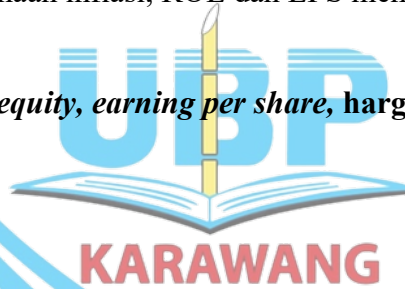


ABSTRAK

Harga saham mengalami penurunan drastis pada masa pandemi COVID-19 yaitu pada tahun 2020 dibandingkan lima tahun sebelumnya 2016-2020. Fenomena yang terjadi pada harga saham juga dialami oleh inflasi, ROE dan EPS. Penelitian ini bertujuan untuk mengkaji dan menganalisis pengaruh inflasi, ROE dan EPS terhadap harga saham serta mengetahui besaran masing-masing variabel penelitian. Penelitian ini adalah jenis penelitian kuantitatif dengan pengolahan data sekunder pada SPSS 16 serta menggunakan metode deskriptif dan verifikatif. Populasi penelitian yaitu perusahaan LQ 45 periode 2016-2020 dengan jumlah sampel sebanyak 130 data. Teknik analisis data dengan analisis regresi linear berganda dan pengujian hipotesis menggunakan uji-t dan uji F. Hasil uji statistik deskriptif menunjukkan bahwa setiap variabel mengalami perubahan selama periode penelitian inflasi dalam kategori ringan, ROE memiliki rata-rata 12,36% dan EPS rata-rata sebesar Rp 271. Berdasarkan hasil uji-t hanya EPS yang mempengaruhi harga saham, sedangkan secara bersamaan inflasi, ROE dan EPS mempengaruhi harga saham. Kata kunci: Inflasi, ROE, EPS.

Kata kunci: inflasi, *return on equity*, *earning per share*, harga saham.



ABSTRACT

Stock prices experienced a drastic decline during COVID-19 pandemic, namely in 2020 compared to the previous five years 2016-2020. The phenomenon that occurs in stock prices is also experienced by inflation, ROE and EPS. The purpose of this research was to examine and analyze the effect of inflation, ROE and EPS on stock prices and to determine the magnitude of each research variable. This research is a type of quantitative research with secondary data processing on SPSS 16 and using descriptive and verification methods. The research population is LQ 45 company 2016-2020 period with a total sample is 130 data. The data analysis technique used multiple linear regression analysis and hypothesis testing using t-test and F-test. The result of descriptive statistical test showed that each variable experienced changes during the inflation study period in the mild category, ROE had an average 12,36% and EPS average Rp 271. Based on the result of the t-test only EPS has an effect on stock prices, while simultaneously inflation, ROE and EPS have an effect on stock prices.

Keywords: *inflation, return on equity, earnings per share, closing price.*

