

Analisis Faktor Fundamental Pada Harga Saham di Perusahaan Manufaktur di BEI Periode 2011-2015

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ABSTRAK

Tujuan dilakukannya penelitian ini adalah untuk menguji secara empiris variabel return on asset (ROA), return on equity (ROE), price earning per share (PER), earning per share (EPS), price to book value (PBV), book value per share (BVS), debt to equity ratio (DER), serta beta saham terhadap harga saham pada Perusahaan Manufaktur yang terdaftar di BEI tahun 2011-2015. Sampel akhir dari penelitian ini adalah 22 perusahaan Manufaktur yang terdaftar di Bursa Efek Indonesia periode tahun 2011-2015 dan telah memenuhi kriteria penelitian. Data yang digunakan dalam penelitian ini adalah data sekunder, metode pengumpulan data yang digunakan adalah dengan teknik dokumentasi. Data yang diperoleh selanjutnya akan dianalisis dengan uji statistic deskriptif, uji asumsi klasik, uji regresi linear berganda, hipotesis dan koefisien determinasi. Hasil penelitian ini menunjukkan bahwa secara parsial variabel return on equity (ROE), price earning ratio (PER), earning per share (EPS), serta beta saham berpengaruh terhadap harga saham. Dan secara simultan return on asset (ROA), return on equity (ROE), price earning per share (PER), earning per share (EPS), price to book value (PBV), book value per share (BVS), debt to equity ratio (DER), serta beta saham berpengaruh terhadap harga saham pada Perusahaan Manufaktur BEI tahun 2011-2015.

Kata Kunci : Return On Asset (ROA), Return On Equity (ROE), Price Earning per Share (PER), Earning per Share (EPS), Piece to Book Value (PBV), Book Value per Share (BVS), Debt to Equity Ratio (DER), serta Beta Saham, Harga Saham.

Analysis of Fundamental Factors on Share Price of Manufacturing Companies Listed on the IDX in the Period 2011-2015.

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ABSTRACT

The purpose of the research is to test empirically variable return on asset (ROA), return on equity (ROE), price earning ratio (PER), earning per share (EPS), price to book value (PBV), book value per share (BVS), debt to equity ratio (DER), and beta shares on share price in manufacturing companies listed on IDX in the period 2011-2015. The sample was 22 manufacturing companies listed on the Indonesian stock exchange in the period 2011-2015 and meet the research criteria. The data used in the research were secondary data, data collection method used through documentation technique. The data analyzed by descriptive statistic, the classical assumption test, the multiple linear regression, hypothesis testing determination coefficients. The result on this research indicated that return on equity (ROE), price earning ratio (PER), earning per share (EPS), and beta shares affect share prices. And simultaneously return on asset (ROA), return on equity (ROE), price earning per share (PER), earning per share (EPS), price to book value (PBV), book value per share (BVS), debt to equity ratio (DER), and beta shares affect share price of manufacturing companies listed on the IDX in the period 2011-2015.

Keyword : Return On Asset (ROA), Return On Equity (ROE), Price Earning per Share (PER), Earning per Share (EPS), Piece to Book Value (PBV), Book Value per Share (BVS), Debt to Equity Ratio (DER), and Beta Stock, Stock Price.