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LAMPIRAN

Statistik Deskriptif

	Y	X1	X2	Z
Mean	1893.200	0.114473	1.317665	3.028632
Median	1567.500	0.091300	0.500350	3.044522
Maximum	4300.000	0.921000	16.76520	3.713572
Minimum	189.0000	-0.101000	0.151700	1.609438
Std. Dev.	1104.492	0.155166	2.661682	0.493783
Skewness	0.468433	3.592827	5.080546	-1.261667
Kurtosis	2.280628	19.47976	29.87794	4.424107

Uji Chow

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

Effects Test	Statistic	d.f.	Prob.
Cross-section F	23.591796	(7,28)	0.0000
Cross-section Chi-square	77.248965	7	0.0000

Uji Hausman

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	7.197927	4	0.1258

Uji Lagrange Multiplier

Lagrange multiplier (LM) test for panel data

Date: 09/05/23 Time: 12:09

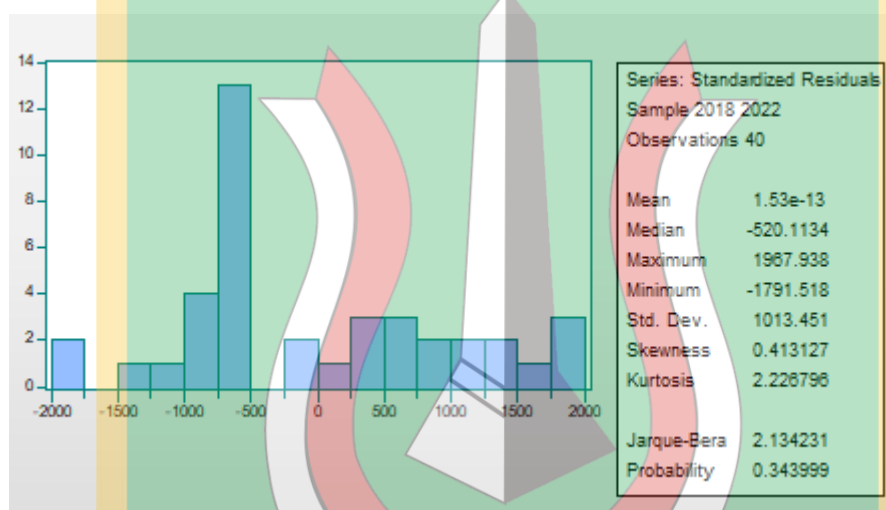
Sample: 2018 2022

Total panel observations: 40

Probability in ()

Null (no rand. effect) Alternative	Cross-section One-sided	Period One-sided	Both
Breusch-Pagan	37.04160 (0.0000)	1.990818 (0.1583)	39.03241 (0.0000)

Uji Normalitas



Uji Multikolinieritas

Variance Inflation Factors

Date: 09/05/23 Time: 13:44

Sample: 2018 2022

Included observations: 40

Variable	Coefficient Variance	Uncentered VIF	Centered VIF
X2	908.1058	1.017263	1.007166
X1	288973.3	1.031415	1.007166
C	161937.2	1.036985	NA

Uji Autokorelasi

Weighted Statistics			
R-squared	0.434314	Mean dependent var	361.0917
Adjusted R-squared	0.369664	S.D. dependent var	535.2595
S.E. of regression	424.9623	Sum squared resid	6320754.
F-statistic	6.717942	Durbin-Watson stat	1.731534
Prob(F-statistic)	0.000402		

Uji Homoskedastisitas

Dependent Variable: ABS_RES
Method: Panel Least Squares
Date: 09/05/23 Time: 13:20
Sample: 2018 2022
Periods included: 5
Cross-sections included: 8
Total panel (balanced) observations: 40

Variable	Coefficient	Std. Error	t-Statistic	Prob.
X2	56.68141	30.62255	1.850969	0.0722
X1	-129.3388	525.2938	-0.246222	0.8069
C	809.2737	112.0875	7.220019	0.0000

Uji F

Weighted Statistics			
R-squared	0.429477	Mean dependent var	307.0495
Adjusted R-squared	0.398638	S.D. dependent var	526.0651
S.E. of regression	407.9506	Sum squared resid	6157676.
F-statistic	13.92638	Durbin-Watson stat	1.684123
Prob(F-statistic)	0.000031		

Uji t

Dependent Variable: Y
Method: Panel EGLS (Cross-section random effects)
Date: 09/05/23 Time: 13:47
Sample: 2018 2022
Periods included: 5
Cross-sections included: 8
Total panel (balanced) observations: 40
Swamy and Arora estimator of component variances

Variable	Coefficient	Std. Error	t-Statistic	Prob.
X2	-131.1569	30.13479	-4.352339	0.0001
X1	1433.388	537.5624	2.666459	0.0113
C	1901.937	402.4142	4.726318	0.0000

Uji R Squared

Weighted Statistics			
R-squared	0.429477	Mean dependent var	307.0495
Adjusted R-squared	0.398638	S.D. dependent var	526.0651
S.E. of regression	407.9506	Sum squared resid	6157676.
F-statistic	13.92638	Durbin-Watson stat	1.684123
Prob(F-statistic)	0.000031		

Hasil Estimasi Pengaruh Profitabilitas dan Leverage terhadap Harga Saham

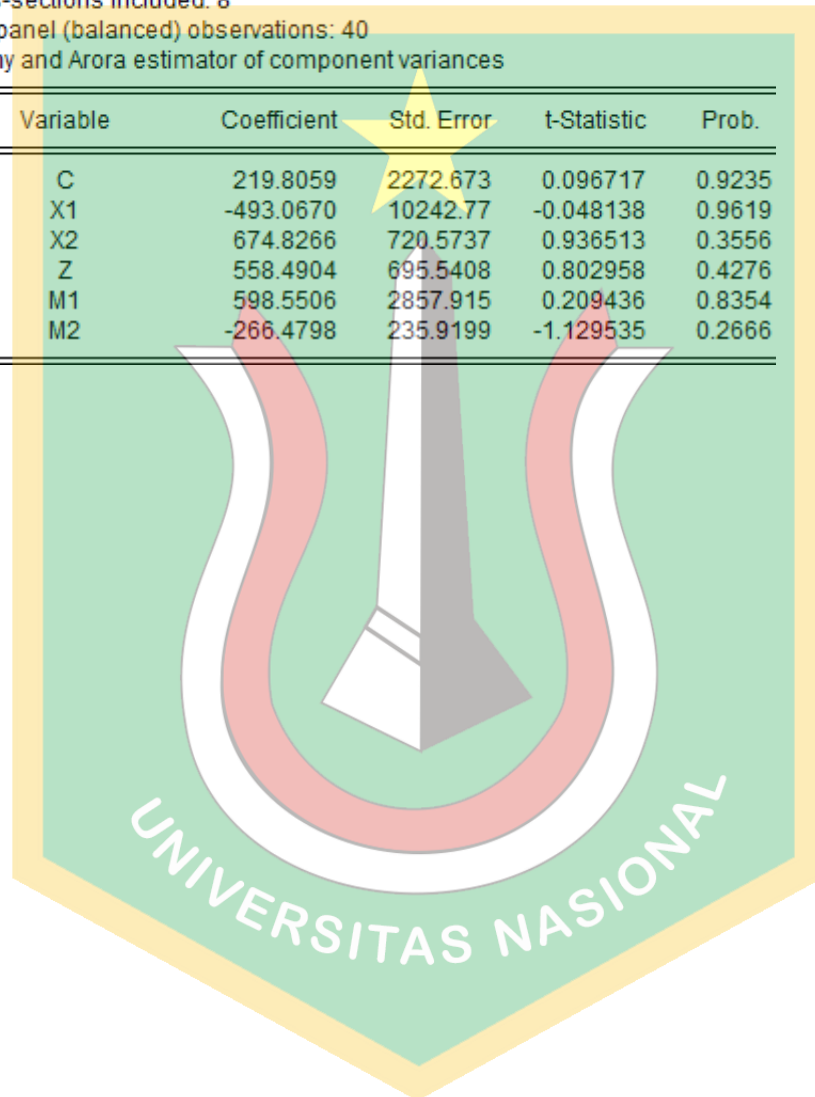
Dependent Variable: Y
Method: Panel EGLS (Cross-section random effects)
Date: 09/05/23 Time: 13:47
Sample: 2018 2022
Periods included: 5
Cross-sections included: 8
Total panel (balanced) observations: 40
Swamy and Arora estimator of component variances

Variable	Coefficient	Std. Error	t-Statistic	Prob.
X2	-131.1569	30.13479	-4.352339	0.0001
X1	1433.388	537.5624	2.666459	0.0113
C	1901.937	402.4142	4.726318	0.0000

Hasil Estimasi Uji Moderasi Variabel Firm Age terhadap Pengaruh Profitabilitas dan Leverage terhadap Harga Saham

Dependent Variable: Y
Method: Panel EGLS (Cross-section random effects)
Date: 09/08/23 Time: 08:27
Sample: 2018 2022
Periods included: 5
Cross-sections included: 8
Total panel (balanced) observations: 40
Swamy and Arora estimator of component variances

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	219.8059	2272.673	0.096717	0.9235
X1	-493.0670	10242.77	-0.048138	0.9619
X2	674.8266	720.5737	0.936513	0.3556
Z	558.4904	695.5408	0.802958	0.4276
M1	598.5506	2857.915	0.209436	0.8354
M2	-266.4798	235.9199	-1.129535	0.2666



Tabulasi Data

Kode Perusahaan	Tahun	Y	X1	X2	Z	M1	M2
_DVLA	2018	1,940.0000	0.1192	0.4020	3.40119738 2	0.41	1.37
_DVLA	2019	2,250.0000	0.1212	0.4011	3.21887582 5	0.39	1.29
_DVLA	2020	2,420.0000	0.0817	0.4980	2.99573227 4	0.24	1.49
_DVLA	2021	2,750.0000	0.0703	0.5107	3.09104245 3	0.22	1.58
_DVLA	2022	2,370.0000	0.0743	0.4314	2.89037175 8	0.21	1.25
_INAF	2018	3,778.0000	0.0055	1.7699	2.94443897 9	0.02	5.21
_INAF	2019	3,783.0000	0.0058	1.7408	3.04452243 8	0.02	5.30
_INAF	2020	3,615.0000	0.0175	2.9815	2.94443897 9	0.05	8.78
_INAF	2021	2,380.0000	- 0.0187	2.9580	2.99573227 4	(0.06)	8.86
_INAF	2022	1,150.0000	- 0.1010	16.7652	3.04452243 8	(0.31)	51.04
_KAEF	2018	2,600.0000	0.0472	1.7324	3.04452243 8	0.14	5.27
_KAEF	2019	1,250.0000	0.0009	1.4758	2.89037175 8	0.00	4.27
_KAEF	2020	2,309.0000	0.0012	1.4717	2.94443897 9	0.00	4.33
_KAEF	2021	2,430.0000	0.0163	1.4558	2.89037175 8	0.05	4.21
_KAEF	2022	1,085.0000	- 0.0054	1.1794	3.04452243 8	(0.02)	3.59
_KLBF	2018	1,520.0000	0.1376	0.1864	3.29583686 6	0.45	0.61
_KLBF	2019	1,620.0000	0.1252	0.2131	3.33220451	0.42	0.71
_KLBF	2020	1,480.0000	0.1241	0.2346	3.36729583	0.42	0.79
_KLBF	2021	1,615.0000	0.1259	0.2069	3.40119738 2	0.43	0.70
_KLBF	2022	2,090.0000	0.1266	0.2328	3.43398720 4	0.43	0.80
_MERK	2018	4,300.0000	0.9210	1.4371	3.61091791 3	3.33	5.19
_MERK	2019	2,850.0000	0.0868	0.5169	3.63758616	0.32	1.88
_MERK	2020	3,280.0000	0.0773	0.5178	3.66356164 6	0.28	1.90
_MERK	2021	3,690.0000	0.1283	0.5003	3.68887945 4	0.47	1.85
_MERK	2022	3,691.0000	0.1733	0.3703	3.71357206 7	0.64	1.38
_PYFA	2018	189.0000	0.1182	0.5729	2.83321334 4	0.33	1.62
_PYFA	2019	198.0000	0.0490	0.5296	2.89037175 8	0.14	1.53
_PYFA	2020	975.0000	0.0967	0.4501	2.94443897 9	0.28	1.33
_PYFA	2021	257.0000	0.0068	3.8248	2.99573227 4	0.02	11.46
_PYFA	2022	865.0000	0.1812	2.4374	3.04452243 8	0.55	7.42
_SIDO	2018	840.0000	0.1989	1.8186	1.60943791 2	0.32	2.93
_SIDO	2019	638.0000	0.2288	0.1517	1.79175946 9	0.41	0.27
_SIDO	2020	805.0000	0.2426	0.1949	1.94591014 9	0.47	0.38
_SIDO	2021	865.0000	0.3099	0.1722	2.07944154 2	0.64	0.36
_SIDO	2022	755.0000	0.2707	0.1643	2.19722457 7	0.59	0.36
_TSPC	2018	1,390.0000	0.0687	0.4486	3.17805383	0.22	1.43
_TSPC	2019	1,395.0000	0.0711	0.4208	3.21887582 5	0.23	1.35
_TSPC	2020	1,400.0000	0.0916	0.4277	3.25809653 8	0.30	1.39

_TSPC	2021	1,500.0000	0.0910	0.4027	3.29583686 6	0.30	1.33
_TSPC	2022	1,410.0000	0.0916	0.5004	3.33220451	0.31	1.67



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