

## **ABSTRACT**

### ***EFFECT OF FIRM SIZE AND PRICE EARNING RATIO (PER)***

### ***ON STOCK RETURN***

***(Survey on Food and Beverages Companies were Listed in Indonesia Capital Stock Exchange in period 2015-2018)***

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*The purpose of this research was to describe (1) Firm Fize, Price Earning Ratio and Stock Return on Food and Beverage Companies listed on the Indonesia Stock Exchange in period 2015-2018. (2) The influence of Firm Size and Price Earning Ratio on Stock Return. (3) The influence of Firm Size and Price Earning Ratio simultaneously on stock returns. The method used in this research is descriptive method, quantitative with survey approach. Determination of samples is done by purposive sampling method, by selecting companies that remain consistent in their existence during the 2015-2018 period and produce 11 companies out of 20 company populations. The data analysis technique used is panel data regression. Based on the results of the research and the results of data processing, it shows that (1) Firm Size, Price Earning Ratio, and Stock Returns on Food and Beverage Companies listed on the Indonesia Stock Exchange in period 2015-2018 has change every year. (2) Firm Size partially has a positive and significant effect on Stock Return and Price Earning Ratio partially has a significant positive effect on Stock Return (3) Firm Size and Price Earning Ratio simultaneously has a positive in-significantly effect to Stock Return in the Food and Beverages Companies were listed in Indonesia Stock Exchange in period 2015-2018.*

**Keywords:** *Firm Size, Price Earning Ratio, Stock return.*

## **ABSTRAK**

### **PENGARUH *FIRM SIZE* DAN *PRICE EARNING RATIO* (PER) TERHADAP *RETURN SAHAM* (Survey Pada Perusahaan Makanan dan Minuman yang Terdaftar di Bursa Efek Indonesia periode 2015-2018)**

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Penelitian ini bertujuan untuk (1) mengetahui *Firm Fize*, *Price Earning Ratio* dan *Return Saham* pada Perusahaan Makanan dan Minuman yang terdaftar di Bursa Efek Indonesia periode 2015-2018. (2) Pengaruh *Firm Size* dan *Price Earning Ratio* secara parsial terhadap *Return Saham*. (3) Pengaruh *Firm Size* dan *Price Earning Ratio* secara simultan terhadap *Return saham*. Metode yang digunakan dalam penelitian ini adalah metode deskriptif, kuantitatif dengan pendekatan survey. Penentuan sampel dilakukan dengan metode *purposive sampling*, dengan memilih perusahaan yang tetap konsisten keberadaannya selama periode 2015-2018 dan menghasilkan 11 perusahaan dari 20 populasi perusahaan. Teknik analisis data yang digunakan adalah regresi data panel. Berdasarkan hasil penelitian dan hasil pengolahan data menunjukkan bahwa (1) *Firm Size*, *Price Earning Ratio*, dan *Return Saham* pada Perusahaan Makanan dan Minuman yang terdaftar di Bursa Efek Indonesia periode 2015-2018 dari tahun ke tahun mengalami perubahan. (2) *Firm Size* secara parsial berpengaruh positif dan signifikan terhadap *Return Saham* dan *Price Earning Ratio* secara parsial berpengaruh positif tidak signifikan terhadap *Return Saham*. (3) *Firm Size* dan *Price Earning Ratio* secara simultan tidak berpengaruh signifikan terhadap *Return Saham*.

Kata kunci : *Firm Size*, *Price Earning Ratio*, *return Saham*.