

ABSTRAK

Penelitian ini bertujuan untuk menguji pengaruh *Current Ratio*, *Net Profit Margin*, *Debt to Equity Ratio*, dan *Earning Per Share* terhadap harga saham pada perusahaan *Food & Beverages* yang terdaftar di Bursa Efek Indonesia periode 2012-2016.

Populasi dalam penelitian ini diperoleh menggunakan metode *purposive sampling* pada perusahaan *Food & Beverages* yang terdaftar di Bursa Efek Indonesia periode 2012-2016 dengan kriteria yang telah ditentukan maka diperoleh sampel sebanyak 10 perusahaan *Food & Beverages*. Metode analisis yang digunakan adalah analisis regresi liner berganda, sementara uji hipotesis menggunakan uji t serta uji F dengan tingkat signifikansi 5%. Pengujian asumsi klasik yang digunakan dalam penelitian ini meliputi uji normalitas, uji multikolinieritas, uji autokorelasi, uji heteroskedastisitas dengan alat bantu aplikasi SPSS (*Statistical Product and Service Solution*).

Berdasarkan hasil penelitian simultan (uji F) menunjukkan bahwa model regresi layak digunakan untuk memprediksi *current ratio*, *net profit margin*, *debt to equity ratio*, dan *earning per share* terhadap harga saham pada perusahaan *Food & Beverages*. Secara parsial (uji t) menunjukkan bahwa *current ratio*, *net profit margin*, *debt to equity ratio*, dan *earning per share* berpengaruh signifikan terhadap harga saham pada perusahaan *Food & Beverages*.

Kata kunci: *current ratio*, *net profit margin*, *debt to equity ratio*, *earning per share*, dan harga saham

ABSTRACT

This research aims to examine the influence of Current Ratio, Net Profit Margin, Debt to Equity Ratio, and Earning Per Share to stock prices at Food and Beverages companies which listed in Indonesia Stock Exchange period 2012-2016.

Population in this research is obtained by using purposive sampling method at Food and Beverages company which listed in Indonesia Stock Exchange period 2012-2016 with the criteria that have been determined got sample of 10 Food and Beverages companies. The analysis method used is multiple linear regression analysis, while hypothesis test using t test and F test with 5% significance level. Classical assumption test used in this research include normality test, multicolonierity test, autocorrelation test, heteroscedasticity test using SPSS (Statistical Product and Service Solution) application tool.

Based on the results of simultaneous research (F test) shows that the regression model is feasible to be used to predict the current ratio, net profit margin, debt to equity ratio, and earnings per share to stock price in Food and Beverages company. Partially (t test) shows that current ratio, net profit margin, debt to equity ratio, and earnings per share have significant influence to share price at Food and Beverages company.

Keywords: *current ratio, net profit margin, debt to equity ratio, earnings per share, and stock price*