

**PENGARUH RETURN ON INVESTMENT (ROI), PRICE
EARNING RATIO (PER), DEBT TO EQUITY RATIO (DER), DAN
PRICE TO BOOK VALUE (PBV) TERHADAP RETURN SAHAM**

(Case studies on mining companies listed on the Indonesia Stock

Exchange the period 2009-2011)

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ABSTRACT

The aims of this study are to analyze the influence of the Return On Investment, Price Earning Ratio, Debt To Equity Ratio, and Price To Book Value of the stock return (empirical studies on mining companies listed on the Stock Exchange). Data obtained by fourteen companies with the period 2009-2011, and associated with five variables: four independent variables: Return On Investment, Price Earning Ratio, Debt To Equity Ratio, and Price To Book Value and one dependent variables: stock returns. The method of data analysis is normality test, multicollinearity test, heteroskedasitas test, autocorrelation test, determination test, F test and T test.

The results showed that, for the F test results, Return On Investment, Price Earning Ratio, Debt To Equity Ratio, and Price To Book Value simultaneous significant effect on stock returns. To test the results of T, Return On Investment, Price Earning Ratio and Price To Book Value partially significant effect on stock returns, while Debt To Equity Ratio is partially significant effect on stock returns.

Keywords: Return On Investment (ROI), Price Earning Ratio (PER), Debt To Equity Ratio (DER), and Price To Book Value (PBV) Stock Return.

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(Studi kasus pada perusahaan pertambangan yang terdaftar di Bursa Efek
Indonesia periode 2009-2011)

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ABSTRAK

Penelitian ini bertujuan untuk menganalisa pengaruh *Return On Investment*, *Price Earning Ratio*, *Debt To Equity Ratio*, dan *Price To Book Value* terhadap *return* saham (studi empiris pada perusahaan pertambangan yang tercatat di BEI). Data yang diperoleh sebanyak 14 perusahaan dengan kurun waktu 2009-2011 dan dihubungkan dengan 5 variabel, yaitu : 4 variabel independen : *Return On Investment*, *Price Earning Ratio*, *Debt To Equity Ratio*, dan *Price To Book Value* dan 1 variabel dependen : *return* saham. Metode analisis data yang digunakan adalah uji normalitas, uji multikolinearitas, uji heteroskedasitas, uji autokorelasi, uji determinasi, uji F dan uji T.

Hasil penelitian menunjukkan bahwa, untuk hasil uji F, *Return On Investment*, *Price Earning Ratio*, *Debt To Equity Ratio*, dan *Price To Book Value* secara serentak berpengaruh signifikan terhadap *return* saham. Untuk hasil uji T, *Return On Investment*, *Price Earning Ratio*, dan *Price To Book Value* secara parsial berpengaruh signifikan terhadap *return* saham, sedangkan *Debt To Equity Ratio* secara parsial tidak berpengaruh signifikan terhadap *return* saham.

Kata Kunci : Return On Investment (ROI), Price Earning Ratio(PER), Debt To Equity Ratio(DER), dan Price To Book Value(PBV)Return Saham.