

ABSTRAK

Moh. Zainal Arifin, 2021. Skripsi. “Pengaruh *Return On Assets (ROA)*, *Return On Equity (ROE)*, dan *Earning Per Share (EPS)* Terhadap *Return Saham* Pada Perusahaan Sektor *Food and Beverage* Yang Terdaftar Di Bursa Efek Indonesia (BEI) Periode 2017-2020”. Program Studi Manajemen, Universitas Panca Marga Probolinggo.

Penelitian dilakukan pada perusahaan sektor *food and beverage* yang terdaftar di Bursa Efek Indonesia (BEI) periode 2017-2020 dengan tujuan untuk mengetahui adakah pengaruh *Return On Assets (ROA)*, *Return On Equity (ROE)*, dan *Earning Per Share (EPS)* Terhadap *Return Saham* baik secara simultan maupun parsial. Adapun metode penelitian yang digunakan yaitu metode deskriptif kuantitatif dengan perhitungan regresi menggunakan software SPSS. Hasil penelitian mengungkapkan bahwa berdasarkan uji F, ketiga variabel X yakni *Return On Assets (ROA)*, *Return On Equity (ROE)*, dan *Earning Per Share (EPS)* memiliki nilai F_{hitung} 4,784 lebih dari F_{tabel} 2,90 dengan $sig. F = 0,007 < 0,05$. Sedangkan hasil uji t menyatakan bahwa *Return On Assets (ROA)* memiliki t_{hitung} 2,670 melebihi t_{tabel} 1,688 serta memiliki nilai $sig. t = 0,012 < 0,05$, *Return On Equity (ROE)* memiliki t_{hitung} 3,212 melebihi t_{tabel} 1,688 serta memiliki nilai $sig. t = 0,003 < 0,05$ dan *Earning Per Share (EPS)* didapatkan t_{hitung} -0,706 kurang dari t_{tabel} 1,688 serta memiliki nilai $sig. t = 0,485 > 0,05$. Berdasarkan penjelasan diatas, dapat disimpulkan bahwa terdapat pengaruh antara *Return On Assets (ROA)*, *Return On Equity (ROE)*, dan *Earning Per Share (EPS)* secara simultan Terhadap *Return Saham*. Pada hasil uji parsial menyatakan bahwa terdapat pengaruh signifikan antara *Return On Assets (ROA)*, *Return On Equity (ROE)* secara parsial terhadap *Return Saham*, dan tidak terdapat pengaruh dan tidak signifikan antara *Earning Per Share (EPS)* secara parsial terhadap *Return Saham*.

Kata Kunci: *Return On Asset (ROA)*, *Return On Equity (ROE)*, *Earning Per Share (EPS)*, *Return Saham*.

ABSTRACT

Moh. Zainal Arifin, 2021. Thesis. "The Influence of Return On Assets (ROA), Return On Equity (ROE), and Earning Per Share (EPS) on Stock Returns in Food and Beverage Sector Companies Listed on the Indonesia Stock Exchange (IDX) for the 2017-2020 Period". Management Studies Program, Panca Marga University Probolinggo.

The study was conducted on food and beverage sector companies listed on the Indonesia Stock Exchange (IDX) for the 2017-2020 period with the aim of knowing whether there is an effect of Return On Assets (ROA), Return On Equity (ROE), and Earning Per Share (EPS) on Returns. Shares either simultaneously or partially. The research method used is descriptive quantitative method with regression calculations using SPSS software. The results of the research reveal that based on the F test, the three X variables, namely Return On Assets (ROA), Return On Equity (ROE), and Earning Per Share (EPS) have an Fcount of 4.784 more than Ftable 2.90 with sig. $F = 0.007 < 0.05$. While the results of the t test stated that the Return On Assets (ROA) had a tcount of 2,670 exceeding ttable of 1,688 and had a sig value. $t = 0.012 < 0.05$, Return On Equity (ROE) has a tcount of 3.212 exceeding ttable of 1.688 and has a sig value. $t = 0.003 < 0.05$ and Earning Per Share (EPS) obtained tcount -0.706 less than ttable 1.688 and has a sig value. $t = 0.485 > 0.05$. Based on the explanation above, it can be concluded that there is a simultaneous influence between Return On Assets (ROA), Return On Equity (ROE), and Earning Per Share (EPS). The partial test results state that there is a significant effect between Return On Assets (ROA), Return On Equity (ROE) partially on Stock Return, and there is no and no significant effect between Earning Per Share (EPS) partially on Stock Return.