PENGARUH *DEBT TO EQUITY RATIO* DAN *RETURN ON ASSET* TERHADAP *RETURN* SAHAM

(Studi Empiris pada Perusahaan Sektor Makanan dan Minuman yang terdaftar di Bursa Efek Indonesia Periode 2015-2019)

RINGKASAN

Penelitian bertujuan untuk mengetahui pengaruh *Debt To Equity Ratio* Terhadap *Return* Saham Bagaimana pengaruh *Return On Assets* Terhadap *Return* Saham, mengetahui pengaruh *Debt To Equity Ratio* Dan *Return On Assets* Terhadap *Return* Saham pada perusahaan sektor makanan dan minuman yang terdaftar di Bursa Efek Indonesia periode 2015-2019. Jenis penelitian ini adalah penelitian kuantitatif. Populasi penelitian ini adalah perusahaan makanan dan minuman sampel diambil menggunakan teknik purposive sampling. Metode pengumpulan data yang digunakan adalah dokumentasi. Teknik analisis data yang digunakan adalah statistik deskriptif, uji asumsi klasik, dan analisis regresi linier berganda.

Berdasarkan pengujian hipotesis dengan menggunakan uji t, disimpulkan bahwa *Debt To Equity Ratio* berpengaruh signifikan terhadap *Return* Saham, *Return On Assets* berpengaruh signifikan terhadap *Return* Saham,. Berdasarkan uji F disimpulkan bahwa *Debt To Equity Ratio* dan *Return On Assets* berpengaruh secara simultan terhadap *Return* Saham

Kata kunci: *Debt To Equity Ratio, Return On Assets, Return* Saham

THE INFLUENCE ON DEBT TO EQUITY RATIO AND RETURN TO ASSET ON STOCK RETURN

(Empirical Study Of Food and Beverage Sector Companies Listed on the Indonesia Stock Exchange for the period* 2015-2019*)

SUMMARY

This study aims to determine the effect of Debt To Equity Ratio on Stock Returns, How is the effect of Return On Assets on Stock Returns, to determine the effect of Debt To Equity Ratio and Return On Assets on Stock Returns in food and beverage sector companies listed on the Indonesia Stock Exchange 2015-2019 period. This type of research is quantitative research. The population of this research is food and beverage companies. Samples were taken using purposive sampling technique. The data collection method used is documentation. The data analysis technique used is descriptive statistics, classical assumption test, and multiple linear regression analysis.

Based on hypothesis testing using the t test, it is concluded that the Debt To Equity Ratio has a significant effect on Stock Returns, Return on Assets has a significant effect on Stock Returns. Based on the F test, it is concluded that the Debt To Equity Ratio and Return On Assets simultaneously affect the Stock Return

Keywords: Debt To Equity Ratio, Return On Assets, Stock Return