

ABSTRAK

Penelitian ini untuk mengetahui pengaruh Dividend Per Share dan Earning Per Share terhadap harga saham. Objek penelitian ini adalah perusahaan manufaktur sub sektor otomotif dan komponennya yang terdaftar di BEI pada tahun 2012 – 2014. Penelitian ini merupakan penelitian kausal dengan jumlah sampel sebanyak enam perusahaan. Metode analisis yang digunakan yaitu regresi data panel serta pengujian hipotesis menggunakan uji t parsial.

Hasil perhitungan koefisien determinasi menunjukkan bahwa 95,76% perubahan harga saham dijelaskan oleh kedua variabel indpenden yaitu Dividend Per Share dan Earning Per Share, sedangkan sisanya sebesar 4,34% dijelaskan oleh faktor-faktor lain diluar model penelitian. Hasil penelitian ini menunjukkan bahwa secara parsial Dividend Per Share berpengaruh positif dan signifikan serta Earning Per Share juga berpengaruh positif dan signifikan.

Kata kunci: Dividend Per Share, Earning Per Share dan Harga Saham



ABSTRACT

This research is to know the influence of the Dividend Per Share and Earning Per Share against stock prices. The object of this research is a company manufacturing sub sector of the automotive and components listed in BEI in 2012 – 2014. This research is causal research with the total sample as many as six companies. The method of analysis used as well as panel data regression i.e. hypothesis testing using the test of a partial t.

The results of the calculation of the coefficient of determination indicates that 95.76% change in the price of the shares is explained by both the variable independent that is Dividend Per Share and Earning Per Share, while the rest of 4.34% explained by factors other than the research model. The results of this research show that the Dividend Per Share partially positive and significant effect as well as Earning Per Share also has a positive and significant.

Keywords: Dividend Per Share, Earning Per Share and Stock Price

