

ABSTRACT

This research aims to determine and provide empirical evidence regarding the influence of credit risk, liquidity risk, market risk and operational risk on firm value as proxied by Tobin's Q ratio. This study uses dependent variabel (firm value) and independent variables (credit risk, liquidity risk, market risk and operational risk).

The population in this study are banking companies registered on the Indonesia Stock Exchange (IDX) in 2020 – 2023. The sample for this study used the purposive sampling method with total of 46 banking companies. The analysis method in this study used multiple linear regression analysis.

The result of the study showed that credit risk, liquidity risk and market risk do not significantly firm value. Meanwhile, operational risk has a negative effect on firm value.

Keyword: Credit risk, liquidity risk, market risk, operational risk, firm value

