



ABSTRAK

**HUBUNGAN PERUBAHAN LABA PER LEMBAR SAHAM,
FINANCIAL LEVERAGE DENGAN PERUBAHAN HARGA SAHAM
DI BURSA EFEK JAKARTA PERIODE 2002-2003
(Studi Kasus pada 30 Perusahaan Yang Terdaftar pada LQ45)**

Oleh :
Stephanus Prasetya Kurniawan
Universitas Sanata Dharma
Yogyakarta
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Penelitian ini bertujuan untuk mengetahui apakah : (1) ada hubungan positif antara perubahan laba per lembar saham dengan perubahan harga saham di BEJ periode 2002-2003; (2) ada hubungan negatif antara *financial leverage* dengan perubahan harga saham di BEJ periode 2002-2003; (3) ada hubungan antara perubahan laba per lembar saham dan *financial leverage* dengan perubahan harga saham di BEJ periode 2002-2003.

Teknik pengumpulan data dilakukan dengan cara dokumentasi. Populasi penelitian ini adalah perusahaan yang terdaftar pada LQ45 periode tahun 2002-2003.



ABSTRACT

THE RELATIONSHIP OF THE CHANGE OF EARNING PER SHARE, FINANCIAL LEVERAGE AND THE CHANGE OF SHARE PRICE IN JAKARTA STOCK EXCHANGE (BEJ) PERIOD 2002-2003

(A Case Study at 30 Companies Listed in LQ45)

By:

**Stephanus Prasetya Kurniawan
Sanata Dharma University
Yogyakarta
2005**

The aims of this research were to know whether or not: (1) there was positive relationship between the change of earning per share and the change of share price at BEJ period 2002-2003, (2) there was negative relationship between financial leverage and the change of share price at BEJ period 2002-2003, (3) there was relationship between the change of earning per share and financial leverage taken together and the change of share price at BEJ period 2002-2003.

The data collecting technique used was documentation. The population in this research was all of the company listed in LQ45 of the year 2002-2003. The sample