

Perbandingan Kinerja Investasi Berkelanjutan, Investasi Syariah, dan Investasi Konvensional, dan Pengaruh Perhatian Publik atas Isu Lingkungan pada Periode 2009- 2020 = Performance Comparison of Socially Responsible Investment, Shariah-based Investment, and Conventional Investment, and the Effect of Public Attention to Environmental Issues in 2009-2020

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Abstrak

Penelitian ini bertujuan membandingkan kinerja strategi investasi berkelanjutan, investasi syariah, dan investasi konvensional, serta melihat pengaruh yang ditimbulkan oleh perhatian publik atas isu lingkungan terhadap tingkat pengembaliannya. Menggunakan Sharpe Ratio dan Jensen's Alpha, hasil penelitian menunjukkan strategi investasi terbaik adalah investasi berkelanjutan, diikuti oleh investasi konvensional, dan terakhir investasi syariah. Selain itu, kenaikan pada perhatian publik atas isu lingkungan berhubungan negatif dengan tingkat pengembalian investasi berkelanjutan dan investasi syariah.

..... This study aims to compare the performances of socially responsible investment, syariah-based investment, and conventional investment, and to identify the effect of public attention to environmental issues on their respective returns in 2009-2020. Using Sharpe Ratio and Jensen's Alpha, the result shows that socially responsible investment has the best performance, followed by conventional investment and last, syariah-based investment. Moreover, a rise in public attention to environmental issues causes a decrease in the return of socially responsible and syariah-based investment indices.