

ABSTRAK

Zhindi Fitra Putri Pradana. 2026. Faktor-Faktor Yang Mempengaruhi Volatilitas Harga Saham Di BEI (Studi Kasus Perusahaan Sub-Sektor *Food and Beverage* 2021-2025). Skripsi. Program Studi Manajemen, Fakultas Ekonomi dan Bisnis, Universitas PGRI Madiun. Pembimbing (1) Dr. Liliek Nur Sulistyowati S.E., M.M. Pembimbing (2) Rollis Ayu Ditasari S.E., M.Ak.

Penelitian ini bertujuan untuk mengetahui pengaruh pertumbuhan aset, inflasi, ukuran perusahaan, dan nilai tukar terhadap volatilitas harga saham sub-sektor *food and beverage*. Penelitian ini menggunakan pendekatan kuantitatif dengan data sekunder yang bersumber dari laporan tahunan, laporan keberlanjutan, dan laporan keuangan perusahaan. Sampel ditentukan melalui teknik purposive sampling sehingga diperoleh 43 perusahaan selama 5 tahun. Sehingga total sampel dalam penelitian ini yaitu $43 \times 5 = 215$ sampel. Analisis data dilakukan menggunakan analisis regresi berganda dengan software SPSS.

Hasil penelitian menunjukkan bahwa 1) Secara parsial variabel pertumbuhan aset (X_1) memiliki pengaruh yang positif dan signifikan terhadap volatilitas harga saham di BEI (Studi kasus perusahaan Sub-Sektor *Food and Beverage* 2021-2025), 2) Secara parsial variabel inflasi (X_2) memiliki pengaruh yang positif dan signifikan terhadap volatilitas harga saham di BEI (Studi kasus perusahaan Sub-Sektor *Food and Beverage* 2021-2025), 3) Secara parsial variabel ukuran perusahaan (X_3) memiliki pengaruh yang positif dan signifikan terhadap volatilitas harga saham di BEI (Studi kasus perusahaan Sub-Sektor *Food and Beverage* 2021-2025), 4) Secara parsial variabel nilai tukar (X_5) memiliki pengaruh yang positif dan signifikan terhadap volatilitas harga saham di BEI (Studi kasus perusahaan Sub-Sektor *Food and Beverage* 2021-2025),

Kata Kunci: Pertumbuhan Aset, Inflasi, Ukuran Perusahaan, Nilai Tukar, Volatilitas Harga Saham, Sub-Sektor *Food and Beverage*

ABSTRACT

Zhindi Fitra Putri Pradana. 2026. Factors Influencing Stock Price Volatility on the IDX (Case Study of Food and Beverage Sub-Sector Companies 2021-2025). Thesis. Management Study Program, Faculty of Economics and Business, Universitas PGRI Madiun. Advisor (1) Dr. Liliek Nur Sulistyowati S.E., M.M. Advisor (2) Rollis Ayu Ditasari S.E., M.Ak.

This study aims to determine the effect of asset growth, inflation, company size, and exchange rates on stock price volatility in the food and beverage sub-sector. This study uses a quantitative approach with secondary data sourced from annual reports, sustainability reports, and company financial reports. The sample was determined through a purposive sampling technique, resulting in 43 companies over a 5-year period. Therefore, the total sample in this study is $43 \times 5 = 215$ samples. Data analysis was performed using multiple regression analysis with SPSS software.

The results of the study indicate that 1) Partially, the asset growth variable (X1) has a positive and significant effect on stock price volatility on the IDX (case study of companies in the Food and Beverage Sub-Sector 2021-2025). 2) Partially, the inflation variable (X2) has a positive and significant effect on stock price volatility on the IDX (case study of companies in the Food and Beverage Sub-Sector 2021-2025). 3) Partially, the company size variable (X3) has a positive and significant effect on stock price volatility on the IDX (case study of companies in the Food and Beverage Sub-Sector 2021-2025). 4) Partially, the exchange rate variable (X5) has a positive and significant effect on stock price volatility on the IDX (case study of companies in the Food and Beverage Sub-Sector 2021-2025).

Keywords: *Asset Growth, Inflation, Company Size, Exchange Rate, Stock Price Volatility, Food and Beverage Sub-Sector*