

LAMPIRAN

Case Processing Summary

Unweighted Cases ^a		N	Percent
Selected Cases	Included in Analysis	123	100.0
	Missing Cases	0	.0
	Total	123	100.0
Unselected Cases		0	.0
Total		123	100.0

a. If weight is in effect, see classification table for the total number of cases.

Dependent Variable

Encoding

Original Value	Internal Value
0	0
1	1

Iteration History^{a,b,c}

Iteration		-2 Log likelihood	Coefficients
			Constant
Step 0	1	63.422	-1.772
	2	54.484	-2.484
	3	53.733	-2.767
	4	53.722	-2.807
	5	53.722	-2.808

Classification Table^{a,b}

Observed			Predicted		
			OAGC		Percentage Correct
			0	1	
Step 0	OAGC	0	116	0	100.0
		1	7	0	.0
		Overall Percentage			94.3

Variables in the Equation

		B	S.E.	Wald	df	Sig.	Exp(B)
Step 0	Constant	-2.808	.389	52.041	1	.000	.060

Variables not in the Equation

			Score	df	Sig.
Step 0	Variables	ZSCORE	.838	1	.360
		PRIOR_LOSS	5.365	1	.021
		LEV	.056	1	.812
		ROA	.015	1	.901
		CR	4.807	1	.028
		OATS	31.299	1	.000
		Overall Statistics	34.766	6	.000

Variables in the Equation

		B	S.E.	Wald	df	Sig.	Exp(B)
Step 0	Constant	-2.808	.389	52.041	1	.000	.060

Iteration History^{a,b,c,d}

Iteration		-2 Log likelihood	Coefficients						
			Constant	ZSCORE	PRIOR_LOSS	LEV	ROA	CR	OATS
Step 1	1	53.522	-1.885	.018	.270	-.001	.200	-.048	1.812
	2	38.181	-2.737	.041	.623	-.002	.793	-.155	2.681
	3	33.137	-3.046	.067	.977	-.004	2.304	-.429	3.351
	4	31.411	-2.746	.102	1.055	-.004	2.983	-.901	3.468
	5	30.928	-2.391	.122	1.035	-.005	3.196	-1.323	3.484
	6	30.890	-2.273	.124	1.037	-.006	3.238	-1.470	3.490
	7	30.890	-2.259	.124	1.037	-.008	3.240	-1.483	3.488
	8	30.890	-2.258	.123	1.037	-.008	3.240	-1.483	3.488

Omnibus Tests of Model Coefficients

		Chi-square	df	Sig.
Step 1	Step	22.832	6	.001
	Block	22.832	6	.001
	Model	22.832	6	.001

Model Summary

Step	-2 Log likelihood	Cox & Snell R Square	Nagelkerke R Square
1	30.890 ^a	.169	.479

Hosmer and Lemeshow Test

Step	Chi-square	df	Sig.
1	8.873	8	.353

Contingency Table for Hosmer and Lemeshow Test

	OAGC = .00		OAGC = 1.00		Total	
	Observed	Expected	Observed	Expected		
Step 1	1	12	11.999	0	.001	12
	2	12	11.992	0	.008	12
	3	12	11.962	0	.038	12
	4	12	11.924	0	.076	12
	5	11	11.865	1	.135	12
	6	12	11.762	0	.238	12
	7	11	11.689	1	.311	12
	8	12	11.556	0	.444	12
	9	12	11.205	0	.795	12
	10	10	10.046	5	4.954	15

Classification Table^a

Observed	Predicted		
	OAGC		Percentage Correct
	0	1	
Step 1 OAGC 0	116	0	100.0
1	3	4	57.1
Overall Percentage			97.6

Variables in the Equation

	B	S.E.	Wald	df	Sig.	Exp(B)	95.0% C.I. for EXP(B)	
							Lower	Upper
Step 1 ^a								
ZSCORE	.123	.337	.134	1	.714	1.131	.585	2.189
PRIOR_LOSS	1.037	1.096	.896	1	.344	2.821	.329	24.165
LEV	-.008	.121	.004	1	.948	.992	.783	1.258
ROA	3.240	2.401	1.821	1	.177	25.532	.231	2.824E3
CR	-1.483	.938	2.501	1	.114	.227	.036	1.426
OATS	3.488	1.244	7.857	1	.005	32.707	2.855	374.715
Constant	-2.258	1.455	2.408	1	.121	.105		

a. Variable(s) entered on step 1: ZSCORE, PRIOR_LOSS, LEV, ROA, CR, OATS.

Correlation Matrix

	Constant	ZSCORE	PRIOR_LOSS	LEV	ROA	CR	OATS
Step 1 Constant	1.000	-.377	-.544	-.193	-.081	-.630	-.446
ZSCORE	-.377	1.000	.193	.121	-.174	-.220	.062
PRIOR_LOSS	-.544	.193	1.000	-.002	.208	.141	.187
LEV	-.193	.121	-.002	1.000	.002	-.002	.101
ROA	-.081	-.174	.208	.002	1.000	-.044	.411
CR	-.630	-.220	.141	-.002	-.044	1.000	.131
OATS	-.446	.062	.187	.101	.411	.131	1.000

Casewise List^b

Case	Selected Status ^a	Observed	Predicted	Predicted Group	Temporary Variable	
		OAGC			Resid	ZResid
2	S	1**	.024	0	.976	6.412
6	S	1**	.089	0	.911	3.196
34	S	1**	.015	0	.985	8.125

NO	KODE	NAMA PERUSAHAAN
1	ADES	PT. AKASHA WIRA INTERNATIONAL TBK
2	AKPI	PT. ARGHA KARYA PRIMA TBK
3	ALMI	PT. ALUMINDO LIGHT METAL INDUSTRY TBK
4	ALTO	PT. TRI BRANYAN TIRTA TBK
5	AUTO	PT. ASTRA OTOPART TBK
6	BAJA	PT. SARANA CENTRAL BAJATAMA TBK
7	BATA	PT. SEPATU BATA TBK
8	BIMA	PT. PRIMARINDO ASIA INFRASTRUCTURE TBK
9	BTON	PT. BETON JAYA MANUNGGAL TBK
10	BUDI	PT. BUDI STARCH & SWEETENER TBK
11	CPIN	PT. CHAROEN POKPHAND INDONESIA TBK
12	FASW	PT. WAJAR SURYA WISESA TBK
13	FPNI	PT. LOTTE CHEMICAL TITAN TBK
14	GDST	PT. GUNAWAN DIANJAYA TBK
15	HMSP	PT. HANJAYA MANDALA SAMPOERNA TBK
16	ICBP	PT. INDOFOOD CBP SUKSES MAKMUR TBK
17	IMAS	PT. INDOMOBIL SUKSES INTERNATIONAL TBK
18	INAF	PT. INDOFARMA TBK
19	INAI	PT. INDQL ALUMUNIUM INDUSTRY TBK
20	INTP	PT. INDOCEMENT TUNGGAL PRAKARSA TBK
21	IPOL	PT. INDOPOLY SWAKARSA TBK
22	JPRS	PT. JAYA PARI STEEL TBK
23	KIAS	PT. KERAMIKA INDONESIA TBK
24	KLBF	PT. KALBE FARMA TBK
25	MBTO	PT. MARTINA BERTO TBK
26	MLBI	PT. MULTI BINTANG INDONESIA TBK
27	MLIA	PT. MULIA INDUSTRINDO
28	MYOR	PT. MAYORA INDAH TBK
29	POLY	PT. ASIA PASIFIK FIBER TBK
30	PYFA	PT. PYRIDAM FARMA TBK
31	RMBA	PT. BENTOEL INTERNATIONAL INVESTAMA
32	ROTI	PT. NIPPON INDOSARI CORPINDO TBK
33	SMBR	PT. SEMEN BATU BAJA TBK
34	SMSM	PT. SELAMAT SEMPURNA TBK
35	TBMS	PT. TEMBAGA MULIA SEMANAN TBK
36	TCID	PT. MANDOM INDONESIA TBK
37	TRST	PT. TRIAS SENTOSA TBK
38	TSPC	PT. TEMPO SCAN PASIFIC TBK
39	ULTJ	PT. ULTRA JAYA MILK INDUSTRY TBK
40	UNIC	PT. UNGGUL INDAH CAHAYA TBK

NO	KODE	ZSCORE			PRIOR LOSS		
		2014	2015	2016	2014	2015	2016
1	ADES	2.881	2.349	0.952	0	0	0
2	AKPI	1.442	1.108	1.243	0	0	0
3	ALMI	1.173	-1.311	1.093	0	0	1
4	ALTO	0.859	0.584	0.452	0	1	1
5	AUTO	1.992	2.090	1.524	0	0	0
6	BAJA	1.496	1.491	2.506	1	1	1
7	BATA	2.302	2.927	2.464	0	0	0
8	BIMA	3.302	0.242	-0.078	1	0	1
9	BTON	3.099	2.443	1.820	0	0	0
10	BUDI	1.377	1.120	1.122	0	0	0
11	CPIN	2.180	2.004	1.081	0	0	0
12	FASW	1.394	0.843	1.379	0	0	0
13	FPNI	3.043	2.862	1.796	1	1	0
14	GDST	2.002	1.924	0.867	0	1	1
15	HMSP	5.041	5.965	2.538	0	0	0
16	ICBP	2.317	2.571	2.376	0	0	0
17	IMAS	1.017	0.923	1.374	0	1	1
18	INAF	1.674	1.497	1.487	1	0	0
19	INAI	1.309	1.326	1.190	0	0	0
20	INTP	4.025	4.118	1.509	0	0	0
21	IPOL	1.581	1.486	1.363	0	0	0
22	JPRS	14.946	4.794	0.862	0	1	1
23	KIAS	4.466	2.999	0.265	0	0	1
24	KLBF	3.792	3.741	2.907	0	0	0
25	MBTO	2.705	2.357	1.545	0	0	1
26	MLBI	3.292	2.733	3.573	0	0	0
27	MLIA	1.013	0.843	-0.024	1	0	1
28	MYOR	1.874	2.232	2.749	0	0	0
29	POLY	1.951	3.064	-3.048	0	1	1
30	PYFA	2.138	2.428	2.480	0	0	0
31	RMBA	0.600	0.651	1.000	1	1	1
32	ROTI	1.689	1.678	2.424	0	0	0
33	SMBR	5.776	5.057	14.673	0	0	0
34	SMSM	3.461	3.079	3.221	0	0	0
35	TBMS	3.692	4.190	3.861	0	0	0
36	TCID	2.830	4.315	3.353	0	0	0

37	TRST	1.388	1.431	1.075	0	0	0
38	TSPC	2.987	2.683	3.436	0	0	0
39	ULTJ	3.445	3.681	3.055	0	0	0
40	UNIC	2.654	2.291	2.070	0	0	1
41	WIIM	2.506	2.969	2.476	0	0	0

NO	LEVERAGE			ROA			CURRENT RATIO		
	2014	2015	2016	2014	2015	2016	2014	2015	2016
1	0.722	0.989	0.499	0.062	0.050	0.073	1.523	1.386	1.635
2	1.159	1.603	0.572	0.016	0.010	0.020	1.132	1.031	1.258
3	4.234	2.874	0.812	0.001	0.024	0.046	1.025	0.901	0.855
4	1.329	1.328	0.587	0.008	0.020	0.023	1.830	1.583	0.754
5	0.641	0.551	0.279	0.077	0.042	0.033	1.332	1.323	1.505
6	4.612	4.871	1.048	0.002	0.986	0.046	0.839	0.855	0.967
7	0.821	0.453	0.308	0.092	0.163	0.052	2.327	1.648	2.570
8	1.524	1.493	2,055.7	0.095	0.775	0.191	0.924	0.930	0.887
9	0.185	0.228	0.190	0.043	0.035	0.034	5.055	4.345	4.220
10	1.725	1.955	0.603	0.012	0.006	0.013	1.046	1.001	1.001
11	0.894	0.965	0.415	0.084	0.074	0.092	2.241	2.106	2.173
12	2.453	1.86	0.632	0.016	0.044	0.091	0.977	1.068	1.075
13	1.758	1.426	0.522	0.025	0.013	0.011	0.780	0.882	1.003
14	0.578	0.472	0.338	0.010	0.047	0.025	1.405	1.216	1.240
15	1.103	0.187	0.196	0.359	0.273	0.300	1.528	6.567	5.234
16	0.716	0.526	0.360	0.103	0.110	0.126	2.194	2.326	2.407
17	2.493	2.712	0.738	0.003	0.001	0.012	1.032	0.935	0.924
18	1.127	1.588	0.583	0.001	0.004	0.013	1.304	1.262	1.211
19	6.341	4.457	0.807	0.025	0.022	0.027	1.082	1.004	1.003
20	0.175	0.158	0.133	0.183	0.158	0.128	4.934	4.887	4.525
21	0.854	0.833	0.449	0.015	0.009	0.023	0.873	0.878	0.959
22	0.065	0.093	0.123	0.018	0.061	0.055	4.658	1.335	1.040
23	0.124	0.171	0.183	0.035	0.077	0.136	5.617	3.329	3.133
24	0.274	0.252	0.181	0.171	0.150	0.154	3.404	3.698	4.131

25	0.289	0.331	0.379	0.007	-	0.022	0.012	3.959	3.135	3.044
26	3.029	1.741	0.639	0.356	0.237	0.432	0.514	0.584	0.680	
27	5.234	5.39	0.791	0.018	-	0.022	0.001	1.114	0.871	0.859
28	1.526	1.184	0.515	0.040	0.110	0.107	2.090	2.365	2.250	
29	-	-	-	-	-	-	-	-	-	-
29	1.303	1.251	5.056	0.290	0.077	0.051	0.157	0.130	0.106	
30	0.777	0.58	0.368	0.015	0.019	0.031	1.627	1.991	2.191	
31	-	-	-	-	-	-	-	-	-	-
31	4.448	3.928	0.299	0.208	0.129	0.155	1.023	2.203	2.402	
32	1.247	1.277	0.506	0.088	0.100	0.096	1.366	2.053	2.962	
33	0.091	0.108	0.286	0.115	0.108	0.059	12.995	7.573	2.868	
34	0.566	0.541	0.299	0.240	0.208	0.223	2.112	2.394	2.860	
35	7.989	5.023	0.777	0.025	0.017	0.056	0.794	0.887	0.988	
36	0.488	0.202	0.184	0.094	0.262	0.074	1.798	4.991	5.260	
37	0.857	0.716	0.413	0.009	0.008	0.010	1.238	1.308	1.297	
38	0.374	0.449	0.296	0.104	0.084	0.083	3.002	2.538	2.652	
39	0.284	0.265	0.177	0.097	0.148	0.167	3.345	3.745	4.844	
40	0.641	0.58	289.650	0.011	-	3.894	0.093	2.322	2.533	2.955
41	0.577	0.423	0.268	0.084	0.098	0.079	2.275	2.894	3.394	

NO	OATS			OAGC		
	2014	2015	2016	2014	2015	2016
1	0	0	0	0	0	0
2	0	1	0	1	0	0
3	0	0	0	0	0	0
4	0	0	0	0	0	0
5	0	0	0	0	0	0
6	0	1	0	1	0	0
7	0	0	0	0	0	0
8	1	1	0	1	0	0
9	0	0	0	0	0	0
10	0	0	0	0	0	0
11	0	0	0	0	0	0
12	0	0	0	0	0	0
13	0	0	0	0	0	0
14	0	0	0	0	0	0
15	0	0	0	0	0	0
16	0	0	0	0	0	0

17	0	0	0	0	0	0
18	0	0	0	0	0	0
19	0	0	0	0	0	0
20	0	0	0	0	0	0
21	0	0	0	0	0	0
22	0	0	0	0	0	0
23	0	0	0	0	0	0
24	0	0	0	0	0	0
25	0	0	0	0	0	0
26	0	0	0	0	0	0
27	0	0	0	0	0	0
28	0	0	0	0	0	0
29	1	1	1	1	1	1
30	0	0	0	0	0	0
31	0	0	0	0	0	0
32	0	0	0	0	0	0
33	0	0	0	0	0	0
34	0	1	0	1	0	0
35	0	0	0	0	0	0
36	0	0	0	0	0	0
37	0	0	0	0	0	0
38	0	0	0	0	0	0
39	0	0	0	0	0	0
40	0	0	0	0	0	0
41	0	0	0	0	0	0