

LAMPIRAN

Lampiran 1 : Nama-Nama Perusahaan

No	Kode	Nama Perusahaan
1	AKPI	PT Argha Karya Prima Industry
2	AMFG	PT Ashimas Flat Glass
3	ARNA	PT Arena Pharmaceutical Inc
4	ASII	PT Astra Motor
5	AUTO	PT Astra Internasional
6	BATA	PT Sepatu Bata
7	BRAM	PT Indo Kordsa
8	BRNA	PT Berlina
9	CEKA	PT Wilmar Cahaya Indonesia
10	CINT	PT Chitose Internasional
11	CPIN	PT Charoen Pokphand Indonesia
12	DLTA	PT Delta Djakarta
13	DVLA	PT Darya-Varia Laboratoria
14	EKAD	PT Ekadharna Internasional
15	FASW	PT Fajar Surya Wisesa
16	GDYR	PT Goodyear Indonesia
17	GGRM	PT Gudang Garam
18	GJTL	PT Gajah Tunggal
19	HMSP	PT HM Sampoerna
20	ICBP	PT Indofood CBP Sukses Makmur
21	IKBI	PT Sumi Indo Kabel
22	IMPC	PT Impack Pratama Industri
23	INAI	PT Indal Aluminum Industry
24	INDF	PT Indofood Sukses Makmur
25	INDS	PT Indospring
26	INKP	PT Indah Kiat Pulp & Paper
27	IPOL	PT Indopoly Swakarsa Industri
28	ISSP	PT Steel Pipe Industry of Indonesia
29	JECC	PT Jebo Cable Company
30	JPFA	PT Japfa Cofeed Indonesia
31	KAEF	PT Kimia Farma
32	KBLI	PT KMI Wire and Cable
33	KBLM	PT Kabelindo Murni
34	KIAS	PT Keraka Indonesia Assosiasi
35	KINO	PT Kino Indonesia
36	KLBF	PT Kalbe Farma
37	LMSH	PT Lionmesh Prima
38	MAIN	PT Malindo Feedmill
39	MERK	PT Merck

No	Kode	Nama Perusahaan
40	MLBI	PT Multi Bintang Indonsia
41	MYOR	PT Mayora Indah
42	PBRX	PT Pan Brothers
43	PICO	PT Pelangi Indah Canindo
44	RICY	PT Ricky Putra Globalindo
45	ROTI	PT Nippon Indosari Corpindo
46	SCCO	PT Supreme Cable Manufacturing
47	SIDO	PT Sido Muncul
48	SKLT	PT Sekar Laut
49	SMBR	PT Semen Baturaja
50	SMGR	PT Semen Indonesia
51	SMSM	PT Selamat Sempurna
52	SRIL	PT Sri Rejeki Isman
53	TCID	PT Mandom Indonesia
54	TKIM	PT Tjiwi Kimia
55	TOTO	PT Surya Toto Indonesia
56	TRIS	PT Trisula Internasional
57	TSPC	PT Tempo Scan Pacific
58	ULTJ	PT Ultrajaya Milk
59	UNIC	PT Unggul Indah Cahaya
60	UNVR	PT Unilever Indonesia
61	VOKS	PT Voksel Electric
62	WIIM	PT Wismilak Group
63	WTON	PT Wijaya Karya Beton

Lampiran 2 : Tabulasi Data

No	perusahaan	tahun	DPR	ROA	CR	GROWTH	DER
1	AKPI	2014	0.156863	0.007597	1.131926	0.068348	1.149876
2	AKPI	2015	0.219512	0.028045	1.030634	0.294397	1.603134
3	AKPI	2016	0.153846	0.006883	1.128758	-0.09269	1.33556
4	AMFG	2016	0.133333	0.044281	2.01983	0.289118	0.529449
5	ARNA	2015	0.5	0.051878	1.020687	0.136283	0.599122
6	ARNA	2016	0.032468	0.057523	1.348825	0.078585	0.627714
7	ASII	2014	0.455696	0.093849	1.322593	0.10297	0.961612
8	ASII	2015	0.495798	0.06704	1.379305	0.039851	0.939692
9	ASII	2016	0.449198	0.07563	1.239383	0.066902	0.87165
10	AUTO	2014	0.530387	0.079979	1.331865	0.151871	0.418719
11	AUTO	2015	0.409091	0.019474	1.322916	-0.00291	0.413636
12	AUTO	2016	0.103448	0.031143	1.50512	0.01905	0.386817
13	BATA	2014	0.407407	0.091344	1.552256	0.138384	0.805785
14	BATA	2015	0.06	0.162081	2.470991	0.026284	0.453357
15	BATA	2016	0.75	0.052239	2.570101	0.011927	0.444379
16	BRAM	2014	0.262467	0.055288	1.415624	0.307247	0.725703
17	BRAM	2015	0.368732	0.035748	1.806469	0.115656	0.595302
18	BRAM	2016	0.26087	0.075976	1.890844	-0.07003	0.497186
19	BRNA	2014	0.193182	0.045345	1.046677	0.185714	2.641313
20	BRNA	2016	0.25	0.009795	1.387378	0.147142	1.031109
21	CEKA	2016	0.357143	0.173936	2.189301	-0.04029	0.60596
22	CINT	2014	0.24	0.09233	3.078191	0.388631	0.251833
23	CINT	2015	0.285714	0.095547	3.48077	0.048522	0.214979
24	CINT	2016	0.263158	0.059489	3.160344	0.043181	0.223347
25	CPIN	2014	0.168224	0.083722	2.240683	0.326942	0.906414
26	CPIN	2015	0.258929	0.07496	2.106176	0.183223	0.965136
27	DLTA	2016	0.567823	0.21609	7.60388	0.153589	0.183157
28	DVLA	2015	0.677083	0.075695	3.522906	0.11327	0.413718
29	EKAD	2014	0.15	0.101571	2.329598	0.197167	0.505675
30	EKAD	2015	0.149254	0.078013	3.568799	-0.05265	0.334737
31	FASW	2014	0.428571	0.015543	0.976597	-0.01951	2.39337
32	FASW	2016	0.557325	0.090009	1.075123	0.227291	1.71755
33	GDYR	2016	0.240741	0.006781	0.859968	-0.13305	1.005081
34	GGRM	2014	0.286738	0.09267	1.620162	0.146746	0.750942
35	GGRM	2015	0.77728	0.1017	1.770359	0.090772	0.670847
36	GGRM	2016	0.74928	0.104621	1.937891	-0.00872	0.591125
37	GJTL	2014	0.12987	0.018313	2.016304	0.045089	1.681283
38	GJTL	2016	0.027778	0.024283	1.730546	0.067865	2.197198
39	HMSP	2014	0.8644	0.352881	1.527733	0.035616	1.102563

No	perusahaan	tahun	DPR	ROA	CR	GROWTH	DER
40	HMSP	2016	0.981818	0.294771	5.234131	0.118323	0.243841
41	ICBP	2014	0.496644	0.101257	2.183202	0.171282	0.65627
42	ICBP	2015	0.497087	0.113894	2.326008	0.066255	0.620844
43	ICBP	2016	0.498382	0.125778	2.406782	0.08815	0.562198
44	IKBI	2014	0.341772	0.024366	4.91745	0.197603	0.228453
45	IMPC	2015	0.125786	0.073764	2.271272	-0.0354	0.527271
46	INAI	2014	0.5	0.024584	1.082377	0.171568	5.152425
47	INAI	2016	0.491071	0.024235	1.002944	0.006595	4.189708
48	INDF	2014	0.496614	0.056001	1.807438	0.107297	1.08446
49	INDF	2015	0.497041	0.053003	1.705334	0.068568	1.129595
50	INDF	2016	0.497881	0.060655	1.508131	-0.10516	0.870092
51	INDS	2014	0.282051	0.056039	2.912226	0.03922	0.248506
52	INKP	2014	0.121951	0.019351	1.381123	-0.02504	1.706921
53	INKP	2015	0.041876	0.033095	1.401719	0.272448	1.683247
54	INKP	2016	0.060241	0.029985	1.598325	-0.10409	1.439822
55	INTP	2015	0.350507	0.154083	4.886574	-0.04316	0.158067
56	IPOL	2016	0.307692	0.009898	0.959129	-0.0764	0.81394
57	ISSP	2015	0.227273	0.04924	1.285697	0.000972	1.133738
58	ISSP	2016	0.142857	0.021011	1.159443	0.108905	1.284189
59	JECC	2016	0.684932	0.083683	1.140236	0.168387	2.374616
60	JPFA	2015	0.340909	0.053933	1.794274	0.090845	1.808565
61	KAEF	2014	0.116279	0.079689	2.386994	0.200751	0.646676
62	KAEF	2016	0.208333	0.053526	1.713667	0.425292	1.030707
63	KBLI	2015	0.241379	0.075237	2.847608	0.160354	0.510471
64	KBLI	2016	0.240964	0.17208	3.410645	0.205969	0.416301
65	KBLM	2015	0.272727	0.018014	1.057302	0.010327	1.207218
66	KBLM	2016	0.555556	0.031473	1.300445	-0.02337	0.99308
67	KIAS	2014	0.333333	0.039208	5.610995	0.03595	0.111369
68	KINO	2016	0.198413	0.063069	1.536854	0.022817	0.682573
69	KLBF	2014	0.422222	0.171365	3.403637	0.098097	0.265604
70	KLBF	2015	0.441861	0.152113	3.697775	0.102325	0.252154
71	KLBF	2016	0.44898	0.154599	4.131144	0.111678	0.221614
72	LMSH	2015	0.25	0.00604	8.089127	-0.04383	0.189797
73	MAIN	2016	0.294574	0.073726	1.290115	-0.01068	1.133118
74	MERK	2014	0.80237	0.25324	4.585881	0.0282	0.294224
75	MERK	2015	0.534255	0.231933	3.652179	-0.1046	0.354992
76	MLBI	2014	0.006814	0.353222	0.513906	0.251889	3.028644
77	MYOR	2015	0.219941	0.111659	2.365337	0.102186	1.183618
78	MYOR	2016	0.344262	0.104138	2.250172	0.139271	1.062553
79	PBRX	2015	0.095238	0.02378	3.598448	0.424115	1.051551

No	perusahaan	tahun	DPR	ROA	CR	GROWTH	DER
80	PBRX	2016	0.133333	0.024495	3.76142	0.075395	1.282137
81	PICO	2016	0.227273	0.019968	1.673217	0.000155	1.239588
82	RICY	2015	0.176471	0.010335	1.185576	0.02344	1.994894
83	RICY	2016	0.166667	0.010305	1.148684	0.075522	2.12409
84	ROTI	2016	0.254546	0.090214	2.962272	0.078822	0.5237
85	SCCO	2015	0.291074	0.08603	1.685817	0.070735	0.922415
86	SCCO	2016	0.181159	0.139598	1.689475	0.38169	1.007452
87	SIDO	2014	0.857143	0.146807	10.25425	-0.04408	0.070878
88	SIDO	2015	0.862069	0.15661	9.276535	-0.00896	0.076125
89	SIDO	2016	0.8125	0.157893	8.318227	0.078907	0.083299
90	SKLT	2015	0.2	0.04827	1.192455	0.137332	1.480259
91	SKLT	2016	0.166667	0.297728	1.315316	0.506824	0.918751
92	SMBR	2015	0.25	0.106571	7.572675	0.116974	0.108266
93	SMBR	2016	0.269231	0.062736	2.86832	0.336593	0.399941
94	SMGR	2014	0.398089	0.162827	2.20898	0.11437	0.372452
95	SMGR	2015	0.400263	0.122196	1.606708	0.11186	0.390379
96	SMSM	2014	0.426621	0.240332	2.112016	0.028389	0.525409
97	SMSM	2015	0.622896	0.200931	2.393789	0.269072	0.541476
98	SMSM	2016	0.206349	0.19408	2.860253	0.015599	0.427001
99	SRIL	2014	0.2	0.064042	5.328232	0.544223	1.99921
100	SRIL	2016	0.069767	0.061644	3.060242	0.108406	1.860594
101	TCID	2014	0.448276	0.09438	1.798189	0.264185	0.443887
102	TCID	2015	0.151403	0.25989	4.991109	0.123493	0.214142
103	TCID	2016	0.508685	0.068978	5.259542	0.049471	0.225411
104	TKIM	2014	0.105263	0.00814	1.900118	0.054763	1.910894
105	TKIM	2015	0.625	0.009874	1.432165	0.166829	1.807049
106	TOTO	2014	0.286678	0.145324	2.108495	0.160628	0.646606
107	TOTO	2015	0.434783	0.138546	2.406744	0.203351	0.635582
108	TOTO	2016	0.8125	0.060498	2.189948	0.058167	0.693998
109	TRIS	2014	0.434783	0.067707	2.001822	0.101957	0.692676
110	TRIS	2015	0.363636	0.065602	1.887539	0.096287	0.74463
111	TRIS	2016	0.833333	0.035753	1.64171	0.11379	0.845503
112	TSPC	2015	0.431035	0.09252	2.536961	0.123732	0.449049
113	TSPC	2016	0.420168	0.079968	2.652141	0.047906	0.420802
114	ULTJ	2016	0.106996	0.197711	4.843633	0.213539	0.214937
115	UNIC	2016	0.912718	0.090026	2.95492	-0.0649	0.407755
116	UNVR	2014	0.446809	0.401839	0.714866	0.124155	2.105316
117	VOKS	2016	0.103627	0.095546	1.33356	0.085901	1.493425
118	WIIM	2014	0.259259	0.084588	2.274845	0.084537	0.560006
119	WIIM	2015	0.403226	0.093622	2.893757	0.007346	0.42279

No	perusahaan	tahun	DPR	ROA	CR	GROWTH	DER
120	WIIM	2016	0.313726	0.073839	3.394226	0.008143	0.365799
121	WTON	2014	0.324324	0.084791	1.409073	0.303329	0.708317
122	WTON	2015	0.3	0.035585	1.368808	0.171938	0.968741
123	WTON	2016	0.322581	0.059637	1.309124	0.046279	0.872061

Lampiran 3 : Z-score data

No	Perusahaan	Tahun	ZDPR	ZROA	ZCR	ZGROWTH	ZDER
1	AKPI	2014	-0.59869	-0.97474	-0.69316	-0.24008	0.27458
2	AKPI	2015	-0.44865	-0.77243	-0.73221	0.99531	0.81245
3	AKPI	2016	-0.60592	-0.98181	-0.69438	-1.12018	0.49493
4	AMFG	2015	-3.09741	-0.30039	0.6646	-0.12283	-0.7819
5	AMFG	2016	-0.65504	-0.6118	-0.35091	0.96647	-0.46166
6	ARNA	2015	0.22309	-0.53664	-0.73604	0.13119	-0.37898
7	ARNA	2016	-0.89661	-0.48079	-0.60956	-0.18414	-0.34505
8	ASII	2014	0.11698	-0.1214	-0.61967	-0.05087	0.05117
9	ASII	2015	0.21302	-0.38663	-0.59781	-0.39583	0.02516
10	ASII	2016	0.10142	-0.30165	-0.65174	-0.24799	-0.05558
11	AUTO	2014	0.29586	-0.25862	-0.61609	0.21638	-0.59306
12	AUTO	2015	0.00537	-0.85724	-0.61954	-0.62951	-0.59909
13	AUTO	2016	-0.72662	-0.74178	-0.54931	-0.50951	-0.63092
14	BATA	2014	0.00134	-0.14618	-0.53114	0.14268	-0.13374
15	BATA	2015	-0.83067	0.55365	-0.177	-0.46997	-0.55196
16	BATA	2016	0.82181	-0.53307	-0.1388	-0.54844	-0.56261
17	BRAM	2014	-0.34578	-0.5029	-0.58381	1.06554	-0.22877
18	BRAM	2015	-0.09129	-0.69622	-0.43315	0.01846	-0.38351
19	BRAM	2016	-0.34961	-0.29823	-0.40063	-0.99635	-0.49994
20	BRNA	2014	-0.51171	-0.60128	-0.72602	0.40134	2.04442
21	BRNA	2016	-0.37564	-0.953	-0.5947	0.19054	0.13364
22	CEKA	2016	-0.11904	0.67095	-0.28558	-0.8338	-0.37087
23	CINT	2014	-0.39959	-0.13643	0.05705	1.51032	-0.7911
24	CINT	2015	-0.29011	-0.1046	0.21223	-0.34844	-0.83483
25	CINT	2016	-0.34413	-0.46135	0.08872	-0.37763	-0.8249
26	CPIN	2014	-0.57148	-0.22159	-0.26578	1.17318	-0.01433
27	CPIN	2015	-0.35426	-0.30827	-0.31762	0.38773	0.05536
28	CPIN	2016	8.60525	-0.14337	-0.29196	-0.71987	-0.24773
29	DLTA	2015	-0.97412	0.77292	1.34662	3.23756	-0.82638
30	DLTA	2016	0.38552	1.088	1.80154	0.22577	-0.87259
31	DPNS	2015	-0.6115	-0.68145	4.0165	-0.49967	-0.92673
32	DPNS	2016	-0.55173	-0.70164	4.71588	-0.18261	-0.9418
33	DVLA	2015	0.64718	-0.30101	0.22847	0.00542	-0.59899
34	EKAD	2014	-0.61513	-0.045	-0.2315	0.46394	-0.48987
35	EKAD	2015	-0.61692	-0.27807	0.24616	-0.90135	-0.69272
36	EKAD	2016	-0.36614	3.27525	0.75375	3.77344	-0.86844
37	FASW	2014	0.05202	-0.89612	-0.75304	-0.72025	1.7502
38	FASW	2016	0.36037	-0.15939	-0.71506	0.62857	0.94822
39	GDYR	2016	-0.39781	-0.98281	-0.79799	-1.34077	0.10276

No	Perusahaan	Tahun	ZDPR	ZROA	ZCR	ZGROWTH	ZDER
40	GGRM	2014	-0.28765	-0.13307	-0.50497	0.18838	-0.19882
41	GGRM	2015	0.88714	-0.04372	-0.44707	-0.11753	-0.29387
42	GGRM	2016	0.82009	-0.01482	-0.38249	-0.66128	-0.38847
43	GJTL	2014	-0.66334	-0.86872	-0.35227	-0.3672	0.90518
44	GJTL	2016	-0.90784	-0.80966	-0.46242	-0.24273	1.5174
45	HMSP	2014	1.09579	2.44135	-0.54059	-0.41897	0.21844
46	HMSP	2015	1.41839	1.64533	3.32934	1.24082	-0.86775
47	HMSP	2016	1.37699	1.86643	0.88809	0.03304	-0.80058
48	ICBP	2014	0.21505	-0.04811	-0.28793	0.32247	-0.31117
49	ICBP	2015	0.21611	0.07692	-0.23289	-0.25153	-0.3532
50	ICBP	2016	0.21921	0.19449	-0.20175	-0.13186	-0.4228
51	IGAR	2016	-0.77479	0.61174	1.11467	0.17683	-3.08785
52	IKBI	2014	-0.15585	-0.80883	0.76602	0.46632	-0.81884
53	IMPC	2015	-0.67312	-0.32012	-0.25399	-0.80708	-0.46424
54	IMPC	2016	-0.97391	-0.52633	0.32459	3.09859	-0.07296
55	INAI	2014	0.22309	-0.80667	-0.71226	0.32403	2.90243
56	INAI	2015	1.15444	-0.08924	-0.74267	2.02357	4.3057
57	INAI	2016	0.2017	-0.81012	-0.74288	-0.57758	2.88185
58	INCI	2015	-0.71959	-0.02148	3.09861	0.1823	-0.97058
59	INDF	2014	0.21498	-0.49586	-0.43278	-0.02722	0.19695
60	INDF	2015	0.216	-0.52551	-0.47213	-0.23888	0.25051
61	INDF	2016	0.21801	-0.4498	-0.54815	-1.18834	-0.05743
62	INDS	2014	-0.29888	-0.49548	-0.00692	-0.39927	-0.79505
63	INKP	2014	-0.6823	-0.85845	-0.59711	-0.75048	0.93561
64	INKP	2015	-0.87408	-0.72247	-0.58917	0.87536	0.90752
65	INKP	2016	-0.83009	-0.75324	-0.51338	-1.18251	0.61865
66	INTP	2014	1.33501	0.71535	0.7723	-3.01458	-1.08798
67	INTP	2015	-0.13493	0.47453	0.75412	-0.84948	-0.90237
68	INTP	2016	1.14254	0.19718	0.61476	-3.11685	-1.08812
69	IPOL	2016	-0.23747	-0.95198	-0.75977	-1.03117	-0.12406
70	ISSP	2015	-0.43007	-0.56274	-0.63389	-0.60831	0.25543
71	ISSP	2016	-0.63224	-0.84203	-0.68256	-0.01843	0.43397
72	JECC	2016	0.66598	-0.22198	-0.68996	0.30664	1.72794
73	JPFA	2015	-0.15792	-0.51631	-0.43785	-0.11713	1.05623
74	KAEF	2014	-0.69589	-0.26149	-0.20938	0.48352	-0.32255
75	KAEF	2016	-0.47543	-0.52033	-0.46892	1.71068	0.13317
76	KBLI	2015	-0.39628	-0.30554	-0.03183	0.26274	-0.48418
77	KBLI	2016	-0.39728	0.65259	0.1852	0.51204	-0.59593
78	KBLM	2015	-0.32121	-0.87168	-0.72193	-0.55718	0.34263
79	KBLM	2016	0.35614	-0.73852	-0.62821	-0.74136	0.08852

No	Perusahaan	Tahun	ZDPR	ZROA	ZCR	ZGROWTH	ZDER
80	KIAS	2014	-0.17606	-0.66199	1.03336	-0.41715	-0.95778
81	KINO	2016	-0.49919	-0.42592	-0.53708	-0.48892	-0.27995
82	KLBF	2014	0.03682	0.64551	0.1825	-0.0775	-0.77476
83	KLBF	2015	0.08385	0.45504	0.29588	-0.0544	-0.79072
84	KLBF	2016	0.1009	0.47963	0.46293	-0.00328	-0.82696
85	LION	2015	-3.09733	-0.28433	0.33617	-0.25638	-0.60794
86	LMSH	2015	-0.37564	-0.99015	1.98859	-0.85318	-0.86471
87	MAIN	2016	-0.26889	-0.32048	-0.63219	-0.67197	0.2547
88	MERK	2014	0.94723	1.45555	0.63821	-0.4595	-0.74079
89	MERK	2015	0.30512	1.24474	0.2783	-1.18525	-0.66868
90	MLBI	2014	-0.95805	2.44472	-0.93139	0.763	2.50405
91	MLBI	2015	3.05165	1.32182	-0.90429	-2.02559	0.97594
92	MLBI	2016	1.42054	3.20982	-0.86754	-0.16049	1.01316
93	MYOR	2015	-0.44763	0.05481	-0.21773	-0.05515	0.31462
94	MYOR	2016	-0.14989	-0.0196	-0.26212	0.14752	0.17096
95	PBRX	2015	-0.74628	-0.81463	0.25759	1.70425	0.1579
96	PBRX	2016	-0.65504	-0.80756	0.32041	-0.20157	0.43153
97	PICO	2016	-0.43007	-0.85235	-0.48451	-0.61277	0.38104
98	RICY	2015	-0.55173	-0.94765	-0.67248	-0.48552	1.27734
99	RICY	2016	-0.57521	-0.94794	-0.6867	-0.20088	1.43065
100	ROTI	2016	-0.36475	-0.15736	0.01237	-0.18284	-0.46848
101	SCCO	2015	-0.27727	-0.19876	-0.47966	-0.22704	0.00466
102	SCCO	2016	-0.54051	0.33122	-0.47825	1.47239	0.10557
103	SIDO	2014	1.07841	0.40254	2.82317	-0.85453	-1.00583
104	SIDO	2015	1.09021	0.49953	2.44629	-0.6626	-0.9996
105	SIDO	2016	0.97149	0.51222	2.0769	-0.18238	-0.99109
106	SKBM	2014	-0.61513	0.30749	-0.56012	-5.3655	0.14792
107	SKLT	2015	-0.49538	-0.57234	-0.66983	0.13693	0.66664
108	SKLT	2016	-0.57521	1.89569	-0.62247	2.15627	0.00031
109	SMBR	2014	-0.39378	0.06015	3.88702	-0.18037	-0.99862
110	SMBR	2015	-0.37564	0.00447	1.78952	0.02566	-0.96146
111	SMBR	2016	-0.32958	-0.42922	-0.02385	1.22592	-0.61534
112	SMGR	2014	-0.02098	0.56104	-0.278	0.01143	-0.64796
113	SMGR	2015	-0.01577	0.15905	-0.51015	-0.00228	-0.62669
114	SMSM	2014	0.04735	1.32784	-0.31537	-0.45847	-0.46645
115	SMSM	2015	0.51741	0.93802	-0.20676	0.85691	-0.44739
116	SMSM	2016	-0.48018	0.87024	-0.02696	-0.52837	-0.58323
117	SRIL	2014	-0.49538	-0.4163	0.92436	2.36066	1.28246
118	SRIL	2015	-0.81108	-0.35168	0.72529	3.32714	1.08239
119	SRIL	2016	-0.80728	-0.44002	0.05013	-0.02116	1.11797

No	Perusahaan	Tahun	ZDPR	ZROA	ZCR	ZGROWTH	ZDER
120	TCID	2014	0.09921	-0.11615	-0.43634	0.8302	-0.56319
121	TCID	2015	-0.61177	1.52134	0.79441	0.06129	-0.83582
122	TCID	2016	0.24389	-0.36746	0.89789	-0.34325	-0.82245
123	TKIM	2014	-0.72227	-0.96936	-0.39705	-0.31433	1.17766
124	TKIM	2015	0.52245	-0.95221	-0.57743	0.29813	1.05443
125	TKIM	2016	3.01714	-1.01951	-0.59195	-1.4284	0.87823
126	TOTO	2014	-0.2878	0.38787	-0.31673	0.26424	-0.32263
127	TOTO	2015	0.0669	0.32081	-0.20177	0.49773	-0.33571
128	TOTO	2016	0.97149	-0.45136	-0.28533	-0.29573	-0.26639
129	TRIS	2014	0.0669	-0.38003	-0.35785	-0.05641	-0.26796
130	TRIS	2015	-0.10349	-0.40087	-0.4019	-0.08739	-0.20631
131	TRIS	2016	1.02139	-0.69618	-0.49666	0.00827	-0.08661
132	TSPC	2015	0.05792	-0.13455	-0.15157	0.0626	-0.55707
133	TSPC	2016	0.0319	-0.25873	-0.10717	-0.3518	-0.59059
134	ULTJ	2016	-0.71812	0.90616	0.73757	0.55341	-0.83488
135	UNIC	2016	1.21151	-0.15922	0.00954	-0.96831	-0.60607
136	UNVR	2014	0.0957	3.09257	-0.85393	0.06491	1.40837
137	UNVR	2015	1.41742	4.61729	-0.8774	-0.05898	1.59015
138	UNVR	2016	1.41197	4.44857	-0.89603	-0.26071	1.94756
139	VOKS	2016	-0.72619	-0.10461	-0.61544	-0.14415	0.68226
140	WIIM	2014	-0.35346	-0.21302	-0.25261	-0.15161	-0.4254
141	WIIM	2015	-0.00868	-0.12365	-0.01404	-0.57347	-0.58823
142	WIIM	2016	-0.22302	-0.31937	0.17887	-0.56911	-0.65586
143	WTON	2014	-0.19764	-0.21101	-0.58633	1.04413	-0.2494
144	WTON	2015	-0.25589	-0.69784	-0.60185	0.32605	0.05963
145	WTON	2016	-0.20182	-0.45987	-0.62486	-0.3607	-0.05509

Lampiran 4 : Statistik Deskriptif Data

	DPR	ROA	CR	GROWTH	DER
Mean	0.356947	0.092098	2.511393	0.104210	0.914608
Median	0.307692	0.075237	1.937891	0.090772	0.682573
Maximum	0.981818	0.401839	10.25425	0.544223	5.152425
Minimum	0.006814	0.006040	0.513906	-0.133052	0.070878
Std. Dev.	0.218440	0.077011	1.774572	0.125483	0.780736
Skewness	0.829757	1.679800	2.163861	0.969550	2.337498
Kurtosis	3.169877	6.143932	8.091359	4.357468	11.07883
Jarque-Bera	14.26208	108.5025	228.8370	28.71447	446.5054
Probability	0.000800	0.000000	0.000000	0.000001	0.000000
Sum	43.90442	11.32800	308.9013	12.81777	112.4967
Sum Sq. Dev.	5.821338	0.723542	384.1911	1.921002	74.36489
Observations	123	123	123	123	123

Lampiran 5 : Hasil Uji Asumsi Klasik

Uji Heteroskedastisitas

Heteroskedasticity Test: White

F-statistic	1.208191	Prob. F(14,108)	0.2800
Obs*R-squared	16.65541	Prob. Chi-Square(14)	0.2750
Scaled explained SS	14.67477	Prob. Chi-Square(14)	0.4007

Test Equation:

Dependent Variable: RESID^2

Method: Least Squares

Date: 01/29/19 Time: 16:47

Sample: 1 123

Included observations: 123

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	0.040276	0.045854	0.878349	0.3817
ROA	-0.474803	0.365051	-1.300648	0.1961
ROA^2	0.427821	0.779010	0.549185	0.5840
ROA*CR	0.098360	0.061240	1.606133	0.1112
ROA*GROWTH	0.704727	0.537931	1.310069	0.1930
ROA*DER	0.122097	0.135854	0.898742	0.3708
CR	0.012481	0.017506	0.712965	0.4774
CR^2	-0.002098	0.001610	-1.302677	0.1955
CR*GROWTH	-0.035478	0.034857	-1.017806	0.3110
CR*DER	0.005661	0.012023	0.470838	0.6387
GROWTH	-0.057717	0.141279	-0.408530	0.6837
GROWTH^2	-0.248475	0.250866	-0.990469	0.3242
GROWTH*DER	0.089934	0.082256	1.093337	0.2767
DER	-0.018062	0.039314	-0.459423	0.6469
DER^2	0.001273	0.005984	0.212676	0.8320
R-squared	0.135410	Mean dependent var	0.039352	
Adjusted R-squared	0.023333	S.D. dependent var	0.054675	
S.E. of regression	0.054033	Akaike info criterion	-2.884582	
Sum squared resid	0.315317	Schwarz criterion	-2.541633	
Log likelihood	192.4018	Hannan-Quinn criter.	-2.745277	
F-statistic	1.208191	Durbin-Watson stat	2.036121	
Prob(F-statistic)	0.280035			

Uji Autokorelasi

dl	du	dw	4-du	4-dl
1.6392	1.7733	1,920089	2,2267	2,3608

Uji Multikolinearitas

Variance Inflation Factors

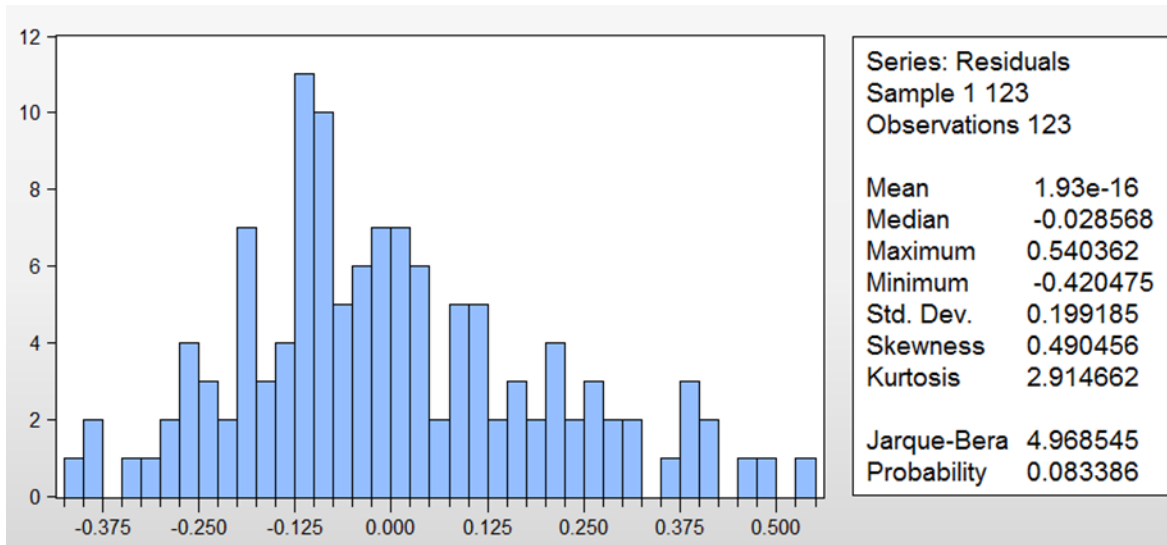
Date: 01/29/19 Time: 16:48

Sample: 1 145

Included observations: 123

Variable	Coefficient Variance	Uncentered VIF	Centered VIF
C	0.003011	9.027571	NA
ROA	0.062760	2.703249	1.107023
CR	0.000143	4.032491	1.335600
GROWTH	0.022172	1.760314	1.038330
DER	0.000732	3.163104	1.327035

Uji Normalitas



Lampiran 6 : Hasil Analisis Regresi

Dependent Variable: DPR

Method: Least Squares

Date: 01/29/19 Time: 16:46

Sample (adjusted): 1 123

Included observations: 123 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	0.275785	0.054869	5.026218	0.0000
ROA	0.710810	0.250520	2.837334	0.0054
CR	0.023875	0.011942	1.999358	0.0479
GROWTH	-0.372708	0.148902	-2.503046	0.0137
DER	-0.005930	0.027055	-0.219164	0.8269
R-squared	0.168519	Mean dependent var		0.356947
Adjusted R-squared	0.140334	S.D. dependent var		0.218440
S.E. of regression	0.202533	Akaike info criterion		-0.316024
Sum squared resid	4.840330	Schwarz criterion		-0.201707
Log likelihood	24.43545	Hannan-Quinn criter.		-0.269589
F-statistic	5.978879	Durbin-Watson stat		1.920089
Prob(F-statistic)	0.000204			