

**ANALISIS PENGARUH *DISTRESS RISK*, *BETA*, *FIRM SIZE*
DAN *BOOK TO MARKET RATIO* TERHADAP *RETURN*
SAHAM PADA PERUSAHAAN MANUFAKTUR YANG
TERDAFTAR DI BEI PERIODE 2007-2010**

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**Skripsi ini Disusun Sebagai Salah Satu Persyaratan Untuk Memperoleh
Gelar Sarjana Ekonomi**

**PROGRAM STUDI MANAJEMEN
JURUSAN MANAJEMEN
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2012**

***ANALYSIS THE EFFECT OF DISTRESS RISK, BETA, FIRM
SIZE AND BOOK TO MARKET RATIO TO STOCK RETURN ON
MANUFACTURING COMPANY LISTED IN INDONESIA
STOCK EXCHANGE IN THE PERIOD 2007 TO 2010***

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**This Undergraduate Theses is Written as Part Of Bachelor Degree in
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