

Pengaruh foreign portfolio investment fpi terhadap Indeks Harga Saham Gabungan (IHSG) di Bursa Efek Indonesia periode tahun 2007-2012 =
The effect of foreign portfolio investment fpi to Indonesia Stock Exchange composite stock price index period 2007-2012

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Abstrak

Penelitian ini dilakukan untuk menganalisis hubungan kausalitas antara Foreign Portfolio Investment (FPI) terhadap Indeks Harga Saham Gabungan (IHSG) di Bursa Efek Indonesia. Variabel yang akan diuji dalam penelitian ini adalah Net Foreign Portfolio Inflow (NFPI) dan Stock Return atas Indeks Harga Saham Gabungan (IHSG). Penelitian menggunakan metode ekonometrika Granger Causality dengan periode penelitian Januari 2007 hingga Desember 2012. Hasil penelitian dengan uji Granger Causality menunjukkan bahwa terdapat hubungan kausalitas satu arah (unidirectional causality) antara Foreign Portfolio Investment (FPI) terhadap Indeks Harga Saham Gabungan (IHSG).

.....This research was intended to analyze the causal relationship between Foreign Portfolio Investment (FPI) to Indonesia Stock Exchange Composite Stock Price Index. Variables to be tested in this study is Net Foreign Portfolio Inflow (NFPI) and Stock Return on Composite Stock Price Index (CSPI). This research using econometric methods Granger Causality. The study periods from January 2007 to December 2012. The results with the Granger Causality test indicates that there is uni-directional causality between Foreign Portfolio Investment (FPI) with Indonesia Stock Exchange Composite Stock Price Index (CSPI).