

ABSTRAK

Penelitian ini bertujuan untuk mengetahui pengaruh Earnings per Share (EPS), Return on Asset (ROA), dan Return on Equity (ROE) terhadap Harga Saham pada sektor perbankan dalam indeks LQ45 di Bursa Efek Indonesia. Populasi yang digunakan dalam penelitian ini adalah perusahaan perbankan dalam indeks LQ45 yang terdaftar di Bursa Efek Indonesia dari tahun 2017 – 2021 sebanyak 5 dari 47 emiten perusahaan perbankan. Data yang digunakan dalam penelitian berupa data sekunder. Adapun alat analisis yang digunakan dalam penelitian ini adalah analisis kuantitatif, analisis regresi data panel, tahapan regresi data panel, Teknik pemilihan model, uji kelayakan model, uji hipotesis, koefisien determinasi, dan interpretasi model. Hasil penelitian ini mengindikasikan bahwa Earnings per Share (EPS) berpengaruh signifikan terhadap Harga Saham. Return on Asset (ROA) berpengaruh signifikan terhadap Harga Saham, Return on Equity (ROE) tidak berpengaruh signifikan terhadap Harga Saham,

Kata Kunci : Earnings per Share (EPS), Return on Asset (ROA), Return on Equity (ROE), Harga Saham.



ABSTRACT

This study aimed to determine the influence of Earnings per Share (EPS), Return on Assets (ROA), and Return on Equity (ROE) on stock prices in the banking sector in the LQ45 index on the Indonesia Stock Exchange. The population used in this research was banking companies in the LQ45 index listed on the Indonesia Stock Exchange from 2017 - 2021 as many as 5 out of 47 listed banking companies. The data used in this research was secondary data. The analytical tools used in this study were quantitative analysis, panel data regression analysis, panel data regression stages, model selection techniques, model feasibility tests, hypothesis testing, coefficient of determination, and model interpretation. The results of this study indicated that Earnings per Share (EPS) had a significant influence on stock prices. Return on Assets (ROA) had a significant influence on Stock Prices, Return on Equity (ROE) had no significant influence on Stock Prices,

Keywords: Earnings per Share (EPS), Return on Assets (ROA), Return on Equity (ROE), Stock Prices.

