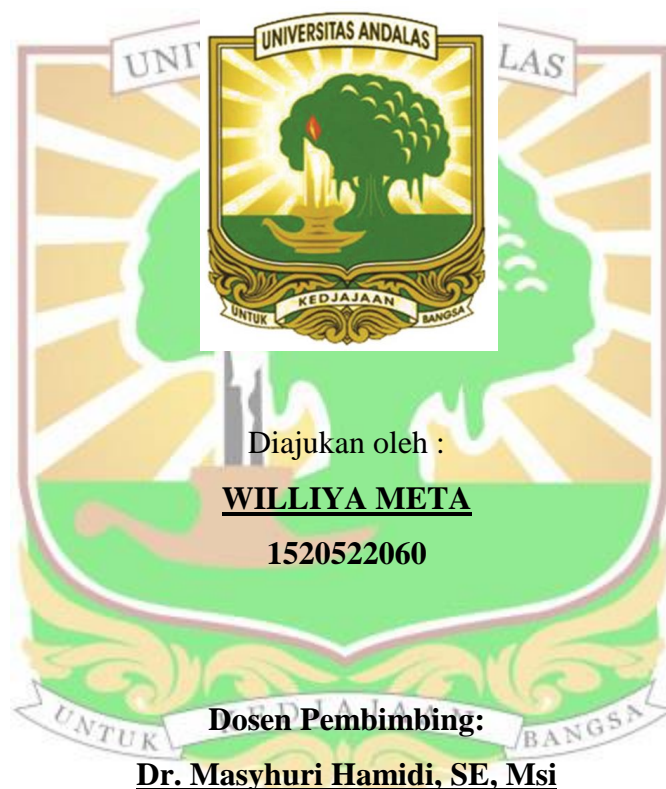


**Analisis Pengaruh *Price Earning Ratio*, *Debt to Equity Ratio*, *Return on Asset*,
dan *Book Value* terhadap Return Saham
Peraih Industri Kinerja Terbaik (*IDX Best Blue*)
Periode 2012 -2016**

Tesis



**PROGRAM STUDI S2 MAGISTER MANAJEMEN
FAKULTAS EKONOMI UNIVERSITAS ANDALAS
PADANG
2017**

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dan *Book Value* Terhadap Return Saham Peraih Industri Kinerja Terbaik (IDX
Best Blue) Periode 2012 -2016**

ABSTRAK

Penelitian ini bertujuan untuk mengetahui pengaruh *price earning ratio* (PER), *debt to equity ratio* (DER), *return on asset* (ROA), dan *book value* (PBV) terhadap *return* saham (RS) peraih industri kinerja terbaik (IDX *Best Blue*) periode 2012 -2016. Sampel dalam penelitian ini adalah 10 perusahaan yang menjadi nominasi dan Peraih Industri Kinerja Terbaik (IDX *Best Blue*) dan menerbitkan laporan keuangan secara berkala per 31 Desember selama 2012-2016. Penelitian ini adalah penelitian *eksplanatori*. Penelitian *eksplanatori* adalah penelitian yang bertujuan untuk menguji suatu teori atau hipotesis guna memperkuat atau mungkin menolak teori atau hipotesis dari hasil penelitian yang sudah ada. Data-data yang diperoleh dari hasil penelitian selanjutnya dianalisis dengan model analisis regresi linier berganda dengan menggunakan bantuan program *software* SPSS versi 22. Hasil penelitian berdasarkan uji hipotesis t variabel PER mempunyai pengaruh negatif dan signifikan terhadap RS, variabel DER tidak mempunyai pengaruh yang signifikan terhadap RS, variabel ROA mempunyai pengaruh negatif dan signifikan terhadap RS, dan variabel PBV tidak mempunyai pengaruh yang signifikan terhadap RS. Berdasarkan uji hipotesis f variabel PER, DER, ROA, dan PBV mempunyai pengaruh yang signifikan terhadap *return* saham.

Kata Kunci: *Price Earning Ratio*, *Debt to Equity Ratio*, *Return on Asset*, *Book Value*,
Return Saham

Analysis of the Effect of Price Earning Ratio, Debt to Equity Ratio, Return on Assets, and Book Value on the Best Performance Industry Returns Stock Return (IDX Best Blue) Period 2012 -2016

ABSTRACT

This study aims to determine the effect of price earnings ratio (PER), debt to equity ratio (DER), return on assets (ROA), and book value (PBV) on the best performance industry return stock (RS) (IDX Best Blue) period 2012-2016. The sample in this study were 10 companies that were nominated and won the Best Performance Industry (IDX Best Blue) and published financial statements on a regular basis as of December 31 during 2012-2016. This research is explanatory research. Explanatory research is research that aims to test a theory or hypothesis to strengthen or possibly reject a theory or hypothesis from the results of existing research. The data obtained from the results of subsequent studies were analyzed with a multiple linear regression analysis model using the help of the SPSS version 22 software program. The results of the study based on the hypothesis test the PER variable had a negative and significant effect on the RS, the DER variable did not have a significant effect on the RS , the variable ROA has a negative and significant effect on the hospital, and the PBV variable does not have a significant effect on the hospital. Based on the hypothesis test f the variables PER, DER, ROA, and PBV have a significant effect on stock returns.

Keywords: Price Earning Ratio, Debt to Equity Ratio, Return on Assets, Book Value, Stock Return.