IDENTIFICATION CHARACTERISTICSR FUNDAMENTAL FACTOR STOCK MARKET MINING AND PROPERTY SECTOR USING PRINCIPAL COMPONENT ANALYSIS AND BILOT ANALYSIS

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Abstract

Indonesian capital market is one investment destination for investor’s modern countries because of economic growth above 5% in Indonesia. Investor information obtained from the company's fundamentals is reported financial fundamentals reflected. This study investigates the characteristics of each mining fundamentals and property. Characteristic fundamental factors obtained from principal component values and biplot. Characteristics listed property sector ahead in profitability indicator ratios, liquidity ratios and net profit margin. Mining companies have the characteristics featured in the indicators of debt ratios, low operational ratios, and asset turnover and equity multiplier. The main component analysis explains the main components of mining companies formed by variable net profit margin, return on assets, net profit margins that characterize dupont issuers generate income from assets owned and is not dependent on sales volume. The main components listed property sector is formed by the variable operational margin, return on equity, return on assets, current ratio which characterizes that issuers make a profit from operations, assets owned, high capital. Biplot analysis showed a variable tendency to explain every sector of business has different models, namely the property sector issuers ADHI, DART, SSIA, WIKA, WSKT, TOTL, OMRE, form a group of construction business models, while the mining companies that GEMS, ESSA, ADRO, ANTM, EARTH, ELSA, PTBA, PTRO form a group dominated by coal companies.

Keywords: fundamental factors, principal components analysis, biplot analysis