

ABSTRAK

ANALISIS PENGARUH PROFITABILITAS, STRUKTUR MODAL, LIKUIDITAS, DAN AKTIVITAS TERHADAP RETURN SAHAM PADA PERUSAHAAN FOOD AND BEVERAGE YANG TERDAFTAR DI BURSA EFEK INDONESIA PERIODE 2014-2019

Oleh:

Sakinatul Wafiyah
NIM: 17.05.52.0086

Penelitian ini bertujuan untuk menguji dan menganalisis pengaruh profitabilitas, struktur modal, likuiditas, dan aktivitas terhadap *return* saham pada perusahaan *food and beverage* yang terdaftar di Bursa Efek Indonesia (BEI) periode 2014-2019.

Populasi dalam penelitian ini yaitu perusahaan *food and beverage* yang terdaftar di BEI periode 2014-2019. Penelitian ini menggunakan *purposive* sampling yaitu metode pengambilan sampel berdasarkan kriteria-kriteria tertentu. Sampel penelitian ini adalah 78 sampel yang kemudian di outlier menjadi 65 sampel.

Dalam penelitian ini pada uji t atau uji parsial profitabilitas berpengaruh negatif terhadap *return* saham, struktur modal dan likuiditas tidak berpengaruh terhadap *return* saham, aktivitas berpengaruh positif terhadap *return* saham. Dari hasil uji F keempat variabel tersebut memenuhi *goodness of fit*. Angka koefisien determinasi yang dihasilkan adalah nol koma seratus enam puluh enam yang berarti enam belas koma enam persen *return* saham dapat dijelaskan oleh variabel profitabilitas, struktur modal, likuiditas, aktivitas sedangkan sisanya delapan puluh tiga koma empat persen dijelaskan oleh variabel-variabel lain diluar penelitian.

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| Kata Kunci: | ROE, DER, CR, dan TATO |
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ABSTRACT

ANALYSIS OF THE EFFECT OF PROFITABILITY, CAPITAL STRUCTURE, LIQUIDITY, AND ACTIVITY ON SHARE RETURNS IN FOOD AND BEVERAGE COMPANIES REGISTERED IN INDONESIA STOCK EXCHANGE 2014-2019

By:
Sakinatul Wafiyah
NIM: 17.05.52.0086

This study aims to examine and analyze the effect of profitability, capital structure, liquidity, and activity on stock returns in food and beverage companies listed on the Indonesia Stock Exchange (BEI) 2014-2019 period.

The population in this study are food and beverage companies listed on the IDX for the 2014-2019 period. This study used purposive sampling, which is a sampling method based on certain criteria. The sample of this research was 78 samples which were then outlier into 65 samples.

In this study, the t test or partial test of profitability has a negative effect on stock returns, capital structure and liquidity have no effect on stock returns, activity has a positive effect on stock returns. From the results of the F test the four variables meet the goodness of fit. The resulting coefficient of determination is zero point one hundred and sixty six, which means that sixteen point six percent of stock returns can be explained by the variables of profitability, capital structure, liquidity, activity, while the remaining eighty three point four percent is explained by other variables outside the research.

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| Keywords | ROE, DER, CR, dan TATO |
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