

LAMPIRAN



Statistik Deskriptif

	Y	X1	X2	X3	M
Mean	0.328704	0.420046	18.56019	0.555556	0.367778
Median	0.000000	0.435000	1.655000	1.000000	0.330000
Maximum	1.000000	0.810000	2232.950	1.000000	0.750000
Minimum	0.000000	0.030000	0.170000	0.000000	0.000000
Std. Dev.	0.470833	0.184720	164.7208	0.498058	0.133063
Skewness	0.729321	0.014496	12.08820	-0.223607	-0.563893
Kurtosis	1.531909	2.031737	156.6777	1.050000	5.001687
Jarque-Bera	38.54634	8.445371	217811.9	36.02250	47.50787
Probability	0.000000	0.014659	0.000000	0.000000	0.000000
Sum	71.00000	90.73000	4009.000	120.0000	79.44000
Sum Sq. Dev.	47.66204	7.336100	5833584.	53.33333	3.806733
Observations	216	216	216	216	216

Hasil Klasifikasi *Financial Distress*

P	Klasifikasi S Score 2016		Klasifikasi S Score 2017		Klasifikasi S Score 2018		Klasifikasi S Score 2019	
	AALI	1.073	save zone	1.708	save zone	1.217	save zone	0.892
ACES	3.386	save zone	3.197	save zone	3.173	save zone	3.404	save zone
ADHI	0.360	distress zone	0.696	distress zone	0.635	distress zone	0.472	distress zone
AKRA	0.842	distress zone	0.987	grey zone	0.855	distress zone	0.730	distress zone
ANTM	0.374	distress zone	0.402	distress zone	0.758	distress zone	0.697	distress zone
BIRD	1.173	save zone	1.430	save zone	1.207	save zone	0.760	distress zone
BMTR	0.879	grey zone	1.243	save zone	1.015	grey zone	1.194	save zone
BTPS	6.341	save zone	31.158	save zone	269.606	save zone	130.393	save zone
CLEO	1.579	save zone	1.816	save zone	1.929	save zone	1.913	save zone
CPIN	1.933	save zone	1.975	save zone	2.674	save zone	2.184	save zone
CTRA	0.649	distress zone	0.588	distress zone	0.659	distress zone	0.672	distress zone

ERAA	1.563	save zone	1.552	save zone	1.756	save zone	1.910	save zone
ICBP	1.826	save zone	1.778	save zone	1.818	save zone	2.041	save zone
INAF	-0.071	distress zone	-0.246	distress zone	0.505	distress zone	0.807	distress zone
INDF	1.010	grey zone	0.986	grey zone	0.774	distress zone	0.938	grey zone
INTP	1.817	save zone	1.169	save zone	0.889	grey zone	1.155	save zone
ISAT	1.791	save zone	1.949	save zone	1.134	save zone	1.297	save zone
JPFA	1.717	save zone	1.447	save zone	1.645	save zone	0.971	grey zone
JRPT	0.723	distress zone	0.794	distress zone	1.850	save zone	3.157	save zone
KAEF	1.218	save zone	1.015	grey zone	0.808	distress zone	0.290	distress zone
KINO	2.207	save zone	2.019	save zone	2.047	save zone	4.626	save zone
KLBF	2.510	save zone	2.539	save zone	2.459	save zone	2.278	save zone
LINK	1.771	save zone	1.867	save zone	1.503	save zone	1.316	save zone
LPPF	2.858	save zone	2.500	save zone	1.920	save zone	2.162	save zone
LSIP	1.208	save zone	2.005	save zone	0.986	grey zone	0.869	grey zone
MAPI	2.750	save zone	2.916	save zone	3.045	save zone	3.193	save zone
MIKA	3.735	save zone	3.031	save zone	3.007	save zone	2.576	save zone
MNCN	1.535	save zone	2.533	save zone	2.027	save zone	2.321	save zone
MTDL	2.243	save zone	2.237	save zone	2.335	save zone	2.398	save zone
MYOR	1.819	save zone	1.815	save zone	1.797	save zone	2.006	save zone
PTBA	1.262	save zone	2.379	save zone	2.326	save zone	1.967	save zone
PTPP	0.787	distress zone	0.729	distress zone	0.658	distress zone	0.570	distress zone
PWON	0.825	distress zone	0.973	grey zone	1.291	save zone	1.475	save zone
ROTI	1.794	save zone	0.803	distress zone	0.939	grey zone	2.422	save zone
SCMA	3.419	save zone	3.299	save zone	2.952	save zone	2.248	save zone
SIDO	3.406	save	3.570	save	2.929	save	3.317	save

		zone		zone		zone		zone
SILO	1.097	save zone	0.724	distress zone	0.604	distress zone	0.314	distress zone
SIMP	0.608	distress zone	0.487	distress zone	0.244	distress zone	0.137	distress zone
SMBR	1.288	save zone	2.457	save zone	0.397	distress zone	0.329	distress zone
SMGR	1.384	save zone	1.037	grey zone	1.309	save zone	0.921	grey zone
SMRA	5.124	save zone	0.515	distress zone	0.976	grey zone	1.149	save zone
SMSM	2.707	save zone	3.073	save zone	3.145	save zone	3.052	save zone
SSIA	0.644	distress zone	1.561	save zone	0.585	distress zone	0.719	distress zone
TINS	0.796	distress zone	1.403	save zone	0.687	distress zone	0.528	distress zone
TLKM	1.608	save zone	1.570	save zone	1.336	save zone	1.185	save zone
ULTJ	2.677	save zone	2.290	save zone	2.273	save zone	2.500	save zone
UNTR	1.374	save zone	1.385	save zone	1.122	save zone	1.367	save zone
UNVR	2.809	save zone	2.657	save zone	3.242	save zone	2.610	save zone
WEGE	0.574	distress zone	1.152	save zone	1.186	save zone	0.926	grey zone
WIKA	0.759	distress zone	0.661	distress zone	0.768	distress zone	0.617	distress zone
WOOD	0.756	distress zone	0.721	distress zone	0.826	distress zone	0.714	distress zone
WSBP	0.998	grey zone	0.881	grey zone	0.863	grey zone	0.772	distress zone
WTON	0.815	distress zone	0.619	distress zone	0.715	distress zone	0.674	distress zone
XCL	0.114	distress zone	0.115	distress zone	-0.328	distress zone	0.124	distress zone

Hasil Regresi Logistik

Dependent Variable: Y				
Method: ML - Binary Probit (Newton-Raphson / Marquardt steps)				
Date: 08/10/21 Time: 15:49				
Sample: 1 216				
Included observations: 216				
Convergence achieved after 10 iterations				
Coefficient covariance computed using observed Hessian				
Variable	Coefficient	Std. Error	z-Statistic	Prob.
C	-1.591515	0.424451	-3.749588	0.0002
X1	2.157585	0.947586	2.276929	0.0228
X2	-0.816848	0.344607	-2.370376	0.0178
X3	1.906343	0.629765	3.027071	0.0025
X1*M	4.802591	2.427094	1.978741	0.0478
X2*M	1.600292	0.691974	2.312647	0.0207
X3*M	-5.836395	1.592231	-3.665545	0.0002
McFadden R-squared	0.292814	Mean dependent var	0.328704	
S.D. dependent var	0.470833	S.E. of regression	0.386949	
Akaike info criterion	0.960476	Sum squared resid	31.29345	
Schwarz criterion	1.069860	Log likelihood	-96.73136	
Hannan-Quinn criter.	1.004667	Deviance	193.4627	
Restr. deviance	273.5669	Restr. log likelihood	-136.7835	
LR statistic	80.10422	Avg. log likelihood	-0.447830	
Prob(LR statistic)	0.000000			
Obs with Dep=0	145	Total obs	216	
Obs with Dep=1	71			

Uji Hosmer

Goodness-of-Fit Evaluation for Binary Specification								
Andrews and Hosmer-Lemeshow Tests								
Equation: UNTITLED								
Date: 08/10/21 Time: 15:50								
Grouping based upon predicted risk (randomize ties)								
	Quantile of Risk		Dep=0		Dep=1		Total Obs	H-L Value
	Low	High	Actual	Expect	Actual	Expect		
1	0.0000	0.0179	21	20.8481	0	0.15190	21	0.15300
2	0.0188	0.0464	20	21.2585	2	0.74154	22	2.21021
3	0.0478	0.1102	19	19.3762	2	1.62382	21	0.09445
4	0.1121	0.1885	20	18.4728	2	3.52722	22	0.78752
5	0.1959	0.2887	17	16.9429	5	5.05712	22	0.00084
6	0.2901	0.3604	18	14.1908	3	6.80918	21	3.15341
7	0.3604	0.4571	8	12.9348	14	9.06522	22	4.56900
8	0.4606	0.6107	11	9.62444	10	11.3756	21	0.36294
9	0.6127	0.7533	9	6.96115	13	15.0389	22	0.87357
10	0.7566	0.9189	2	3.91983	20	18.0802	22	1.14414
Total			145	144.529	71	71.4706	216	13.3491
H-L Statistic			13.3491		Prob. Chi-Sq(8)		0.1004	
Andrews Statistic			28.2178		Prob. Chi-Sq(10)		0.0017	

