ABSTRACT

STOCK INVESTMENT SELECTION BY AHP METHOD INTEGRATED PROMETHEE METHOD

oleh

Naila Zamzami

24010118120045

Someone invests to get some return in the future. Investments can provide returns and have risks, investors can make stock portfolio to optimize existing returns and risks. Stock investment selection using the Analytical Hierarchy Process (AHP) method integrated with the Preference Ranking Organization Method for Enrichment of Evaluation (PROMETHEE). The completion step of the AHP method integrated with the PROMETHEE method begins with using the AHP method to determine the weight of the criteria, then continues with the PROMETHEE method for alternative ranking. The alternative used is stock data on the IDX30 index by selecting stocks that have the largest positive expected return, i.e. ANTM, ADRO, UNTR, BBNI, CPIN, TBIG, and KLBF. The criteria are financial ratios in fundamental analysis, i.e. liquidity ratio (*Current Ratio*/CR), solvency ratio (*Debt to Equity Ratio*/DER), profitability ratios (*Net Profit Margin*/NPM, *Return on Assets*/ROA, dan *Return on Equity*/ROE), dan valuation ratios (*Price Book Value*/PBV, *Earnings Per Share*/EPS, dan *Price Earnings* Ratio/PER). The weighting results for the criteria ROA 22.2%, PER 18.2%, PBV 15.1%, NPM 14.0%, ROE 11.5%, DER 10.5%, EPS 6.4%, and CR 2.1%. Based on the analysis results obtained three stocks that are acceptable in the portfolio are TBIG, UNTR, and ANTM with the net flow value are 0.0508, 0.0498, and 0.0075, respectively.

Keywords: Portfolio, stock, fundamental analysis, AHP, PROMETHEE.