

**THE INFLUENCE OF PRICE EARNING RATIO, PRICE TO BOOK
VALUE, RATE AND SIZE TOWARD RETURN OF STOCK IN
COMPANIES THAT LISTED IN INDONESIAN STOCK EXCHANGE**

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ABSTRACT

This study is performed to examine the effect of Price Earning Ratio(PER), Price to Book Value(PBV), Kurs and Size in companies that is listed in Indonesian Stock Exchange over periode 2008-2010.

The anaysis technique used here is multiple regression with the least square differrent and hyphotesis tes using t-statistic to examine partial regression coefficient and F-statistic to examine the mean of mutual effect with level of significance 5%.

This research results that price earning ratio (PER) gives significantly positive effect on Return of Stock. It also funds that price to book value (PBV), kurs and Size gives significantly negative effect on Return of Stock. We suggest for investor in Indonesian Stock Exchange whose purpose to got gain dividend should be pay attention for informations that issued by the company,because with those information they can make the best decision for their investment. On this research, Price Earning Ratio (PER) shows the most influecsing variable toward Return of Stock that pointed by the amount of beta standardized coefficients value 0,335 , PBV are -0119, Kurs are 0275 and Size are 0,59.

Keywords: Price Earning Ratio (PER) Price to Book Value(PBV), Kurs and Size.