

ABSTRAK

Penelitian ini bertujuan untuk mengetahui pengaruh profitabilitas yang diproksikan dengan EPS (*Earning Per Share*), struktur modal yang diproksikan dengan DER (*Debt to Equity Ratio*), PBV (*Price to Book Value*), TATO (*Total Asset Turn Over*) dan *Corporate Social Responsibility* (CSR) terhadap harga saham perusahaan sektor pertambangan yang terdaftar di Bursa Efek Indonesia periode 2012-2016. (Di bimbing oleh Drs. Sugiyanto, MM).

Populasi pada penelitian ini adalah perusahaan sektor pertambangan yang terdaftar di Bursa Efek Indonesia sebanyak 45 perusahaan. Pemilihan sampel menggunakan teknik purposive sampling. Jumlah sampel pada penelitian ini sebanyak 33 perusahaan. Teknik pengumpulan data yang digunakan dalam penelitian ini adalah metode studi dokumentasi dengan mendapatkan data berupa laporan tahunan lengkap perusahaan. Analisis data yang digunakan adalah analisis deskriptif dilanjutkan dengan uji persyaratan analisis regresi meliputi uji normalitas, uji multikolinieritas, uji autokorelasi, dan uji heteroskedastisitas. Pengujian hipotesis menggunakan teknik analisis regresi berganda, uji F dan uji t.

Berdasarkan hasil penelitian menunjukkan bahwa (1) EPS, DER, PBV, TATO DAN CSR secara bersama-sama berpengaruh terhadap harga saham (2) *Earning per share* (EPS) secara parsial tidak berpengaruh terhadap harga saham; (3) *Debt to equity ratio* (DER) secara parsial berpengaruh negatif terhadap harga saham; (4) *Price to book value* (PBV) secara parsial berpengaruh positif terhadap harga saham; (5) *Total asset turn over* (TATO) secara parsial tidak berpengaruh terhadap harga saham; dan (6) *Corporate social responsibility* (CSR) secara parsial tidak berpengaruh terhadap harga saham.

Kata Kunci : Harga saham, Profitabilitas, Struktur Modal, *Earning per Share* (EPS), *Debt to Equity Ratio* (DER), *Price to Book Value* (PBV), *Total Asset Turn Over* (TATO), *Corporate Social Responsibility* (CSR)

ABSTRACT

This study as a purpose to determine the effect of profitability proxied by EPS (Earning Per Share), capital structure proxied by DER (Debt to Equity Ratio), PBV (Price to Book Value), TATO (Total Asset Turn Over) and Corporate Social Responsibility (CSR) to the stock price of mining sector companies listed in the Indonesia Stock Exchange period 2012-2016. (Supervised by Drs. Sugiyanto, MM).

The population in this research is mining sector companies listed on Indonesia Stock Exchange as many as 45 companies. Sample selection using purposive sampling technique. The number of samples in this study as many as 33 companies. Data collection techniques used in this study is documentation study method by obtaining data in the form of company annual report. Data analysis used was descriptive analysis followed by test requirement of regression analysis including normality test, multicollinearity test, autocorrelation test, and heteroscedasticity test. Hypothesis testing using multiple regression analysis, F test and t test.

Based on the result of research indicate that (1) EPS, DER, PBV, TATO AND CSR jointly influence to stock price (2) Earning per share (EPS) partially no effect to stock price; (3) Debt to equity ratio (DER) partially has a negative effect on stock prices; (4) Price to book value (PBV) partially has a positive effect on stock price; (5) Total asset turnover (TATO) partially has no effect on stock price; and last (6) Corporate social responsibility (CSR) partially does not affect the stock price.

Keywords: *Stock Price, Profitability, Capital Structure, Earning Per Share (EPS), Debt to Equity Ratio (DER), Price to Book Value (PBV), Total Asset Turn Over (TATO), Corporate Social Responsibility (CSR)*