

## ABSTRAK

Penelitian ini bertujuan untuk mendapatkan bukti empiris mengenai pengaruh *Debt To Equity Ratio* (DER), *Return On Asset* (ROA), *Earning Per Share* (EPS) Terhadap Harga Saham studi kasus pada perusahaan sub-sektor *Food and Beverage* pada tahun 2011 – 2016.

Total populasi sebanyak 14 perusahaan sub-sektor *Food and Beverage*, dan setelah melalui proses pemilihan sample dengan metode purposive sampling diperoleh 8 perusahaan *Food and Beverage*. Data yang diperoleh dari web resmi Bursa Efek Indonesia yaitu <http://www.idx.co.id>. Metode analisis data yang digunakan adalah analisis regresi data panel dengan menggunakan tiga pendekatan model alternative yaitu *common effect*, *fixed effect*, dan *random effect*, lalu menggunakan model uji chow dan uji hausman serta pengujian menggunakan uji t-statistik.

Hasil penelitian dengan menggunakan uji t-statistik ini menunjukkan bahwa variabel bebas *Debt To Equity Ratio* (DER) berpengaruh positif signifikan terhadap harga saham. *Return On Asset* (ROA) berpengaruh positif signifikan terhadap harga saham, dan *Earning Per Share* (EPS) berpengaruh positif signifikan terhadap harga saham pada perusahaan sub-sektor *food and beverage* periode 2011-2016.

Kata Kunci : *Debt to Equity Ratio* (DER), *Return On Asset* (ROA), *Earning Per Share* (EPS) dan Harga Saham

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## ABSTRACT

This research aims to obtain empirical evidence about influence Debt To Equity Ratio (DER), Return On Assets (ROA), Earning Per Share (EPS) To Stock Price Case Study on Food and Beverage Sub-sector in 2011 - 2016.

Total population of 14 companies Food and Beverage sub-sector, and after going through the sample selection process with purposive sampling method obtained by 8 Food and Beverage companies. Data obtained from the official web Bursa Efek Indonesia that is <http://www.idx.co.id>. Data analysis method used is panel data regression analysis using three alternative model approach that is common effect, fixed effect, and random effect, then using chow test model and hausman test and testing using t-statistic test.

The result of this research by using t-statistic test shows that the independent variable Debt To Equity Ratio (DER) have a positif significant effect on stock prices, Return On Assets (ROA) have a positif significant effect on stock prices, and Earning Per Share (EPS) have a positif significant effect on stock prices in food and beverage sub-sector 2011-2016.

Keywords: Debt to Equity Ratio (DER), Return On Assets (ROA), Earning Per Share (EPS) and Stock Price



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