

ABSTRAK

PENGARUH PERUBAHAN LABA PER LEMBAR SAHAM TERHADAP PERUBAHAN HARGA SAHAM Studi Empiris pada Perusahaan yang Terdaftar di Bursa Efek Jakarta Tahun 2001-2002

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2004**

Tujuan penelitian ini adalah untuk mengetahui apakah perubahan laba per lembar saham berpengaruh positif terhadap harga saham. Penelitian ini merupakan studi peristiwa atas saham yang listing di Bursa Efek Jakarta.

Penelitian dilakukan terhadap 42 perusahaan yang mempublikasikan laba per lembar saham selama tahun 2001-2002. Teknik analisis data yang digunakan adalah metode regresi linear sederhana.

Hasil penelitian dari 3 hari sebelum publikasi laba per lembar saham sampai 3 hari sesudah publikasi laba per lembar saham menunjukkan perubahan laba per lembar saham tidak berpengaruh positif terhadap perubahan harga saham. Hal ini dapat dilihat pada hasil nilai t_{hitung} dan t_{tabel} , dimana nilai t_{tabel} lebih besar dari nilai t_{hitung} . Dalam hal ini nilai $t_{hitung} = -2,115$, dan nilai $t_{tabel} = 1,68$.

ABSTRACT

THE INFLUENCE OF THE EARNING PER SHARE CHANGE ON THE STOCK PRICE CHANGE.

**An Empirical Study at the Companies Listed in Jakarta Stock Exchange in
2001-2002**

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The aim of this research was to find out whether earning per share change has a positive influence on the stock price change. This research was an event study upon the stock which were listed in Jakarta Stock Exchange.

The sample of this research consisted of 42 companies that published earning per share during 2001-2002. A simple linear regression method was used to analyze the data.

The result of the research from 3 days before to 3 days after a publication of earning per share showed that the change in earning per share did not have a positive influence on the change in stock price. It could be seen on the value of the t_{table} that was higher than the value of the t_{count} . In this case the t_{count} value was -2,115 and the t_{table} was 1,68.