ANALISIS PENGARUH FAKTOR FUNDAMENTAL TERHADAP RISIKO DALAM INVESTASI SAHAM

(Studi Empiris Pada Perusahaan Sektor *Food and Beverage* yang Terdaftar di Bursa Efek Indonesia pada Periode 2021-2023)

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ABSTRAKSI

Penelitian ini dilakukan untuk menguji pengaruh *Return on Equity* (ROE), *Earning Per Share* (EPS), *Price to Earning Ratio* (PER) dan *Debt to Equity Ratio* (DER) terhadap risiko investasi saham pada perusahaan sektor *food and beverage* yang terdaftar di Bursa Efek Indonesia pada Periode 2021-2023.

Data diperoleh dari situs Bursa Efek Indonesia, www.idx.co.id. Sampel penelitian sebanyak 4 perusahaan dari jumlah populasi 92 perusahaan. Pemilihan sampel menggunakan *purposive sampling*. Model analisis yang digunakan adalah asumsi klasik (uji normalitas, multikolineritas, heteroskedastisitas, autokorelasi), regresi linear berganda, dan uji hipotesis (uji t, uji F, koefesien determinasi).

Hasil penelitiaan ini menunjukan bahwa secara parsial *Return on Equity* (ROE) berpengaruh terhadap risiko investasi saham, sedangkan *Earning Per Share* (EPS), *Price to Earning Ratio* (PER) dan *Debt to Equity Ratio* (DER) tidak berpengaruh terhadap risiko investasi saham. Secara stimultan *Return on Equity* (ROE), *Earning Per Share* (EPS), *Price to Earning Ratio* (PER) dan *Debt to Equity Ratio* (DER) tidak berpengaruh terhadap risiko investasi saham.

Kata Kunci: *Return on Equity* (ROE), *Earning Per Share* (EPS), *Price to Earning Ratio* (PER), *Debt to Equity Ratio* (DER) dan Risiko Saham

INFLUENCE ANALYSIS OF FUNDAMENTAL FACTORS ON RISK IN STOCK INVESMENT

(Empirical Study of Food and Beverage Companies Listed on the Indonesia Stock Exchange in the 2021-2023 Period)

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ABSTRACT

The study was conducted to examine the effect of Return on Equity (ROE), Earning Per Share (EPS), Price to Earning Ratio (PER) and Debt to Equity Ratio (DER) on risk in stock investment of food and beverage companies listed on the Indonesia Stock Exchange in the 2021-2023 Period.

Data obtained from Indonesia Stock Exchange site, www.idx.co.id. Sample collected was 4 companies of population amout 92 companies. The analysis model use Classic Assumption (Normality test, Multicollinearity, Heteroscedasticity Autocorrelation), Multiple Liniear Regression and Hypothesis test (t test, F test, Coefficient of Determination).

The results of this study partially show that Return on Equity (ROE) has effect on stock risk, while Earning Per Share (EPS), Price to Earning Ratio (PER) and Debt to Equity Ratio (DER) don't has effect on stock risk. Stimultaneously Return on Equity (ROE), Earning Per Share (EPS), Price to Earning Ratio (PER) dan Debt to Equity Ratio (DER) don't has effect on stock risk.

Keywords: Return on Equity (ROE), Earning Per Share (EPS), Price to Earning Ratio (PER), Debt to Equity Ratio (DER) and Stock Risk