

ABSTRACT

THE INFLUENCE OF STOCK SELECTION SKILL, MARKET TIMING ABILITY, FUND LONGEVITY, AND FUND SIZE ON THE PERFORMANCE OF STOCK MUTUAL FUNDS

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The aim of this research is to determine and analyze Stock Selection Skill, Market Timing Ability, Fund Longevity, Fund Size and Performance of Stock Mutual Funds in Indonesia. The Influence of Stock Selection Skill, Market Timing Ability, Fund Longevity, and Fund Size on the Performance of Stock Mutual Funds partially or simultaneously in Indonesia. The research method used is a quantitative method with a causality method. The analytical tools used are Multiple Linear Regression and Coefficient of Determination.

Based on the research results, it is known that simultaneously Selection Skill, Market Timing Ability, Fund Longevity, Fund Size have a positive influence on the Performance of Equity Mutual Funds. Selection Skill, Market Timing Ability, Fund Longevity, Fund Size partially influence the Performance of Equity Mutual Funds.

Keywords: Stock Selection Skill, Market Timing Ability, Fund Longevity, Fund Size and Performance of Stock Mutual Funds

ABSTRAK

PENGARUH *STOCK SELECTION SKILL*, *MARKET TIMING ABILITY*, *FUND LONGEVITY*, DAN *FUND SIZE* PADA KINERJA REKSA DANA SAHAM

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Tujuan penelitian ini adalah untuk mengetahui dan menganalisis *Stock Selection Skill*, *Market Timing Ability*, *Fund Longevity*, *Fund Size* dan Kinerja Reksa Dana Saham di Indonesia. Pengaruh *Stock Selection Skill*, *Market Timing Ability*, *Fund Longevity*, dan *Fund Size* Terhadap Kinerja Reksa Dana Saham secara parsial maupun simultan di Indonesia. Metode penelitian yang digunakan adalah metode kuantitatif dengan metode kausalitas. Alat analisis yang digunakan adalah Regresi Linear Berganda dan Koefisien Determinasi.

Berdasarkan hasil penelitian diketahui bahwa secara simultan *Selection Skill*, *Market Timing Ability*, *Fund Longevity*, *Fund Size* memiliki pengaruh positif Terhadap Kinerja Reksa Dana Saham. *Selection Skill*, *Market Timing Ability*, *Fund Longevity*, *Fund Size* berpengaruh secara parsial Terhadap Kinerja Reksa Dana Saham.

**Kata Kunci : *Stock Selection Skill*, *Market Timing Ability*, *Fund Longevity*,
Fund Size dan Kinerja Reksa Dana Saham**