

Analisis hubungan antara volatilitas, kinerja operasi perusahaan, dan imbal hasil saham 68 perusahaan yang terdaftar di Bursa Efek Indonesia 2009-2013 = The analysis of the relationship of stock price volatility, operating performance stock return evidence of Indonesia Stock Exchange 2009-2013 / Arya Ikhsan Arief

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Abstrak

[Penelitian ini melihat hubungan antara volatilitas, kinerja operasi perusahaan, dan imbal hasil saham, dengan menggunakan data panel dari tahun 2009 sampai dengan 2013. Kita sering mendengar kalimat "risiko investasi yang tinggi akan memberikan imbal hasil yang tinggi pula?". Penelitian sebelumnya di Amerika Serikat membuktikan bahwa dalam jangka panjang saham-saham yang memiliki volatilitas yang rendah memberikan imbal hasil yang tinggi. Hasil penelitian ini berbeda dengan penelitian sebelumnya di Amerika Serikat. Di Indonesia, saham-saham yang memberikan imbal hasil yang tinggi adalah saham-saham dengan tingkat risiko yang tinggi pula, hal ini dapat disebabkan oleh adanya perbedaan antara kecenderungan investor pada pasar di Indonesia dan di Amerika Serikat.; This study looked at the relationship between stock return volatility, the company's operating performance and stock returns, using data from 2009 to 2013. We often hear the phrase "high-risk investments that will provide high returns as well". Previous research in the United States proved that in the long run stocks that have a low volatility will have high yield. Results of this study differs from previous studies in the United States. In Indonesia, stocks that provide high yields are stocks with a high level of risk anyway, this can be caused by the difference between in the tendency of investors to the market in Indonesia and in the United State., This study looked at the relationship between stock return volatility, the company's operating performance and stock returns, using data from 2009 to 2013. We often hear the phrase "high-risk investments that will provide high returns as well". Previous research in the United States proved that in the long run stocks that have a low volatility will have high yield. Results of this study differs from previous studies in the United States. In Indonesia, stocks that provide high yields are stocks with a high level of risk anyway, this can be caused by the difference between in the tendency of investors to the market in Indonesia and in the United State.]