

## ABSTRAK

Penelitian ini bertujuan untuk mengetahui pengaruh *Debt to Equity Ratio*, *Price Earning Ratio* dan Ukuran Perusahaan terhadap *return* saham. Populasi dalam penelitian ini adalah 16 perusahaan sub sektor konstruksi bangunan yang terdaftar di Bursa Efek Indonesia periode 2014-2017. Teknik pengambilan sampel menggunakan metode *purposive sampling* dan sampel yang terpilih adalah 8 perusahaan. Teknik analisis data menggunakan regresi data panel dengan pendekatan model yang terpilih yaitu *Common Effect Model*. Hasil penelitian menunjukkan bahwa *Debt to Equity Ratio* berpengaruh positif terhadap *return* saham sedangkan *Price Earning Ratio* dan Ukuran Perusahaan tidak berpengaruh terhadap *return* saham pada perusahaan sub sektor konstruksi bangunan yang terdaftar di bursa efek indonesia tahun 2014-2017.

Kata Kunci: *Debt to Equity Ratio* (DER), *Price Earning Ratio* (PER), Ukuran Perusahaan, *Return Saham*.



## ABSTRACT

*This study aims to determine the effect of Debt to Equity Ratio, Price Earning Ratio and Company Size on stock returns. The population in this study were 16 building construction sub-sectors listed on the Indonesia Stock Exchange in the 2014-2017 period. The sampling technique used purposive sampling method and the selected samples were 8 companies. Data analysis techniques using panel data regression with the selected model approach, the Common Effect Model. The results showed that the Debt to Equity Ratio had a positive effect on stock returns while the Price Earning Ratio and Company Size did not affect stock returns in the building construction sub-sector companies listed on the Indonesia stock exchange in 2014-2017.*

*Keywords: Debt To Equity Ratio (DER), Price Earning Ratio (PER), Company Size, Stock Return.*



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