

ABSTRAK

PENGARUH PERUBAHAN LABA PER LEMBAR SAHAM

TERHADAP PERUBAHAN HARGA SAHAM

(Studi Kasus Pada PT BURSA EFEK JAKARTA)

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Tujuan penelitian ini untuk mengetahui pengaruh perubahan laba per lembar saham terhadap perubahan harga saham. Data diperoleh berdasarkan data sekunder, yaitu data yang diolah oleh Jakarta Stock Exchange dan teknik analisis data yang digunakan adalah regresi linier sederhana. Teknik pengambilan sampel dilakukan secara *sampling* aksidental, dan sampel yang diambil sebanyak 40 perusahaan yang sahamnya tercatat di Bursa Efek Jakarta selama periode 2001 dan 2002.

Hasil penelitian menunjukkan bahwa perubahan laba per lembar saham mempunyai pengaruh yang negatif terhadap perubahan harga saham.

ABSTRACT

THE INFLUENCE OF CHANGE IN EARNING PER SHARE TOWARDS THE CHANGE OF STOCK PRICES (A Case Study at JAKARTA STOCK EXCHANGE)

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This research was aimed to analyze the influence of the change in earning per share towards the change of stock price. All of the data was taken from the publications published by the Jakarta Stock Exchange and the technique used to analyze the data was simple linea regression. The sample was taken aksidental sampling which consisted by fourty companies whose were registered in 2001 and 2002.

The research result showed that the change in earning per share had negative influence towards the change stock prices.