Hesti Nur Wahyuni. Akuntansi Keuangan. Analisis Pengaruh Profitabilitas, Solvabilitas, Likuiditas dan Beta Terhadap *Return* Saham (Studi Empiris Pada Perusahaan *Real Estate* dan Properti Terdaftar di Bursa Efek Indonesia Periode 2015-2019)

ABSTRAK

Penelitian ini bertujuan menganalisis pengaruh Profitabilitas, Solvabilitas, Likuiditas dan Beta terhadap *return* saham (studi empiris pada perusahaan *Real Estate dan Properti* terdaftar di Bursa Efek Indonesia periode 2015-2019). Jenis penelitian yang digunakan pada penelitian ini adalah penelitian korelasional, penelitian korelasional merupakan salah satu jenis penelitian pendekatan kuantitatif yang berupaya mendeteksi dan atau tidaknya korelasi antar variabel. Populasi dalam penelitian ini yaitu perusahaan *Real Estate dan Properti* terdaftar di Bursa Efek Indonesia periode 2015-2019 berjumlah 34 perusahaan, sampel yang digunakan dalam penelitian ini sebanyak 22 perusahaan *Real Estate dan Properti* dengan menggunakan metode *purposive sampling.* Teknik analisis data menggunakan analisis statistik deskriptif, uji asumsi klasik, analisis regresi linier berganda dan uji hipotesis. Hasil penelitian ini menunjukkan bahwa (1) profitabilitas berpengaruh positif dan tidak signifikan terhadap *return* saham. (2) solvabilitas berpengaruh negatif dan signifikan terhadap *return* saham. (3) likuiditas berpengaruh negatif dan tidak signifikan terhadap *return* saham. (4) Beta berpengaruh positif dan signifikan terhadap *return* saham.

Kata kunci : Profitabilitas, Solvabilitas, Likuiditas,Beta*, Return* Saham.

Hesti Nur Wahyuni. Financial Accounting. Effect of Profitability, Solvency, Liquidity and Beta on Stock Return (Empirical Study on Real Estate and Property Companies Listed in Indonesia Stock Exchange Period 2015-2019)

ABSTRACT

This study aims to analyze the effect of profitability, solvency, liquidity and beta on stock returns (empirical study of Real Estate and Property companies listed in Indonesia Stock Exchange period 2015-2019). This type of research used in this research is correlational research, correlational research is one type of research with a quantitative approach that seeks to detect whether or not there is a correlation between variables. The population in this study, namely Real Estate and Property companies listed in Indonesia Stock Exchange for the period 2015-2019 totaling 34 companies, the sample used in this study was 22 Real Esatate and Property companies, using the purposive sampling method. Data analysis techniques used descriptive statistical analysis, classic assumption test, multiple linear regression analysis and hypothesis test. The results of this study indicate that (1) profitability has positive effect and no significant to stock returns. (2) solvency has negative effect and significant to stock returns. (3) liquidity has negative effect and no significant to stock returns. (4) beta has positive effect and significant to stock returns.

Keywords : Profitability, Solvency, Liquidity, Beta, Stock Return