

Analisis determinan return saham dengan menggunakan model lima faktor fama-french di Indonesia, Malaysia, Thailand dan Filipina periode 2009-2013 = Stock return determinant analysis using fama french five factor model in Indonesia, Malaysia, Philippines and Thailand period 2009-2013 / Cornelia Adhistry Ayu Pratiwi

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Abstrak

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ASEAN akan segera melaksanakan Kawasan Perdagangan Bebas ASEAN atau AFTA. Dengan dilaksanakannya AFTA, arus investasi akan dengan cepat berpindah dari satu negara ke negara yang lain. Negara-negara emerging market dianggap sebagai primadona dalam bursa saham ASEAN.

Pergerakan return saham dipengaruhi oleh berbagai faktor. Dengan menggunakan metode regresi linear, diperoleh hasil bahwa size, value, profitability, dan investment memberikan pengaruh yang terhadap return saham di bursa efek Indonesia, Malaysia, Filipina, dan Thailand pada periode tahun 2009-2013.

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<b>ABSTRACT</b><br>

ASEAN will implement the ASEAN Free Trade Area or AFTA soon. By implementing this policy, investment flows would move quickly from one country to the others. Emerging market countries have regarded as the best performance in ASEAN stock exchange.

The movement of stock returns are influenced by various factors. By using linear regression, obtained that size, value, profitability, and investment have significant influence on stock return in Indonesia, Malaysia, Philippines, and Thailand stock exchange in the period 2009-2013, ASEAN will implement the ASEAN Free Trade Area or AFTA soon. By implementing this policy, investment flows would move quickly from one country to the others. Emerging market countries have regarded as the best performance in ASEAN stock exchange.

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