# ABSTRAK

**PENGARUH *RETURN ON EQUITY, EARNING PER SHARE* DAN *PRICE EARNING RATIO* TERHADAP HARGA SAHAM PERUSAHAAN**
Studi Kasus pada Perusahaan *Food and Beverages*
yang terdaftar di Bursa Efek Indonesia

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Penelitian ini bertujuan untuk mengetahui pengaruh *return on equity, earning per share* dan *price earning ratio* terhadap harga saham perusahaan. Populasi dalam penelitian ini adalah perusahaan *food and beverages* yang terdaftar di Bursa Efek Indonesia tahun 2000 sampai 2009. Sampel yang digunakan dalam penelitian ini sebanyak 16 perusahaan. Sumber data yang digunakan merupakan data sekunder yang diperoleh dari *Indonesia Capital Market Directory* dan pengambilan sampel menggunakan teknik *purpose sampling*. Pengumpulan data dilakukan dengan metode dokumentasi. Teknik analisis data yang digunakan untuk menguji hipotesis adalah analisi regresi linier berganda serta untuk mengetahui hubungan dan pengaruhnya digunakan uji F dan uji t dengan menggunakan program SPSS 16.0. Hasil analisis data menunjukkan bahwa secara simultan variabel *return on equity, earning per share* dan *price earning ratio* berpengaruh terhadap harga saham dan secara parsial variabel *earning per share* yang berpengaruh terhadap harga saham. Sedangkan dilihat dari nilai koefisien determinasi ($R^2$) ketiga variabel tersebut berpengaruh sebesar 84,2% terhadap perusahaan *food and beverages* yang terdaftar di Bursa Efek Indonesia tahun 2000 sampai 2009.

*ABSTRACK*

***THE EFFECT OF RETURN ON EQUITY, EARNING PER SHARE AND PRICE EARNING RATIO TOWARD COMPANIES' STOCK PRICE***
***The Case Study toward Food and Beverages Company Listed***
***In Indonesia Stock Exchange***

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*The purpose of the study is to identify the effect of return on equity, earning per share and price earning ratio toward companies' stock price. The population involved in this study is food and beverages companies which are listed in Indonesia Stock Exchange from 2000 until 2009. The samples are taken from 16 companies. In collecting the data, the writer uses the secondary data which are taken from Indonesian Capital Market Directory. While the technique that is used in taking the samples is purpose sampling technique. The collecting data is done by using documentation method. The technique of analyzing data that is used to prove the hypothesis is multiple regression linier analysis. It has an aim to identify the relation and the effect of applying the F test and t test using SPSS 16.0. program. The result indicates that return on equity, earning per share and price earning ratio simultaneously contribute an effect to the stock price, and partially, only earning per share which gives the effect toward the stock price. Meanwhile, as seen from coefficient determination value ($R^2$), those three variables give effect in rate 84,2% toward the food and beverages companies which is listed in Indonesia Stock Exchange from 2000 until 2009.*