

Pengaruh *Growth Earning Before Interest and Taxes (Growth EBIT)*, *Price To Book Value (PBV)*, *Time Interest Earned (TIE)*, dan *Firm Size (Ukuran Perusahaan)* Terhadap *Return Saham* pada Perusahaan Manufaktur Sektor Industri Barang Konsumsi yang Listing Di Bursa Efek Indonesia Periode Tahun 2014 - 2018

ABSTRAK

Penelitian ini untuk mengetahui pengaruh *Growth Earning Before Interest and Taxes (Growth EBIT)*, *Price to Book Value (PBV)*, *Time Interest Earned (TIE)*, dan *Firm Size (Ukuran Perusahaan)* terhadap *Return Saham*. Objek penelitian ini adalah Laporan Keuangan perusahaan manufaktur sektor barang dikonsumsi yang tercatat di Bursa Efek Indonesia (BEI) Periode Tahun 2014 – 2018. Jumlah sample yang diteliti sebanyak 110 data dengan menggunakan pendekatan deskriptif kuantitatif. Analisis data yang digunakan adalah analisis statistik dalam bentuk uji regresi linear berganda. Hasil dari penelitian ini menunjukkan bahwa *Growth EBIT* dan *PBV* berpengaruh positif terhadap *Return Saham*. Secara terpisah *TIE* dan *Firm Size* tidak berpengaruh terhadap *Return Saham*. Sedangkan secara simultan menunjukkan bahwa *Growth Earning Before Interest and Taxes (Growth EBIT)*, *Price to Book Value (PBV)*, *Time Interest Earned (TIE)*, dan *Firm Size (Ukuran Perusahaan)* berpengaruh terhadap *Return Saham*.

Kata Kunci: *Growth Earning Before Interest and Taxes (Growth EBIT)*, *Price to Book Value (PBV)*, *Time Interest Earned (TIE)*, *Firm Size (Ukuran Perusahaan)*, *Return Saham*

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The Effect of Growth Earning Before Interest And Taxes (Growth EBIT), Price To Book Value (PBV), Time Interest Earned (TIE), and Firm Size on Stock Return of Manufacturing Companies of Consumed Goods Sector Which Are Listed On The Indonesia Stock Exchange Period For 2014 - 2018

ABSTRACT

This study is to determine the effect of Growth EBIT, Price to Book Value, Time Interest Earned, and Firm Size on Stock Return. The object of this research is the Financial Statements of manufacturing companies of consumed goods sector which are listed on the Indonesia Stock Exchange (IDX) period for 2014 - 2018. The number of samples examined was 110 data using a quantitative descriptive approach. Analysis of the data used is statistical analysis in the form of multiple linear regression tests. The results of this study indicate that Growth Earning Before Interest Taxes and Price to Book Value positive influences Stock Return. Separately no significant effect is found from Time Interest Earned and Firm Size on Stock Return. Whereas simultaneously shows that Growth Earning Before Interest Taxes, Price to Book Value, Time Interest Earned, and Firm Size affect on the Stock Return.

Keywords: *Growth EBIT, Price to Book Value, Time Interest Earned, Firm Size, Stock Return*



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