

**A CORRELATION ANALYSIS OF SIZE, BOOK-TO-MARKET VALUE  
RATIO AND MOMENTUM ON STOCK RETURN OF MINING COMPANIES  
ON THE JAKARTA STOCK EXCHANGE FOR THE YEAR 2010-2014**

by

Fellicia Chandra

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SWISS GERMAN UNIVERSITY



SWISS GERMAN UNIVERSITY  
Edutown BSD City  
Tangerang 15339  
Indonesia

Revision After Thesis Defense on 12 August 2015

### STATEMENT BY THE AUTHOR

I hereby declare that this submission is my own work and to the best of my knowledge, it contains no material previously published or written by another person, nor material which to a substantial extent has been accepted for the award of any other degree or diploma at any educational institution, except where due acknowledgement is made in the thesis.

Fellicia Chandra

Student

Date

Revision after Thesis Defense on August, 2015

Approved by:

Ir. Neneng Djuariah, M.Com.

Thesis Advisor

Date

Prof. Eric Jos Nasution, MBA, MA, Ph.D

Dean

Date

## ABSTRACT

A CORRELATION ANALYSIS OF SIZE, BOOK-TO-MARKET VALUE RATIO  
AND MOMENTUM ON STOCK RETURN OF MINING COMPANIES ON THE  
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By

Fellicia Chandra  
Ir. Neneng Djuaeriah, M.Com., Advisor

SWISS GERMAN UNIVERISTY

Stock is one of the most attractive ways to increase wealth. An abundance of studies have tried to find out about the predictors of stock return including firm size, book-to-market value ratio and momentum. From the studies conducted, the outcomes are mostly different since different country and industries have different market performance. This research purpose is to find out the correlation of firm size, book-to-market value ratio, and momentum towards stock return. the data taken will be from Indonesian mining Industry for the year of 2010-2014 with IBM SPSS software. Based on the research conducted, it can be found that there is a negative correlation between firm size and stock return, then there is a negative correlation between book-to-market value ratio and stock return. On the other hand, there is a positive correlation between momentum and stock return.

*Keywords: Firm Size, Book-to-Market Value Ratio, Momentum, Stock Return, Mining Industry*



## **DEDICATION**

I dedicate this works for myself.



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## TABLE OF CONTENTS

STATEMENT BY THE AUTHOR.....	2
ABSTRACT.....	3
DEDICATION.....	5
ACKNOWLEDGEMENTS.....	6
CHAPTER 1 - INTRODUCTION.....	13
1.1 Background.....	13
1.2 Research Problems.....	15
1.3 Research Objectives.....	15
1.4 Research Questions.....	16
1.5 Significance of Study.....	16
1.6 Scope of Work and Limitation.....	17
1.7 Thesis Structure.....	17
CHAPTER 2 – LITERATURE REVIEW.....	19
2.1 General Theories.....	19
2.1.1 Firm Size.....	19
2.1.2 Book-to-Market Value Ratio.....	20
2.1.3 Price Momentum.....	21
2.1.4 Stock Return.....	22
2.1.5 Indonesian Mining Industry.....	23
2.2 Previous Study.....	24
2.3 Differences in Studies.....	30
2.4 Theoretical Framework.....	30
CHAPTER 3 - METHODOLOGY.....	32



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3.1 Population and Sampling.....	32
3.2 Data Sources and Collection.....	33
3.3 Research Process .....	34
3.4 Method of Data Analysis .....	37
3.5 Hypothesis .....	38
<b>CHAPTER 4 – RESULT AND DISCUSSION .....</b>	<b>40</b>
4.1 Descriptive Statistic.....	40
4.2 Classical Test Assumption.....	40
4.2.1 Normality Test .....	41
4.2.2 Multicollinearity Test.....	41
4.2.2.1 Firm Size.....	41
4.2.2.2 Book-to-Market Value Ratio .....	42
4.2.2.3 Momentum.....	42
4.2.3 Autocorrelation Test .....	43
4.2.4 Heteroscedasticity Test .....	44
4.2.4.1 Firm Size.....	44
4.2.4.2 Book-to-Market Value Ratio.....	45
4.2.4.3 Momentum.....	46
4.2.4.4 Stock Return .....	47
4.3 Result and Analysis .....	47
4.3.1 Results.....	48
4.3.2 Analysis.....	66
<b>CHAPTER 5 – CONCLUSION AND RECOMMENDATION .....</b>	<b>68</b>
5.1 Conclusions .....	68



5.2 Recommendations.....	69
REFERENCES .....	71
APPENDICES .....	75
CURRICULUM VITAE.....	84

