

Abstract

Investment is one of the way to develop a sum of money or property owned today with expects some future benefits. Investment usually adopted by investors by means of investment in a stake in the market capital. But investors not to be do investment to stock its stocks , but also need to consideration the profits and the complete loss to choose whether the shares would give an advantage or not.

Researchers did side-by-side comparisons to the AHP and TOPSIS on the weighting of the end on the share values. In this research, stocks used on the capital market Jakarta Islamic Index (JII) on 2013-2015 with criteria such as Stock Monthly Return, Price to Earing Ratio, Total Debts to Total Assets Ratio, Price to Book Ratio dan Liquidity Ratio. All of the alternatives is taken because the stocks into in the period of 2013-2015 respectively. After do some researches, AHP would show the highest rank to the lowest rank and they are AALI, TLKM, INTP, KLBF dan UNVR looks by the final weight value. Same with AHP, the rank of the highest to the lowest are AALI, KLBF, TLKM, INTP dan UNVR.

Keywords: AHP, TOPSIS, Investment