

ABSTRAK

SITA JULIANTI, 2022. Pengaruh *Price Earning Ratio* (PER) dan *Price to Book Value* (PBV) Terhadap Return Saham (Pada Perusahaan Sektor Pertambangan Yang Terdaftar di Bursa Efek Indonesia) . Skripsi, Program Studi Akuntansi Fakultas Ekonomi dan Bisnis Universitas Muhammadiyah Makassar, Dibimbing oleh Pembimbing 1 bapak H. Andi Rustam dan Pembimbing 2 Ibu Ainun Arizah.

Penelitian ini bertujuan untuk mengetahui Pengaruh *Price Earning Ratio* (PER) dan *Price to Book Value* (PBV) Terhadap Return Saham (Pada Perusahaan Sektor Pertambangan Yang Terdaftar di Bursa Efek Indonesia) Penelitian ini menggunakan metode kuantitatif Populasi dalam penelitian ini sebanyak 47 perusahaan Teknik pengambilan sampel menggunakan *purposive sampling*, sehingga diperoleh jumlah sampel sebanyak 18 perusahaan dalam kurung waktu 2016-2022.

Data yang digunakan adalah data sekunder yang dikumpulkan dengan menggunakan metode dokumentasi data berdasarkan hasil uji hipotesis menggunakan regresi linier berganda dengan program SPSS 20, diketahui bahwa *Price Earning Ratio* (PER) berpengaruh signifikan terhadap *return saham* dan *Price to Book Value* (PBV) berpengaruh signifikan terhadap *return saham*.

Kata kunci: *Price Earning Ratio* (PER), *Price to Book Value* (PBV), dan *Return Saham*.

ABSTRACT

SITA JULIANTI, 2022. *Effect of Price Earning Ratio (PER) and Price to Book Value (PBV) on Stock Return (In Mining Sector Companies Listed on the Indonesia Stock Exchange)*. Thesis. Accounting Study Program, Faculty of Economics and Business, University of Muhammadiyah Makassar, Supervised by Supervisor 1 Mr. H. Andi Rustam and Supervisor 2 Mrs. Ainun Arizah.

This study aims to determine the effect of Price Earning Ratio (PER) and Price to Book Value (PBV) on Stock Return (In Mining Sector Companies Listed on the Indonesia Stock Exchange). This study uses quantitative methods. The population in this study were 47 companies. The sampling technique used was purposive sampling, in order to obtain a total sample of 18 companies in the 2016-2022 period.

The data used is secondary data collected by using the data documentation method, based on the results of hypothesis testing using multiple linear regression with the SPSS 20 program, it is known that the Price Earning Ratio (PER) has a significant effect on stock returns and Price to Book Value (PBV) has a significant effect on stock returns.

Keywords: *Price Earning Ratio (PER), Price to Book Value (PBV), and Stock Return.*