# LAMPIRAN

**Lampiran 1 :Data Perusahaan yang menjadi sampel**

| No | Saham Farmasi | Kode Saham | Kriteria |
|---|---|---|---|
| 1 | Darya Varia Laboratoria | DVLA | Lengkap |
| 2 | Indofarma (Persero) | INAF | Lengkap |
| 3 | Kimia Farma (Persero) | KAEF | Lengkap |
| 4 | Kalbe Farma | KLBF | Lengkap |
| 5 | Merck Indonesia | MERK | Lengkap |
| 6 | Pyridam Indonesia | PYFA | Lengkap |
| 7 | Merck Sharp Dohme Pharma | SCPI | Lengkap |
| 8 | Industri Jamu & Farmasi Sido Muncul | SIDO | Lengkap |
| 9 | Taisho Pharmaceutical Indonesia | SQBB | Lengkap |
| 10 | Tempo Scan Pasific | TSPC | Lengkap |

| No | Saham Rokok | Kode Saham | Kriteria |
|---|---|---|---|
| 1 | Gudang Garam | GGRM | Lengkap |
| 2 | Handjaya Mandala Sampoerna | HMSP | Lengkap |
| 3 | Bentoel International Investama | RMBA | Lengkap |
| 4 | Wismilak Inti Makmur | WIIM | Tidak Lengkap |

**Lampiran 2 :Hasil Deksriptif Statistik**

| Descriptive Statistics | | | | | |
|---|---|---|---|---|---|
| | N | Minimum | Maximum | Mean | Std. Deviation |
| ROA | 91 | -.2223 | .4162 | .128027 | .1330869 |
| DER | 91 | -31.0367 | 70.8315 | 1.740647 | 8.9862970 |
| UKPER | 91 | 140858442400 | 95466657000000 | 13466927970000 | 23328318810000 |
| RISK | 91 | .0001 | .0470 | .005327 | .0112492 |
| TA | 91 | 0 | 1 | 0.37 | 0.485 |
| Valid N (listwise) | 91 | | | | |

| Descriptive Statistics | | | | | |
|---|---|---|---|---|---|
| | N | Minimum | Maximum | Mean | Std. Deviation |
| ROA | 84 | -.2223 | .4162 | .128815 | .1360843 |
| DER | 84 | -31.0367 | 18.2820 | .735449 | 4.7608238 |
| UKPER | 84 | 140.858.442.400 | 95.466.657.000.000 | 17.887.464.223.610 | 23.383.318.810.000 |
| RISK | 84 | .0003 | .0470 | .003230 | .0069049 |

| | | | | | |
|---|---|---|---|---|---|
| TA | 84 | 0 | 1 | 0.37 | 0.485 |
| Valid N (listwise) | 84 | | | | |

**Lampiran 3 :Hasil Uji Asumsi Klasik – Uji Multikolinearitas**

**Correlations**

| | | ROA | DER | UKPER | RISK |
|---|---|---|---|---|---|
| ROA | Pearson Correlation | 1 | 0.010 | 0.084 | .264* |
| | Sig. (2-tailed) | | 0.930 | 0.446 | 0.015 |
| | N | 84 | 84 | 84 | 84 |
| DER | Pearson Correlation | 0.010 | 1 | -0.057 | -0.018 |
| | Sig. (2-tailed) | 0.930 | | 0.610 | 0.870 |
| | N | 84 | 84 | 84 | 84 |
| UKPER | Pearson Correlation | 0.084 | -0.057 | 1 | 0.173 |
| | Sig. (2-tailed) | 0.446 | 0.610 | | 0.115 |
| | N | 84 | 84 | 84 | 84 |
| RISK | Pearson Correlation | .264* | -0.018 | 0.173 | 1 |
| | Sig. (2-tailed) | 0.015 | 0.870 | 0.115 | |
| | N | 84 | 84 | 84 | 84 |

*. Correlation is significant at the 0.05 level (2-tailed).

**Lampiran 4 :Hasil Uji Literation History**

**Iteration History[a,b,c]**

| Iteration | | -2 Log likelihood | Coefficients Constant |
|---|---|---|---|
| Step 0 | 1 | 88.337 | -.865 |
| | 2 | 88.281 | -.925 |
| | 3 | 88.281 | -.926 |

a. Constant is included in the model.

b. Initial -2 Log Likelihood: 88.281

c. Estimation terminated at iteration number 3 because parameter estimates changed by less than .001.

**Iteration History[a,b,c,d]**

| Iteration | | -2 Log likelihood | Coefficients Constant | LN_ROA | LN_DER | LN_UKPER | LN_RISK |
|---|---|---|---|---|---|---|---|
| Step 1 | 1 | 75.245 | -11.392 | -.321 | -.860 | 3.565 | .450 |
| | 2 | 72.388 | -21.877 | -.453 | -1.484 | 6.422 | .465 |
| | 3 | 72.211 | -25.360 | -.491 | -1.700 | 7.333 | .447 |
| | 4 | 72.210 | -25.660 | -.495 | -1.720 | 7.409 | .445 |
| | 5 | 72.210 | -25.662 | -.495 | -1.720 | 7.410 | .445 |
| | 6 | 72.210 | -25.662 | -.495 | -1.720 | 7.410 | .445 |

a. Method: Enter

b. Constant is included in the model.

c. Initial -2 Log Likelihood: 88.281

d. Estimation terminated at iteration number 6 because parameter estimates changed by less than .001.

**Lampiran 5 :Hasil Uji Omnibus Tests of Model Coefficients**

**Omnibus Tests of Model Coefficients**

| | | Chi-square | df | Sig. |
|---|---|---|---|---|
| Step 1 | Step | 16.071 | 4 | .003 |
| | Block | 16.071 | 4 | .003 |
| | Model | 16.071 | 4 | .003 |

**Lampiran 6 :Hasil Uji Hosmer & Lemeshow"s Goodness of Fit Test**

**Hosmer and Lemeshow Test**

| Step | Chi-square | df | Sig. |
|---|---|---|---|
| 1 | 7.417 | 8 | .492 |

**Lampiran 7 :Hasil Uji Nagelkerke R Square**

**Model Summary**

| Step | -2 Log likelihood | Cox & Snell R Square | Nagelkerke R Square |
|---|---|---|---|
| 1 | 72.210[a] | .195 | .280 |

a. Estimation terminated at iteration number 6 because parameter estimates changed by less than .001.

**Lampiran 8 :Hasil Uji Regresi Logistik (Hipotesis Penelitian)**

**Variables in the Equation**

| | | B | S.E. | Wald | df | Sig. | Exp(B) |
|---|---|---|---|---|---|---|---|
| Step 1[a] | LN_ROA | -.495 | .479 | 1.068 | 1 | .301 | .610 |
| | LN_DER | -1.720 | .606 | 8.060 | 1 | .005 | .179 |
| | LN_UKPER | 7.410 | 5.241 | 1.999 | 1 | .157 | 1652.233 |
| | LN_RISK | .445 | .551 | .652 | 1 | .419 | 1.560 |
| | Constant | -25.662 | 18.677 | 1.888 | 1 | .169 | .000 |

a. Variable(s) entered on step 1: LN_ROA, LN_DER, LN_UKPER, LN_RISK.

| **Kesimpulan :** |
|---|
| H1 : Ditolak |
| H2 : Diterima |
| H3 : Ditolak |
| H4 : Ditolak |