

**PENGARUH *EARNING PER SHARE* (EPS), *RETURN ON EQUITY* (ROE),
DAN *RETURN ON ASSET* (ROA) TERHADAP HARGA SAHAM
(Studi Kasus pada Perusahaan Manufaktur yang terdaftar di
Bursa Efek Indonesia (BEI) Periode 2009-2013)**

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ABSTRAK

Penelitian ini bertujuan untuk mengetahui tingkat dan pengaruh *Earning Per Share* (EPS), *Return On Equity* (ROE), dan *Return On Asset* (ROA) terhadap Harga Saham. Data yang digunakan dalam penelitian ini adalah data sekunder dari laporan keuangan tahunan 14 perusahaan manufaktur yang *go public*. Metode analisis yang digunakan adalah analisis asumsi klasik, analisis regresi berganda, analisis korelasi, analisis koefisien determinasi, uji hipotesis secara parsial dan simultan.

Kondisi *Earning Per Share* (EPS), *Return On Equity* (ROE), dan *Return On Asset* (ROA) pada perusahaan manufaktur periode 2009-2013 berfluktuasi, dan harga saham perusahaan manufaktur periode 2009-2013 juga berfluktuasi.

Hasil penelitian ini menunjukkan bahwa persamaan regresi linier berganda yang terbentuk adalah EPS, ROE, dan ROA memiliki hubungan positif terhadap Harga Saham, koefisien korelasi secara simultan sebesar 0,752, dan koefisien determinasi sebesar 0,565 dan signifikan. Maka dapat disimpulkan bahwa secara simultan EPS, ROE, dan ROA berpengaruh terhadap Harga Saham. Sebaiknya, perusahaan manufaktur yang *go public* meningkatkan tingkat EPS, ROE, ROA agar Harga Saham perusahaan meningkat.

Kata Kunci: *Earning Per Share* (EPS), *Return On Equity* (ROE), *Return On Asset* (ROA), Harga Saham.

***THE INFLUENCE OF EARNING PER SHARE (EPS), RETURN ON EQUITY (ROE), AND RETURN ON ASSET (ROA) TO STOCK PRICE
(Case on Manufactur Sector Go Public in Indonesian Stock Exchange
Period 2009-2013)***

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ABSTRACT

This study aims to determine the rate and effect of Earning Per Share (EPS), Return On Equity (ROE), and Return On Asset (ROA) to Stock Price. Data used in this study are secondary data from annual financial reports of 14 manufacturs company that go public. Method of analysis used are multiple linear regression analysis, classic assumption analysis, correlation analysis, coefficient of determination analysis, partial hypothesis testing, and simultaneous hypothesis testing.

Condition of Earning Per Share (EPS), Return On Equity (ROE), and Return On Asset (ROA) of manufactur company that go public in period 2009-2013 were fluctuated, also the stock price of manufactur company.

The result showed that multiple linear regression equation was formed on EPS, ROE, and ROA have a possitive relation to stock price, simultaneous correlation coefficient was 0.752, coeffisien of determination was 0.565 and significant. It can be concluded simultaneous EPS, ROE, and ROA has effect on stock price. The manufactur company that go public should maintaining EPS, ROE, and ROA to increase stock price.

Keywords: Earning Per Share (EPS), Return On Equity (ROE), Return On Asset (ROA), Stock Price.