

ABSTRAK

PENGARUH EARNING PER SHARE, RETURN ON EQUITY, PRICE EARNING RATIO, DIVIDEND PER SHARE, DEBT TO EQUITY RATIO DAN PRICE BOOK VALUE TERHADAP HARGA SAHAM PADA PERUSAHAAN YANG TERDAFTAR DI BEJ

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Penelitian ini bertujuan untuk mengetahui (1). Pengaruh EPS terhadap harga saham pada perusahaan yang terdaftar di BEJ. (2). Pengaruh ROE terhadap harga saham pada perusahaan yang terdaftar di BEJ. (3). Pengaruh PER terhadap harga saham pada perusahaan yang terdaftar di BEJ. (4). Pengaruh DPS terhadap harga saham pada perusahaan yang terdaftar di BEJ. (5). Pengaruh DER terhadap harga saham pada perusahaan yang terdaftar di BEJ. (6). Pengaruh PBV terhadap harga saham pada perusahaan yang terdaftar di BEJ. (7). Pengaruh EPS,ROE,PER,DPS,DER,dan PBV secara bersama-sama terhadap harga saham pada perusahaan yang terdaftar di BEJ.

Tehnik pengumpulan data dilakukan dengan cara dokumentasi. Populasi penelitian ini adalah semua perusahaan yang terdaftar di BEJ yaitu sebanyak 343 perusahaan, sedangkan sampel yang diambil sebanyak 6 Perusahaan. Pengambilan sampel menggunakan *purposive random sampling*. Tehnik analisis data yang digunakan adalah analisis regresi sederhana dan analisis regresi ganda.

Hasil penelitian menunjukkan bahwa EPS memiliki pengaruh kuat dengan koefisien korelasi sebesar $0,818 (t \text{ hitung } 15,475 > t \text{ tabel } 1,66)$ pada taraf signifikansi 5%. ROE memiliki pengaruh lemah dengan koefisien korelasi sebesar $0,449 (t \text{ hitung } 5,451 > t \text{ tabel } 1,66)$ pada taraf signifikansi 5%. PER tidak memiliki pengaruh secara signifikan pada taraf signifikansi 5%. DPS memiliki pengaruh sedang dengan koefisien korelasi sebesar $0,761 (t \text{ hitung } 12,732 > t \text{ tabel } 1,66)$ pada taraf signifikansi 5%. DER memiliki pengaruh lemah dengan koefisien korelasi sebesar $0,210 (t \text{ hitung } 2,333 > t \text{ tabel } 1,66)$ pada taraf signifikansi 5%. PBV memiliki pengaruh lemah dengan koefisien korelasi sebesar $0,275 (t \text{ hitung } 3,110 > t \text{ tabel } 1,66)$ pada taraf signifikansi 5%. EPS,ROE,PER,DPS,DER,dan PBV memiliki pengaruh kuat dengan koefisien korelasi sebesar $0,861 (t \text{ hitung } 1,746 > t \text{ tabel } 1,66)$ pada taraf signifikansi 5%.

ABSTRACT

AN INFLUENCE OF EARNING PER SHARE (EPS) , RETURN ON EQUITY (ROE) , PRICE EARNING RATIO (PER) , DIVIDEND PER SHARE (DPS) , DEBT TO EQUITY RATIO (DER) AND PRICE BOOK VALUE (PBV) TOWARD STOCK PRICE OF COMPANY THAT LISTED IN "JAKARTA" STOCK EXCHANGE (BEJ).

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The aims of this research were to know : (1). The influence of EPS toward stock price of company that listed in "Jakarta" Stock Exchange. (2). The influence of ROE toward stock price of company that listed in "Jakarta" Stock Exchange. (3). The influence of PER toward stock price of company that listed in "Jakarta" Stock Exchange. (4). The influence of DPS toward stock price of company that listed in "Jakarta" Stock Exchange. (5). The influence of DER toward stock price of company that listed in "Jakarta" Stock Exchange. (6). The influence of PBV toward stock price of company that listed in "Jakarta" Stock Exchange. (7).The influence of EPS,ROE,PER,DPS,DER, and PBV taken together toward stock price of company that listed in "Jakarta" Stock Exchange.

The data collecting technique used was documentation. The population in this research was all of the company that listed in "Jakarta" Stock Exchange consisted of 343 companies, whereas the samples taken were 6 companies. The method used to take the sample was purposive random sampling. The data analysis techniques used were linear regression and multiple linear regression techniques.

The result of this research showed that : (1). EPS had strong influence toward stock price of company that listed in "Jakarta" Stock Exchange with correlation coefficient of 0,818 (t count 15,475 $>$ t table 1,66) with degree of freedom 5%.(2). ROE had weak influence toward stock price of company that listed in "Jakarta" Stock Exchange with correlation coefficient of 0,449 (t count 5,451 $>$ t table 1,66) with degree of freedom 5%. (3). PER did not have significant influence toward stock price of company that listed in "Jakarta" Stock Exchange with degree of freedom 5%. (4). DPS had medium influence toward stock price of company that listed in "Jakarta" Stock Exchange with correlation coefficient of 0,761 (t count 12,732 $>$ t table 1,66) with degree of freedom 5%. (5). DER had weak influence toward stock price of company that listed in "Jakarta" Stock Exchange with correlation coefficient of 0,210 (t count 2,333 $>$ t table 1,66) with degree of freedom 5%. (6). PBV had weak influence toward stock price of company that listed in "Jakarta" Stock Exchange with correlation coefficient of 0,275 (t count 3,110 $>$ t table 1,66) with degree of freedom 5%. (7). EPS, ROE, PER, DPS, DER and PBV taken together had strong influence toward stock price of company that listed in "Jakarta" Stock Exchange with correlation coefficient of 0,861 (t count 1,746 $>$ t table 1,66) with degree of freedom 5%.