

Pengaruh Earning Per Share, Debt To Equity Ratio, dan Asset Growth terhadap Harga Saham (Studi Kasus pada Perusahaan Sektor Infrastruktur, Utilitas, dan Transportasi yang Listing di Bursa Efek Indonesia Periode 2011-2014).

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ABSTRAK

Penelitian ini bertujuan untuk menguji secara empiris pengaruh earning per share, debt to equity ratio, dan asset growth terhadap harga saham pada perusahaan sektor infrastruktur, utilitas, dan transportasi yang listing di Bursa Efek Indonesia. Populasi dalam penelitian ini adalah perusahaan sektor infrastruktur, utilitas, dan transportasi selama tahun 2011-2014. Sample yang digunakan dalam penelitian ini adalah dua puluh tujuh perusahaan. Sumber data diperoleh dari ICMD apabila kurang lengkap bisa juga melihat Laporan Keuangan dan IDX Annually Statistics selama periode tahun 2011-2014. Hipotesis diuji dengan menggunakan uji asumsi klasik dan analisis regresi linear berganda. Hasil dari penelitian ini dapat disimpulkan bahwa secara simultan harga saham dipengaruhi secara signifikan oleh variabel earning per share, debt to equity ratio, dan asset growth. Sedangkan secara parsial penelitian ini menunjukkan bahwa harga saham dipengaruhi secara signifikan oleh variabel earning per share saja, sedangkan debt to equity ratio dan asset growth terbukti secara parsial tidak berpengaruh signifikan terhadap harga saham.

Kata Kunci : earning per share; debt to equity ratio; asset growth; harga saham.

The Effect of Earning Per Share, Debt To Equity Ratio and Asset Growth on Stock Price (Case Study on Infrastructure, Utilities , and Transportation Sectors Companies Listed on Indonesia Stock Exchange during 2011 to 2014)

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ABSTRACT

This research aims to examine empirically the effect of earnings per share, debt to equity ratio, and asset growth on company's stock price in the infrastructure, utilities and transportation sectors listed on Indonesia Stock Exchange. The population in this research is a infrastructure, utilities, and transportation companies during 2011 to 2014. The sample used in this research are twenty seven companies. The sources of data obtained from ICMD and when it is incomplete can also saw in Financial Statements and IDX Annually Statistics over the period 2011 to 2014. The hypothesis is tested using the classical assumption test and multiple linear regression analysis. The results of this research can be concluded that simultaneously stock price is significantly affected by the variable earning per share, debt to equity ratio, and asset growth. As partially, this research shows that the stock price is significantly affected by the variable earning per share only, while debt to equity ratio and asset growth partially proved do not significantly effect on stock prices

Keyword : earning per share; debt to equity ratio; asset growth; stock price.