

Akhmad Qusyairi, 12322036, **Pengaruh Ukuran Perusahaan, Leverage, Likuiditas, dan Profitabilitas terhadap Return Saham**, Akuntansi, Fakultas Ekonomi, Universitas Muhammadiyah Gresik, Juli 2019

Abstraksi

Penelitian ini bertujuan untuk menguji pengaruh ukuran perusahaan, *leverage*, likuiditas, dan profitabilitas terhadap *return saham*. Penelitian ini menggunakan data sekunder yaitu perusahaan yang terdaftar di Bursa Efek Indonesia periode 2015-2017. Sampel yang digunakan sebanyak 20 perusahaan melalui metode *purposive sampling*. Metode analisis yang digunakan adalah analisis regresi linear berganda. Hasil penelitian menyimpulkan ukuran perusahaan, *leverage*, likuiditas tidak berpengaruh signifikan terhadap *return saham* serta tidak dapat memicu hasil dari *return saham* yang dikelola. Sementara itu profitabilitas terbukti berpengaruh signifikan terhadap *return saham*.

Kata kunci: ukuran perusahaan, *leverage*, likuiditas, profitabilitas, *return saham*

Akhmad Qusyairi, 12322036, Effect of Company Size, Leverage, Liquidity, and Profitability on Stock Returns, Accounting, Faculty of Economics, University of Muhammadiyah Gresik, July 2019

Abstract

This research aims to examine the effect of company size, leverage, liquidity, and profitability on stock returns. This study uses secondary data, namely companies listed on the Indonesia Stock Exchange for the period 2015-2017. The sample was used 20 companies through a purposive sampling method. The analytical method is used multiple linear regression analysis. The results of the study concluded that the size of the company, leverage, liquidity did not have a significant effect on stock returns and could not trigger the results of managed stock returns. Meanwhile profitability proved to have a significant effect on stock returns.

Keywords: company size, leverage, liquidity, profitability, stock return