

ABSTRAK

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Program Studi : Program Studi Manajemen
Judul : Determinasi Volatilitas Harga Saham Pada Perusahaan Sub Sektor Barang Kimia Di Bursa Efek Indonesia Periode 2020-2023

Penelitian ini bertujuan untuk mengetahui pengaruh *current ratio*, *return on asset*, inflasi dan suku bunga terhadap volatilitas harga saham perusahaan sub sektor barang kimia yang terdaftar di Bursa Efek Indonesia periode 2020-2023. Populasi dalam penelitian ini adalah perusahaan sub sektor barang kimia yang terdaftar di Bursa Efek Indonesia periode 2020-2023. Sampel penelitian sebanyak 15 perusahaan sub sektor barang kimia yang diperoleh dengan teknik *purposive sampling*. Teknik pengumpulan data yang digunakan adalah dokumentasi. Analisis data dilakukan dengan teknik analisis regresi data panel menggunakan *E-views*. Hasil penelitian menunjukkan bahwa secara parsial variabel *current ratio* tidak berpengaruh negatif dan tidak signifikan terhadap volatilitas harga saham. *Return on asset*, inflasi dan suku bunga tidak berpengaruh positif dan tidak signifikan terhadap volatilitas harga saham pada perusahaan sub sektor barang kimia yang terdaftar di Bursa Efek Indonesia periode 2020-2023.

Kata Kunci : *Current Ratio*, *Return On Asset*, Inflasi, Suku Bunga, Volatilitas Harga Saham.

ABSTRACT

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Title : *Determination of Stock Price Volatility in Chemical Sub-Sector Companies on the Indonesia Stock Exchange for the 2020-2023 Period*

This study aims to determine the effect of current ratio, return on assets, inflation and interest rates on stock price volatility of chemical sub-sector companies listed on the Indonesia Stock Exchange for the 2020-2023 period. The population in this study were chemical sub-sector companies listed on the Indonesia Stock Exchange for the 2020-2023 period. The research sample was 15 chemical sub-sector companies obtained using purposive sampling technique. The data collection technique used was documentation. Data analysis was carried out using panel data regression analysis technique using E-views. The results of the study indicate that partially the current ratio variable does not have a negative and insignificant effect on stock price volatility. Return on assets, inflation and interest rates do not have a positive and insignificant effect on stock price volatility in chemical sub-sector companies listed on the Indonesia Stock Exchange for the 2020-2023 period.

Keywords: Current Ratio, Return On Asset, Inflation, Interest Rates, Stock Price Volatility.