

ABSTRAK

PENGARUH PENGETAHUAN INVESTASI, EFIKASI KEUANGAN DAN RISIKO INVESTASI TERHADAP MINAT INVESTASI DI PASAR MODAL

(Studi Pada Mahasiswa Program Strata I Fakultas Ekonomi Sanata Dharma Angkatan 2022 dan 2023)

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Penelitian ini dilatarbelakangi oleh meningkatnya jumlah investor muda di pasar modal yang belum sepenuhnya dibarengi pemahaman instrumen investasi dan risiko yang mendalam. Penelitian ini bertujuan untuk mengetahui pengaruh pengetahuan investasi, efikasi keuangan, dan risiko investasi terhadap minat investasi di pasar modal pada mahasiswa Program Strata I Fakultas Ekonomi Universitas Sanata Dharma angkatan 2022 dan 2023.

Metode penelitian yang digunakan adalah kuantitatif dengan sumber data primer melalui kuesioner daring. Teknik pengambilan sampel menggunakan *purposive* sampling. Dari target 96 responden berdasarkan rumus Cochran, diperoleh 88 responden yang datanya layak digunakan setelah tahap verifikasi. Analisis data dilakukan menggunakan uji asumsi klasik, regresi linear berganda, serta uji hipotesis (uji F dan uji t) dengan perangkat lunak SPSS.

Hasil penelitian menunjukkan bahwa pengetahuan investasi berpengaruh terhadap minat investasi mahasiswa di pasar modal, efikasi keuangan berpengaruh terhadap minat investasi mahasiswa di pasar modal, risiko investasi tidak berpengaruh terhadap minat investasi mahasiswa di pasar modal.

Kata kunci: Pengetahuan investasi, efikasi keuangan, risiko investasi, minat investasi.

ABSTRACT

THE INFLUENCE OF INVESTMENT KNOWLEDGE, FINANCIAL EFFICACY, AND INVESTMENT RISK ON INVESTMENT INTEREST IN THE CAPITAL MARKET

(A Study on Undergraduate Students of the Faculty of Economics, Sanata Dharma University, Class of 2022 and 2023)

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This study is motivated by the increasing number of young investors in the capital market, which has not been fully accompanied by a comprehensive understanding of investment instruments and associated risks. The purpose of this study is to examine the effect of investment knowledge, financial self-efficacy, and investment risk on investment interest in the capital market among undergraduate students of the Faculty of Economics at Universitas Sanata Dharma, class of 2022 and 2023.

This study employs a quantitative research approach using primary data collected through an online questionnaire. The sampling technique applied was purposive sampling. From a target of 96 respondents determined using the Cochran formula, 88 valid responses were obtained after the data verification process. Data analysis was conducted using classical assumption tests, multiple linear regression analysis, and hypothesis testing (F-test and t-test) with the assistance of SPSS software.

The results of the study indicate that investment knowledge has an effect on students' investment interest in the capital market, financial self-efficacy has an effect on students' investment interest in the capital market, while investment risk does not have an effect on students' investment interest in the capital market.

Keywords: *Investment knowledge, financial efficacy, investment risk, investment interest.*