

Analisis cost of capital pada perusahaan tercatat di Bursa Efek Indonesia = Analysis of cost of capital in companies listed on Indonesia Stock Exchange / Risha Epifania

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Abstrak

[Skripsi ini mengenai analisis biaya modal yang berfokus pada komponen pembentuknya yang dianalisis secara deskriptif dan dianalisis berdasarkan hubungan risiko dan pengembalian. Perhitungan beta menggunakan metode OLS dan metode Dimson (1979) sebagai koreksi. Berdasarkan perhitungan beta sebelum dan sesudah koreksi, sektor pertanian memiliki beta tertinggi sehingga sektor tersebut menghasilkan pula biaya ekuitas yang paling tinggi. Perhitungan biaya hutang paling tinggi adalah sektor industri dasar dan kimia. Hasil yang diperoleh adalah sektor pertanian merupakan sektor dengan biaya modal tertinggi diantara sektor lainnya dan memiliki hubungan yang berbanding lurus dengan pengembaliannya meskipun pengembaliannya bukan merupakan pengembalian yang tertinggi diantara sektor lainnya.

;This paper is about the analysis focuses on the capital cost of its constituent components are analyzed descriptively and analyzed based on the relationship of risk and return. Beta calculation using OLS and methods Dimson (1979) as a correction. Based on the intentional beta before and after the correction, the agricultural sector has the highest beta so that the sector also produces the highest cost of equity. Calculation of the high cost of debt is the most basic and chemical industry sectors. The results obtained are the agricultural sector is the sector with the highest capital costs among other sectors and has a directly proportional relationship with its return though the return is not a return of the highest among other sectors.

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