

ABSTRAK

Skripsi dengan judul “Pengaruh *Earning Per Share (EPS)*, *Price Earning Ratio (PER)*, *Price to Book Value (PBV)* dan *Debt to Equity Ratio (DER)* Terhadap Harga Saham Pada Perusahaan Keuangan Sub Sektor Bank yang Terdaftar di Bursa Efek Indonesia pada Tahun 2021” ini ditulis oleh Findi Maulidatur Rizqiyah, NIM 12406183090, Program Studi Manajemen Keuangan Syariah, Jurusan Bisnis dan Manajemen, Fakultas Ekonomi dan Bisnis Islam, UIN Sayyid Ali Rahmatullah Tulungagung, dengan pembimbing oleh Wahyu Dwi Warsitasari, M. Pd.

Penelitian ini dilatarbelakangi oleh beberapa indikator antara lain: 1) Terdapat perbedaan nilai *Earning Per Share (EPS)* antara perusahaan satu dengan yang lain. 2) Terdapat perbedaan nilai *Price Earning Ratio (PER)* antara perusahaan satu dengan yang lain. 3) Terdapat perbedaan nilai *Price to Book Value (PBV)* antara perusahaan satu dengan yang lain. 4) Terdapat perbedaan nilai *Debt to Equity Ratio (DER)* antara perusahaan satu dengan yang lain. 5) Terdapat perbedaan nilai Harga Saham antara perusahaan satu dengan yang lain.

Penelitian ini bertujuan untuk menguji (1) Pengaruh *Earning Per Share (EPS)*, *Price Earning Ratio (PER)*, *Price to Book Value (PBV)* dan *Debt to Equity Ratio (DER)* terhadap Harga Saham pada Perusahaan Keuangan Sub Sektor Bank yang Terdaftar di Bursa Efek Indonesia (BEI) pada Tahun 2021, (2) Pengaruh *Earning Per Share (EPS)* terhadap Harga Saham, (3) Pengaruh *Price Earning Ratio (PER)*, (4) Pengaruh *Price to Book Value (PBV)* terhadap Harga Saham, dan (5) Pengaruh *Debt to Equity Ratio (DER)* Terhadap Harga Saham pada Perusahaan Keuangan Sub Sektor Bank yang Terdaftar di Bursa Efek Indonesia (BEI) pada Tahun 2021.

Teknik yang digunakan dalam pengambilan sampel pada penelitian ini adalah Sampling Jenuh. Sampel yang di ambil yaitu Harga Saham pada Perusahaan Keuangan Sub Sektor Bank yang terdaftar di BEI pada tahun 2021. Dengan jumlah Populasi sebanyak 47 perusahaan. Metode analisis yang digunakan yaitu analisis regresi linier berganda perlu pengujian asumsi klasik yang meliputi, uji Multikolinieritas, uji Normalitas, uji heteroskedastisitas, dan uji autokorelasi.

Hasil penelitian ini menunjukkan bahwa: Secara Parsial (1) EPS berpengaruh signifikan terhadap Harga Saham, (2) PER berpengaruh signifikan terhadap Harga Saham, (3) PBV berpengaruh signifikan terhadap Harga Saham, (4) DER tidak berpengaruh signifikan terhadap Harga Saham. (5) Sedangkan, secara simultan EPS, PER, PBV, dan DER berpengaruh signifikan terhadap harga saham pada Perusahaan Keuangan Sub Sektor Bank yang Terdaftar di Bursa Efek Indonesia (BEI) pada Tahun 2021.

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

ABSTRACT

Thesis with the title “The Effect of Earning Per Share (EPS), Price Earning Ratio (PER), Price to Book Value (PBV) and Debt to Equity Ratio (DER) on Stock Prices in Bank Sub-Sector Financial Companies Listed on the Indonesia Stock Exchange in Year 2021” written by Findi Maulidatur Rizqiyah, NIM 12406183090, Sharia Financial Management Study Program, Department of Business and Management, Faculty of Islamic Economics and Business, UIN Sayyid Ali Rahmatullah Tulungagung, with guidance by Wahyu Dwi Warsitasari, M. Pd.

This research is motivated by several indicators, including: 1) There are differences in the value of Earning Per Share (EPS) between one company and another. 2) There is a difference in the value of the Price Earning Ratio (PER) between one company and another. 3) There is a difference in Price to Book Value (PBV) between one company and another. 4) There is a difference in the value of the Debt to Equity Ratio (DER) between one company and another. 5) There is a difference in the value of the Share Price between one company and another.

This study aims to examine (1) the effect of Earning Per Share (EPS), Price Earning Ratio (PER), Price to Book Value (PBV) and Debt to Equity Ratio (DER) on Stock Prices in Financial Companies Sub-Sector Banks Listed in Indonesia Stock Exchange (IDX) in 2021, (2) Effect of Earning Per Share (EPS) on Stock Prices, (3) Effect of Price Earning Ratio (PER), (4) Effect of Price to Book Value (PBV) on Stock Prices, and (5) The Effect of Debt to Equity Ratio (DER) on Stock Prices in Financial Companies Sub-Sector Banks Listed on the Indonesia Stock Exchange (IDX) in 2021.

The technique used in sampling in this study is saturated sampling. The sample taken is the stock price of the Bank Sub-Sector Financial Companies listed on the IDX in 2021. With a total population of 47 companies. The analytical method used is multiple linear regression analysis, it is necessary to test classical assumptions which include multicollinearity test, normality test, heteroscedasticity test, and autocorrelation test.

The results of this study indicate that: Partially (1) EPS has a significant effect on stock prices, (2) PER has a significant effect on stock prices, (3) PBV has a significant effect on stock prices, (4) DER has no significant effect on stock prices. (5) Meanwhile, simultaneously EPS, PER, PBV, and DER have a significant effect on stock prices in Bank Sub-Sector Financial Companies Listed on the Indonesia Stock Exchange (IDX) in 2021.

Keywords: Earning Per Share (EPS), Price Earning Ratio (PER), Price to Book Value (PBV), Debt to Equity Ratio (DER), and Stock Price