

ABSTRAK

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PENGARUH INDEKS SAHAM LUAR NEGERI DENGAN KAPITALISASI LEBIH BESAR, NILAI TUKAR, *FOREIGN DIRECT INVESTMENT* DAN INFLASI TERHADAP IHSG

(X + 58 halaman: 8 gambar; 1 tabel; 1 lampiran)

Era globalisasi membuat keterbatasan antara antar negara semakin menghilang. Kerjasama sosial, budaya, ekonomi, dan politik dilakukan oleh tiap-tiap negara, hal ini mempermudah investor untuk melakukan diverfikasi geografis sehingga keadaan ekonomi tiap negara semakin terikat dan saling mempengaruhi. Keadaan IHSG tidak hanya dipengaruhi oleh keadaan internal namun juga dipengaruhi keadaan eksternal.

Penelitian ini dilakukan untuk mengetahui pengaruh indeks S&P 500 sebagai indeks saham Amerika, nilai tukar Rupiah terhadap Dollar Amerika, dan *Foreign direct investment* terhadap IHSG. Pengumpulan data dilakukan dengan cara studi kepustakaan, dan data yang didapatkan berupa data kuantitatif. Kemudian data diolah menggunakan metode regresi linear berganda. Uji F dilakukan untuk mengetahui kelayakan model penelitian ini dengan hasil bahwa model yang dibuat dapat menjelaskan variabel IHSG lebih dari 50%. Uji T juga dilakukan di mana hasilnya menunjukkan bahwa S&P 500 dan *Foreign Direct Investment* memiliki pengaruh terhadap IHSG, sehingga berguna untuk memprediksi IHSG. Sedangkan Nilai Tukar tidak memiliki pengaruh signifikan terhadap IHSG, sehingga kurang berguna untuk memprediksi IHSG.

Kata Kunci: Indeks Saham, IHSG, Nilai Tukar, Penanaman Modal Langsung

Refrensi: 23 (2002-2021).

ABSTRACT

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THE EFFECT OF FOREIGN STOCK INDEX WITH BIGGER CAPITALIZATION, EXCHANGE RATE, FOREIGN DIRECT AND INFLATION INVESTMENT ON JKSE

(X + 58 pages; 8 figure; 1 tables; 1 attachments)

The era of globalization makes the boundaries between countries increasingly disappear. Social, cultural, economic, and political cooperation is carried out by each country, this makes it easier for investors to do geographical diversification so that the economic conditions of each country are increasingly bound and influence each other. The condition of the JCI is not only influenced by internal conditions but is also influenced by external conditions.

This study was conducted to determine the effect of the S&P 500 index as an index of American stocks, the exchange rate of the Rupiah against the US Dollar, and Foreign direct investment on the JCI. The data was collected by means of a literature study, and the data obtained were in the form of quantitative data. Then the data is processed using the multiple linear regression method. The F test was conducted to determine the feasibility of this research model with the result that the model created could explain the JCI variable by more than 50%. A T-test was also conducted where the results showed that the S&P 500 and Foreign Direct Investment had an influence on the JCI, making it useful for predicting the JCI. While the Exchange Rate has no significant effect on the JCI, so it is less useful for predicting the JCI.

Keywords: Stock Index, JKSE, Exchange Rate, Foreign Direct Investment

Reference: 23 (2002-2021).