ABSTRACT

Certain companies experience losses even though their production volume increases. Investors need to know what affects the stock price of the issuer or company they want to invest in before making an investment. Investors are at the right time to spend some money to buy the shares so that they do not experience losses. This study uses a quantitative approach. The type of quantitative research and is causal. Based on the F test, it was found that the Fcount point = 1.121 in a significant point of 0.371. Ftable = 2.53 in a significant point of 0.05 where Fcount <Ftable or 1.121 <2.53 and 0.371> 0.05. So it can be concluded that H0 is rejected and Ha is accepted, namely the influence of the independent variable on the stock price. Based on the results of the T-test, it was found that the T-count points of company size (X1), company age (X2), profitability (X3), solvency (X4), market valuation (X5) were respectively 1.702 -0.545 0.095 1.589 and 0.292. It can be concluded that only company size has a significant point in influencing stock prices and other variables have less influence on stock prices because the T-count points > T-table.

Keywords : Company, Stocks, Investment, Issuer, Company Size, Company Age, Profitability, Solvency, Market Valuation.

ABSTRAK

Perusahaan tertentu mengalami kerugian meskipun volume produksinya meningkat. Investor perlu mengetahui apa yang mempengaruhi harga saham emiten atau perusahaan yang ingin mereka investasikan sebelum melakukan investasi. Para investor berada di waktu yang tepat untuk mengeluarkan sejumlah uang untuk membeli saham tersebut sehingga mereka tidak mengalami kerugian.Penelitian ini menggunakan pendekatan kuantitatif. Jenis penelitian kuantitatif dan bersifat hubungan sebab akibat. Berdasarkan uji F didapatkan bahwa poin F_{hitung} = 1,121 dalam poin signifikan 0,371. F_{tabel} = 2,53 dalam poin signifikan 0,05 dimana $F_{hitung} < F_{tabel}$ ataupun 1,121 < 2,53 serta 0,371 > 0,05. Sehingga bisa diambil simpulan H0 ditolak serta Ha diterima yakni adanya pengaruh dalam variabel bebas dalam harga saham. Berdasarkan hasil Uji T diperoleh bahwa poin T_{hitung} ukuran perusahaan (X1), umur perusahaan (X2), profitabilitas (X3), solvabilitas (X4), penilaian pasar (X5) berturut-turut adalah 1,702 -0,545 0,095 1,589 dan 0,292. Bisa diambil simpulan hanya ukuran perusahaan yang memiliki poin signifikan dalam mempengaruhi harga saham serta variabel lainnya kurang mempengaruhi harga saham karena poin $T_{hitung} > T_{tabel}$.

Kata Kunci : Perusahaan, Saham, Investasi, Emiten, Ukuran Perusahaan, Umur Perusahaan, Profitabilitas, Solvabilitas, Penilaian Pasar.