

ABSTRAK

Yulianti Solihah, 1100334. Pengaruh Struktur Modal dan Profitabilitas Terhadap Harga Saham Perusahaan Sektor Aneka Industri Yang Terdaftar Di Bursa Efek Indonesia. Di bawah Bimbingan Dr. Ikaputera Waspada, MM dan Denny Andriana, SE.Ak.MBA.

Penelitian ini mengkaji mengenai fenomena harga saham pada perusahaan sektor aneka industri yang terdaftar di BEI periode 2009-2013. Penelitian ini bertujuan untuk mengetahui gambaran struktur modal yang diukur dengan *Debt To Equity Ratio* (DER), profitabilitas yang diukur dengan *Return On Assets* (ROA), dan harga saham, serta untuk mengetahui pengaruh struktur modal dan profitabilitas terhadap harga saham.

Metode penelitian yang digunakan dalam penelitian ini yaitu deskriptif dan verifikatif. Data yang digunakan adalah data sekunder dari masing-masing perusahaan sektor aneka industri yang terdaftar di BEI periode 2009-2013. Sampel diambil dengan teknik *purposive sampling*. Teknik analisis yang digunakan adalah uji asumsi klasik dan regresi linear berganda, serta uji hipotesis dengan menggunakan uji keberartian regresi dan uji keberartian koefisien regresi.

Hasil penelitian menunjukkan bahwa struktur modal yang diukur dengan *Debt To Equity Ratio* (DER) tidak berpengaruh secara signifikan terhadap harga saham dan profitabilitas yang diukur dengan *Return On Assets* (ROA) berpengaruh positif atau signifikan terhadap harga saham. Adapun hubungan antara DER terhadap harga saham tergolong negatif, sedangkan ROA terhadap harga saham tergolong positif.

Kata kunci: Struktur Modal, Profitabilitas, Harga Saham.

ABSTRACT

Yulianti Solihah, 1100334. *Influence of Capital Structure and Profitability To Stock Prices on Miscellaneous Industry Sector Companies Listed In Indonesia Stock Exchange. Under The Guidance of Dr. Ikaputera Waspada, MM and Denny Andriana, SE.Ak.MBA.*

This study examines the phenomenon of the stock price at miscellaneous industry sector company which listed in Indonesia Stock Exchange (IDX), period 2009-2013. The purpose of this research are to descript of capital structure measured by debt to equity ratio (DER), the descript of profitability which is profitability measured by return on asset (ROA), the descript of stock prices, while the purpose of this study is to determine the description of perception capital structure profitability to stock prices.

Method that used in this research are descriptive and verification. Data that used are secondary data of each company miscellaneous industry sector listed in the Indonesia Stock Exchange period 2009-2013. The research technique sampling was used purposive sampling. Technique of analysis which were used is the classical assumption test and multiple linear regression, than the hypothesis test using regression significance test and regression coefficient significance test.

The results of this research indicate that capital structure measured by debt to equity ratio (DER) does not significantly on stock prices and profitability measured by return on asset (ROA) positively affect or significant on stock prices. As fot DER and stock price have relation that classified negative, while ROA and stock price have relation that classified positive.

Keywords: Capital Structure, Profitability, Stock Price