

Analisis pengaruh ukuran perusahaan book to market ratio dan asset growth terhadap stock returns di Indonesia pada periode 2008-2012 =
Analysis effect of firm size book to market ratio and asset growth towards stock returns in Indonesia for period 2008-2012

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Abstrak

[ABSTRAK

Penelitian ini bertujuan untuk menguji return saham, dengan menggunakan Fama French Three Factor Model yang ditambahkan dengan variabel pertumbuhan total aset. Penelitian ini menggunakan regresi linier berganda pada 48 sampel saham di Bursa Efek Indonesia. Diperoleh bahwa penambahan variabel pertumbuhan total aset pada Fama French Three Factor Model membuat model memiliki kekuatan lebih baik dalam menjabarkan return saham, serta membuat seluruh variabel independen lainnya berpengaruh signifikan terhadap return saham.

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ABSTRACT

This study aims to test stock returns by using Fama French Three Factor Model Augmented Asset Growth. This study is using multiple linear regressions on 48 samples of stocks in Indonesia Stock Exchange. From the results, we can conclude that Fama French Three Factor Model Augmented Asset Growth has more power to explain stock returns compared to Fama French Three Factor Model. Moreover, asset growth's contribution to Fama French Three Factor Model causes all independent variables significantly affects the stock returns.;This study aims to test stock returns by using Fama French Three Factor Model Augmented Asset Growth. This study is using multiple linear regressions on 48 samples of stocks in Indonesia Stock Exchange. From the results, we can conclude that Fama French Three Factor Model Augmented Asset Growth has more power to explain stock returns compared to Fama French Three Factor Model. Moreover, asset growth's contribution to Fama French Three Factor Model causes all independent variables significantly affects the stock returns., This study aims to test stock returns by using Fama French Three Factor Model Augmented Asset Growth. This study is using multiple linear regressions on 48 samples of stocks in Indonesia Stock Exchange. From the results, we can conclude that Fama French Three Factor Model Augmented Asset Growth has more power to explain stock returns compared to Fama French Three Factor Model. Moreover, asset growth's contribution to Fama French Three Factor Model causes all independent variables significantly affects the stock returns.]