

## ABSTRAK

Penelitian ini dilatar belakangi oleh timbulnya fenomena dimana Harga Saham bersifat Fluktuatif. Penelitian ini bertujuan untuk mengetahui pengaruh Earning Per Share dan Dividen Per Share terhadap Harga Saham di perusahaan manufaktur yang terdaftar di Bursa Efek Indonesia.

Penelitian ini merupakan jenis penelitian kausal dengan jumlah sample sebanyak 7 perusahaan manufaktur yang terdaftar di Bursa Efek Indonesia selama 2012-2013. Pemilihan sample dilakukan dengan menggunakan metode purposive sampling. Data yang digunakan adalah studi kepustakaan, yang diperoleh dari situs resmi BEI, yaitu [www.idx.co.id](http://www.idx.co.id) dan data sekunder dari beberapa literature yang berkaitan. Metode yang digunakan adalah regresi data panel dengan menggunakan tiga pendekatan model alternative yaitu common effect, fixed effect dan random effect, lalu menggunakan pemilihan model dengan chow test dan hausman test. Serta pengujian hipotesis menggunakan t-parsial.

Hasil penelitian ini menunjukkan bahwa Earning Per Share dan Dividen Per Share 99% berpengaruh terhadap harga saham dan 0,1% dipengaruhi oleh faktor lain. Secara parsial Earning Per Share berpengaruh positif dan signifikan terhadap Harga Saham Dan Dividen Per Share berpengaruh negatif dan signifikan terhadap Harga Saham.

Kata kunci: Earning Per Share (EPS), Dividen Per Share (DPS) dan Harga Saham

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## **ABSTRACT**

*This event will be based on research by the onset of the phenomenon where stock prices are Volatile. This research aims to know the influence of Earning Per Share and Dividends Per Share against the price of shares in manufacturing companies listed on the Indonesia stock exchange.*

*This research is a kind of causal research with a number of sample as many as 7 manufacturing companies listed on the Indonesia stock exchange for 2012-2013. The selection of the sample is performed using the method of purposive sampling. The data used is the study of librarianship, obtained from the official website of BEI, namely [www.idx.co.id](http://www.idx.co.id) and secondary data from some of the literature pertaining to. The method used is regression in panel data using three alternative models approach, namely the common effect, fixed effects and random effects, then use the selection model with the chow test and hausman test. And hypothesis testing using t-parsial`*

*The results of this research show that the Earning Per Share and Dividends Per Share 99% effect on the stock price and 0.1% are influenced by other factors. Partially Earning Per Share positive and significant effect against the share price And Dividends Per Share effect negatively and significantly to the stock price.*

*Keywords: Earning Per Share (EPS), the dividend Per Share (DPS) and share price*

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