ABSTRAK

PENGARUH *PRICE TO BOOK VALUE, EARNING PER SHARE* TERHADAP *RETURN* SAHAM DENGAN *PRICE EARNING RATIO* SEBAGAI VARIABEL MEDIASI

Studi Empiris pada Perusahaan Manufaktur Sektor Industri Barang Konsumsi yang *Listing* di BEI periode 2016-2018

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Penelitian ini bertujuan untuk mengetahui apakah : 1) *price to book value* berpengaruh positif terhadap *return* saham, 2) *earning per share* bepengaruh positif terhadap *return* saham, 3) *price earning ratio* memediasi pengaruh *price book to value* terhadap *return* saham, 4) *price earning ratio* memediasi pengaruh *earning per share* terhadap *return* saham. Teknik analisis data penelitian ini adalah *Partial Least Square* menggunakan aplikasi WarpPLS 6.0.

Hasil penelitian menunjukkan 1) *price to book value* berpengaruh positif terhadap *return* saham, 2) *earning per share* tidak berpengaruh terhadap *return* saham, 3) *price earning ratio* memediasi pengaruh *price to book value* terhadap *return* saham, 4) *price earning ratio* memediasi pengaruh *earning per share* terhadap *return* saham pada perusahaan manufaktur industry konsumsi yang terdaftar di BEI periode 2016-2018

Kata kunci : *price to book value, earning per share, price earning ratio, return saham*

ABSTRACT THE INFLUENCE OF PRICE TO BOOK VALUE, EARNING PER SHARE ON THE SHARE RETURN WITH PRICE EARNING RATIO AS A MEDIATING VARIABLE

A Emphirical Study on Manufacturing Industry of Consumer Goods Listed on Indonesian Stock Exchange (IDX) period on 2016-2018

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This study aims to to determine whether: 1) price to book value positively influences the return of share, 2) earning per share positively influences the return of share, 3) price earning ratio mediates the influence of price to book value on the return of share, 4) price earning ratio mediates influence of earning per share on the return of share. The data analysis technique used in this research was Partial Least Square method using the WarpPLS 6.0.

Thes result of this research indicate that 1) price to book value positively influences the return of share, 2) earning per share positively influences the return of share, 3) price earning ratio partial mediates the influence of price to book value on the share return, 4) price earning ratio full mediates the influence of earning per share on the share return of manufacture corporations listed in Indonesia Stock Exchange (IDX) period 2016-2018

Keywords : price to book value, earning per share, price earning ratio, return of shares.