

Analisis pengaruh investasi pemerintah dan investasi swasta terhadap risk premium indeks harga saham gabungan (IHSG) periode 1996 - 2015 = Analysis effect of government investment and private investment to risk premium Jakarta composite index (JCI) period 1996 2015

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Abstrak

Penelitian ini bertujuan untuk menguji pengaruh investasi pemerintah dan investasi swasta terhadap risk premium Indeks Harga Saham Gabungan IHSG . Penelitian ini menggunakan pendekatan kuantitatif. Teknik analisis data menggunakan analisis regresi linear berganda. Data yang digunakan adalah time series tahunan periode 1996 ndash; 2015. Hasil penelitian menunjukkan bahwa investasi pemerintah memiliki pengaruh positif dan signifikan terhadap risiko premium Indeks Harga Saham Gabungan IHSG , sedangkan investasi swasta memiliki pengaruh negatif dan signifikan terhadap risiko premium Indeks Harga Saham Gabungan IHSG.

.....This study aims to examine the effect of government investment and private investment on risk premium Jakarta Composite Index JCI . This study used quantitative approach. Technique analysis data of this study used analysis of multiple linear regression and used time series data during 1996 ndash 2015. The results of this study provide an evidence that there are positive effect and significant from government investment on risk premium Jakarta Composite Index JCI and there are negative effect and significant from private investment on risk premium Jakarta Composite Index JCI.