ABSTRACT

The Influence of Stock Risk, Profitability, and Dividend Policy on Stock Returns With Firm Size As Control Variable

(Empirical Study of Non-Cyclic Consumer Companies in the Food and Beverage Industry Sub Sector Listed on the IDX for the 2017-2021 period)

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The Effect of Stock Risk, Profitability, and Dividend Policy on Stock Returns with Company Size as a Control Variable (Empirical Study of Non-Cyclic Consumer Companies in the Food and Beverage Industry Sub-Sector Listed on the IDX for the 2017-2021 Period). The population of this study amounted to 72 companies, with a total sample of 165 samples obtained by purposive sampling method. The data analysis technique is using multiple linear regression analysis with data processing through Eviews12 software. The results of this study reveal that stock risk affects stock returns, profitability affects stock returns, and dividend policy affects stock returns. Simultaneously, the variables of Stock Risk, Profitability, and Dividend Policy affect Stock Returns.

Keywords: Stock Risk, Profitability, Dividend Policy, Stock Return.

References

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