

The LOGISTIC Procedure

Model Information	
Data Set	WORK.DEFAULT1
Response Variable	default
Number of Response Levels	2
Model	binary logit
Optimization Technique	Fisher's scoring

Number of Observations Read	3117
Number of Observations Used	3117

Response Profile		
Ordered Value	default	Total Frequency
1	0	3098
2	1	19

Probability modeled is default=0.

Model Convergence Status
Convergence criterion (GCONV=1E-8) satisfied.

Model Fit Statistics		
Criterion	Intercept Only	Intercept and Covariates
AIC	233.691	175.502
SC	239.736	235.948
-2 Log L	231.691	155.502

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Testing Global Null Hypothesis: BETA=0			
Test	Chi-Square	DF	Pr > ChiSq
Likelihood Ratio	76.1889	9	<.0001
Score	64.9856	9	<.0001
Wald	31.1267	9	0.0003

Analysis of Maximum Likelihood Estimates					
Parameter	DF	Estimate	Standard Error	Wald Chi-Square	Pr > ChiSq
Intercept	1	3.2988	0.5219	39.9518	<.0001
ME_TL	1	-0.2396	0.1150	4.3386	0.0373
S_TA	1	0.0471	0.0259	3.3146	0.0687
EBITA_TA	1	82.9163	65.0930	1.6226	0.2027
PX_LAST	1	-28002.2	14412.0	3.7752	0.0520
EQY_SH_OUT	1	0.00230	0.00260	0.7836	0.3760
WC_TA	1	0.6779	1.4318	0.2242	0.6359
RE_TA	1	-40.0877	61.5438	0.4243	0.5148
EBIT_TA	1	1.6147	4.0284	0.1607	0.6885
NI_TA	1	1.0122	9.1278	0.0123	0.9117

Odds Ratio Estimates			
Effect	Point Estimate	95% Wald Confidence Limits	
ME_TL	0.787	0.628	0.986
S_TA	1.048	0.996	1.103
EBITA_TA	>999.999	<0.001	>999.999
PX_LAST	<0.001	<0.001	>999.999
EQY_SH_OUT	1.002	0.997	1.007
WC_TA	1.970	0.119	32.593
RE_TA	<0.001	<0.001	>999.999
EBIT_TA	5.026	0.002	>999.999
NI_TA	2.752	<0.001	>999.999

The LOGISTIC Procedure

Association of Predicted Probabilities and Observed Responses			
Percent Concordant	91.1	Somers' D	0.863
Percent Discordant	4.8	Gamma	0.900
Percent Tied	4.2	Tau-a	0.010
Pairs	58862	c	0.931

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Model Convergence Status
Convergence criterion (GCONV=1E-8) satisfied.

Model Fit Statistics		
Criterion	Intercept Only	Intercept and Covariates
AIC	233.691	170.322
SC	239.736	200.546
-2 Log L	231.691	160.322

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Testing Global Null Hypothesis: BETA=0			
Test	Chi-Square	DF	Pr > ChiSq
Likelihood Ratio	71.3687	4	<.0001
Score	26.4036	4	<.0001
Wald	37.5523	4	<.0001

Analysis of Maximum Likelihood Estimates					
Parameter	DF	Estimate	Standard Error	Wald Chi-Square	Pr > ChiSq
Intercept	1	3.6273	0.4881	55.2170	<.0001
ME_TL	1	-0.2000	0.0562	12.6670	0.0004
S_TA	1	0.0638	0.0235	7.3785	0.0066
EBITA_TA	1	50.9404	16.5485	9.4755	0.0021
PX_LAST	1	-29061.7	13817.6	4.4236	0.0354

Odds Ratio Estimates			
Effect	Point Estimate	95% Wald Confidence Limits	
ME_TL	0.819	0.733	0.914
S_TA	1.066	1.018	1.116
EBITA_TA	>999.999	>999.999	>999.999
PX_LAST	<0.001	<0.001	<0.001

Association of Predicted Probabilities and Observed Responses			
Percent Concordant	90.9	Somers' D	0.860
Percent Discordant	4.9	Gamma	0.897
Percent Tied	4.1	Tau-a	0.010
Pairs	58862	c	0.930

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Response Profile		
Ordered Value	default	Total Frequency
1	0	3098
2	1	19

Probability modeled is default=0.

Model Convergence Status
Convergence criterion (GCONV=1E-8) satisfied.

Model Fit Statistics		
Criterion	Intercept Only	Intercept and Covariates
AIC	233.691	171.910
SC	239.736	196.088
-2 Log L	231.691	163.910

The LOGISTIC Procedure

Testing Global Null Hypothesis: BETA=0			
Test	Chi-Square	DF	Pr > ChiSq
Likelihood Ratio	67.7813	3	<.0001
Score	21.9954	3	<.0001
Wald	35.8975	3	<.0001

Analysis of Maximum Likelihood Estimates					
Parameter	DF	Estimate	Standard Error	Wald Chi-Square	Pr > ChiSq
Intercept	1	2.9677	0.3448	74.0921	<.0001
ME_TL	1	-0.1887	0.0535	12.4575	0.0004
S_TA	1	0.0641	0.0230	7.7565	0.0054
EBITA_TA	1	50.3147	15.7429	10.2146	0.0014

Odds Ratio Estimates			
Effect	Point Estimate	95% Wald Confidence Limits	
ME_TL	0.828	0.746	0.920
S_TA	1.066	1.019	1.115
EBITA_TA	>999.999	>999.999	>999.999

Association of Predicted Probabilities and Observed Responses			
Percent Concordant	90.5	Somers' D	0.852
Percent Discordant	5.3	Gamma	0.890
Percent Tied	4.3	Tau-a	0.010
Pairs	58862	c	0.926