

## Pengaruh asset growth rate terhadap future stock return pada perusahaan yang terdaftar di Bursa Efek Indonesia (BEI) = The Impact of asset growth rate on future stock return of Listed Companies in Indonesia Stock Exchange (IDX).

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Abstrak

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Penelitian ini bertujuan untuk melihat pengaruh Asset Growth Rate terhadap future stock return di mana dalam penelitian terdahulu diketahui bahwa asset growth rate memiliki kekuatan dalam memprediksi keuntungan masa depan dari sebuah saham. Penelitian ini juga menggunakan dua variabel kontrol yaitu, size dan book-to-market ratio. Penelitian ini menggunakan regresi data panel pada 309 perusahaan yang tercatat di Bursa Efek Indonesia (BEI) selama periode 2014-2018. Diperoleh bahwa Asset growth rate tidak memiliki pengaruh pada future stock return pada perusahaan yang tercatat di BEI namun variabel kontrol yang berupa size memiliki pengaruh pada future stock return

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**ABSTRACT**

This study discusses the impact of asset growth rate on future stock return of listed companies in Indonesia Stock Exchange (IDX). Asset growth rate is one of the strongest predictors to predict future stock returns. Furthermore, this study also used two control variables which has been proved to be one of the best predictors for future stock return such as size and book-to-market ratio. This study is quantitative research study with multiple regression method for data panel with 309 listed companies during the period 2014-2018 for the sample. The result of this study provides evidence that independent variable included in the model (asset growth rate) show no significant impact to future stock return of listed companies in IDX. On the other hand, the control variables which is size gave a positive and significant impact to stock return.