

Lampiran 01. Tabulasi Data

No.	Kode Bank	Tahun	TKP (X ₁)	TKP (X ₂)	STM (X ₃)	KPI (Z)	PPK (Y)
1	AGRO	2020	2,931	0,200	2,847	0,381	0,376
		2021	2,954	0,400	2,802	0,381	0,145
		2022	3,000	0,600	2,637	0,381	0,231
		2023	3,083	0,400	3,101	0,381	0,436
		2024	3,129	0,286	5,863	0,381	0,256
2	BANK	2020	2,700	0,667	4,524	0,056	0,316
		2021	2,707	0,667	4,321	0,056	0,419
		2022	2,729	0,750	2,952	0,056	0,179
		2023	2,778	0,667	2,902	0,056	0,274
		2024	2,813	0,667	3,261	0,056	0,325
3	BBCA	2020	4,654	0,600	4,823	0,113	0,427
		2021	4,672	0,600	5,055	0,113	0,496
		2022	4,702	0,600	4,944	0,113	0,265
		2023	4,710	0,600	4,806	0,113	0,154
		2024	4,721	0,600	4,514	0,113	0,154
4	BBKP	2020	3,700	0,625	2,902	0,087	0,162
		2021	3,681	0,625	2,902	0,096	0,171
		2022	3,695	0,625	2,902	0,101	0,137
		2023	3,477	0,625	2,902	0,103	0,222
		2024	3,466	0,625	2,902	0,105	0,325
5	BBMD	2020	2,866	0,500	2,640	0,106	0,564
		2021	2,890	0,500	2,640	0,102	0,923
		2022	2,901	0,500	2,640	0,101	0,231
		2023	2,920	0,500	2,640	0,101	0,402
		2024	2,971	0,500	2,640	0,101	0,427
6	BBNI	2020	4,418	0,625	2,816	0,875	0,581
		2021	4,434	0,600	2,816	0,891	0,581
		2022	4,422	0,700	2,816	0,911	0,308
		2023	4,430	0,700	2,816	0,170	0,308
		2024	4,445	0,455	2,816	0,170	0,521
7	BBRI	2020	4,903	0,556	2,870	0,178	0,803
		2021	4,918	0,600	2,870	0,178	0,838
		2022	4,910	0,600	2,870	0,177	0,179
		2023	4,915	0,700	2,870	0,178	0,214
		2024	4,909	0,700	2,870	0,178	0,462
8	BBTN	2020	4,010	0,500	2,869	0,060	0,598
		2021	4,063	0,500	2,869	0,060	0,607
		2022	4,079	0,286	2,869	0,060	0,419
		2023	4,081	0,286	2,869	0,060	0,427
		2024	4,132	0,250	2,869	0,060	0,427
9	BDMN	2020	3,699	0,500	3,885	0,168	0,598

No.	Kode Bank	Tahun	TKP (X ₁)	TKP (X ₂)	STM (X ₃)	KPI (Z)	PPK (Y)
		2021	3,748	0,429	3,885	0,168	0,556
		2022	3,881	0,500	3,885	0,167	0,393
		2023	3,951	0,375	3,885	0,168	0,197
		2024	4,360	0,333	3,885	0,168	0,308
10	BJBR	2020	3,939	0,333	3,065	0,159	0,487
		2021	3,845	0,429	3,065	0,159	0,556
		2022	3,813	0,429	2,921	0,159	0,239
		2023	3,966	0,429	2,921	0,159	0,282
		2024	3,849	0,429	2,921	0,159	0,291
11	BJTM	2020	3,623	0,333	2,874	0,163	0,453
		2021	3,629	0,333	2,874	0,163	0,684
		2022	3,642	0,333	2,867	0,163	0,607
		2023	3,625	0,333	2,867	0,163	0,162
		2024	3,638	0,333	2,867	0,163	0,162
12	BMAS	2020	2,866	0,500	2,991	0,162	0,419
		2021	2,890	0,500	2,991	0,162	0,350
		2022	2,901	0,500	2,991	0,162	0,308
		2023	2,920	0,600	2,991	0,162	0,171
		2024	2,971	0,600	2,991	0,162	0,692
13	BMRI	2020	4,591	0,500	2,791	0,172	0,812
		2021	4,580	0,500	2,791	0,172	0,205
		2022	4,582	0,500	2,791	0,172	0,179
		2023	4,591	0,500	2,791	0,172	0,410
		2024	4,590	0,455	2,791	0,172	0,291
14	BNBA	2020	2,897	0,667	3,739	0,172	0,778
		2021	2,895	0,667	4,140	0,172	0,248
		2022	2,890	0,667	2,882	0,172	0,325
		2023	2,900	0,500	2,618	0,172	0,188
		2024	2,908	0,500	2,618	0,172	0,419
15	BNGA	2020	4,081	0,571	2,804	0,875	0,402
		2021	4,049	0,556	2,844	0,891	0,265
		2022	4,033	0,429	2,804	0,911	0,299
		2023	4,046	0,500	2,612	0,170	0,265
		2024	4,044	0,571	2,580	0,170	0,650
16	BNII	2020	4,125	0,625	3,490	0,875	0,641
		2021	4,160	0,600	2,926	0,891	0,085
		2022	4,138	0,700	2,931	0,911	0,248
		2023	4,121	0,700	2,931	0,170	0,239
		2024	4,127	0,600	2,931	0,170	0,162
17	BNLI	2020	3,902	0,500	3,802	0,875	0,410
		2021	3,955	0,500	2,954	0,891	0,496
		2022	3,925	0,571	2,977	0,911	0,402
		2023	3,937	0,500	3,056	0,170	0,282

No.	Kode Bank	Tahun	TKP (X ₁)	TKP (X ₂)	STM (X ₃)	KPI (Z)	PPK (Y)
		2024	3,948	0,500	3,073	0,170	0,291
18	BRIS	2020	3,941	0,333	2,804	0,875	0,624
		2021	3,949	0,333	2,844	0,891	0,222
		2022	3,952	0,556	2,804	0,911	0,222
		2023	3,959	0,444	2,612	0,170	0,222
		2024	3,964	0,500	2,580	0,170	0,419
19	BSIM	2020	4,284	0,667	4,524	0,875	0,419
		2021	4,246	0,667	4,321	0,891	0,120
		2022	4,277	0,667	2,952	0,911	0,137
		2023	4,256	0,667	2,902	0,170	0,205
		2024	4,267	0,667	3,261	0,170	0,513
20	BTPS	2020	4,236	0,500	5,231	0,875	0,556
		2021	4,243	0,500	4,930	0,891	0,179
		2022	4,246	0,500	2,952	0,911	0,197
		2023	4,250	0,500	3,261	0,170	0,393
		2024	4,253	0,750	3,261	0,170	0,598
21	INPC	2020	3,926	0,500	3,885	0,875	0,590
		2021	4,011	0,600	3,885	0,891	0,282
		2022	3,983	0,600	3,885	0,911	0,496
		2023	4,028	0,600	3,885	0,170	0,504
		2024	3,997	0,600	3,885	0,170	0,137
22	MAYA	2020	4,043	0,571	4,025	0,875	0,171
		2021	4,001	0,500	4,037	0,891	0,171
		2022	4,018	0,333	3,576	0,911	0,171
		2023	4,033	0,333	3,609	0,170	0,350
		2024	4,022	0,333	3,681	0,170	0,291
23	MEGA	2020	4,009	0,600	2,804	0,875	0,521
		2021	4,029	0,600	2,844	0,891	0,538
		2022	4,025	0,600	2,804	0,911	0,684
		2023	4,033	0,500	2,612	0,170	0,701
		2024	4,037	0,600	2,580	0,170	0,701
24	NISP	2020	4,041	0,444	2,804	0,875	0,137
		2021	4,153	0,625	2,844	0,891	0,205
		2022	4,083	0,625	2,804	0,911	0,513
		2023	4,059	0,500	2,612	0,170	0,556
		2024	4,070	0,500	2,580	0,170	0,179
25	NOBU	2020	4,079	0,250	3,490	0,875	0,197
		2021	4,063	0,250	2,926	0,891	0,393
		2022	4,075	0,250	2,931	0,911	0,598
		2023	4,080	0,250	2,931	0,170	0,590
		2024	4,072	0,250	2,931	0,170	0,282
26	PNBN	2020	4,083	0,600	3,019	0,875	0,496
		2021	4,086	0,500	3,018	0,891	0,504

No.	Kode Bank	Tahun	TKP (X ₁)	TKP (X ₂)	STM (X ₃)	KPI (Z)	PPK (Y)
		2022	4,090	0,500	3,017	0,911	0,137
		2023	4,093	0,500	3,017	0,170	0,171
		2024	4,090	0,500	3,017	0,170	0,171
27	BTPN	2020	3,902	0,250	3,017	0,875	0,171
		2021	3,955	0,250	3,015	0,891	0,350
		2022	3,925	0,250	3,014	0,911	0,291
		2023	3,937	0,250	3,014	0,170	0,598
		2024	3,948	0,250	3,013	0,170	0,590
28	DNAR	2020	3,941	0,200	3,013	0,875	0,299
		2021	3,949	0,200	3,007	0,891	0,299
		2022	3,952	0,200	3,002	0,911	0,299
		2023	3,959	0,200	2,996	0,170	0,299
		2024	3,968	0,200	2,991	0,170	0,299
29	BVIC	2020	2,897	0,167	2,986	0,875	0,159
		2021	2,895	0,167	2,979	0,891	0,159
		2022	2,890	0,167	2,971	0,911	0,159
		2023	2,900	0,167	2,966	0,170	0,159
		2024	2,908	0,167	2,961	0,170	0,159
30	ARTO	2020	2,929	0,250	2,955	0,875	0,519
		2021	2,927	0,250	2,958	0,891	0,519
		2022	2,897	0,250	2,960	0,911	0,519
		2023	2,901	0,250	2,963	0,170	0,519
		2024	2,889	0,250	2,970	0,170	0,519
31	BINA	2020	2,897	0,333	2,978	0,875	0,519
		2021	2,895	0,333	2,981	0,891	0,519
		2022	2,890	0,333	2,983	0,911	0,590
		2023	2,900	0,333	2,986	0,170	0,590
		2024	2,908	0,333	2,993	0,170	0,590
32	AMAR	2020	2,949	0,167	3,001	0,875	0,590
		2021	2,951	0,167	2,973	0,891	0,590
		2022	2,950	0,167	2,977	0,911	0,590
		2023	2,944	0,167	2,980	0,170	0,590
		2024	2,908	0,167	2,984	0,170	0,590

Lampiran 02. Hasil Pengujian STATA

Uji Statistik Deskriptif

Variable	Obs	Mean	Std. dev.	Min	Max
Y	160	.2291206	.0470871	.1112887	.3946442
X1	160	.3091621	.1413602	.1430407	.6671978
X2	160	.3535433	.2694868	.1211372	.7621871
X3	160	.3594292	.1236989	.1256959	.7501452
Z	160	.3130906	.2894801	.0014174	.9829941

Common Effect Model

Y	Coefficient	Std. err.	t	P> t	[95% conf. interval]
X1	.3779555	.1336481	2.82	0.004	.0091162 .0390272
X2	.2430664	.1164458	2.09	0.037	.0054102 .0142923
X3	.3315801	.1399068	2.38	0.017	.0065493 .0933891
Z	.0120542	.0079032	1.73	0.087	.2622193 .0011109
_cons	.3130518	.1491535	2.09	0.039	.0053743 .2034778

Fixed Effect Model

Y	Coefficient	Std. err.	t	P> t	[95% conf. interval]
X1	.2726127	.1917113	1.43	0.159	.6548641 .1093911
X2	.3210666	.1815091	1.77	0.081	.6832872 .0407388
X3	.0038174	.1198312	0.03	0.976	.2337447 .2403794
Z	.0420016	.0399046	1.06	0.293	.1206604 .0365373
_cons	.2251493	.9611169	0.23	0.816	2.1414939 1.6927925

Random Effect Model

Y	Coefficient	Std. err.	z	P> z	[95% conf. interval]
X1	.0193125	.0189455	1.03	0.304	.0555289 .0176154
X2	.0170396	.0433767	0.40	0.687	.0687315 .1036523
X3	.0343743	.1154521	0.30	0.763	.1924673 .2612158
Z	.0042954	.0025786	2.53	0.011	.0015486 .0089578
_cons	.1024105	.0568039	1.83	0.068	.0071543 .2139753
sigma_u	.05387422				
sigma_e	.08397664				
rho	.29156962	(fraction of variance due to u_i)			

Uji Chow

Uji Chow

F test that all $u_i=0$: $F(26, 49) = 1.42$

Prob > F = 0.108

Uji Langrange Multiplier

Breusch and Pagan Lagrangian multiplier test for random effects

$$Y[ID,t] = Xb + u[ID] + e[ID,t]$$

Estimated results:

	Var	SD = sqrt(Var)
Y	.0101762	.1008771
e	.0070521	.0839766
u	.0029024	.0538742

Test: $\text{Var}(u) = 0$

chibar2(01) = 0.59
Prob > chibar2 = 0.2222

Uji Normalitas

Skewness and kurtosis tests for normality

Variable	Obs	Pr(skewness)	Pr(kurtosis)	----- Joint test -----	
				Adj chi2(2)	Prob>chi2
Y	160	0.1009	0.9862	9.03	0.1015
X1	160	0.1001	0.8752	12.52	0.0700
X2	160	0.1451	0.0001	7.72	0.0560
X3	160	0.1003	0.0015	4.26	0.0619
Z	160	0.1008	0.1000	65.73	0.1000

Uji Multikolinearitas

Variable	VIF	1/VIF
X3	1.80	0.556226
X2	1.58	0.632204
X1	1.24	0.804959
Z	1.52	0.658606

Uji Heteroskedastisitas

Breusch-Pagan/Cook-Weisberg test for heteroskedasticity
Assumption: Normal error terms
Variable: Fitted values of Y

H0: Constant variance

chi2(1) = 0.67
Prob > chi2 = 0.412

Uji Moderasi

Y	Coefficient	Std. err.	t	P> t	[95% conf. interval]	
X1Z	.0376379	.0716892	0.52	0.603	.1785683	.1048441
X2Z	.0103228	.0311518	0.31	0.755	.0525667	.0719212
X3Z	.1897912	.3255529	0.80	0.423	.6558508	.2772684
_cons	.2349409	.0091723	6.13	0.000	.2166261	.2521508

