

ABSTRAK

Agustini, Aisyah Lia. 2019. Skripsi. Pengaruh *Return on Asset (ROA), Return On Equity (ROE), Earning Per Share (EPS), Debt to Equity Ratio (DER) dan Price Book Value (PBV)* Terhadap Harga Saham Pada Sektor Consumer Good Industri yang Terlisting Di Bursa Efek Indonesia Tahun 2015-2017. Program Studi Akuntansi, Fakultas Ekonomi, Universitas Panca Marga Probolinggo.

Penelitian ini dilaksanakan bertujuan untuk mengetahui pengaruh signifikan Pengaruh *Return on Asset (ROA), Return On Equity (ROE), Earning Per Share (EPS), Debt to Equity Ratio (DER) dan Price Book Value (PBV)* Terhadap Harga Saham Pada Sektor Consumer Good Industri yang Terlisting Di Bursa Efek Indonesia. Terdapat 10 perusahaan yang mempunyai laporan keuangan dapat diakses dari tahun 2015-2017.

Jenis penelitian yang digunakan adalah asosiatif, dimana penelitian bertujuan untuk mengetahui hubungan antara dua variabel atau lebih dengan penelitian ini maka akan dapat dibangun suatu teori yang dapat berfungsi untuk menjelaskan, meramal dan mengontrol suatu gejala.

Hasil penelitian menunjukkan bahwa terdapat pengaruh signifikan antara *Return On Asset (ROA), Return On Equity (ROE), Earning Per Share (EPS), Debt to Equity Ratio (DER) dan Price Book Value (PBV)* secara simultan terhadap harga saham dengan nilai $F_{hitung} (8,123) > F_{tabel} (2,60)$ dan $sig. F = 0,000$; secara parsial *Return On Asset (ROA), Return On Equity (ROE), Earning Per Share (EPS)* dan *Price To Book Value (PBV)* berpengaruh signifikan terhadap harga saham, sedangkan variabel *Debt To Equity Ratio (DER)* secara parsial tidak menunjukkan pengaruh terhadap harga saham; Variabel EPS yang berpengaruh dominan terhadap harga saham perusahaan yang ditunjukkan dengan dengan nilai *Standardized Coefficients Beta* 0,485 lebih besar dari nilai *Standardized Coefficients Beta* variabel bebas lainnya.

Kata Kunci: Perusahaan Makanan dan Minuman, *Return On Asset (ROA), Return On Equity (ROE)* dan *Earning Per Share (EPS), Debt To Equity Ratio (DER)* dan *Price Book Value (PBV)*

ABSTRACT

Agustini, Aisyah Lia. 2019. Thesis. *Effects of Return on Assets (ROA), Return On Equity (ROE), Earning Per Share (EPS), Debt to Equity Ratio (DER) and Price Book Value (PBV) on Stock Prices in the Consumer Good Industry Sector Listed on the Indonesia Stock Exchange 2015-2017.* Accounting Study Program, Faculty of Economics, Panca Marga University Probolinggo.

The purpose of this research is to find out the significant effect of Return on Assets (ROA), Return on Equity (ROE), Earning Per Share (EPS), Debt to Equity Ratio (DER) and Price Book Value (PBV) on Share Prices in the Consumer Sector Good Industries Listed on the Indonesia Stock Exchange. There are 10 companies that have financial reports that can be accessed from 2015-2017.

This type of research used is associative, where research aims to determine the relationship between two or more variables with this research it will be able to build a theory that can function to explain, predict and control a symptom.

The results showed that there was a significant influence between Return On Assets (ROA), Return On Equity (ROE) Earning Per Share (EPS), Debt to Equity Ratio (DER) and Price Book Value (PBV) simultaneously on stock prices with Fcount value (8,123)> Ftable (2.60) and sig. F = 0,000; Partially Return On Assets (ROA), Return On Equty (ROE), Earning Per Share (EPS) and Price To Book Value (PBV) have a significant effect on stock prices, while the Debt To Equity Ratio (DER) variable partially does not show the effect on stock prices; The EPS variable that has a dominant influence on the company's stock price as indicated by the value of Standardized Coefficients Beta 0.485 is greater than the value of the Standardized Coefficients Beta of other independent variables.

Keywords: Food and Beverage Companies, Return On Assets (ROA), Return On Equity (ROE) and Earning Per Share (EPS), Debt To Equity Ratio (DER) and Price Book Value (PBV)