# ABSTRAK

Hamidyah, Elvin. 2021. Skripsi. **Pengaruh *Debt To Equity Ratio*, *Return On Equity* dan *Net Profit Margin* Terhadap Harga Saham (Studi Pada Perusahaan Perbankan Yang Terdaftar Di Bursa Efek Indonesia Periode 2017-2019)**. Program Studi  Manajemen, Fakultas Ekonomi, Universitas Panca Marga Probolinggo.

Penelitian dilakukan terhadap Perusahaan Perbankan yang terdaftar di Bursa Efek Indonesia Periode 2017-2019 dengan tujuan untuk mengetahui pengaruh secara parsial, simultan dan dominan antara *Debt To Equity Ratio*, *Return On Equity*  dan *Net Profit Margin*  terhadap Harga Saham studi kasus pada saham perusahaan perbankan yang terdaftar di Bursa Efek Indonesia (BEI) periode 2017-2019.

Jenis Penelitian ini menggunakan pendekatan kuantitatif, jenis penelitian deskriptif asosiatif. Sampel yang digunakan 36 perusahaan perbankan dengan data pengamatan selama 3 tahun yaitu tahun 2017-2019 atau data sampelsebanyak 108 data penelitian. Metode analisis data menggunakan uji Deskriptif ststistik, Uji asumsi klasik, Analisis regresi linear berganda, Koefisien determinasi (*adjusted R square*) dan Uji hipotesis parsial (t), simultan (F) dan (*understandardized coefficients beta*).

Hasil penelitian menunjukkan secara parsial tidak ada pengaruh antara *Debt To Equity Ratio* (DER) terhadap harga saham dengan nilai $t_{hitung} < t_{tabel}$ (-0,790 < 1,659), tidak ada pengaruh antara *Return On Equity* (ROE) terhadap harga saham dengan nilai  $t_{hitung} < t_{tabel}$ (0,131< 1,695), ada pengaruh antara *Net Profit Margin* (NPM) terhadap harga saham dengan nilai $t_{hitung} > t_{tabel}$ (3,789>1,695). Secara simultan ada pengaruh antara *Debt To Equity Ratio* (DER), *Return On Equity* (ROE) dan *Net Profit Margin* (NPM) terhadap harga saham dengan nilai $F_{hitung} > F_{tabel}$ (17,729>2,690). Dari hasil penelitian ini, ketiga variabel menunjukkan *understandardized coefficients beta* terbesar adalah variabel *Net Profit Margin* (NPM) senilai 0,552 sehingga variabel yang paling berpengaruh dominan terhadap harga saham adalah variabel *Net Profit Margin* (NPM).

**Kata Kunci** : *Debt To Equity Ratio, Return On Equity, Net Profit Margin, Harga Saham.*

# ABSTRACT

*Hamidyah, Elvin. 2021. Thesis. The Effect of Debt To Equity Ratio, Return On Equity and Net Profit Margin on Stock Prices (Study on Banking Companies Listed on the Indonesia Stock Exchange for the Period 2017-2019). Management Study Program, Faculty of Economics, Panca Marga University, Probolinggo.*

*The research was conducted on banking companies listed on the Indonesia Stock Exchange for the 2017-2019 period with the aim of knowing the partial, simultaneous and dominant influence between Debt To Equity Ratio, Return On Equity and Net Profit Margin on Prices. Case study shares on shares of banking companies listed on the Indonesia Stock Exchange (IDX) for the 2017-2019 period.*

*This type of research uses a quantitative approach, descriptive associative type of research. The sample used was 36 banking companies with observational data for 3 years, namely 2017-2019 or sample data of 108 research data. Methods of data analysis using descriptive statistical test, classical assumption test, multiple linear regression analysis, coefficient of determination (adjusted R square) and partial hypothesis test (t), simultaneous (F) and (understandardized coefficients beta).*

*The results showed that partially there was no influence between Debt To Equity Ratio (DER) on stock prices with $t_{count} < t_{table}$ (-0.790 < 1.659), there was no influence between Return On Equity (ROE) on stock prices with $t_{count} < t_{table}$ ( 0.131 < 1.695), there is an influence between Net Profit Margin (NPM) on stock prices with $t_{count} > t_{table}$ (3.789 > 1.695). Simultaneously there is an influence between Debt To Equity Ratio (DER), Return On Equity (ROE) and Net Profit Margin (NPM) on stock prices with the value of $F_{count} > F_{table}$ (17,729 > 2,690). From the results of this study, the three variables showed the largest understandardized coefficients beta was the Net Profit Margin (NPM) variable, which was 0.552, so the variable that had the most dominant influence on stock prices was the Net Profit Margin (NPM) variable.*

***Keywords*** *: Debt To Equity Ratio, Return On Equity, Net Profit Margin, Stock Price.*