

ABSTRAK

Ulfatunnadiyah Sari (01017190035)

PENGARUH MODEL *ALTMAN Z-SCORE*, BETA SAHAM, DAN INFLASI TERHADAP *RETURN* SAHAM DI ERA *COVID-19* (Studi Kasus Pada Perusahaan yang terdaftar di BEI 2018-2020)

(xiii + 49 halaman : 5 gambar ; 9 tabel ; 3 lampiran)

Penelitian ini bertujuan untuk menjelaskan pengaruh Model Altman Z-Score, Beta Saham dan Inflasi Terhadap Return Saham. Objek penelitian adalah Seluruh perusahaan go-public yang tercatat sahamnya di Bursa Efek Indonesia selama periode 2018-2020. Sampel dipilih menggunakan metode purposive sampling dan data yang didapatkan adalah sebanyak 1.148 data yang memenuhi syarat. Data diolah dengan menggunakan metode analisa regresi linear berganda yang akan diformulasikan menggunakan SPSS. Hasil yang didapatkan adalah bahwa (1) Terdapat pengaruh positif dan signifikan antara model Altman Z-Score terhadap Return Saham (2) Terdapat pengaruh negatif antara Beta Saham terhadap Return Saham.

Kata Kunci : Altman Z-Score, Beta Saham, Inflasi, Return Saham

Referensi : 12 (2014-2021)

ABSTRACT

Ulfatunnadiyah Sari (01017190035)

THE EFFECT OF ALTMAN Z-SCORE MODEL, STOCK BETA AND INFLATION ON STOCK RETURNS IN THE COVID-19 ERA (Case Study on Companies listed on IDX 2018-2020)

(xiii + 49 pages ; 5 pictures ; 9 tables ; 3 appendix)

This study aims to explain the effect of the Altman Z-Score Model, Stock Beta and Inflation on Stock Return. The object of research is all go-public companies whose shares are listed on the Indonesia Stock Exchange during the 2018-2020 period. The sample was selected using the purposive sampling method and the data obtained were 1,148 data that met the requirements. The data is processed using multiple linear regression analysis method which will be formulated using SPSS. The results obtained are that (1) There is a positive and significant effect between the Altman Z-Score model on Stock Return (2) There is a negative influence between Stock Beta on Stock Return

Keywords : Altman Z-Score, Beta Stocks, Inflation, Stock Returns

References : 12 (2014-2021)