

ABSTRAK

Rizka Apriani. 2022. Pengaruh *Return On Investment* (ROI), *Earning Per Share* (EPS), dan *Return On Equity* (ROE) Terhadap Harga Saham Pada Perusahaan Sub Sektor Semen yang Terdaftar Di Bursa Efek Indonesia (BEI) Tahun 2013-2020. Di bimbing oleh **Ibu Ervin Mardalena, S.E., M.Si.** dan **Bapak Darman Syafe'i, S.E., M.Si.**

Penelitian ini membahas tentang pengaruh *Return On Investment* (ROI), *Earning Per Share* (EPS), dan *Return On Equity* (ROE) Terhadap Harga Saham Pada Perusahaan Yang Terdaftar Di Bursa Efek Indonesia (BEI). Jumlah sampel penelitian ini sebanyak 5 perusahaan periode 2013-2020 yang ditentukan dengan menggunakan metode purposive sampling. Metode analisis yang digunakan adalah regresi data panel. Dari hasil analisis diperoleh persamaan regresi menunjukkan $Y = 5576.329 - 7.441121X_1 + 3.631024X_2 + 21.03089X_3$. Hasil penelitian menunjukkan bahwa secara parsial untuk variabel *Return On Investment* (X1) pada $t_{hitung} < t_{tabel}$ atau $-0,171654 < 2,02809$, maka keputusannya H_0 diterima dan H_a ditolak artinya *Return On Investment* tidak berpengaruh signifikan terhadap Harga Saham pada perusahaan Sub Sektor Semen yang Terdaftar di BEI. Dan variabel *Earning Per Share* (X2) diperoleh nilai $t_{hitung} < t_{tabel}$ atau $1,936216 < 2,02809$, maka keputusannya H_0 diterima dan H_a ditolak artinya *Earning Per Share* tidak berpengaruh signifikan terhadap Saham pada perusahaan Sub Sektor Semen yang Terdaftar di BEI. Dan variabel *Return On Equity* (X3) diperoleh nilai $t_{hitung} < t_{tabel}$ atau $0,391440 < 2,02809$, maka keputusannya H_0 diterima dan H_a ditolak artinya *Return On Equity* tidak berpengaruh signifikan terhadap Saham pada perusahaan Sub Sektor Semen yang Terdaftar di BEI. Berdasarkan uji F diperoleh nilai $F_{hitung} > F_{tabel}$ atau $97.18 > 2,87$ artinya *Return On Investment* (ROI), *Earning Per Share* (EPS), dan *Return On Equity* (ROE) berpengaruh signifikan secara simultan terhadap Saham pada perusahaan Sub Sektor Semen yang Terdaftar di BEI. Nilai Adjusted R-square sebesar 0,94. Hal ini menunjukkan bahwa kemampuan variabel *Return On Investment* (ROI), *Earning Per Share* (EPS), dan *Return On Equity* (ROE) dalam menjelaskan variasi naik turunnya Harga Saham sebesar 94% sedangkan 6% dipengaruhi oleh variabel lain yang tidak dimasukkan dalam model regresi pada penelitian.

Kata Kunci: *Return On Investment* (ROI), *Earning Per Share* (EPS), *Return On Equity* (ROE), dan Harga Saham .

ABSTRACT

Rizka Apriani. 2022. The Influence of *Return On Investment* (ROI), *Earning Per Share* (EPS), and *Return On Equity* (ROE) on Share Prices in Cement Sub-Sector Companies Listed on the Indonesia Stock Exchange (IDX) in 2013-2020. Under the guidance of **Ervin Mardalena, S.E., M.Si. and Darman Syafe'i, S.E., M.Si.**

This study discussed the influence of *Return On Investment* (ROI), *Earning Per Share* (EPS), and *Return On Equity* (ROE) on Stock Prices in Companies Listed on the Indonesia Stock Exchange (IDX). The number of samples in this study were 5 companies for the period 2013-2020 which were determined using the purposive sampling method. The analytical method used was panel data regression. From the analysis results, the regression equation shows $Y = 5576.329 - 7.441121X_1 + 3.631024X_2 + 21.03089X_3$. The results showed that partially for the *Return On Investment* (X1) variable at $t_{count} < t_{table}$ or $-0.171654 < 2.02809$, the decision H_0 was accepted and H_a was rejected, meaning that *Return On Investment* had no significant influence on stock prices in the cement sub-sector company. listed on the IDX. And the *Earning Per Share* (X2) variable obtained a value of $t_{count} < t_{table}$ or $1.936216 < 2.02809$, then the decision H_0 was accepted and H_a was rejected, meaning that *Earning Per Share* had no significant influence on shares in the Cement Sub-sector companies listed on the IDX. And the *Return On Equity* (X3) variable obtained a value of $t_{count} < t_{table}$ or $0.391440 < 2.02809$, then the decision H_0 was accepted and H_a was rejected. Based on the F test, the value of $F_{count} > F_{table}$ or $97.18 > 2.87$ means that *Return On Investment* (ROI), *Earning Per Share* (EPS), and *Return On Equity* (ROE) simultaneously had a significant influence on the shares of the Cement Sub-Sector Companies listed in BEI. Adjusted R-square value of 0.94. This showed that the ability of the variables *Return On Investment* (ROI), *Earning Per Share* (EPS), and *Return On Equity* (ROE) in explaining the variation of stock price fluctuations was 94% while 6% was influenced by other variables not included in the regression model. on research.

Keywords: *Return On Investment* (ROI), *Earning Per Share* (EPS), *Return On Equity* (ROE), and Stock Price.