

ABSTRAK

Pengaruh Perubahan Faktor Fundamental Perusahaan Terhadap Perubahan Harga Saham

Studi Kasus Pada Perusahaan Manufaktur di PT. Bursa Efek Jakarta

Yakobus Wikaryono
Universitas Sanata Dharma
Yogyakarta
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Penelitian ini bertujuan untuk mengetahui pengaruh perubahan faktor fundamental perusahaan terhadap perubahan harga saham baik secara individual maupun secara bersama-sama. Penelitian ini merupakan studi kasus pada PT.. Bursa Efek Jakarta.

Pengumpulan data dilakukan dengan pencatatan terhadap data yang telah dipublikasikan. Teknik analisis data yang digunakan adalah regresi berganda. Dari analisis ini, dilakukan pengujian koefisien baik secara individual maupun secara bersama-sama.

Berdasarkan analisis data dapat diketahui bahwa a). Pengujian secara individual dengan menggunakan uji t diperoleh bahwa *Return on Investment* berpengaruh positif dan signifikan terhadap perubahan harga saham sedangkan *Price Earning Ratio* dan *Debt to Equity Ratio* berpengaruh negatif dan signifikan terhadap perubahan harga saham; b). Pengujian secara bersama-sama dengan menggunakan uji F diperoleh bahwa *Return on Investment*, *Price Earning Ratio* dan *Debt to Equity Ratio* secara bersama-sama berpengaruh signifikan terhadap perubahan harga saham sebesar 62,60%.

ABTRACT

The Influence of The Enterprise's Fundamental factor Change Toward The Change of Stock's Price A Case Study on Manufacture Enterprise at Jakarta Stock Exchange

**Yakobus Wikaryono
Sanata Dharma University
Yogyakarta
2006**

This research aimed to figure out the influence of the enterprise's fundamental factor change toward the change of stock's price either individually or simultaneously. This research was a case study at PT. Bursa Efek Jakarta.

The data collection was conducted by recording the data which ha been published. The technique used to analyze the data was multiple regression. From this analysis, coefficient test was conducted by either individually or simultaneously.

Based on the data analysis, it was found that: a). The individual test by using t-test results in that Return on Investment had positive and significant influence toward the change of stock's price while Price Earning Ratio and Debt to Equity Ratio had negative and significant influence toward the change of stock's price; b). Simultaneously test by using F-test results in that Return on Investment, Return on Investment, and Debt to Equity Ratio Significantly influence the change of stock's price in amount of 62.60%.