

ABSTRACT

A thesis is called “Analysis of The Influence of Corporate Social Responsibility Against Return Stock with Beta , Firm Size , and Book to Market Ratio as Control Variable. This study aims to scrutinize the influence of kebijakan csr a company against return of stocks of companies with a variable beta , control size , book to market ratio . Take a sample of this research manufacturing companies listed on the indonesia stock exchange 2010 until 2011 . A total of samples to be taken is 38 manufacturing concern . An hypothesis advanced is there is a significant positive influence csr done between the company and the return of the company . This research using methods of multiple regression.

In this research the regression model used had escaped from four test test normality assumption, namely classic multikolinearitas, autokorelasi, and heterokedasdisitas. All independent variables that exist in this test is the dependent variable to simulant. Independent variable in this study describes a number of 38.4% of the dependent variable explained by 61,58% while the other factors.

In this research result obtained that is , there is a positive connection between beta return to share . There are negative relations between size return to share . There are negative relations between book company with return to its market share . As for csr to employees , its environment and community there was no influence significantly to return shares.

Which a conclusion can be drawn from this research is that investors in Indonesia stock exchange is considering three factors expressed by Fama and French namely beta , size , and book to mini-market as the main consideration . While factor csr good csr to employees , the environment , and for the community has not yet become consideration for investors to buy shares.

Recommendations are an offender could be given in order that any investment in the stock market always attention to three factors , namely betas size , and book to market ratio. As shown in this research third factor plays a significant influence on the return of the shares.

Keywords: *Corporate Social responsibility, Beta, Firm Size, Book to Market Ratio, Stock Return*