

**Judul Penelitian :** Pengaruh *Earning Per Share (EPS)*, *Price To Earning Ratio (PER)*, *Price To Book Value (PBV)*, *Return On Equity (ROE)* dan *Debt To Equity Ratio (DER)* Terhadap Harga Saham Pada Perusahaan Sub Sektor Transportasi Yang Terdaftar di Bursa Efek Indonesia Periode 2015-2019

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### Abstraks

Harga saham merupakan faktor yang sangat penting dan harus diperhatikan oleh para investor dalam melakukan investasi, dikarenakan harga saham menunjukkan nilai suatu perusahaan. Tujuan penelitian ini adalah untuk mengetahui pengaruh *Earning Per Share*, *Price to Earning Ratio*, *Price to Book Value*, *Return On Equity* dan *Debt to Equity Ratio* terhadap harga saham pada perusahaan sub sektor transportasi yang terdaftar di Bursa Efek Indonesia periode 2015-2019.

Pendekatan yang digunakan dalam penelitian ini adalah pendekatan asosiatif. Pemilihan sampel dilakukan dengan metode *purposive sampling* dan menggunakan data sekunder melalui laporan keuangan. Metode analisis yang digunakan adalah regresi data panel yang meliputi *cross section* dan *time series*. Semua data yang terkumpul dilakukan pengolahan data dengan bantuan *E-views 9* untuk menganalisis data.

Berdasarkan hasil penelitian uji t variabel *Earning Per Share* dan *Price to Book Value* berpengaruh signifikan terhadap harga saham, sedangkan variabel *Price to Earning Ratio*, *Return On Equity* dan *Debt to Equity Ratio* berpengaruh tidak signifikan. Hasil uji F variabel *Earning Per Share*, *Price to Earning Ratio*, *Price to Book Value*, *Return On Equity* dan *Debt to Equity Ratio* berpengaruh terhadap harga saham dan dapat menjelaskan harga saham pada perusahaan transportasi yang terdaftar di Bursa Efek Indonesia periode 2015-2019 sebesar 90%.

**Kata kunci:** *Earning Per Share (EPS)*, *Price to Earning Ratio (PER)*, *Price to Book Value (PBV)*, *Return On Equity (ROE)*, *Debt to Equity Ratio (DER)* dan Harga Saham

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### ***Abstract***

*The stock price is a very important factor and must be considered by investors in investing, because the stock price shows the value of a company. The purpose of this study was to determine the effect of Earning Per Share, Price to Earning Ratio, Price to Book Value, Return On Equity and Debt to Equity Ratio on stock prices in transportation sub-sector companies listed on the Indonesia Stock Exchange for the 2015-2019 period.*

*The approach used in this study is an associative approach. The sample selection was done by purposive sampling method and using secondary data through financial statements. The analytical method used is panel data regression which includes cross section and time series. All data collected was processed by data processing with the help of E-views 9 to analyze the data.*

*Based on the results of the t test, the Earning Per Share and Price to Book Value variables have a significant effect on stock prices, while the Price to Earning Ratio, Return On Equity and Debt to Equity Ratio variables have no significant effect. The results of the F test of the Earning Per Share, Price to Earning Ratio, Price to Book Value, Return On Equity and Debt to Equity Ratio variables affect stock prices and can explain stock prices in transportation companies listed on the Indonesia Stock Exchange for the 2015-2019 period of 90 %. Keywords: Earning Per Share (EPS), Price to Earning Ratio (PER), Price to Book Value (PBV), Return On Equity (ROE), Debt to Equity Ratio (DER) and Stock Price*

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