

ABSTRAK

Skripsi dengan judul “Pengaruh *Return On Equity*, *Debt to Equity Ratio*, dan *Price Earning Ratio* terhadap Harga Saham Perusahaan Manufaktur Sektor Makanan dan Minuman yang Terdaftar di Bursa Efek Indonesia Periode 2019-2022” penelitian ini ditulis oleh Sitinur Hanifah, NIM. 126406202194, Pembimbing Nadia Roosmalita Sari, S.Pd., M.Kom.

Penelitian ini bertujuan (1) untuk menguji pengaruh *Return On Equity* (ROE) terhadap harga saham di bursa efek Indonesia periode 2019-2022, (2) untuk menguji *Debt to Equity Ratio* (DER) terhadap harga saham di bursa efek Indonesia periode 2019-2022, dan (3) untuk menguji *Price Earning Ratio* (PER) terhadap harga saham di bursa efek Indonesia tahun 2019-2022. Penelitian ini menggunakan pendekatan kuantitatif dan jenis penelitian asosiatif dengan teknik analisis uji asumsi klasik dan regresi data panel. Data yang digunakan yaitu data sekunder yang diperoleh dari data publikasi website resmi Bursa Efek Indonesia (BEI) dan Perusahaan terkait. Menggunakan Eviews 12 sebagai alat pengujian hipotesis.

Hasil pengujian hipotesis menggunakan uji t menunjukkan bahwa variabel (1) *Return On Equity* (ROE) berpengaruh terhadap harga saham di bursa efek Indonesia, (2) *Debt to Equity Ratio* (DER) tidak berpengaruh terhadap harga saham di bursa efek Indonesia. (3) *Price Earning Ratio* (PER) tidak berpengaruh terhadap harga saham di bursa efek Indonesia. Kemudian melalui uji f dapat diketahui bahwa variabel *Return On Equity* (ROE), *Debt to Equity Ratio* (DER), dan *Price Earning Ratio* (PER) secara bersama-sama berpengaruh terhadap harga saham di bursa efek Indonesia. Hasil analisis koefisien determinasi menunjukkan angka *R-Square* sebesar 98,01% variabel harga saham di pengaruhi oleh *Return On Equity* (ROE), *Debt to Equity Ratio* (DER), dan *Price Earning Ratio* (PER). Sedangkan sisanya 0,19% di pengaruhi oleh variabel lain diluar ketiga variabel yang digunakan dalam penelitian.

Kata kunci: Harga Saham, *Return On Equity*, *Debt to Equity Ratio*, *Price Earning Ratio*

ABSTRACT

The thesis with the title "The Influence of Return on Equity, Debt to Equity Ratio, and Price Earning Ratio on Share Prices of Manufacturing Companies in the Consumer Goods Industry Sector Listed on the Indonesian Stock Exchange for the 2019-2022 Period" was written by Sitinur Hanifah, NIM. 126406202194, Supervisor Nadia Roosmalita Sari, S.Pd., M.Kom.

This research aims (1) to test the effect of Return On Equity (ROE) on share prices on the Indonesian stock exchange for the 2019-2022 period, (2) to test the Debt to Equity Ratio (DER) on share prices on the Indonesian stock exchange for the 2019-2022 period, and (3) to test the Price Earning Ratio (PER) of share prices on the Indonesian stock exchange in 2019-2022. This research uses a quantitative approach and associative research type with classical assumption test analysis techniques and panel data regression. The data used is secondary data obtained from published data on the official website of the Indonesia Stock Exchange (BEI) and related companies. Using Eviews 12 as a hypothesis testing tool.

The results of hypothesis testing using the t test show that the variables (1) Return On Equity (ROE) have an effect on stock prices on the Indonesian stock exchange, (2) Debt to Equity Ratio (DER) have no effect on stock prices on the Indonesian stock exchange. (3) Price Earning Ratio (PER) has no effect on share prices on the Indonesian stock exchange. Then, through the f test, it can be seen that the variables Return On Equity (ROE), Debt to Equity Ratio (DER), and Price Earning Ratio (PER) together have an influence on share prices on the Indonesian stock exchange. The results of the analysis of the coefficient of determination show that the R-Square figure is 98.01%. The share price variable is influenced by Return On Equity (ROE), Debt to Equity Ratio (DER), and Price Earning Ratio (PER). Meanwhile, the remaining 0.19% is influenced by other variables outside the three variables used in the research.

Keywords: *Share Price, Return On Equity, Debt to Equity Ratio, Price Earning Ratio*