

**LEMBAR PERSETUJUAN PEMBIMBING**

**SKRIPSI YANG BERJUDUL “PENGARUH *INVESTMENT OPPORTUNITY SET (IOS)* TERHADAP HARGA SAHAM PERUSAHAAN MANUFAKTUR SUB SEKTOR MAKANAN DAN MINUMAN YANG TERDAFTAR DI BURSA EFEK INDONESIA PERIODE 2012-2015”**

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Hari/Tanggal : 22 DESEMBER 2017

Waktu : 09.00 – 10.00

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## ABSTRAK

**Ririn R. Mohi. 931 411 164.** 2017. Pengaruh *Investment Opportunity Set* (IOS) terhadap Harga saham Perusahaan Manufaktur Sub Sektor Makanan dan minuman yang Terdaftar di Bursa Efek Indonesia periode 2012-2015. Skripsi Program Studi S1 Manajemen, Jurusan Manajemen, Fakultas Ekonomi. Universitas Negeri Gorontalo, dibawah bimbingan Bapak Dr. Drs. Abd. Rahman Pakaya, M.Si dan Ibu Lanto Miriatin Amali, S.Sos., M.Si

Penelitian ini bertujuan untuk menganalisis dan mengetahui pengaruh *Investment Opportunity Set* (IOS) yang terdiri dari variabel *Earning Per Share* (EPS), *Market to Book Value of Assets* (MV/BVA) dan *Market to Book Value of Equity* (MV/BVE) berpengaruh terhadap Harga saham Perusahaan Manufaktur Sub Sektor Makanan dan minuman yang Terdaftar di BEI periode 2012-2015 secara parsial maupun simultan. Data dalam penelitian ini yakni data sekunder yang diperoleh melalui situs Bursa Efek Indonesia (BEI). Analisis data menggunakan regresi linear berganda dengan bantuan Eviews versi 9.

Hasil Penelitian menunjukkan bahwa secara parsial *Earning Per Share* (EPS) dan *Market to Book Value of Assets* (MV/BVA) berpengaruh signifikan terhadap variabel terikat Harga Saham Perusahaan Manufaktur sub sector makanan dan minuman yang terdaftar di BEI selama periode 2012-2015 sementara *Market to Book Value of Equity* (MV/BVE) tidak berpengaruh terhadap variabel terikat Harga Saham Perusahaan Manufaktur sub sector makanan dan minuman yang terdaftar di BEI selama periode 2012-2015. Sementara itu, secara simultan *Earning Per Share* (EPS), *Market to Book Value of Assets* (MV/BVA) dan *Market to Book Value of Equity* (MV/BVE) secara bersama-sama berpengaruh terhadap variabel terikat Harga Saham Perusahaan Manufaktur sub sector makanan dan minuman yang terdaftar di BEI selama periode 2012-2015 dengan nilai koefisien determinasi 76,3629%. Variabel lain yang dapat mempengaruhi harga Saham tersebut yakni faktor dalam kategori fundamental dan kategori teknikal.

Kata Kunci: Harga Saham, *Investment Opportunity Set* (IOS)

## ABSTRACT

**Ririn R. Mohi. 931 411 164.** 2017. The Influence of Investment Opportunity Set (IOS) toward Stock Return of Food and Beverage Manufacturing Companies listed in Indonesia Stock Exchange during period of 2012-2015. Skripsi, Bachelor Study Program of Management, Department of Management, Faculty of Economics, State University of Gorontalo. Principal supervisor is Dr. Drs. Abd. Rahman Pakaya, M.Si and Co-supervisor is Lanto Miriatin Amali, S.Sos.,M.Si.

This research aims at analyzing and investigating the influence of Investment Opportunity Set (IOS) consisting of Earning Per Share (EPS), Market to Book Value of Assets (MV/BVA) and Market to Book Value of Equity (MV/BE) toward Stock Return of Food and Beverage Manufacturing Companies listed in Indonesia Stock Exchange during period of 2012-2015 both partially and simultaneously. Data of this research are secondary data obtained from Indonesia Stock Exchange site. Technique of data analysis is simple linear regression with assistance of 9th version of Eviews.

Findings reveal that partially either Earning Per Share (EPS) or Market to Book Value of Assets (MV/BVA) significantly influences Stock Return variable listed in Indonesia Stock Exchange during period of 2012/2015 while Market to Book Value of Equity (MV/BVE) does not influence Stock Return variable in Food and Beverage Manufacturing Companies listed in Indonesia Stock Exchange during period of 2012-2015. Meanwhile, earning Per Share (EPS), Market to Book Value of Assets (MV/BVA) and Market to Book Value of Equity (MV/BE) simultaneously influence Stock Return of Food and Beverage Manufacturing Companies listed in Indonesia Stock Exchange during period of 2012-2015. The coefficient determination value is 76,3629%. Other variables that may influence stock return are fundamental and technical factors.

Keywords: Stock Return, Investment Opportunity Set (IOS)

