ABSTRAK

Penelitian ini bertujuan untuk menguji pengaruh *Return On Equity, Earning Per Share* ,dan *Price Earning Ratio* terhadap Harga Saham pada perusahaan LQ45 yang terdaftar di BEI periode 2014-2016. *Return On Equity, Earning Per Share, Price Earning Ratio* dan harga saham di ukur dengan melihat data dalam laporan keuangan. Metode penelitian yang digunakan dalam penelitian ini adalah metode *explanatory*, populasi dalam penelitian ini adalah perusahaan LQ45 yang terdaftar di BEI periode 2014-2016. Teknik penentuan sampel yang digunakan dalam penelitian ini adalah teknik *non probability sampling* dengan metode *purposive sampling*, sehingga sampel dalam penelitian ini berjumlah 35 perusahaan. Teknik analisis yang digunakan adalah uji asumsi klasik, analisis linear berganda, pengujian hipotesis t dan uji hipotesis f menggunakan *Eviews8*. Hasil penelitian menunjukan bahwa variabel-variabel independen, secara parsial variabel *Return On Equity* dan *Earning Per Share* berpengaruh signifikan terhadap harga saham , sedangkan *Price Earning Ratio* tidak berpengaruh signifikan terhadap harga saham. Secara simultan *Return On Equity, Earning Per Share* dan *Price Earning Ratio* berpengaruh terhadap harga saham. Pengaruh *Return On Equity* (ROE), *Earning Per Share* (EPS) dan *Price Earning Ratio* (PER) terhadap harga saham pada perusahaan LQ45 yang terdaftar di Bursa Efek Indonesia (BEI) sebesar 56,3442%, sedangkan 43,6558% sisanya dijelaskan oleh variabel lainnya yang tidak diteliti dalam penelitian ini.

Kata kunci: *Return on Equity, Earning Per Share, Price Earning Ratio*, Harga saham

ABSTRACT

This study aims to examine the effect of Return On Equity, Earning Per Share, and Price Earning Ratio to Share Price at LQ45 companies listed in BEI period 2014-2016. Return On Equity, Earning Per Share, Price Earning Ratio and stock prices are measured by looking at the data in the financial statements. The research method used in this research is explanatory method, the population in this study is LQ45 company listed in BEI period 2014-2016. Determination technique of sample used in this research is technique of non probability sampling with purposive sampling method, so that sample in this research amount 35 company. The analytical techniques used are classical assumption test, multiple linear analysis, hypothesis t test and hypothesis test f using Eviews8. The results showed that the independent variables, the partial variable Return On Equity and Earning Per Share significant effect on stock prices, while Price Earning Ratio does not significantly affect the stock price. Simultaneously Return On Equity, Earning Per Share and Price Earning Ratio effect on stock price. The influence of Return On Equity (ROE), Earning Per Share (EPS) and Price Earning Ratio (PER) on stock price at LQ45 company listed on Indonesia Stock Exchange (BEI) is 56,3442%, while 43,6558% other variables not examined in this study.

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