

ABSTRAK

Penelitian ini memiliki tujuan untuk menguji pengaruh *current ratio*, *return on assets* dan *return on equity* terhadap harga saham pada perusahaan otomotif yang terdaftar di Bursa Efek Indonesia (BEI) periode 2016-2020.

Jenis penelitian yang digunakan dalam penelitian ini adalah penelitian kuantitatif. Berdasarkan hasil kriteria yang digunakan memperoleh 9 perusahaan otomotif yang terdaftar di Bursa Efek Indonesia pada tahun 2016-2020. Sehingga sampel yang digunakan berdasarkan kriteria sebanyak 9 perusahaan. Sampel yang diperoleh menggunakan sampel jenuh yang artinya teknik pengambilan sampel penelitian apabila seluruh populasi yang digunakan sebagai sampel. Metode analisis yang digunakan yaitu analisis statistik deskriptif dan statistik inferensial yang menggunakan analisis regresi linier berganda dengan aplikasi pengolahan data SPSS versi 25.0

Hasil uji asumsi klasik dengan menggunakan uji normalitas, uji multikolinieritas, uji autokorelasi, uji heteroskedastisitas, memberikan hasil seluruh variabel yang digunakan telah memenuhi asumsi klasik dan tidak terjadi penyimpangan, adapun hasil uji kelayakan model yang memberikan hasil bahwa model regresi layak untuk digunakan. Hasil analisis statistik deskriptif menunjukkan bahwa *current ratio*, *return on assets*, dan *return on equity* serta harga saham memiliki angka yang rendah. Sedangkan hasil uji hipotesis menunjukkan bahwa variabel *current ratio*, *return on assets*, dan *return on equity* berpengaruh signifikan terhadap harga saham.

Kata kunci : *Current Ratio*, *Return On Assets*, dan *Return On Equity*

ABSTRACT

This research aimed to examine the effect of current ratio, return on asset dan return on equity on stock price of automotive companies which were listed on Indonesia Stock Exchange (IDX) during 2016-2020.

The research was quantitative. Moreover, the population was 9 automotive companies which were listed on iDX during 2016-2020. Furthermore, the data collection technique used saturated sampling. In which all population was the sample. In line with that, there were 9 automotive companies which were IDX during 2016-2020. Additionally, the data analysis technique used descriptive and inferential statistic which used multiple linear regression with SPSS 25.

The result of the classical assumption test, which used normality. Multicollinearity, autocorrelation and heteroscedastic showed all variables had fulfilled classical assumption and had no violence. Meanwhile, from a proper model test, it showed the regression model was properly used. In addition, the result of descriptive and inferential statistics showed current ratio, return on asset and return on equity and stock price had a low score. In addition, hypothesis test result concluded that current ratio, return on asset and return on equity had an insignificant effect on stock price.

keywords: *current ratio, return on asset, return on equity*



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