ABSTRAKSI

RIZKI KURNIA HUSAIN. *Pengaruh PER(Price Earning Ratio) dan EVA(Economic Value Added) terhadap Harga Saham Perusahaan Sektor Dasar dan Kimia yang terdaftar di BEI Pada Periode Tahun 2008 – 2011* (dibimbing oleh Bapak MF. Arrozi).

Tujuan penelitian adalah mengetahui pengaruh *independent variable* terhadap *dependent variable* secara parsial maupun simultan. *Independent variable* dalam penelitian ini adalah *PER(Price Earning Ratio)* dan *EVA(Economic Value Added)* sedangkan *dependent variable* berupa Harga Saham.

Sampel penelitian yang digunakan dalam penelitian ini adalah 32 perusahaan sektor dasar dan kimia yang terdaftar di Bursa Efek Indonesia dengan periode waktu tahun 2008-2011.Metode pengambilan sampel adalah*purposive sampling*. Penelitian ini menggunakan analisis regresi berganda untuk menguji hipotesis.

Hasil penelitian menunjukan bahwa: (1) *PER(Price Earning Ratio)* tidakberpengaruh terhadap Harga Saham, (2) *EVA(Economic Value Added)* berpengaruh terhadap Harga Saham, (3) *PER(Price Earning Ratio)* dan *EVA(Economic Value Added)* secara simultan berpengaruh terhadap Harga Saham.

Secara simultan PER dan EVA mempengaruhi harga saham perusahaan dasar dan kimia. Hasil ini menggambarkan bahwa secara bersama-sama PER dan EVA memberikan sinyal positif terhadap harga saham perusahaan dasar dan kimia.

Kata kunci: *PER(Price Earning Ratio), EVA(Economic Value Added)* dan Harga Saham.

ABSTRACT

RIZKI KURNIA HUSAIN. Effect of PER (Price Earning Ratio) and EVA (Economic Value Added) to the Primary Sector Company Stock Price and chemical listed on the Stock Exchange the Period 2008-2011 (led by Mr. MF. Arrozi).

The research objective was to determine the influence of the independent variable on the dependent variable partially or simultaneously. Independent variables in this study were PER (Price Earning Ratio) and EVA (Economic Value Added), while the dependent variable in the form of Stock.

The research sample used in this study were 32 elementary and chemical sector companies listed on the Indonesia Stock Exchange in the period 2008-2011. The sampling method was purposive sampling. This study uses multiple regression analysis to test the hypothesis.

The results showed that: (1) PER (Price Earning Ratio) does not affect the stock price, (2) EVA (Economic Value Added) effect on the price of Shares, (3) PER (Price Earning Ratio) and EVA (Economic Value Added) simultaneously affect the stock price.

PER and EVA simultaneously affect the stock price and the company's basic chemistry. These results illustrate that together PER and EVA positive signal to the stock price and the company's basic chemistry.

Keywords: PER (Price Earning Ratio), EVA (Economic Value Added) and Stock Price.