

ABSTRAK

Nama : Nur Solehah
Program Studi : Manajemen
Judul : Pengaruh *Return On Equity* (ROE) dan *Earning Per Share* (EPS)
Terhadap Harga Saham Pada Industri Barang Konsumsi Di Bursa
Efek Indonesia Periode 2015-2018

Penelitian ini bertujuan untuk mengetahui, menjelaskan, menganalisis, dan membahas pengaruh *Return On Equity* (ROE) dan *Earning Per Share* (EPS) terhadap harga saham secara parsial dan simultan. Penelitian dilakukan dengan menggunakan metode deskriptif dan verifikatif. Analisis data menggunakan regresi linear berganda. Sampel yang digunakan adalah perusahaan sektor industri barang konsumsi yang terdaftar di Bursa Efek Indonesia untuk periode 2015-2018 yang memenuhi kriteria pada *purposive sampling*. Berdasarkan hasil uji yang telah dilakukan didapatkan hasil bahwa secara parsial *Return On Equity* (ROE) berpengaruh positif dan signifikan terhadap harga saham dengan koefisien determinasi sebesar 87,9%. Dan *Earning Per Share* (EPS) juga berpengaruh positif dan signifikan terhadap harga saham dengan koefisien determinasi sebesar 80,1%. Secara simultan *Return On Equity* (ROE) dan *Earning Per Share* (EPS) berpengaruh terhadap harga saham dengan koefisien determinasi sebesar 66%.

Kata kunci : *Return On Equity* (ROE), *Earning Per Share* (EPS), dan Harga Saham

ABSTRACT

Name : Nur Solehah
Study Program : Managemen
Title : The Effect of Return On Equity (ROE) and Earning Per Share (EPS) On Stock Price On Consumer Goods Industry In Indonesia Stock Exchange

This study aims to determine, explain, analyze, and discuss the effect of Return On Equity (ROE) and Earning Per Share (EPS) on stock prices partially and simultaneously. The research was conducted using descriptive and verification methods. Data analysis using multiple linear regression. The sample used is the consumer goods industrial sector companies listed on the Indonesia Stock Exchange for the 2015-2018 period that meet the criteria for purposive sampling. Based on the results of the tests that have been carried out, the results show that partially Return On Equity (ROE) has a positive and significant effect on stock prices with a coefficient of determination of 87.9%. And Earning Per Share (EPS) also has a positive and significant effect on stock prices with a coefficient of determination of 80.1%. Simultaneously Return On Equity (ROE) and Earning Per Share (EPS) affect stock prices with a coefficient of determination of 66%.

Keywords: Return On Equity (ROE), Earning Per Share (EPS), and Stock Price

