

Lampiran 1

Daftar Nama Perusahaan

yang ada di Industri *Consumer Goods* periode 2013 -2016

KODE	NAMA PERUSAHAAN
AISA	Tiga Pilar Sejahtera Food Tbk
ALTO	Tri Banyan Tirta Tbk
CEKA	Cahaya Kalbar Tbk
CLEO	Sariguna Primatirta Tbk
DLTA	Delta Djakarta Tbk
ICBP	Indofood CBP Sukses Makmur Tbk
INDF	Indofood Sukses Makmur Tbk
HOKI	Buyung Poetra Sembada Tbk
MLBI	Multi Bintang Indonesia Tbk
MYOR	Mayora Indah Tbk
PSDN	Prashida Aneka Niaga Tbk
ROTI	Nippon Indosari Corporindo Tbk
SKBM	Sekar Bumi Tbk
SKLT	Sekar Laut Tbk
STTP	Siantar Top Tbk
ULTJ	Ultrajaya Milk Industri and Trading Company Tbk
GGRM	Gudang Garam Tbk
HMSP	Handjaya Mandala Sampoerna Tbk
RMBA	Bentoel International Investama Tbk
WIIM	Wismilak Inti Makmur Tbk
CINT	Chitose Intenational Tbk
KICI	Kedaung Indan Can Tbk
LMPI	Langgeng Makmur Industry Tbk
WOOD	Integra Indocabinet Tbk
ADES	Akasha Wira International Tbk
KINO	Kino Indonesia Tbk
MBTO	Martina Beto Tbk
MRAT	Mustika Ratu Tbk
TCID	Mandom Indonesia Tbk
UNVR	Unilever Indonesia Tbk
DVLA	Darya Varia Laboratoria Tbk
INAF	Indofarma (Persero) Tbk
KAEF	Kimia Farma (Persero) Tbk
KLBF	Kalbe Farma Tbk
MERK	Merck Indonesia Tbk

PYFA	Pyridam Farma Tbk
SCPI	Merck Sharp Dohme Farma Tbk
SIDO	Industri Jamu dan Farmasi Sidomuncul Tbk
SQBB	Taisho Pharmaceutical Indonesia Tbk
TSPC	Tempo Scan Pasific Tbk

Sumber : Data Diolah (2017)

Lampiran 2. Uji Normalitas Data

Model	Variables Entered	Variables Removed	Method
1	LN_FATO, CR, SQRT_ROA, LN_ITO, GPM, LN_DER, LN_TATO, DAR, SQRT_NPM ^b	.	Enter

a. Dependent Variable: ROEE

b. All requested variables entered.

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate
1	.910 ^a	.828	.811	14.42966

a. Predictors: (Constant), LN_FATO, CR, SQRT_ROA, LN_ITO, GPM, LN_DER, LN_TATO, DAR, SQRT_NPM

b. Dependent Variable: ROEE

Sumber : Data Diolah menggunakan spss.24

ANOVA ^a						
Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	91228.898	9	10136.544	48.683	.000 ^b
	Residual	18947.567	91	208.215		
	Total	110176.466	100			

a. Dependent Variable: ROEE

b. Predictors: (Constant), LN_FATO, CR, SQRT_ROA, LN_ITO, GPM, LN_DER, LN_TATO, DAR, SQRT_NPM

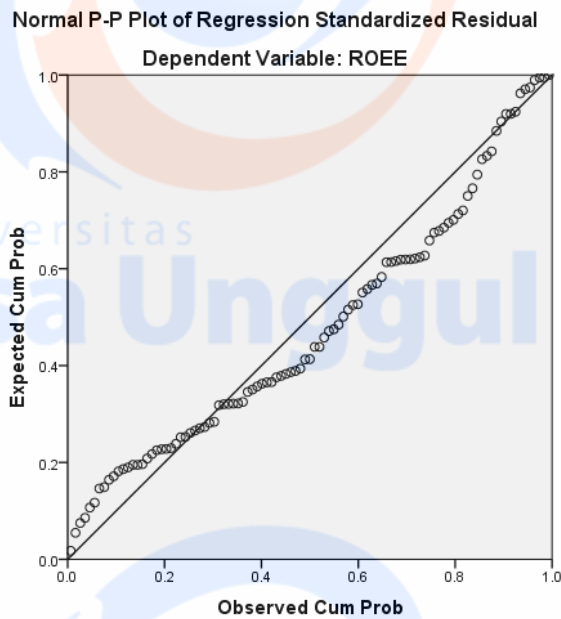
Sumber : Data Diolah menggunakan spss.24

Coefficients ^a						
Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	-73.926	17.910		-4.128	.000
	SQRT_ROA	6.925	21.638	.041	.320	.750
	SQRT_NPM	18.759	4.067	.674	4.612	.000
	GPM	.276	.131	.144	2.104	.038
	DAR	64.068	20.160	.368	3.178	.002
	LN_DER	12.607	4.168	.334	3.025	.003
	CR	1.121	1.149	.072	.975	.332
	LN_ITO	-4.436	2.814	-.089	-1.576	.118
	LN_TATO	30.698	7.467	.371	4.111	.000
	LN_FATO	1.054	3.347	.021	.315	.754

a. Dependent Variable: ROEE

Sumber : Data Diolah menggunakan spss.24

Descriptive Statistics					
	N	Skewness		Kurtosis	
	Statistic	Statistic	Std. Error	Statistic	Std. Error
Unstandardized Residual	101	1.095	.240	1.908	.476
Valid N (listwise)	101				



Sumber : Data Diolah menggunakan spss.24

Lampiran 3. Uji Diskriminan

Analysis Case Processing Summary

Unweighted Cases		N	Percent
Valid		128	100.0
Excluded	Missing or out-of-range group codes	0	.0
	At least one missing discriminating variable	0	.0
	Both missing or out-of-range group codes and at least one missing discriminating variable	0	.0
Total		0	.0
Total		128	100.0

Sumber : Data Diolah menggunakan spss.24

		Group Statistics		Valid N (listwise)	
ROE		Mean	Std. Deviation	Unweighted	Weighted
.00	ROA	-3.8277	4.12162	13	13.000
	NPM	-4.8969	4.28887	13	13.000
	GPM	32.8769	18.32038	13	13.000
	DAR	.4892	.25098	13	13.000
	DER	6.8608	19.37446	13	13.000
	CR	4.6154	2.78464	13	13.000
	ITO	3.3769	2.13543	13	13.000
	TATO	.7292	.31876	13	13.000
	FATO	2.6985	1.40814	13	13.000
	1.00	ROA	12.0357	13.34137	115
NPM		9.4353	9.13903	115	115.000
GPM		36.4591	17.40586	115	115.000
DAR		.4442	.21732	115	115.000
DER		.7013	3.51290	115	115.000
CR		4.1558	2.06765	115	115.000
ITO		7.9528	8.02533	115	115.000
TATO		1.2690	.63005	115	115.000
FATO		4.8528	3.69601	115	115.000
Total		ROA	10.4245	13.58383	128
	NPM	7.9797	9.77760	128	128.000
	GPM	36.0953	17.45983	128	128.000
	DAR	.4488	.22030	128	128.000
	DER	1.3269	7.07350	128	128.000
	CR	4.2025	2.14235	128	128.000
	ITO	7.4880	7.75691	128	128.000
	TATO	1.2142	.62668	128	128.000
	FATO	4.6340	3.58836	128	128.000

Sumber : Data Diolah menggunakan spss.24

Tests of Equality of Group Means

	Wilks' Lambda	F	df1	df2	Sig.
ROA	.875	18.069	1	126	.000
NPM	.802	31.029	1	126	.000
GPM	.996	.490	1	126	.485
DAR	.996	.487	1	126	.487
DER	.930	9.445	1	126	.003
CR	.996	.535	1	126	.466
ITO	.968	4.166	1	126	.043
TATO	.932	9.227	1	126	.003
FATO	.967	4.320	1	126	.040

Sumber : Data diolah menggunakan spss.24

Log Determinants

ROE	Rank	Log Determinant
.00	5	8.372
1.00	5	10.341
Pooled within-groups	5	11.712

The ranks and natural logarithms of determinants printed are those of the group covariance matrices.

Test Results

Box's M	196.334
F	Approx. 11.014
	df1 15
	df2 1686.105
	Sig. .000

Tests null hypothesis of equal population covariance matrices.

Variables Entered/Removed^{a,b,c,d}

Step	Entered	Statistic	Min. D Squared		Exact F		Sig.
			Between Groups	Statistic	df1	df2	
1	NPM	2.657	.00 and 1.00	31.029	1	126.000	1.468E-7
2	DER	3.810	.00 and 1.00	22.074	2	125.000	6.170E-9
3	TATO	4.650	.00 and 1.00	17.816	3	124.000	1.117E-9
4	ROA	5.939	.00 and 1.00	16.928	4	123.000	4.409E-11
5	CR	6.525	.00 and 1.00	14.759	5	122.000	2.614E-11

At each step, the variable that maximizes the Mahalanobis distance between the two closest groups is entered.

- Maximum number of steps is 18.
- Maximum significance of F to enter is .05.
- Minimum significance of F to remove is .10.
- F level, tolerance, or VIN insufficient for further computation.

Variables in the Analysis

Step		Tolerance	Sig. of F to Remove	Min. D Squared	Between Groups
1	NPM	1.000	.000		
2	NPM	.989	.000	.809	.00 and 1.00
	DER	.989	.001	2.657	.00 and 1.00
3	NPM	.989	.000	1.665	.00 and 1.00
	DER	.988	.001	3.421	.00 and 1.00
	TATO	.998	.009	3.810	.00 and 1.00
4	NPM	.202	.000	2.722	.00 and 1.00
	DER	.988	.002	4.688	.00 and 1.00
	TATO	.442	.000	3.815	.00 and 1.00
	ROA	.160	.002	4.650	.00 and 1.00
5	NPM	.186	.000	2.774	.00 and 1.00
	DER	.972	.001	5.071	.00 and 1.00
	TATO	.433	.000	4.736	.00 and 1.00
	ROA	.157	.001	4.993	.00 and 1.00
	CR	.769	.041	5.939	.00 and 1.00

Sumber : Data Diolah menggunakan spss.24

Step	Number of Variables	Lambda				Statistic	Exact F		Sig.
			df1	df2	df3		df1	df2	
1	1	.802	1	1	126	31.029	1	126.000	.000
2	2	.739	2	1	126	22.074	2	125.000	.000
3	3	.699	3	1	126	17.816	3	124.000	.000
4	4	.645	4	1	126	16.928	4	123.000	.000
5	5	.623	5	1	126	14.759	5	122.000	.000

Sumber : Data Diolah menggunakan spss.24

Function	Eigenvalue	% of Variance	Cumulative %	Canonical Correlation
1	.605 ^a	100.0	100.0	.614

a. First 1 canonical discriminant functions were used in the analysis.

**Standardized
Canonical
Discriminant
Function
Coefficients**

	Function 1
ROA	-1.224
NPM	1.759
DER	-.479
CR	-.342
TATO	.796

Structure Matrix

	Function 1
NPM	.638
ROA	.487
DER	-.352
TATO	.348

FATO ^a	.320
DAR ^a	-.171
GPM ^a	.142
ITO ^a	.130
CR	-.084

Pooled within-groups correlations between discriminating variables and standardized canonical discriminant functions

Variables ordered by absolute size of correlation within function.

a. This variable not used in the analysis.

**Canonical
Discriminant
Function Coefficients**

	Function 1
ROA	-.096
NPM	.200
DER	-.070
CR	-.159
TATO	1.310
(Constant)	-1.424

Unstandardized coefficients

Sumber : Data Diolah menggunakan spss.24

**Functions at
Group Centroids**

Function	
ROE	1
.00	-2.295
1.00	.259

Unstandardized
canonical
discriminant
functions
evaluated at group
means

Classification Processing Summary

Processed		128
Excluded	Missing or out-of-range group codes	0
	At least one missing discriminating variable	0
Used in Output		128

Sumber : Data diolah menggunakan spss.24

Prior Probabilities for Groups

ROE	Prior	Cases Used in Analysis	
		Unweighted	Weighted
.00	.500	13	13.000
1.00	.500	115	115.000
Total	1.000	128	128.000

**Classification Function
Coefficients**

	ROE	
	.00	1.00
ROA	-.101	.346
NPM	-.084	.427
DER	.206	.027
CR	1.638	1.231

TATO	4.809	8.156
(Constant)	-7.332	-8.369

Fisher's linear discriminant functions

Tabel
Classification Results^{a,c}

		ROE	Predicted Group Membership		Total
			ROE Negatif	ROE Positif	
Original	Count	ROE Negatif	10	3	13
		ROE Positif	6	109	115
	%	ROE Negatif	76.9	23.1	100.0
		ROE Positif	5.2	94.8	100.0
Cross-validated ^b	Count	ROE Negatif	10	3	13
		ROE Positif	7	108	115
	%	ROE Negatif	76.9	23.1	100.0
		ROE Positif	6.1	93.9	100.0

- a. 93.0% of original grouped cases correctly classified.
- b. Cross validation is done only for those cases in the analysis. In cross validation, each case is classified by the functions derived from all cases other than that case.
- c. 92.2% of cross-validated grouped cases correctly classified.

Sumber : Data Diolah menggunakan spss.24