

ABSTRAK

Prisila Destiana (1300932), “Pengaruh Nilai Pasar Terhadap *Return Saham* Pada Perusahaan Subsektor Advertising Printing Media Yang Terdaftar di Bursa Efek Indonesia Periode 2011-2016”. Dibawah bimbingan Dr. H. Ahim Surachim, M.Pd., M.Si dan Sulastri, M.Stat., MM.

Penelitian ini dilatarbelakangi dengan menurunnya *return* saham pada perusahaan subsektor advertising printing media yang terdaftar di BEI periode 2011-2016. *Return* saham yang cenderung menurun tentu dapat merugikan para pemilik saham. Ini merupakan permasalahan serius bagi emiten, karena ancaman kurangnya investor yang akan menanamkan modal pada perusahaan akan menjadikan emiten kekurangan modal untuk memenuhi aspek operasional. Penelitian ini bertujuan untuk mengetahui gambaran nilai pasar yang diukur dengan *Price Earning Ratio* (PER) dan *Price to Book Value* (PBV) serta *return* saham. Penelitian ini menggunakan teknik analisis data deskriptif dan verifikatif, dengan metode *explanatory research* dan desain penelitian yang digunakan adalah *time series design*. Teknik analisis data yang digunakan adalah regresi linear multiple dengan alat bantu *software* computer *Statistical Product for Service Solution* (SPSS) 23.0 *for windows*. Hasil penelitian menunjukkan nilai pasar yang diukur dengan *Price Earning Ratio* (PER) dan *Price to Book Value* (PBV) berpengaruh positif terhadap *return* saham.

Kata Kunci : Nilai Pasar, *Price Earning Ratio*, *Price to Book Value*, *Return Saham*.

ABSTRACT

Prisila Destiana (1300932), "*The influence of the market value of the stock on the company's Return Against Subsector Advertising Printing Media listed on the Indonesia stock exchange Period 2011-2016*". Under the guidance of Dr. H. Ahim Surachim, M.Pd, [M.Si](#) and Sulastri, M.Stat., MM.

The research was distributed with a declining return on company stock subsector advertising printing media listed in BEI 2011-2016 period. Return the stocks that tend to decline can certainly be detrimental to the owner of the shares. This is a serious problem for issuers, as the threat of lack of investors who will infuse capital in the company will make the shortage of capital for issuers meet the operational aspects. This research aims to know the description of market value as measured by the Price Earning Ratio (PER) and the Price to Book Value (PBV) and the return of shares. This research use descriptive data analysis techniques and verifikatif, with explanatory research methods and research design used was the time series design. Data analysis technique used was multiple linear regression with the tools software computer Statstical Product for Service Solution (SPSS) 23.0 for windows. The results showed the market value as measured by the Price Earning Ratio (PER) and the Price to Book Value (PBV) a positive effect against the return of shares.

Keywords: *Market Value, Price Earning Ratio, Price to Book Value, Return the Shares.*