ABSTRACT

FEBRIANA SUSANTI. The Effect of the Earning Per Share, Return On Equity, and Price Book Value to the Stock Price on the Company's Food and Beverages are Listed in Indonesia Stock Exchange Period 2011-2015. (under the supervision of Dra. Retno Suliati, Akt, MM).

This study aims to determine the effect of Earning Per Share, Return On Equity, and Price Book Value to the stock price, either simultaneously or partially. The sampel used in this study is a food and beverages are listed in Indonesia Stock Exchange for the period 2011 until 2015. Sample technique in this study is using purposive sampling methode.

The methode of data analysis used in this study is normality data test, assumptions classical test, multiple linear regression and for the partial hypothesis t-test, for the simultaneously test we used F-test and the level of significance was 5% andwe used a coefficient determination test as well.

The result of F-test results showed that the variables Earning Per Share, Return On Equity and Price Book Value simultaneously significant of effect on stock prices. From the t-test results showed that the variables Earning Per Share and Price Book Value partially have a significant of influence on stock prices. While variable Return On Equity partially have no significant of effect on stock prices. From the test results coefficient of determination (R 2) obtained 77.6% results can be explained by variations in the variable Earning Per Share, Return On Equity and Price Book Value. While 22.4% is explained by other variables not included in the research model.

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Key Words: Earning Per Share, Return On Equity, Price Book Value, Stock Price