ABSTRAK

Analisis fundamental dan nilai perusahaan memiliki pendekatan yang sering digunakan untuk memprediksi pergerakan harga saham di Bursa Efek Indonesia (BEI), kejadian yang diangkat dalam enelitian ini bertujuan untuk menganalisis pengaruh *Return On Equity*, *Earning Per Share*, *Debt to Equity*, *Price to Book Value* terhadap harga saham pada perusahaan *Food and Beverage* pada tahun 2013-2018.

Jenis penelitian yang digunakan yaitu menggunakan pendekatan kuantitatif dengan metode *purposive sampling.* Populasi dalam penelitian ini berjumlah 26 perusahaan yang terdaftar di Galeri Bursa Efek Indonesia (BEI) selama periode 2013-2018. Berdasarkan kriteria yang ditentukan terdapat 10 perusahaan.Metode analisis yang digunakan adalah Regresi Linier Berganda dengan alat bantu aplikasi SPSS *(Statistical Product and Service Solution).*

Berdasarkan hasil pengujian data bahwa variable *Return On Equity*, *Earning Per Share* dan *Price to Book Value* menyatakan berpengaruh terhadap harga saham. Sedangkan variabel *Debt to Equity Ratio* menyatakan tidak berpengaruh terhadap harga saham pada perusahaan *Food and Beverage* pada tahun 2013-2018.

Kata Kunci: *Return On Equity*, *Earning Per Share*, *Debt to Equity*, *Price to Book Value*dan Harga Saham.

ABSTRACT

Fundamental analysis and related company value used to predict stock price movements on the Indonesia Stock Exchange (IDX), the events raised in this study aim to analyze the effect of Return On Equity (ROE), Earning Per Share (EPS), Debt to Equity (DER), and Price to Book Value (PBV) on stock price of Food and Beverage companies in 2013-2018.

The rescarch was quantitative. While, the data collection technique used purposive sampling, in which the sample was based on criteria given. Moreover, the population was 26 Food and Beverage companies which were listed on Indonesia Stock Exchange (IDX) during 2013-2018. In line with, there were 10 Food and Beverage companies sample Furthermore, the data analysis technique used multiple linear regression with SPSS (Statistical Product and Service Solution).

Based on the research result, the variable Return On Equity, Earning Per Share, and Price to Book Value stated the significance of the stock price. Whereas the variable Debt to Equity Ratio states that it is insignificant to share prices in Food and Beverage companies in 2013-2018.

Keywords: Return On Equity, Earning Per Share, Debt to Equity, Price to Book Value, Stock Price

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