

ABSTRAK

Widiya Dwi Utami,1300036. “Pengaruh Profitabilitas dan Nilai Pasar Terhadap Harga Saham Pada Perusahaan Sektor Pertambangan yang Terdaftar di BEI”. Di bawah bimbingan Mayasari, S.E. MM. dan Netti Siska Nurhayati, S.E. MM.

Penelitian ini dilatarbelakangi dengan menurunnya harga saham pada perusahaan sektor pertambangan yang terdaftar di BEI periode 2011-2015. Penelitian ini bertujuan untuk mengetahui gambaran profitabilitas yang diukur dengan *Return On Equity* (ROE), nilai pasar yang diukur dengan *Earning Per Share* (EPS) dan harga saham, serta untuk mengetahui pengaruh profitabilitas dan nilai pasar terhadap harga saham. Penelitian yang digunakan yaitu deskriptif dan verifikatif. Populasi penelitian berjumlah 41 perusahaan sektor pertambangan yang terdaftar di BEI periode 2011-2015. Sampel diambil dengan teknik *purposive sampling*. Teknik analisis yang digunakan adalah uji asumsi klasik dan analisis regresi berganda, serta uji hipotesis dengan menggunakan uji uji F dan uji T.

Berdasarkan uji F, profitabilitas diukur dengan menggunakan *Return On Equity* (ROE) dan nilai pasar diukur dengan menggunakan *Earning Per Share* (EPS) berpengaruh terhadap harga saham. Berdasarkan uji t, profitabilitas tidak berpengaruh terhadap harga saham. Sedangkan, nilai pasar berpengaruh terhadap harga saham.

Kata kunci : Profitabilitas, Nilai Pasar, *Return On Equity*, *Earning Per Share*,
Harga Saham.

ABSTRACT

Widiya Dwi Utami, 1300036. "The influence of profitability and market value toward the share price in Mining Sector in Indonesia Stock Exchange (BEI) period of 2011-2015". Guided by Mayasari, S.E. MM. and Netti Sisika Nurhayati, S.E. MM.

The background of this research is the decrease of share price value in Mining Sector in Indonesia Stock Exchange (BEI) during the period of 2011-2015. This research is purposed to figure out the description of profitability measured by using the indicator of Return On equity (ROE), the market value measured by using the indicator of Earning Per Share (EPS), and share price in Mining Sector in Indonesia Stock Exchange, and also to figure out how the influence of profitability (ROE) and market value (EPS) toward Share Price is. The research used by descriptive and verification. These population included 41 mining companies listed on the Stock Exchange period of 2011-2015. The population was taken by purposive sampling technique. The analysis technique used is the classic assumption test and multiple regression analysis, and test the hypothesis by using test of t test and f test.

Based on the test F, the profitability measured by using Return On Equity (ROE) and Earning Per Share (EPS) has significance of regression. Based on t test, profitability measured by using Return On Equity (ROE) hasn't influence toward Share Price. While the market value measured by using Earning Per Share (EPS) has influence toward Share Price.

Key words : Profitability, Market Value, Return On equity (ROE), Earning Per Share (EPS), Share Price.