# ABSTRAK

## PENGARUH RASIO PASAR DAN RASIO PROFITABILITAS TERHADAP *RETURN* SAHAM (STUDI EMPIRIS PADA INDUSTRI PERHOTELAN DI BURSA EFEK INDONESIA TAHUN 2015-2019)


**Agung Suramana Kaban**
Email: agungkaban2@gmail.com
**Rona Evaulina Gultom**
Email: ronaevaulina12@gmail.com
**Riska Delfina Br Hombing**
Email: riskadelvina99@gmail.com
**Verry, SE, MM, BKP BREVET B, SH(CAND)**
Email: verrywu86@gmail.com

Program Studi Manajemen
FE – Universitas Prima Indonesia



Maksud kepenelitian tersebut guna menysaksikan dampak Rasio Pasar serta Rasio Profitabilitas diReturn Saham dalam Industri Perhotelan diBursa Efek Indonesia periode 2015-2019. Jenis kepenelitian yang dipakai yakni kepenelitian Asosiatif Kausal yang bermaksud guna menganalisa ikatan antara satu variabel dalam variabel lainya ataupun bagaimana satu variabel memberi pengaruh variabel lainya. Populasi dikepenelitian tersebut yakni semua pelaporan keuangandalam Industri Perhotelan totalnya 15 jenis industri. Sampel yang dipakai seniali 9 perindustrian. Tekhnik analisa data kepenelitian memakai regresi linier berganda, uji asumsi klasik serta uji hipotesis. Sesuai perolehan uji t, rasio pasar mempunyai poin signifikansi 0,027 < 0,05 serta mempunyai koefisien regresi senilai 0,085 yang yakni bahwasanya rasio pasar mempunyai pengaruh yang signifikan direturn saham. Sedangkan rasio profitabilitas mempunyai poin signifikansi 0,039 < 0,05 serta mempunyai koefisien regresi 0,042 yang yakni bahwasanya rasio profitabilitas memiliki pengaruh yang signifikan dalam return saham. Secara simultan rasio pasar serta rasio profitabilitas memiliki pengaruh dalam return saham. Poin koefisien determinasi (R2) senilai 0,403. Akhirnya bisa diambil kesimpulan bahwasanya senilai 40,3% return saham dibuat pengaruh oleh rasio pasar serta rasio profitabilitas serta sisanya 59,7% dipengaruhi oleh variabel lainya yang enggan diteliti dikepenelitian tersebut.



**Kata Kunci**: Rasio Pasar, Rasio Profitabilitas, *Return* Saham

# ABSTRACT

**EFFECTOFMARKETRATIOANDPROFITABILITYRATIOONSTOCKRETURN (EMPIRICAL STUDY IN THE HOSPITALITY INDUSTRYON THE INDONESIA STOCK EXCHANGE IN 2015-2019)**

**Agung Suramana Kaban**
Email: agungkaban2@gmail.com
**Rona Evaulina Gultom**
Email: ronaevaulina12@gmail.com
**Riska Delfina Br Hombing**
Email: riskadelvina99@gmail.com
**Verry, SE, MM, BKP BREVET B, SH(CAND)**
Email: verrywu86@gmail.com

Program Studi Manajemen
FE – Universitas Prima Indonesia

The purpose of this research is to determine the effect of Market Ratios and Profitability Ratios on Stock Returns in the Hospitality Industry on the Indonesia Stock Exchange for the 2015-2019 period. The research model is conducted by causal associative research which aims to analyze the relationship between one variable and another or how one variable affects other variables. The population of research were all financial reports in the Hospitality Industry, whichamounted to 15 types of industry. The sample used is nine companies. Theresearch data analysis technique used multiple linear regression, classical assumption test and hypothesis testing. Based on the results of the t test, the market ratio has a significance value of 0,027 < 0,05 and has a regression coefficient of 0,085 which means that the market ratio has a significant effect on stock returns. While the profitability ratio has a significance value of 0,039 < 0,05 and has a regression coefficient of 0,042 which means that the profitability ratio has a significant effect on stock returns. Simultaneously, market ratios and profitability ratios have an influence on stock returns. The value of the coefficient of determination (R2) is 0,403. It concluded that 40,3% of stock returns are influenced by market ratios and profitability ratios and the remaining 59,7% is influenced by other variables not examined in this study.

**Keywords**: Market Ratio, Profitability Ratio, Stock Return