A method that declares a return type of void cannot return any value.  So, for example, the following is illegal and would not compile:

public void doSomething() {

return "Hello!";

}

It is, however, legal (though uncommon) to just use the return statement.

public void doSomething() {

return;

}

As mentioned, it's pretty uncommon (and useless) to see a return like that on it's own... though it can be used to end a method inside of a control structure.  You'll learn more about control structures in the Syntax section.