

LAMPIRAN HASIL PERRHITUNGAN

NPar Tests

One-Sample Kolmogorov-Smirnov Test

| | | Estimated Classification Probability for the Predicted Category |
|----------------------------------|----------------|--|
| N | | 30 |
| Normal Parameters ^{a,b} | Mean | .8239 |
| | Std. Deviation | .16346 |
| Most Extreme Differences | Absolute | .185 |
| | Positive | .141 |
| | Negative | -.185 |
| Kolmogorov-Smirnov Z | | 1.013 |
| Asymp. Sig. (2-tailed) | | .257 |

a. Test distribution is Normal.

b. Calculated from data.

Coefficients^a

| Model | | Collinearity Statistics | |
|-------|------|-------------------------|-------|
| | | Tolerance | VIF |
| 1 | CR | .627 | 1.594 |
| | DAR | .487 | 2.052 |
| | TATO | .953 | 1.049 |
| | ROA | .521 | 1.921 |

a. Dependent Variable: FD

Collinearity Diagnostics^a

| Model | Dimension | Eigenvalue | Condition Index | (Constant) | Variance Proportions | | | |
|-------|-----------|------------|-----------------|------------|----------------------|-----|------|-----|
| | | | | | CR | DAR | TATO | ROA |
| 1 | 1 | 3.132 | 1.000 | .02 | .01 | .01 | .03 | .02 |
| | 2 | .919 | 1.846 | .00 | .44 | .02 | .03 | .00 |
| | 3 | .550 | 2.386 | .03 | .02 | .03 | .29 | .29 |
| | 4 | .304 | 3.212 | .20 | .00 | .09 | .57 | .21 |
| | 5 | .094 | 5.759 | .74 | .52 | .85 | .08 | .46 |

a. Dependent Variable: FD

Nominal Regression

Case Processing Summary

| | | N | Marginal Percentage |
|---------------|----------------|-----------------|---------------------|
| FD | Distressed | 18 | 60.0% |
| | Grey Area | 5 | 16.7% |
| | Non Distressed | 7 | 23.3% |
| Valid | | 30 | 100.0% |
| Missing | | 0 | |
| Total | | 30 | |
| Subpopulation | | 30 ^a | |

a. The dependent variable has only one value observed in 30 (100.0%) subpopulations.

Model Fitting Information

| Model | Model Fitting | Likelihood Ratio Tests | | |
|----------------|-------------------------------|------------------------|----|------|
| | Criteria -2 Log Likelihood | Chi-Square | df | Sig. |
| Intercept Only | 56.681 | | | |
| Final | 25.199 | 31.482 | 8 | .000 |

Goodness-of-Fit

| | Chi-Square | df | Sig. |
|----------|------------|----|------|
| Pearson | 78.785 | 50 | .006 |
| Deviance | 25.199 | 50 | .999 |

Pseudo R-Square

| | |
|---------------|------|
| Cox and Snell | .650 |
| Nagelkerke | .766 |
| McFadden | .555 |

Likelihood Ratio Tests

| Effect | Model Fitting | Likelihood Ratio Tests | | |
|-----------|---|------------------------|----|------|
| | Criteria -2 Log Likelihood of Reduced Model | Chi-Square | df | Sig. |
| Intercept | 29.103 | 3.904 | 2 | .142 |
| CR | 26.324 | 1.125 | 2 | .570 |
| DAR | 35.651 | 10.452 | 2 | .005 |
| TATO | 36.008 | 10.809 | 2 | .004 |
| ROA | 26.302 | 1.103 | 2 | .576 |

The chi-square statistic is the difference in -2 log-likelihoods between the final model and a reduced model. The reduced model is formed by omitting an effect from the final model. The null hypothesis is that all parameters of that effect are 0.

Parameter Estimates

| FD ^a | | B | Std. Error | Wald | df | Sig. | Exp(B) | 95% Confidence Interval for Exp(B) | |
|-----------------|-----------|---------|------------|-------|----|------|------------|------------------------------------|----------------------|
| | | | | | | | | Lower Bound | Upper Bound |
| Grey Area | Intercept | 2.128 | 3.869 | .303 | 1 | .582 | | | |
| | CR | .768 | .960 | .641 | 1 | .424 | 2.156 | .329 | 14.148 |
| | DAR | -14.091 | 10.361 | 1.850 | 1 | .174 | 7.591E-7 | 1.152E-15 | 500.391 |
| | TATO | 5.682 | 4.133 | 1.891 | 1 | .169 | 293.666 | .089 | 967578.057 |
| | ROA | -5.252 | 21.472 | .060 | 1 | .807 | .005 | 2.766E-21 | 9913421300903606.000 |
| Non Distressed | Intercept | 11.324 | 8.332 | 1.847 | 1 | .174 | | | |
| | CR | .605 | .992 | .372 | 1 | .542 | 1.832 | .262 | 12.810 |
| | DAR | -46.746 | 26.053 | 3.219 | 1 | .073 | 4.995E-21 | 3.329E-43 | 74.942 |
| | TATO | 12.361 | 6.240 | 3.924 | 1 | .048 | 233507.056 | 1.140 | 47821029342.080 |
| | ROA | -16.604 | 24.039 | .477 | 1 | .490 | 6.151E-8 | 2.123E-28 | 17820861655854.790 |

a. The reference category is: Distressed.

Asymptotic Correlation Matrix

| FD ^a | | Grey Area | | | | | Non Distressed | | | | |
|-----------------|-----------|-----------|-------|-------|-------|-------|----------------|-------|-------|-------|-------|
| | | Intercept | CR | DAR | TATO | ROA | Intercept | CR | DAR | TATO | ROA |
| Grey Area | Intercept | 1 | -.383 | -.922 | .608 | -.110 | .459 | -.369 | -.400 | .446 | -.090 |
| | CR | -.383 | 1 | .187 | -.176 | -.371 | -.209 | .971 | .099 | -.128 | -.316 |
| | DAR | -.922 | .187 | 1 | -.805 | .132 | -.428 | .180 | .423 | -.559 | .114 |
| | TATO | .608 | -.176 | -.805 | 1 | -.223 | .322 | -.181 | -.361 | .674 | -.206 |
| | ROA | -.110 | -.371 | .132 | -.223 | 1 | -.046 | -.352 | .062 | -.154 | .850 |
| Non Distressed | Intercept | .459 | -.209 | -.428 | .322 | -.046 | 1 | -.377 | -.973 | .811 | -.414 |
| | CR | -.369 | .971 | .180 | -.181 | -.352 | -.377 | 1 | .268 | -.249 | -.240 |
| | DAR | -.400 | .099 | .423 | -.361 | .062 | -.973 | .268 | 1 | -.881 | .430 |
| | TATO | .446 | -.128 | -.559 | .674 | -.154 | .811 | -.249 | -.881 | 1 | -.453 |
| | ROA | -.090 | -.316 | .114 | -.206 | .850 | -.414 | -.240 | .430 | -.453 | 1 |

a. The reference category is: Distressed.

Classification

| Observed | Predicted | | | Percent Correct |
|--------------------|------------|-----------|----------------|-----------------|
| | Distressed | Grey Area | Non Distressed | |
| Distressed | 18 | 0 | 0 | 100.0% |
| Grey Area | 2 | 2 | 1 | 40.0% |
| Non Distressed | 1 | 0 | 6 | 85.7% |
| Overall Percentage | 70.0% | 6.7% | 23.3% | 86.7% |

Observed and Predicted Frequencies^a

Nominal Regression

[DataSet1] E:\Analisis Data\Ade\Untitled2.sav

Case Processing Summary

| | | N | Marginal Percentage |
|---------------|----------------|-----------------|---------------------|
| FD | Distressed | 18 | 60.0% |
| | Grey Area | 5 | 16.7% |
| | Non Distressed | 7 | 23.3% |
| Valid | | 30 | 100.0% |
| Missing | | 0 | |
| Total | | 30 | |
| Subpopulation | | 30 ^a | |

a. The dependent variable has only one value observed in 30 (100.0%) subpopulations.

Model Fitting Information

| Model | Model Fitting | Likelihood Ratio Tests | | |
|----------------|-------------------------------|------------------------|----|------|
| | Criteria -2 Log Likelihood | Chi-Square | df | Sig. |
| Intercept Only | 56.681 | | | |
| Final | 39.498 | 17.183 | 2 | .000 |

Goodness-of-Fit

| | Chi-Square | df | Sig. |
|----------|------------|----|------|
| Pearson | 75.023 | 56 | .046 |
| Deviance | 39.498 | 56 | .954 |

Pseudo R-Square

| | |
|---------------|------|
| Cox and Snell | .436 |
| Nagelkerke | .514 |
| McFadden | .303 |

Likelihood Ratio Tests

| Effect | Model Fitting | Likelihood Ratio Tests | | |
|-----------|---|------------------------|----|------|
| | Criteria -2 Log Likelihood of Reduced Model | Chi-Square | df | Sig. |
| Intercept | 63.069 | 23.571 | 2 | .000 |
| CR | 56.681 | 17.183 | 2 | .000 |

The chi-square statistic is the difference in -2 log-likelihoods between the final model and a reduced model. The reduced model is formed by omitting an effect from the final model. The null hypothesis is that all parameters of that effect are 0.

Parameter Estimates

| FD ^a | | B | Std. Error | Wald | df | Sig. | Exp(B) | 95% Confidence Interval for Exp(B) | |
|-----------------|-----------|--------|------------|-------|----|------|--------|------------------------------------|-------------|
| | | | | | | | | Lower Bound | Upper Bound |
| Grey Area | Intercept | -3.351 | 1.172 | 8.174 | 1 | .004 | | | |
| | CR | 1.677 | .852 | 3.872 | 1 | .049 | 5.350 | 1.007 | 28.427 |
| Non Distressed | Intercept | -3.781 | 1.236 | 9.353 | 1 | .002 | | | |
| | CR | 1.892 | .860 | 4.843 | 1 | .028 | 6.631 | 1.230 | 35.746 |

a. The reference category is: Distressed.

Classification

| Observed | Predicted | | | Percent Correct |
|--------------------|------------|-----------|----------------|-----------------|
| | Distressed | Grey Area | Non Distressed | |
| Distressed | 17 | 0 | 1 | 94.4% |
| Grey Area | 3 | 0 | 2 | 0.0% |
| Non Distressed | 3 | 0 | 4 | 57.1% |
| Overall Percentage | 76.7% | 0.0% | 23.3% | 70.0% |

Nominal Regression

Case Processing Summary

| | | N | Marginal Percentage |
|---------------|----------------|-----------------|---------------------|
| FD | Distressed | 18 | 60.0% |
| | Grey Area | 5 | 16.7% |
| | Non Distressed | 7 | 23.3% |
| Valid | | 30 | 100.0% |
| Missing | | 0 | |
| Total | | 30 | |
| Subpopulation | | 30 ^a | |

a. The dependent variable has only one value observed in 30 (100.0%) subpopulations.

Model Fitting Information

| Model | Model Fitting | Likelihood Ratio Tests | | |
|----------------|-------------------------------|------------------------|----|------|
| | Criteria -2 Log Likelihood | Chi-Square | df | Sig. |
| Intercept Only | 56.681 | | | |
| Final | 43.550 | 13.132 | 2 | .001 |

Goodness-of-Fit

| | Chi-Square | df | Sig. |
|----------|------------|----|------|
| Pearson | 60.082 | 56 | .330 |
| Deviance | 43.550 | 56 | .887 |

Pseudo R-Square

| | |
|---------------|------|
| Cox and Snell | .354 |
| Nagelkerke | .418 |
| McFadden | .232 |

Likelihood Ratio Tests

| Effect | Model Fitting | Likelihood Ratio Tests | | |
|-----------|---|------------------------|----|------|
| | Criteria -2 Log Likelihood of Reduced Model | Chi-Square | df | Sig. |
| Intercept | 49.542 | 5.992 | 2 | .050 |
| DAR | 56.681 | 13.132 | 2 | .001 |

The chi-square statistic is the difference in -2 log-likelihoods between the final model and a reduced model. The reduced model is formed by omitting an effect from the final model. The null hypothesis is that all parameters of that effect are 0.

Parameter Estimates

| FD ^a | | B | Std. Error | Wald | df | Sig. | Exp(B) | 95% Confidence Interval for Exp(B) | |
|-----------------|-----------|---------|------------|-------|----|------|----------|------------------------------------|-------------|
| | | | | | | | | Lower Bound | Upper Bound |
| Grey Area | Intercept | .698 | 1.706 | .167 | 1 | .683 | | | |
| | DAR | -3.999 | 3.690 | 1.175 | 1 | .278 | .018 | 1.325E-5 | 25.354 |
| Non Distressed | Intercept | 3.290 | 1.641 | 4.019 | 1 | .045 | | | |
| | DAR | -10.702 | 4.211 | 6.458 | 1 | .011 | 2.251E-5 | 5.859E-9 | .086 |

a. The reference category is: Distressed.

Classification

| Observed | Predicted | | | Percent Correct |
|--------------------|------------|-----------|----------------|-----------------|
| | Distressed | Grey Area | Non Distressed | |
| Distressed | 17 | 0 | 1 | 94.4% |
| Grey Area | 4 | 0 | 1 | 0.0% |
| Non Distressed | 3 | 0 | 4 | 57.1% |
| Overall Percentage | 80.0% | 0.0% | 20.0% | 70.0% |

Nominal Regression

Case Processing Summary

| | | N | Marginal Percentage |
|---------------|----------------|-----------------|---------------------|
| FD | Distressed | 18 | 60.0% |
| | Grey Area | 5 | 16.7% |
| | Non Distressed | 7 | 23.3% |
| Valid | | 30 | 100.0% |
| Missing | | 0 | |
| Total | | 30 | |
| Subpopulation | | 30 ^a | |

a. The dependent variable has only one value observed in 30 (100.0%) subpopulations.

Model Fitting Information

| Model | Model Fitting Criteria | Likelihood Ratio Tests | | |
|----------------|---------------------------|------------------------|----|------|
| | -2 Log Likelihood | Chi-Square | df | Sig. |
| Intercept Only | 56.681 | | | |
| Final | 55.206 | 1.475 | 2 | .478 |

Goodness-of-Fit

| | Chi-Square | df | Sig. |
|----------|------------|----|------|
| Pearson | 60.079 | 56 | .330 |
| Deviance | 55.206 | 56 | .505 |

Pseudo R-Square

| | |
|---------------|------|
| Cox and Snell | .048 |
| Nagelkerke | .057 |
| McFadden | .026 |

Likelihood Ratio Tests

| Effect | Model Fitting Criteria | Likelihood Ratio Tests | | |
|-----------|---------------------------------------|------------------------|----|------|
| | -2 Log Likelihood of Reduced Model | Chi-Square | df | Sig. |
| Intercept | 64.025 | 8.819 | 2 | .012 |
| TATO | 56.681 | 1.475 | 2 | .478 |

The chi-square statistic is the difference in -2 log-likelihoods between the final model and a reduced model. The reduced model is formed by omitting an effect from the final model. The null hypothesis is that all parameters of that effect are 0.

Parameter Estimates

| FD ^a | | B | Std. Error | Wald | df | Sig. | Exp(B) | 95% Confidence Interval for Exp(B) | |
|-----------------|-----------|--------|------------|-------|----|------|--------|------------------------------------|-------------|
| | | | | | | | | Lower Bound | Upper Bound |
| Grey Area | Intercept | -1.800 | .763 | 5.562 | 1 | .018 | | | |
| | TATO | 1.177 | 1.180 | .995 | 1 | .319 | 3.243 | .321 | 32.741 |
| Non Distressed | Intercept | -1.404 | .669 | 4.410 | 1 | .036 | | | |
| | TATO | 1.068 | 1.092 | .957 | 1 | .328 | 2.909 | .342 | 24.717 |

a. The reference category is: Distressed.

Classification

| Observed | Predicted | | | Percent Correct |
|--------------------|------------|-----------|----------------|-----------------|
| | Distressed | Grey Area | Non Distressed | |
| Distressed | 18 | 0 | 0 | 100.0% |
| Grey Area | 5 | 0 | 0 | 0.0% |
| Non Distressed | 5 | 0 | 2 | 28.6% |
| Overall Percentage | 93.3% | 0.0% | 6.7% | 66.7% |

Nominal Regression

Case Processing Summary

| | | N | Marginal Percentage |
|---------------|----------------|-----------------|---------------------|
| FD | Distressed | 18 | 60.0% |
| | Grey Area | 5 | 16.7% |
| | Non Distressed | 7 | 23.3% |
| Valid | | 30 | 100.0% |
| Missing | | 0 | |
| Total | | 30 | |
| Subpopulation | | 30 ^a | |

a. The dependent variable has only one value observed in 30 (100.0%) subpopulations.

Model Fitting Information

| Model | Model Fitting Criteria | Likelihood Ratio Tests | | |
|----------------|---------------------------|------------------------|----|------|
| | -2 Log Likelihood | Chi-Square | df | Sig. |
| Intercept Only | 56.681 | | | |
| Final | 55.969 | .712 | 2 | .700 |

Goodness-of-Fit

| | Chi-Square | df | Sig. |
|----------|------------|----|------|
| Pearson | 59.360 | 56 | .354 |
| Deviance | 55.969 | 56 | .476 |

Pseudo R-Square

| | |
|---------------|------|
| Cox and Snell | .023 |
| Nagelkerke | .028 |
| McFadden | .013 |

Likelihood Ratio Tests

| Effect | Model Fitting Criteria | Likelihood Ratio Tests | | |
|-----------|---------------------------------------|------------------------|----|------|
| | -2 Log Likelihood of Reduced Model | Chi-Square | df | Sig. |
| Intercept | 63.093 | 7.124 | 2 | .028 |
| ROA | 56.681 | .712 | 2 | .700 |

The chi-square statistic is the difference in -2 log-likelihoods between the final model and a reduced model. The reduced model is formed by omitting an effect from the final model. The null hypothesis is that all parameters of that effect are 0.

Parameter Estimates

| FD ^a | | B | Std. Error | Wald | df | Sig. | Exp(B) | 95% Confidence Interval for Exp(B) | |
|-----------------|-----------|--------|------------|-------|----|------|--------|------------------------------------|-------------|
| | | | | | | | | Lower Bound | Upper Bound |
| Grey Area | Intercept | -1.237 | .617 | 4.017 | 1 | .045 | | | |
| | ROA | -.613 | 5.125 | .014 | 1 | .905 | .542 | 2.351E-5 | 12484.807 |
| Non Distressed | Intercept | -1.192 | .561 | 4.509 | 1 | .034 | | | |
| | ROA | 2.646 | 3.401 | .606 | 1 | .436 | 14.101 | .018 | 11060.458 |

a. The reference category is: Distressed.

Classification

| Observed | Predicted | | | Percent Correct |
|--------------------|------------|-----------|----------------|-----------------|
| | Distressed | Grey Area | Non Distressed | |
| Distressed | 17 | 0 | 1 | 94.4% |
| Grey Area | 5 | 0 | 0 | 0.0% |
| Non Distressed | 7 | 0 | 0 | 0.0% |
| Overall Percentage | 96.7% | 0.0% | 3.3% | 56.7% |