

## Pengaruh Investor Attention Terhadap Return Saham Indeks SRI-Kehati = The Effect of Investor Attention on Stock Returns of Indeks SRI-Kehati

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### Abstrak

Penelitian ini bertujuan untuk menguji pengaruh investor attention terhadap return saham indeks SRI-Kehati selama periode 2016 sampai dengan 2019. Investor attention diukur menggunakan Google Search Volume yang ditampilkan Google Trends. Penelitian ini dilakukan menggunakan data model dan analisis regresi data panel serta time-series menggunakan random effect model. Hasil penelitian ini menemukan bahwa investor attention memiliki pengaruh positif meskipun tidak signifikan terhadap market-adjusted return saham yang termasuk di indeks SRI- Kehati.

.....The study aims to analyze the effect of investor attention on stock returns included in SRI-Kehati indeks during 2016 to 2019. Investor attention is exclusively provided by Google Search Volume by Google Trends. This research was conducted using the data model and panel data and time-series regression analysis using the random effects model. The study finds that investor attention has a positive, although not significant, effect on the market-adjusted return of stocks included in the SRI-Kehati indeks.