

ANALISIS PENGARUH EARNING PER SHARE, PRICE EARNING RATIO DAN RETURN ON EQUITY, TERHADAP HARGA SAHAM PERUSAHAAN YANG TERDAFTAR DI JAKARTA ISLAMIC INDEX

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ABSTRAK

Penelitian ini bertujuan untuk mengetahui apakah pengaruh Earning Per Share terhadap Harga Saham, Price Earning Ratio terhadap Harga Saham, dan Return On Equity terhadap Harga Saham pada Perusahaan di JII tahun 2009-2013. Data yang diperoleh sebanyak 9 Perusahaan dengan kurun waktu 2009-2013 dan dihubungkan dengan 4 variabel penelitian, yaitu 3 variabel independen : *Earning Per Share*, *Price Earning Ratio* dan *Return On Equity* dan 1 Variabel dependen : Harga Saham. Metode analisis data yang digunakan adalah uji normalitas, uji multikolinearitas, uji heteroskedastisitas, uji autokorelasi, uji determinasi, uji t, dan uji F.

Hasil penelitian ini menunjukkan bahwa: (1) Variabel *Earning Per Share* berpengaruh terhadap Harga Saham, (2) Variabel *Price Earning Ratio* berpengaruh terhadap Harga Saham, (3) Variabel *Return On Equity* berpengaruh terhadap Harga Saham dan (4) untuk hasil uji F, *Earning Per Share*, *Price Earning Ratio* dan *Return On Equity* secara bersama-sama berpengaruh signifikan terhadap Harga Saham.

Kata kunci: Harga Saham, *Earning Per Share*, *Price Earning Ratio* dan *Return On Equity*

ANALYSIS OF EARNING PER SHARE, PRICE EARNING RATIO, AND RATIO ON EQUITY ON STOCK PRICE ON COMPANY IN JII

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ABSTRACT

This study aims to determine the influence the Earning Per Share, Price Earning Ratio, and Return On Equity on Stock Price and to determine the influence of the Earning Per Share, Price Earning Ratio, and Return On Equity to the stock price on Company in JII periode 2009 to 2013. Data obtained as many as 9 companies with the periode 2009 to 2013 and linked to the 4 variables of the study, namely: 3 independent variables: Earning Per Share, Price Earning Ratio, and Return On Equity and 1 dependent variables: Stock Price. Data analysis methods used are test for normality, multicollinearity test, heteroskedastisitas test, autocorrelation test, a test of determination, t test and F test.

The results showed that:, (1) Variable Earning Per Share affect Stock Price, (2) Variable Price Earning Ratio affect the Stock Price, (3) Return On Equity affect the Stock Price, and (4) for the F test results, Earning Per Share, Price Earning Ratio, and Return On Equity simultaneously affect significant impact on Stock Price.

Keywords: Earning Per Share, Price Earning Ratio, and Return On Equity and Stock Price.