

PENGARUH DIVIDEN YIELD, DIVIDEN PAYOUT RATIO, UKURAN PERUSAHAAN DAN PERTUMBUHAN AKTIVA TERHADAP VOLATILITAS HARGA SAHAM

(STUDI EMPIRIS PADA PERUSAHAAN BASIC MATERIAL YANG TERDAFTAR DI BURSA EFEK INDONESIA PERIODE 2020-2022)

ABSTRAK

Tujuan skripsi ini adalah untuk mendapatkan bukti empiris pengaruh *dividend yield*, *dividend payout ratio*, ukuran perusahaan, dan pertumbuhan aktiva terhadap volatilitas harga saham di perusahaan manufaktur sektor *basic material* yang sudah menjadi perusahaan publik atau terdaftar di Bursa Efek Indonesia pada periode 2020 sampai 2022. Obyek penelitian ini adalah perusahaan manufaktur sektor *basic material* yang sudah menjadi perusahaan publik atau terdaftar di Bursa Efek Indonesia pada periode 2020 sampai 2022. Metode sampling yang digunakan yaitu purposive sampling, tujuannya agar memperoleh sampel yang relevan dan representatif. Sampel yang digunakan dalam penelitian ini sebanyak 16 perusahaan manufaktur sektor *basic material* dengan jumlah data 48. Berdasarkan hasil analisis ditemukan bahwa *dividen yield*, *dividen payout ratio*, ukuran perusahaan, dan pertumbuhan aktiva secara bersama-sama berpengaruh terhadap volatilitas harga saham. Secara parsial *dividen yield*, ukuran perusahaan, pertumbuhan aktiva tidak berpengaruh terhadap volatilitas harga saham, dan *dividen payout ratio* berpengaruh terhadap volatilitas harga saham.

Kata kunci : *Dividend Yield*, *Dividend Payout Ratio*, Ukuran Perusahaan, Pertumbuhan Aktiva, Volatilitas Harga Saham.

***THE INFLUENCE OF DIVIDEND YIELD, DIVIDEND PAYOUT
RATIO, COMPANY SIZE AND ASSET GROWTH ON STOCK PRICE
VOLATILITY***

***(EMPIRICAL STUDY OF BASIC MATERIAL COMPANIES LISTED
ON THE INDONESIA STOCK EXCHANGE FOR THE 2020-2022 PERIOD)***

ABSTRACT

The purpose of this thesis is to obtain empirical evidence of the influence of dividend yield, dividend payout ratio, company size, and asset growth on share price volatility in manufacturing companies in the basic materials sector that have become public companies or are listed on the Indonesia Stock Exchange in the period 2020 to 2022. Object This research is a manufacturing company in the basic materials sector that has become a public company or is listed on the Indonesia Stock Exchange in the period 2020 to 2022. The sampling method used is purposive sampling, the aim is to obtain a relevant and representative sample. The sample used in this research was 16 manufacturing companies in the basic materials sector with a total of 48 data. Based on the analysis results, it was found that dividend yield, dividend payout ratio, company size and asset growth together had an effect on stock price volatility. Partially, dividend yield, company size, asset growth have no effect on stock price volatility, and the dividend payout ratio has an effect on stock price volatility.

Keywords: *Dividend Yield, Dividend Payout Ratio, Company Size, Asset Growth, Stock Price Volatility.*