ABSTRAK

Penelitian ini bertujuan untuk menganalisis pengaruh *Earning Per Share, Return On Equity*, dan *Per Earning Rasio* terhadap *Return* Saham. Sampel dalam penelitian ini adalah 13 perusahaan yang terdaftar di Bursa Efek Indonesia. Teknik pengambilan sampel yang digunakan adalah metode *purposive sampling*. Hasil Uji Asumsi Klasik menyatakan bahwa data dalam penelitian ini berdistribusi secara normal dan menghasilkan model regresi yang bebas dari normalitas, multikolinearitas, heteroskedastisitas, dan autokorelasi. Hasil penelitian ini membuktikan bahwa: (1) *Earning Per Share* berpengaruh positif signifikan terhadap *Return* Saham, (2) *Return On Equity* berpengaruh positif signifikan terhadap *Return* Saham, (3) *Per Earning Rasio* tidak berpengaruh signifikan terhadap *Return* Saham, dan (4) secara simultan *Earning Per Share*, *Return On Equity*, dan *Per Earning Rasio* berpengaruh signifikan terhadap *Return* Saham pada perusahaan *food and beverage*.

Kata Kunci: *Earning Per Share*, *Return On Equity*, *Per Earning Rasio*, *Return* Saham

ABSTRACT

This study aims to analyze the effect of Earning Per Share, Return On Equity, and Per Earning Ratio on Stock Return. The sample in this study were 13 companies listed on the Indonesia Stock Exchange. The sampling technique used is purposive sampling method. The results of the Classical Assumption Test state that the data in this study are normally distributed and produce a regression model that is free from normality, multicollinearity, heteroscedasticity, and autocorrelation. The results of this study prove that: (1) Earning Per Share has a significant positive effect on Stock Return, (2) Return On Equity has a significant positive effect on Stock Return, (3) Per Earning Ratio has no significant effect on Stock Return, and (4) Simultaneously Earning Per Share, Return On Equity, and Per Earning Ratio have a significant effect on Stock Return in food and beverage companies.

Keywords: Earning Per Share, Return On Equity, Per Earning Ratio, Stock Return