

Istiqomah , 11.311.018, **Analisis Pengaruh *Return On Asset*, *Current Ratio* Dan *Earning Per Share* Terhadap *Return Saham* Pada Perusahaan LQ-45 Di Bursa Efek Indonesia Periode 2011 - 2013**. Manajemen, Fakultas Ekonomi, Universitas Muhammadiyah Gresik, Januari, 2015.

ABSTRAKSI

Penelitian ini bertujuan untuk mengetahui pengaruh Pengaruh *Return On Asset*, *Current Ratio* Dan *Earning Per Share* Terhadap *Return*, baik secara parsial maupun Pada Perusahaan LQ-45 Di Bursa Efek Indonesia Periode 2011 - 2013. Metode analisis data yang digunakan adalah analisis regresi linear berganda. Pengujian hipotesis dilakukan dengan uji statistik yaitu uji simultan (uji F) dan uji parsial (uji t). Sampel penelitian adalah 18 perusahaan LQ-45 yang terdaftar di Bursa Efek Indonesia. Analisis hasil regresi dilakukan setelah model tidak mengalami gejala-gejala asumsi klasik seperti multikolinearitas, autokorelasi, dan heteroskedastisitas. Hasil pengujian hipotesis uji F menunjukkan bahwa variabel *Return On Asset*, *Current Ratio* Dan *Earning Per Share* secara simultan tidak berpengaruh signifikan terhadap *Return saham*. Hasil pengujian hipotesis uji t menunjukkan nilai *Return On Asset* adalah $0,634 < 5\%$, *Current Ratio* adalah $0,737 < 5\%$ dan *Earning Per Share* adalah $0,447 < 5\%$.Dari ketiga nilai uji t yang didapatkan menunjukkan bahwa *Return On Asset*, *Current Ratio* Dan *Earning Per Share* secara parsial tidak berpengaruh terhadap *Return Saham*.

Kata kunci : *Return On Asset*, *Current Ratio* Dan *Earning Per Share*, Return Saham

Istiqomah, 11,311,018, Effect Analysis Return on Assets, Current Ratio and Earnings Per Share Of Stock Return On LQ-45 Company In Indonesia Stock Exchange Period 2011 - 2013. Management, Faculty of Economics, University of Muhammadiyah Gresik, January, 2015.

ABSTRACT

This study aimed to determine the effect Influence Return On Assets, Current Ratio and Earnings Per Share To Return, either partially or in Company LQ-45 In Indonesia Stock Exchange Period 2011-2013. Methods of data analysis used is multiple linear regression analysis. Hypothesis testing is done by a statistical test that simultaneously test (F test) and partial test (t test). The sample was 18 LQ-45 listed in Indonesia Stock Exchange. Analysis carried out after the results of the regression model is not experiencing symptoms classical assumptions such as multicollinearity, autocorrelation, and heteroscedasticity. F test the hypothesis testing results show that the variable return on assets, the Current Ratio and Earnings Per Share simultaneously no significant effect on stock return. Results of hypothesis testing t test showed the value of return on assets is 0.634 <5%, current ratio is 0.737 <5% and earning per share is 0,447 <5% .From the three values obtained t test showed that the return on assets, the Current Ratio and Earnings per Share partially no effect on Stock Return.

Key Words: Return On Asset, Current Ratio Dan Earning Per Share, Stock Return