

**PENGARUH *RETURN ON EQUITY* (ROE), *EARNING PER SHARE* (EPS),
DAN *PRICE EARNING RATIO* (PER) TERHADAP *RETURN SAHAM***

**(Studi Empiris pada Perusahaan Sub Sektor Transportasi yang Terdaftar di
Bursa Efek Indonesia periode 2015-2018)**

RINGKASAN

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Penelitian ini bertujuan untuk mengetahui pengaruh *return on equity*, *earning per share*, dan *price earning ratio* terhadap *return saham* pada perusahaan sub sektor transportasi yang terdaftar di Bursa Efek Indonesia periode 2015-2018. Metode penelitian yang digunakan dalam penelitian ini adalah eksplanatori. Data yang digunakan merupakan data sekunder. Populasi dalam penelitian ini adalah seluruh perusahaan sub sektor transportasi yang terdaftar di Bursa Efek Indonesia periode 2015-2018. Pengambilan sampel menggunakan metode *purposive sampling*, yakni teknik pengambilan sampel yang menganggap bahwa seseorang atau sesuatu tersebut memiliki informasi atau karakteristik yang sesuai dengan keperluan penelitiannya. Sehingga diperoleh sampel sebanyak 12 perusahaan dengan total observasi sebanyak 48 data. Metode analisis data menggunakan analisis data panel dan pengujian data dilakukan dengan menggunakan program *E-Views 10*.

Hasil penelitian menunjukkan bahwa secara parsial *return on equity* berpengaruh terhadap *return saham*, *earning per share* berpengaruh terhadap *return saham*, dan *price earning ratio* berpengaruh terhadap *return saham*. Secara simultan *return on equity*, *earning per share*, dan *price earning ratio* berpengaruh terhadap *return saham*. Dengan nilai koefisien determinasi (R^2) sebesar 0.786580 yang berarti bahwa variabilitas variabel dependen yaitu *return saham* dapat dipengaruhi oleh variabel independen yaitu variabel *return on equity*, *earning per share*, dan *price earning ratio* dalam penelitian ini adalah sebesar 78.65%, sedangkan sisanya sebesar 21.35% dipengaruhi oleh variabel-variabel lain di luar model penelitian.

Kata kunci: *Return On Equity*, *Earning Per Share*, *Price Earning Ratio*, *Return Saham*

THE INFLUENCE OF RETURN ON EQUITY (ROE), EARNING PER SHARE (EPS), AND PRICE EARNING RATIO (PER) TO STOCK RETURN

(Empirical Study of Transportation Sub Sector Companies Listed on the Indonesia Stock Exchange for the Periode 2015-2018)

SUMMARY

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This study aims to determine the effect of return on equity, earnings per share, and price earning ratio on stock returns in transportation sub-sector companies listed on the Indonesia Stock Exchange in the period 2015-2018. The research method used in this study is explanatory. The data used is secondary data. The population in this study are all transportation sub-sector companies listed on the Indonesia Stock Exchange in the 2015-2018 period. Sampling uses a purposive sampling method, which is a sampling technique that assumes that someone or something has information or characteristics that are appropriate to the needs of his research. In order to obtain a sample of 12 companies with a total of 48 data observations. The data analysis method uses panel data analysis and data testing is done using the E-Views 10 program.

The results showed that partially return on equity affects stock returns, earnings per share affect stock returns, and price earnings ratio affects stock returns. Simultaneously return on equity, earnings per share, and price earning ratio affect stock returns. With a coefficient of determination (R^2) of 0.786580 which means that the variability of the dependent variable that is stock returns can be influenced by independent variables namely the variable return on equity, earnings per share, and price earning ratio in this study amounted to 78.65%, while the remaining 21.35% influenced by other variables outside the research model.

Keywords: Return On Equity, Earning Per Share, Price Earning Ratio, Stock Return