

ABSTRACT

THE EFFECT OF RETURN ON INVESTMENT (ROI), EARNING PER SHARE (EPS), AND FIRM SIZE ON STOCK PRICES OF CONSUMER GOODS COMPANIES IN FOOD AND BEVERAGES SECTOR LISTED ON INDONESIA STOCK EXCHANGE PERIOD 2019-2021

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This study aims to examine the effect of Return On Investment (ROI), Earning Per Share (EPS), and Firm Size on Stock Prices. The dependent variable used in this study is the stock price by looking at the closing price. This type of research is quantitative research. The sample in this study was selected by purposive sampling method, namely selecting the sample using certain criteria. Based on the purposive sampling method, 30 out of 47 food and beverage companies were listed on the Indonesia Stock Exchange during the 2019-2021 period. The method used in this study is panel data regression analysis using the Eviews 9 program. The results of this study indicate that simultaneously Return On Investment (ROI), Earning Per Share (EPS), and Firm Size have a significant effect on stock prices. Partially, Earning Per Share (EPS) has a positive and significant effect on stock prices, while Return On Investment (ROI) and Firm Size partially have no effect on stock prices.

Keywords: *Return On Investment (ROI), Earning Per Share (EPS), Firm Size, Stock Price, Investment*

ABSTRAK

PENGARUH *RETURN ON INVESTMENT (ROI)*, *EARNING PER SHARE (EPS)*, DAN *FIRM SIZE* TERHADAP HARGA SAHAM PERUSAHAAN *CONSUMER GOODS* SEKTOR *FOOD AND BEVERAGES* YANG TERDAFTAR DI BURSA EFEK INDONESIA TAHUN 2019-2021

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Penelitian ini bertujuan untuk menguji pengaruh *Return On Investment (ROI)*, *Earning Per Share (EPS)*, dan *Firm Size* Terhadap Harga Saham. Variabel terikat yang digunakan dalam penelitian ini adalah Harga Saham dengan melihat harga *Closing Price*. Jenis penelitian adalah penelitian kuantitatif. Sampel dalam penelitian ini dipilih dengan metode *purposive sampling* yaitu pemilihan sampel dengan menggunakan kriteria tertentu. Berdasarkan metode *purposive sampling* didapat sebanyak 30 dari 47 perusahaan makanan dan minuman yang terdaftar di Bursa Efek Indonesia selama periode 2019-2021. Metode yang digunakan dalam penelitian ini yaitu analisis regresi data panel dengan menggunakan program *Eviews 9*. Hasil penelitian ini menunjukkan bahwa secara simultan *Return On Investment (ROI)*, *Earning Per Share (EPS)*, dan *Firm Size* berpengaruh signifikan terhadap Harga Saham. Secara parsial *Earning Per Share (EPS)* berpengaruh positif dan signifikan terhadap Harga Saham, sedangkan *Return On Investment (ROI)* dan *Firm Size* secara parsial tidak berpengaruh terhadap Harga Saham.

Kata kunci: *Return On Investment (ROI)*, *Earning Per Share (EPS)*, *Firm Size*, Harga Saham, Investasi