

Pengaruh *Debt To Equity (DER)*, *Return On Assets (ROA)*, *Price Earning Ratio (PER)*, dan *Economic Value Added (EVA)* terhadap *Return Saham* Studi Empiris Perusahaan Manufaktur Sub Sektor *Food and Beverages* yang terdaftar di BEI Periode 2011 – 2016

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ABSTRAK

Penelitian ini bertujuan untuk menemukan pengaruh *Debt To Equity (DER)*, *Return On Assets (ROA)*, *Price Earning Ratio (PER)*, dan *Economic Value Added (EVA)* terhadap *Return Saham* Studi Empiris Perusahaan Manufaktur Sub Sektor *Food and Beverages* yang terdaftar di Bursa Efek Indonesia.

Penelitian ini menggunakan data sekunder yang diperoleh dengan metode *purposive sampling*. Dalam penelitian ini sampel diambil dari perusahaan manufaktur sub sektor *food and beverages* yang terdaftar di BEI mulai dari tahun 2011 sampai dengan 2016. Berdasarkan kriteria yang telah ditetapkan dari jumlah 72 data, diperoleh sampel sebanyak 57 data. Teknik analisis data yang digunakan adalah uji asumsi klasik, analisis regresi berganda.

Hasil pengujian menunjukkan bahwa DER dan EVA secara parsial berpengaruh signifikan terhadap *return* saham. Sedangkan ROA dan PER tidak berpengaruh signifikan terhadap *return* saham pada perusahaan manufaktur sub sektor *food and beverages* yang terdaftar di BEI.

Kata Kunci : ROA, PER, DER, EVA, *Return Saham*.

The Effect of Debt To Equity (DER), Return On Assets (ROA), Price Earning Ratio (PER), and Economic Value Added (EVA) to Return of Empirical Study of Manufacturing Companies Sub Sector of Food and Beverages listed on BEI Period 2011 – 2016

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ABSTRACT

This study aims to find the effect of Debt To Equity (DER), Return On Assets (ROA), Price Earning Ratio (PER), and Economic Value Added (EVA) to Return of Empirical Study of Manufacturing Companies Sub Sector of Food and Beverages listed on Indonesia Stock Exchange.

This study uses secondary data obtained by purposive sampling method. In this study the sample was taken from manufacturing companies food and beverages sub-sector listed on the Stock Exchange from 2011 to 2016. Based on the predefined criteria from the amount of 72 data, obtained a sample of 57 data. Data analysis techniques used are classical assumption test, multiple regression analysis.

The test results show that DER And EVA partially significant effect on stock return. While ROA and PER does not have a significant effect on stock returns on manufacturing companies food and beverages sub-sector listed on the Stock Exchange.

Keywords: ROA, PER, DER, EVA, Stock Return.

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