ABSTRAK

Skripsi dengan judul "Pengaruh EPS, PBV, DER, DAN ROA terhadap Harga Saham pada Perusahaan Sektor Makanan dan Minuman yang Terdaftar di BEI Tahun 2020-2023" ini ditulis oleh Nadya Ekyta Rahmadhani, NIM. 126406211041, dengan pembimbing Ana Muntadhirotul Maghfiroh, M.Pd.

Kata Kunci: EPS, PBV, DER, ROA, dan Harga Saham

Penelitian ini dilatarbelakangi oleh sebuah fenomena pengaruh rasio keuangan terhadap harga saham perusahaan yang terdaftar di sektor makanan dan minuman di Bursa Efek Indonesia selama periode 2020-2023, dengan fokus pada periode saat pandemi Covid-19. Latar belakang penelitian ini didasari oleh pentingnya pemahaman investor terhadap kinerja keuangan perusahaan, terutama dalam kondisi pasar yang fluktuatif akibat dampak pandemi.

Tujuan penelitian ini diharapkan mampu memberi sumbangsih keilmuan tentang (1) Untuk menguji pengaruh *Earning Per Share* terhadap harga saham perusahaan sektor makanan dan minuman (2) Untuk menguji pengaruh *Price to Book Value* terhadap harga saham perusahaan sektor makanan dan minuman (3) Untuk menguji pengaruh *Debt to Equity Ratio* terhadap harga saham perusahaan sektor makanan dan minuman (4) Untuk menguji pengaruh *Return On Assets* terhadap harga saham perusahaan sektor makanan dan minuman (5) Untuk menguji pengaruh *Earning Per Share, Price to Book Value, Debt to Equity Ratio, Return On Assets* terhadap harga saham perusahaan sektor makanan dan minuman.

Dalam penelitian ini menggunakan pendekatan kuantitatif dengan jenis asosiatif. Metode pengumpulan data yang digunakan yaitu data sekunder yang diakses dari laporan keuangan tahunan oleh situs Bursa efek Indonesia. Teknik pengumpulan data yang digunakan yaitu *purposive sampling* dengan populasi sebanyak 95 perusahaan dan sampel sebanyak 19 perusahaan. Metode analisis data berupa regresi data panel yang diolah menggunakan software *E-views* 9.

Hasil Penelitian secara parsial variabel *Earning Per Share* dan *Price to Book Value* berpengaruh positif terhaadap harga saham dan variabel *Debt to equity Ratio* berpengaruh negative terhadap harga saham. Sedangkan variabel *Return On Assets* tidak berpengaruh terhadap harga saham. Secara Simultan menunjukkan bahwa variabel *Earning Per Share, Price to Book Value, Debt to Equity Ratio, Return On Assets* berpengaruh terhadap harga saham.

ABSTRACT

The thesis entitled "The Effect of EPS, PBV, DER, AND ROA on Stock Prices in Food and Beverage Sector Companies Listed on the IDX in 2020-2023" was written by Nadya Ekyta Rahmadhani, NIM. 126406211041, with supervisor Ana Muntadhirotul Maghfiroh, M.Pd.

Keywords: EPS, PBV, DER, ROA, and Stock Prices

This research is motivated by a phenomenon of the influence of financial ratios on stock prices of companies listed in the food and beverage sector on the Indonesia Stock Exchange during the 2020-2023 period, with a focus on the period during the Covid-19 pandemic. The background of this research is based on the importance of investors' understanding of the company's financial performance, especially in fluctuating market conditions due to the impact of the pandemic.

The purpose of this study is expected to be able to contribute to the science of (1) To test the effect of Earning Per Share on the stock price of food and beverage sector companies (2) To test the effect of Price to Book Value on the stock price of food and beverage sector companies (3) To test the effect of Debt to Equity Ratio on the stock price of food and beverage sector companies (4) To test the effect of Return On Assets on the stock price of food and beverage sector companies (5) To test the effect of Earning Per Share, Price to Book Value, Debt to Equity Ratio, Return On Assets on the stock price of food and beverage sector companies.

This study uses a quantitative approach with an associative type. The data collection method used is secondary data accessed from the annual financial report by the Indonesia Stock Exchange website. The data collection technique used is purposive sampling with a population of 95 companies and a sample of 19 companies. The data analysis method is in the form of panel data regression processed using E-views 9 software.

The partial results of the study show that the Earning Per Share and Price to Book Value variables have a positive effect on stock prices and the Debt to Equity Ratio variable has a negative effect on stock prices. While the Return On Assets variable has no effect on stock prices. Simultaneously, it shows that the Earning Per Share, Price to Book Value, Debt to Equity Ratio, Return On Assets variables have an effect on stock prices.