

PENGARUH MANAJEMEN RISIKO DAN *CORPORATE SOCIAL RESPONSIBILITY* (CSR) TERHADAP PROFITABILITAS PADA PERUSAHAAN PERBANKAN YANG TERDAFTAR DI BURSA EFEK INDONESIA PERIODE 2014-2018

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ABSTRAK

Penelitian ini bertujuan untuk mengetahui: (1) pengaruh manajemen risiko terhadap profitabilitas pada perusahaan perbankan yang terdaftar di Bursa Efek Indonesia Periode 2014-2018, (2) pengaruh *corporate social responsibility* (CSR) terhadap profitabilitas pada perusahaan perbankan yang terdaftar di Bursa Efek Indonesia Periode 2014-2018, dan (3) pengaruh manajemen risiko dan *corporate social responsibility* (CSR) terhadap profitabilitas pada perusahaan perbankan yang terdaftar di Bursa Efek Indonesia Periode 2014-2018.

Populasi dalam penelitian ini adalah perusahaan sektor perbankan pada tahun 2014-2018 yang terdaftar di BEI. Pengambilan sampel menggunakan teknik *purposive sampling* diperoleh sampel sebanyak 28 perusahaan perbankan. Teknik analisis data menggunakan regresi linier berganda.

Hasil penelitian menunjukkan bahwa: (1) manajemen risiko yang diprosikan dengan resiko kredit (NPL) berpengaruh secara negatif dan signifikan terhadap profitabilitas, dibuktikan dengan nilai t hitung sebesar -10,151; nilai signifikansi sebesar $0,000 < 0,05$; dan koefisien regresi sebesar -52,961; (2) *corporate social responsibility* berpengaruh secara positif dan signifikan terhadap profitabilitas, dibuktikan dengan t hitung sebesar 5,273; nilai signifikansi sebesar $0,000 < 0,05$; dan koefisien regresi sebesar 7,002; dan (3) manajemen risiko dan *corporate social responsibility* berpengaruh secara simultan dan signifikan terhadap profitabilitas, dibuktikan dengan nilai F hitung sebesar 65,607; signifikansi sebesar $0,000 < 0,05$; dan *Adjusted R²* sebesar 48,2%.

Kata kunci: **Manajemen Risiko, *Corporate Social Responsibility*, dan Profitabilitas**

**THE EFFECT OF RISK MANAGEMENT AND CORPORATE SOCIAL
RESPONSIBILITY (CSR) TOWARDS PROFITABILITY
IN REGISTERED BANKING COMPANIES
IN INDONESIA EXCHANGE
PERIOD 2014-2018**

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ABSTRACT

This study aims to determine: (1) the effect of risk management on profitability on banking companies listed on the Indonesia Stock Exchange in the 2014-2018 period, (2) the effect of corporate social responsibility (CSR) on profitability on banking companies listed on the Indonesia Stock Exchange Period 2014-2018, and (3) the effect of risk management and corporate social responsibility (CSR) on profitability of banking companies listed on the Indonesia Stock Exchange in the 2014-2018 period.

The population in this study is the banking sector companies in 2014-2018 which are listed on the IDX. Sampling using a purposive sampling technique obtained a sample of 28 banking companies. The data analysis technique uses multiple linear regression.

The results showed that: (1) risk management which is proxied by credit risk (NPL) has a negative and significant effect on profitability, as evidenced by the t value of -10,151; significance value of 0,000 <0.05; and a regression coefficient of -52,961; (2) corporate social responsibility has a positive and significant effect on profitability, as evidenced by t count of 5,273; significance value of 0,000 <0.05; and a regression coefficient of 7.002; and (3) risk management and corporate social responsibility have a simultaneous and significant effect on profitability, as evidenced by the calculated F value of 65.607; significance of 0,000 <0.05; and Adjusted R^2 at 48.2%.

Keywords: Risk Management, Corporate Social Responsibility, and Profitability