

**PENGARUH *EARNING PER SHARE* , *RETURN ON ASSET*
DAN *PRICE EARNING RATIO* TERHADAP HARGA SAHAM
(Studi empiris Pada Perusahaan LQ-45 Yang Terdaftar Di BEI)**

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ABSTRAK

Penelitian ini bertujuan untuk menganalisa pengaruh *Earning Per Share*, *Return On Asset* dan *Price Earning Ratio* terhadap harga saham (studi empiris pada LQ-45 yang tercatat di BEI). Data yang diperoleh sebanyak 14 perusahaan dengan kurun waktu 2009-2011 dan dihubungkan dengan 4 variabel, yaitu : 3 variabel independen : *Earning Per Share*, *Return On Asset* dan *Price Earning Ratio* dan 1 variabel dependen : harga saham. Metode analisis data yang digunakan adalah uji normalitas, uji multikolonieritas, uji heteroskedastisitas, uji autokolerasi, uji determinasi, uji T dan uji F.

Hasil penelitian menunjukkan bahwa, untuk hasil uji F, *Earning Per Share*, *Return On Asset* dan *Price Earning Ratio* secara simultan berpengaruh signifikan terhadap harga saham. Untuk hasil uji T, *Earning Per Share (EPS)* berpengaruh signifikan terhadap harga saham, sedangkan variabel *Return On Asset (ROA)* dan *Price Earning Ratio (PER)* tidak berpengaruh signifikan terhadap harga saham.

Kata Kunci : *Earning Per Share (EPS)*, *Return On Asset (ROA)* dan *Price Earning Ratio (PER)* harga saham

***THE INFLUENCE OF EARNING PER SHARE , RETURN ON
ASSET DAN PRICE EARNING RATIO OF SHARE PRICE
(Empirical Study At LQ-45 In Effect Exchange Indonesia)***

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ABSTRACT

This study aims analyze the influence of Earning Per Share, Return On Asset and Price Earning Ratio of share price (empirical study at LQ-45 in effect exchange Indonesia). Data obtained as many as 14 companies with the period from 2009 to 2011 and linked to the 4 variables of the study, namely : 3 independent variables : Earning Per Share, Return On Asset and Price Earning Ratio and 1 dependent variables : share price. Data analysis methods used are test for normality, multicollinearity test, heteroskedastisitas test, autocorrelation test, a test of determination, T test and F test.

The result showed that : for the F test results, Earning Per Share, Return On Asset and Price Earning Ratio simultaneously affects significant impact on share price. To the test T variable Earning Per Share (EPS) significant affects the share price, while the variable Return On Asset (ROA) and Price Earning Ratio (PER) does not affects the share price.

Keywords : *Earning Per Share, Return On Asset, Price Earning Ratio and share Price.*