

ABSTRAK

Penelitian ini bertujuan untuk mengetahui pengaruh *Debt to Equity Ratio* (DER), *Earning Per Share* (EPS) dan *Return on Equity* (ROE) terhadap harga saham. Objek penelitian ini adalah perusahaan farmasi yang terdaftar di Bursa Efek Indonesia (BEI) selama periode 2013-2017.

Penelitian dilakukan dengan sampel penelitian yang digunakan sebanyak 40 data dari 8 perusahaan farmasi. Teknik penarikan sampel yang digunakan adalah *purposive sampling*. Data yang digunakan dalam penelitian ini adalah data sekunder. Metode analisis dalam penelitian ini menggunakan analisis regresi linier dan uji asumsi klasik.

Hasil dari penelitian ini menunjukkan bahwa *Debt to Equity Ratio* (DER), *Earning Per Share* (EPS) dan *Return On Equity* (ROE) secara simultan memiliki pengaruh terhadap harga saham. Secara parsial, *Debt to Equity Ratio* (DER) dan *Earning Per Share* (EPS) memiliki pengaruh positif signifikan terhadap harga saham, sedangkan variabel *Return on Equity* (ROE) tidak berpengaruh signifikan terhadap harga saham.

Kata kunci: *Debt Equity Ratio*, *Earning per share*, *Return On Equity*, Harga Saham



ABSTRACT

This research purpose to know the influence of Debt to Equity Ratio (DER), Earning Per Share (EPS) and Return on Equity (ROE) on stock price. The object of this research is a pharmaceutical companies listed on the Indonesia Stock Exchange (IDX) in period 2013-2017.

The study was conducted with a research sample used as many as 40 data from 8 pharmaceutical companies. The sampling technique used was purposive sampling. The data used in this research is secondary data. The analytical method in this study uses linear regression analysis and classic assumption test.

The results of this study indicate that Debt to Equity Ratio (DER), Earning Per Share (EPS) and Return On Equity (ROE) simultaneously have an influence on stock prices. Partially, Debt to Equity Ratio (DER) and Earning Per Share (EPS) have a significant positive effect on stock prices, while Return on Equity (ROE) variable has no significant effect to Stock Price.

Keywords : *Debt to Equity Ratio, Earning Per share, Return On Equity, Stock Price*

