

ABSTRAK

Nama Mahasiswa : Novi Amelya Wijaya
Skripsi

Pengaruh *Economic Value Added* (EVA), *Debt To Equity Ratio* (DER), *Dividend Payout Ratio* (DPR) dan *Market Value Added* (MVA) terhadap harga saham pada perusahaan pertambangan di Bursa Efek Indonesia (BEI) pada tahun 2011-2014.

Penelitian ini bertujuan untuk menguji secara simultan dan parsial pengaruh *Economic Value Added* (EVA), *Debt To Equity Ratio* (DER), *Dividend Payout Ratio* (DPR) dan *Market Value Added* (MVA) terhadap harga saham pada perusahaan pertambangan di Bursa Efek Indonesia (BEI) pada tahun 2011-2014. Populasi pada penelitian ini yaitu 41 perusahaan pertambangan, sementara sampel yaitu 9 perusahaan pertambangan. Teknik pengambilan sampel menggunakan *purposive sampling*. Teknik analisis data menggunakan analisis regresi berganda, uji asumsi klasik dan uji hipotesis simultan (F) dan uji parsial (T). Program yang digunakan yaitu *Statistical Product and Service Solutions* (SPSS) versi 20.

Berdasarkan hasil penelitian dapat diketahui bahwa terdapat pengaruh secara simultan *Economic Value Added* (EVA), *Debt To Equity Ratio* (DER), *Dividend Payout Ratio* (DPR) dan *Market Value Added* (MVA) terhadap harga saham pada perusahaan pertambangan di Bursa Efek Indonesia (BEI) pada tahun 2011-2014 dengan signifikansi $0,000 < 0,05$, terdapat pengaruh *Economic Value Added* (EVA) terhadap harga saham dengan signifikansi $0,047 < 0,05$, terdapat pengaruh *Dividend Payout Ratio* (DPR) terhadap harga saham dengan signifikansi $0,006 < 0,05$, sementara *Debt To Equity Ratio* (DER) tidak berpengaruh terhadap harga saham dengan signifikansi $0,390 > 0,05$ dan *Market Value Added* (MVA) tidak berpengaruh terhadap harga saham dengan signifikansi $0,795 > 0,05$.

Kata Kunci : *Economic Value Added* (EVA), *Debt To Equity Ratio* (DER), *Dividend Payout Ratio* (DPR) dan *Market Value Added* (MVA), Harga Saham

ABSTRACT

Name : Novi Amelya Wijaya

Thesis

Effect of Economic Value Added (EVA), Debt To Equity Ratio (DER), Dividend Payout Ratio (DPR) dan Market Value Added (MVA) On The Stock Market in Mining Industry on the Indonesia Stock Exchange Year 2011-2014.

This study purpose to examine simultaneously and partially influence Economic Value Added (EVA), Debt To Equity Ratio (DER), Dividend Payout Ratio (DPR) and Market Value Added (MVA) to the price of shares in mining companies in Indonesia Stock Exchange (BEI) in 2011-2014. The population in this study are 41 mining companies, while the sample is 9 mining companies. The sampling technique used purposive sampling. Data were analyzed using multiple regression analysis, the classical assumption test and test hypotheses simultaneously (F) and partial test (T). The program used is the Statistical Product and Service Solutions (SPSS) version 20.

Based on the results of this research is that there are significant simultaneously Economic Value Added (EVA), Debt To Equity Ratio (DER), Dividend Payout Ratio (DPR) and Market Value Added (MVA) to the price of shares in mining companies in Indonesia Stock Exchange (BEI) in 2011-2014 with significance $0.000 < 0.05$, there is influence of Economic Value Added (EVA) to the stock price with a significance of $0.047 < 0.05$, there is the not influence of Dividend Payout Ratio (DPR) to the stock price with the significance $0.006 < 0.05$, while the Debt To Equity Ratio (DER) no effect on the stock price with the significance $0.390 > 0.05$ and Market Value Added (MVA) has no effect on to the stock price with the significance $0.795 > 0.05$.

Keywords : Economic Value Added (EVA), Debt To Equity Ratio (DER), Dividend Payout Ratio (DPR) dan Market Value Added (MVA), Stock Price