ABSTRAK

ZUEM EFFENDI, Tahun 2019 Analisis Pengaruh *Price Earning Ratio, Price To Book Value* dan *Return On Assets* Terhadap Harga Saham (Studi Empiris Pada Perusahaan Manufaktur Sub Sektor Makanan Dan Minuman yang Terdaftar di Bursa Efek Indonesia Periode 2013-2017), Skripsi Program Studi Manajemen Fakultas Ekonomi dan Bisnis Universitas Muhammadiyah Makassar. Dibimbing oleh pembimbing I Bapak Abdul Muttalib dan pembimbing II Bapak Ismail Rasulong.

Penelitian ini bertujuan untuk mengetahui pengaruh PER,PBV dan ROA secara parsial dan bersama-sama terhadap harga saham pada perusahaan manufaktur sub sektor makanan dan minuman yang terdaftar di Bursa Efek Indonesia periode 2013-2017. Teknik analisis yang digunakan adalah uji statistik dengan metode regresi berganda dan uji hipotesis menggunakan uji F dan uji t. yang sebelumnya telah dilakukan uji asumsi klasik terlebih dahulu. Dalam penelitian yang dilakukan PER, PBV dan ROA bersama-sama berpengaruh signifikan terhadap harga saham. Naik turunnya PER, PBV dan ROA dapat mempengaruhi naik turunnya harga saham. Hasil penelitian menunjukkan bahwa secara parsial variabel PER berpengaruh positif tidak signifikan terhadap harga saham, PBV berpengaruh negatif signifikan terhadap harga saham dan ROA berpengaruh positif signifikan terhadap harga saham. Dari penelitian ini diperoleh nilai R^2 sebesar 0,613, hal tersebut berarti bahwa 61,3% variable harga saham dapat dijelaskan oleh variabel independennya yaitu PER, PBV dan ROA dan sisanya yaitu sebesar 38,7% dijelaskan oleh variabel-variabel yang lain diluar persamaan.

Kata Kunci : PER, PBV, ROA dan Harga Saham

ABSTRACT

ZUEM EFFENDI, 2019 Analysis of the Effect of Price Earning Ratio, Price To Book Value and Return On Assets on Stock Prices (Empirical Study on Food and Beverage Sub-Sector Manufacturing Companies Listed on the Indonesia Stock Exchange Period 2013-2017), Thesis faculty of Economics and Business, Management Study Programs, University of Muhammadiyah Makassar. Supervised by mentor I, Mr. Abdul Muttalib And mentor II, Mr. Ismail Rasulong.

This study aims to determine the effect of PER, PBV and ROA partially and simultaneously on the stock price of the food and beverage sub-sector manufacturing companies listed on the Indonesia Stock Exchange for the period 2013-2017. The analysis technique used is a statistical test with multiple regression methods and hypothesis testing using the F test and t test. previously the classical assumption test had been done first. In the research conducted PER, PBV and ROA together have a significant effect on stock prices. The ups and downs of PER, PBV and ROA can affect the fluctuation of stock prices. The results showed that partially the PER variable had a positive but not significant effect on stock prices, PBV had a significant negative effect on stock prices and ROA had a significant positive effect on stock prices. From this research R^2 value is 0.613, it means that 61.3% of the stock price variable can be explained by its independent variables namely PER, PBV and ROA and the rest, which is 38.7%, are explained by other variables outside the equation.

Keywords: PER, PBV, ROA and Stock Price