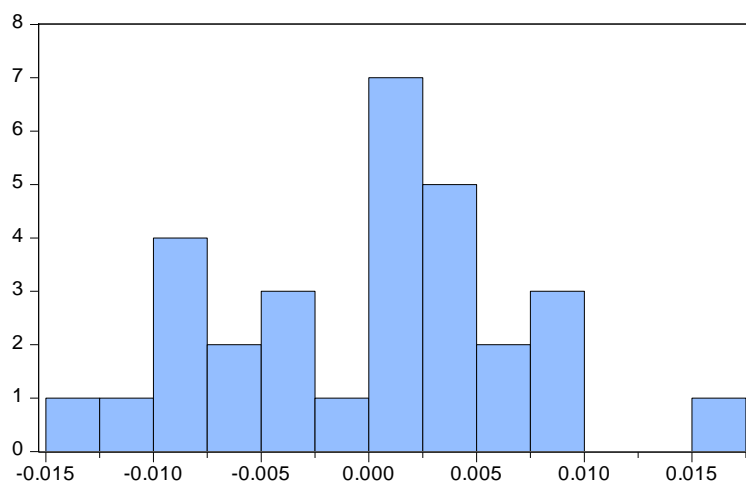
Presample missing value lagged residuals set to zero.

| Variable | Coefficient | Std. Error | t-Statistic | Prob. |
|-----------|-------------|------------|-------------|--------|
| ROA | -0.238197 | 0.271006 | -0.878937 | 0.3882 |
| FDR | -0.006968 | 0.041138 | -0.169391 | 0.8669 |
| BOPO | -0.016819 | 0.023032 | -0.730273 | 0.4723 |
| INFLASI | -0.009563 | 0.175379 | -0.054525 | 0.9570 |
| C | 0.024766 | 0.056852 | 0.435620 | 0.6670 |
| RESID(-1) | 0.435161 | 0.224164 | 1.941256 | 0.0641 |

| | | | |
|--------------------|-----------|-----------------------|-----------|
| R-squared | 0.135711 | Mean dependent var | -3.93E-18 |
| Adjusted R-squared | -0.044350 | S.D. dependent var | 0.006751 |
| S.E. of regression | 0.006900 | Akaike info criterion | -6.937875 |
| Sum squared resid | 0.001142 | Schwarz criterion | -6.657636 |
| Log likelihood | 110.0681 | Hannan-Quinn criter. | -6.848224 |
| F-statistic | 0.753695 | Durbin-Watson stat | 1.938919 |
| Prob(F-statistic) | 0.591662 | | |

Lampiran 18

Hasil Uji Asumsi Normalitas dengan *Eviews 9*



Series: Residuals
Sample 2013M01 2015M06
Observations 30

Mean -3.93e-18
Median 0.001833
Maximum 0.015258
Minimum -0.014137
Std. Dev. 0.006751
Skewness -0.184782
Kurtosis 2.656710

Jarque-Bera 0.318033
Probability 0.852982

Lampiran 19

Hasil Uji Asumsi Linieritas dengan *Eviews 9*

Ramsey RESET Test
 Equation: UNTITLED
 Specification: CAR ROA FDR BOPO INFLASI C
 Omitted Variables: Squares of fitted values

| | Value | df | Probability |
|------------------|----------|---------|-------------|
| t-statistic | 0.375793 | 24 | 0.7104 |
| F-statistic | 0.141220 | (1, 24) | 0.7104 |
| Likelihood ratio | 0.176008 | 1 | 0.6748 |

F-test summary:

| | Sum of Sq. | df | Mean Squares |
|------------------|------------|----|--------------|
| Test SSR | 7.73E-06 | 1 | 7.73E-06 |
| Restricted SSR | 0.001322 | 25 | 5.29E-05 |
| Unrestricted SSR | 0.001314 | 24 | 5.48E-05 |

LR test summary:

| | Value | df |
|-------------------|----------|----|
| Restricted LogL | 107.8804 | 25 |
| Unrestricted LogL | 107.9684 | 24 |

Unrestricted Test Equation:
 Dependent Variable: CAR
 Method: Least Squares
 Date: 11/28/15 Time: 21:43
 Sample: 2013M01 2015M06
 Included observations: 30

| Variable | Coefficient | Std. Error | t-Statistic | Prob. |
|----------|-------------|------------|-------------|--------|
| ROA | -0.344943 | 2.627143 | -0.131299 | 0.8966 |
| FDR | 0.100838 | 0.694955 | 0.145100 | 0.8858 |
| BOPO | 0.013298 | 0.083162 | 0.159907 | 0.8743 |
| INFLASI | -0.341968 | 2.364471 | -0.144627 | 0.8862 |
| C | -0.073104 | 1.020711 | -0.071621 | 0.9435 |
| FITTED^2 | 5.274137 | 14.03469 | 0.375793 | 0.7104 |

| | | | |
|--------------------|----------|-----------------------|-----------|
| R-squared | 0.644261 | Mean dependent var | 0.151130 |
| Adjusted R-squared | 0.570148 | S.D. dependent var | 0.011286 |
| S.E. of regression | 0.007400 | Akaike info criterion | -6.797895 |
| Sum squared resid | 0.001314 | Schwarz criterion | -6.517655 |
| Log likelihood | 107.9684 | Hannan-Quinn criter. | -6.708244 |
| F-statistic | 8.693024 | Durbin-Watson stat | 1.372196 |
| Prob(F-statistic) | 0.000082 | | |