

Faktor faktor yang mempengaruhi cummulative abnormal return perusahaan pada saat pengumuman akuisisi saham yang terdaftar di bursa efek indonesia periode 2010 2014 = Factors that influence cummulative abnormal return when announcements acquisitions stocklisted in indonesia stock exchange 2010 2014

Adityanto Kurniawan, author

Deskripsi Lengkap: <https://lib.ui.ac.id/detail?id=20422180&lokasi=lokal>

Abstrak

ABSTRAK

Penelitian ini bertujuan untuk menguji Return on Asset(ROA), Debt to Equity Ratio(DER), Price Earning Ratio(PER), Market to Book Value(MTB), Free Cash Flow (FCF) terhadap Cummulative Abnormal Return (CAR) saham pada saat pengumuman akuisisi saham yang terdaftar di Bursa Efek Indonesia periode 2010-2014.

Metode penelitian yang digunakan dalam penelitian berupa data sekunder, menggunakan metode purposive sampling dan kegiatan sampel peneliti berlangsung normal. Analisis statistik berupa uji asumsi klasik lalu memakai regresi linear berganda dilanjutkan dengan uji T, uji F dan koefisien determinasi.

Hasil analisis regresi berganda menunjukan bahwa Return on Asset(ROA), Market to Book Value(MTB) dan Free Cash Flow(FCF) berpengaruh signifikan terhadap Cummulative Abnormal Return(CAR) dan memiliki pengaruh sebesar 21.0787%, sedangkan sisanya 78.9213% dijelaskan oleh variabel lain.

ABSTRACT

This study aimed to examine the Return on Assets (ROA), Debt to Equity Ratio (DER), Price Earning Ratio (PER), Market to Book Value (MTB), Free Cash Flow (FCF) against the cumulative Abnormal Return (CAR) stock when the announcement of the acquisition of stock listed on the Indonesia Stock Exchange in 2010-2014.

The research method used in this research is secondary data, using purposive sampling method and sample research activities continued as normal. Statistical analysis in the form of classical assumption test and multiple linear regression continued with T test, F test and coefficient of determination.

Results of analysis of multiple regression showed that the Return on Assets (ROA), Market to Book Value (MTB) and Free Cash Flow (FCF) significantly affects the cumulative abnormal return (CAR) and have the effect of 21.0787%, while the remaining 78.9213% is explained by other variable.