

Analisis perbedaan lembaga pemeringkat obligasi terhadap yield obligasi korporasi = Difference analysis of bond rating agency against yield corporate bonds

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Abstrak

[Tujuan penelitian ini untuk mengetahui pengaruh perbedaan lembaga pemeringkat dalam memberikan peringkat terhadap yield obligasi yang dilihat melalui tingkat penyimpangan error. Penelitian ini menggunakan analisis regresi ordinary least square, uji beda compare means, dan uji beda Analysis Of Variance (ANOVA) menggunakan SPSS.16 dan Eviews.4. Penelitian ini menggunakan beberapa variabel kontrol yakni firm size, maturity, call provision, sinking fund, dan the industry of the issuer. Hasil dari penelitian ini membuktikan bahwa perbedaan lembaga pemeringkat berpengaruh signifikan terhadap yield obligasi. Hasil lainnya juga memaparkan bahwa secara empiris tingkat penyimpangan rata-rata atas penilaian obligasi terhadap spread yield yang dilakukan oleh Pefindo dan PT Fitch Ratings Indonesia tidak berbeda secara signifikan.

The objective of this study is to determine the effect of different agencies in ranking for the bond yields are seen through deviaton error rate. This study used ordinary least squares regression analysis, compare different test means, and different test Analysis Of Variance (ANOVA) using SPSS.16 and Eviews.4. This study used several control variables that firm size, maturity, call provision, sinking fund, and the industry of the issuer. The results of this study demonstrate that the agency's differences have significant effect on bond yields. Other results are also presented that empirically the average deviation levels above the bond yield spreads assessment conducted by the Pefindo and PT Fitch Ratings Indonesia did not differ significantly.;The objective of this study is to determine the effect of different agencies

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