

ABSTRACT

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THE EFFECT OF RETURN ON EQUITY, EARNING PER SHARE AND PRICE EARNING RATIO TO THE STOCK PRICES OF MANUFACTURING COMPANIES LISTED IN INDONESIA STOCK EXCHANGE

(xvi+60 pages; 5 figures; 15 tables; 8 appendices)

The stock price is a very important factor and must be considered by investors in doing an investment because the stock price reflects the value and the achievement of the company. Rationally, there is no a specific formula to calculate the stock price exactly. Stock prices can be up and down and unstable. For instance, during this pandemic of covid-19 , the movement of the stock price really unstable. Therefore, stock price will be very interesting as a dependant variable in this research since it is hard to be predicted.

The purpose of this research is to examine the effect of ROE , PER and EPS to stock prices. The population of this study is manufacturing companies in consumer goods sector that were listed on the Indonesia Stock Exchange in 2017 to 2019. Based on purposive sampling method, the total obtained samples are 42 companies and after the process of selecting a sample acquired 24 companies. The source of data is taken from annual reports of companies that are listed on indonesia Stock Exchange in 2017 to 2019. The data Analysis method in this research is using multiple linear regression with the preceding test of classical assumption.

Keywords: Return on Equity (ROE), Earning per Share (EPS),Price Earning Ratio (PER) and Stock Prices.

References: 20 (1989-2020)

ABSTRAK

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PENGARUH RETURN ON EQUITY, EARNING PER SHARE DAN PRICE EARNING RATIO TERHADAP HARGA SAHAM DI PERUSAHAAN MANUFAKTUR YANG TERDAFTAR DI BURSA EFEK INDONESIA

(xvi+60 halaman; 5 gambar; 15 tabel; 8 lampiran)

Harga saham merupakan faktor yang sangat penting dan harus diperhatikan oleh investor dalam melakukan investasi karena harga saham mencerminkan nilai dan pencapaian perusahaan. Secara rasional, tidak ada formula khusus untuk menghitung harga saham secara tepat. Harga saham bisa naik turun dan tidak stabil. Misalnya, selama pandemi Covid-19 ini, pergerakan harga saham benar-benar tidak stabil. Oleh karena itu, harga saham akan sangat menarik sebagai variabel dependen dalam penelitian ini karena sulit diprediksi.

Tujuan dari penelitian ini adalah untuk menguji pengaruh ROE, PER dan EPS terhadap harga saham. Populasi penelitian ini adalah perusahaan manufaktur di sektor barang konsumsi yang terdaftar di Bursa Efek Indonesia pada tahun 2017 hingga 2019. Berdasarkan metode purposive sampling, total sampel yang diperoleh adalah 42 perusahaan dan setelah proses pemilihan sampel diperoleh 24 perusahaan. Sumber data diambil dari laporan tahunan perusahaan yang terdaftar di Bursa Efek Indonesia pada tahun 2017 hingga 2019. Metode analisis data dalam penelitian ini menggunakan regresi linier berganda dengan uji pendahuluan asumsi klasik.

Kata Kunci: Return on Equity (ROE), Earning per Share (EPS), Price Earning Ratio (PER) dan harga saham

Referensi: 20 (1989-2020)