ABSTRACT

Return On Assets, Debt To Equity Ratio And Earning Per Share Impact On Stock Price in Stock Exchange (IDX) Of Property Companies In Indonesia

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This study aims to determine the rate of return on assets, debt to equity ratio and earnings per share impact on stock price, either partially or simultaneously on a property company listed on the Indonesia Stock Exchange 2008-2012 period.

Data analysis method used is multiple linear regression analysis using analytical tools Eviews version 5.0. Hypothesis testing is done by a statistical test is a simultaneous test (F test) and (t test). Samples are 6 companies with a term of 5 years back. The study was conducted in property companies listed on the Indonesia Stock Exchange. Analysis of the results of the regression performed after the model did not experience symptoms such classical assumptions of normality, multikolinnearitas, autocorrelation, and heteroskedasitas.

F test of hypothesis testing results show that the variable Rate of Return of Assets, Debt Ratio and Earnings Per Share Share simultaneously significant effect on stock price. T test of hypothesis testing results showed that the rate of return on assets and the ratio of debt partially not significant effect on Stock Return. While earnings per share is partially significant effect on Stock Return

Keywords: Return on Assets, Debt Ratio, Earnings Per Share Share, Price Shares