

PENGARUH LIKUIDITAS, PROFITABILITAS, SOLVABILITAS DAN UKURAN PERUSAHAAN TERHADAP HARGA SAHAM

(Studi Kasus Pada Perusahaan Pertambangan yang Terdaftar di BEI 2015-2019)

Melina Faricha Putri
(E2B016014)

Program Studi Akuntansi, Universitas Muhammadiyah Semarang

Email : melinanugraheni@gmail.com

ABSTRAK

Penelitian ini bertujuan untuk menganalisis Pengaruh Likuiditas, Profitabilitas, Solvabilitas dan Ukuran Perusahaan secara parsial dan simultan terhadap Harga Saham pada perusahaan pertambangan yang terdaftar di Bursa Efek Indonesia (BEI) periode 2015-2019.

Pengambilan sampel dalam penelitian ini menggunakan metode *purposive sampling*. Populasi dalam penelitian ini adalah perusahaan pertambangan di Bursa Efek Indonesia (BEI) periode 2015-2019. Total populasi sebanyak 170 perusahaan dan perusahaan yang memenuhi kriteria sebagai sampel sebanyak 13 perusahaan. Periode pengamatan dalam penelitian ini selama 5 tahun dari 2015-2019. Teknik analisis yang digunakan adalah Analisis Regresi Berganda.

Hasil penelitian menunjukkan bahwa Likuiditas secara parsial berpengaruh positif dan tidak signifikan terhadap Harga saham. Profitabilitas, Solvabilitas dan Ukuran Perusahaan secara parsial berpengaruh positif dan signifikan terhadap Harga Saham. Sedangkan secara simultan Likuiditas, Profitabilitas, Solvabilitas dan Ukuran Perusahaan berpengaruh terhadap Harga Saham. Hal ini ditunjukkan oleh nilai F_{hitung} sebesar 8,961 dan signifikansi 0.000. Hasil koefisien determinasi (R^2) menunjukkan bahwa pengaruh Harga Saham sebesar 39,9% dan sisanya dijelaskan oleh variabel lain diluar penelitian ini.

Kata Kunci: Likuiditas, Profitabilitas, Solvabilitas, Ukuran Perusahaan dan Harga Saham.

THE EFFECT OF LIQUIDITY, PROFITABILITY, SOLVABILITY AND FIRM SIZE ON STOCK PRICE

(Case study on IDX-registered Sector Mining for manufacturing companies in 2015-2019)

Melina Faricha Putri
(E2B016014)

Accounting Study Program, Muhammadiyah University of Semarang

Email: melinanugraheni@gmail.com

ABSTRACT

This research is to analyze the effect of liquidity, profitability, solvability and firm size to stock price on partially and simultaneously to stock price of manufacturing company sector of mining on Indonesia Stock Exchange (IDX) period 2015-2019.

Sampling in this research uses purposive sampling method. The population in this research is manufacturing company sector of mining listed on the Indonesia Stock Exchange (IDX) period 2015-2019. Total population are 170 companies and companies that corresponding the criteria as a sample as much as 13 companies. The period of observation in this research for 5 years from 2015-2019. The analytical techniques used are multiple regression analyses.

The results showed that liquidity has a partially effect that is positive and not significant to stock price. Profitability, solvability and firm size have a partially effect that is positive and significant to stock price. While simultaneously the liquidity, profitability, solvability and firm size influence the stock price. This was provided by the F_{value} of 8,961 and significance 0.000. The result of determination coefficient (R^2) showed that the effect of stock price in the amount of 39,9% and the rest is explained by other variabel outside of this research.

Keywords: Liquidity, Profitability, Solvability, Firm Size and Stock Price.