

# Aplikasi strategi pembentukan portofolio berdasarkan EPS growth momentum dan revenue growth pada saham LQ45 di bursa efek indonesia = Application of portfolio construction strategies based on EPS growth momentum dan revenue growth in LQ45 shares in the Indonesian stock exchange / Hasjuddin Hamka

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## Abstrak

[<b>ABSTRAK</b><br>

Penelitian ini bertujuan untuk menguji aplikasi strategi pembentukan portofolio saham berdasarkan model penilaian aset Fama-French three-factors, Carhart four-factors dan Fama-French five-factors yang didasarkan pada pertumbuhan Earning Per Share /EPS, Momentum dan pertumbuhan pendapatan dari saham LQ45. Setiap portofolio yang dibentuk selanjutnya di-hold selama 1 bulan, 3 bulan dan 6 bulan dengan mencari strategi manakah yang memberikan abnormal return positif. Hasilnya diperoleh abnormal return positif dengan menggunakan EPS Growth dan Revenue Growth. Sedangkan berdasarkan momentum tidak diperoleh abnormal return yang positif.

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<b>ABSTRACT</b><br>

The study aims to examine the application of stock portfolio construction strategies based on the asset valuation models Fama-French three-factors, Carhart four-factors and Fama-French five-factors focus on variables EPS growth, momentum and earnings growth of LQ45. Each constructed portfolio is held for 1 month, 3 months and 6 months to find strategy that produce a positive abnormal return. The result found positive abnormal return using EPS growth and revenue growth, while based on momentum is not obtained positive abnormal return., The study aims to examine the application of stock portfolio construction strategies based on the asset valuation models Fama-French three-factors, Carhart four-factors and Fama-French five-factors focus on variables EPS growth, momentum and earnings growth of LQ45. Each constructed portfolio is held for 1 month, 3 months and 6 months to find strategy that produce a positive abnormal return. The result found positive abnormal return using EPS growth and revenue growth, while based on momentum is not obtained positive abnormal return.]