**Uji Pemilihan Model Struktural I**

**Uji Chow**

|  |  |  |  |
| --- | --- | --- | --- |
| Effects test | Statistic | d.f. | Prob. |
| Cross-section F  Cross-section Chi-square | 3.469982  46.155043 | (14,88)  14 | 0.0002  0.0000 |

**Uji Hausman**

|  |  |  |  |
| --- | --- | --- | --- |
| Test Summary | Chi-sq. Statistic | Chi-Sq. d.f. | Prob. |
| Cross-section random | 0.902452 | 2 | 0.6368 |

**Uji Lagrange Multiplier**

|  |  |  |  |
| --- | --- | --- | --- |
|  | Cross-section | Test Hypothesis | Both |
| Breusch-Pagan  Honda  King-Wu  Standardized Honda  Standardized King-Wu  Gourieroux, et al. | 18.21883  (0.0000)  4.268353  (0.0000)  4.268353  (0.0000)  4.803846  (0.0000)  4.803846  (0.0000)  - | 0.071314  (0.7894)  0.267047  (0.3947)  0.267047  (0.3947)  0.587479  (0.2784)  0.587479  (0.2784)  - | 18.29015  (0.0000)  3.207011  (0.0007)  2.561300  (0.0052)  0.160397  (0.4363)  -0.328861  (0.6288)  18.29015  (0.0000) |

**Uji Pemilihan Model Struktural II**

**Uji Chow**

|  |  |  |  |
| --- | --- | --- | --- |
| Effects test | Statistic | d.f. | Prob. |
| Cross-section F  Cross-section Chi-square | 38.630156  207.516631 | (14,87)  14 | 0.0000  0.0000 |

**Uji Hausman**

|  |  |  |  |
| --- | --- | --- | --- |
| Test Summary | Chi-sq. Statistic | Chi-Sq. d.f. | Prob. |
| Cross-section random | 0.534649 | 3 | 0.9112 |

**Uji Lagrange Multiplier**

|  |  |  |  |
| --- | --- | --- | --- |
|  | Cross-section | Test Hypothesis Time | Both |
| Breusch-Pagan  Honda  King-Wu  Standardized Honda  Standardized King-Wu  Gourieroux, et al. | 215.2874  (0.0000)  14.67268  (0.0000)  14.67268  (0.0000)  16.12763  (0.0000)  16.12763  (0.0000)  - | 1.615884  (0.2037)  -1.271174  (0.8982)  -1.271174  (0.8982)  -1.076662  (0.8592)  -1.076662  (0.8592)  - | 216.9033  (0.0000)  9.476293  (0.0000)  6.973015  (0.0000)  7.294702  (0.0000)  4.686145  (0.0000)  215.2874  (0.0000) |

**Uji Asumsi Klasik Struktural I**

**Uji Multikolinearitas**

|  |  |  |
| --- | --- | --- |
|  | X1 | X2 |
| X1 | 1,000000 | 0,042663 |
| X2 | 0,042663 | 1,000000 |

**Uji Heteroskedastisitas**

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Variable | Coefficient | Std. Error | t-Statistic | Prob. |
| C  D(X1)  X2 | 0.299581  0.104733 | 0.190475  0.151577  0.738918 | 1.572812  0.690954  0.294366 | 0.1194  0.4914  0.7692 |

**Uji Asumsi Klasik Struktural II**

**Uji Multikolinearitas**

|  |  |  |  |
| --- | --- | --- | --- |
|  | X1 | X2 | Z |
| X1 | 1,000000 | 0,042663 | -0,183493 |
| X2 | 0,042663 | 1,000000 | -0,021555 |
| Z | -0,183493 | -0,021555 | 1,000000 |

**Uji Heteroskedastisitas**

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Variable | Coefficient | Std. Error | t-Statistic | Prob. |
| C  X1  D(X2)  D(Z) | 0.143117  -0.036724  0.0128057  0.006239 | 0.043159  0.025919  0.082581  0.009974 | 3.316044  -1.1416891  1.550690  0.625520 | 0.0013  0.1601  0.1246  0.5333 |

**Uji Hipotesis Struktural I**

**Uji T**

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Variable | Coefficient | Std. Error | t-Statistic | Prob. |
| C  X1  LOG(X2) | 0.755734  -0.368187  0.113015 | 0.331080  0.185127  0.101377 | 2.282633  -1.988835  1.114800 | 0.0245  0.0494  0.2676 |

**Uji F**

|  |  |  |  |
| --- | --- | --- | --- |
| R-squared  Adjusted R-squared  S.E. of regression  F-statistic  Prob(F-statistic) | 0.048492  0.029835  0.888644  2.599117  0.079257 | Mean dependent var  S.D. dependent var  Sum squared resid  Durbin-Watson stat | 0.138777  0.902205  80.54827  1.786330 |

**Uji Koefisien Determinasi**

|  |  |
| --- | --- |
| R-squared  Adjusted R-squared  S.E. of regression  F-statistic  Prob(F-statistic) | 0.048492  0.029835  0.888644  2.599117  0.079257 |

**Uji Hipotesis Struktural II**

**Uji T**

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Variable | Coefficient | Std. Error | t-Statistic | Prob. |
| C  D(X1)  X2  LOG(Z) | 0.375825  -0.094166  0.694075  0.046111 | 0.135003  0.031215  0.164429  0.017196 | 2.783834  -3.016675  4.221134  2.681469 | 0.0066  0.0034  0.0001  0.0088 |

**Uji F**

|  |  |  |  |
| --- | --- | --- | --- |
| R-squared  Adjusted R-squared  S.E. of regression  F-statistic  Prob(F-statistic) | 0.274585  0.249280  0.170207  10.85093  0.000004 | Mean dependent var  S.D. dependent var  Sum squared resid  Durbin-Watson stat | 0.053924  0.196444  2.491462  1.565756 |

**Uji Koefisien Determinasi**

|  |  |
| --- | --- |
| R-squared  Adjusted R-squared  S.E. of regression  F-statistic  Prob(F-statistic) | 0.274585  0.249280  0.170207  10.85093  0.000004 |

**Uji Sobel**

**Variabel Current Ratio terhadap Harga Saham melalui Earnings Per Share sebagai Intervening**

-0,29

**Variabel Net Profit Margin terhadap Harga Saham melalui Earnings Per Share sebagai Intervening**

0,50