

## ABSTRAK

Penelitian ini bertujuan untuk menganalisis Pengaruh Rasio Keuangan *Debt to Equity Ratio*, *Return On Equity*, *Earning Per Share* dan *Return On Asset* terhadap Perubahan Harga Saham. Populasi pada penelitian ini adalah seluruh perusahaan manufaktur yang terdaftar di BEI tahun 2014 sampai dengan 2016. Teknik sampling yang digunakan adalah *purposive sampling*. Sampel yang diperoleh selama 3 tahun periode penelitian berjumlah 186 seluruh perusahaan manufaktur yang terdaftar di BEI.

Hasil penelitian ini menunjukkan bahwa *Debt to Equity Ratio* berpengaruh terhadap perubahan harga saham, *Return On Equity* tidak berpengaruh terhadap perubahan harga saham, *Earning Per Share* berpengaruh terhadap perubahan harga saham dan *Return On Asset* berpengaruh terhadap perubahan harga saham.

**Kata kunci :** *Debt to Equity Ratio*, *Return On Equity*, *Earning Per Share*, *Return On Asset* dan Perubahan Harga Saham.

## **ABSTRACT**

*This study aims to analyse the effect of Debt to Equity Ratio, Return On Equity, Earning Per Share and Return On Asset on Change of Stock Price. The Population in this study were all Manufacturing companies listed on the Indonesia Stock Exchange from 2014 to 2016. The sampling technique used was purposive sampling. Samples obtained during the 3 year study period totalled 186 all publicly listed companies listed on the IDX. This research uses multiple regression analysis.*

*The results of this study indicate that disclosure of Debt to Equity Ratio has an effect on change of stock price, Return On Equity has no effect on change of stock price, Earning Per Share has an effect on change of stock price and the Return On Asset has an effect on change of stock price.*

***Keyword : Debt to Equity Ratio, Return On Equity, Earning Per Share, Return On Asset dan Change of Stock Price.***