

ABSTRACT

This study aims to analyze the influence of investment decision, financing decision, dividend policy and profitability on firm's value. The subjects in this study are manufacturing companies listed Indonesia Stock Exchange during 2011-2014 period. In this study, there are 72 samples from 18 companies selected by using purposive sampling method. Data analysis uses classic assumption tests: normality test, multicollinearity test, autocorrelation test, and heteroskedasticity test. Hypothesis test uses multiple regression analysis.

Based on the analysis that have been made the results show that: investment decision positively affects the firm's value with beta coefficient is of 0.487 and level significance is of 0.000; financing decision does not affect the firm's value with beta coefficient is of -0.91 and level significance is of 0.407; dividend policy positively affects the firm's value with beta coefficient is of 0.284 and level significance is of 0.033; profitability does positively affects the firm's value with beta coefficient is of 0.233 and level significance is of 0.034.

Keywords: Firm's Value, Investments Decision, Financing Decision, Dividend Policy, Profitability