

ANALYSIS OF INFRASTRUCTURE SECTOR COMPANIES STOCK PRICE LISTED IN INDONESIA STOCK EXCHANGE

By Eka Yulianti

Abstract

This type of research is quantitative, with the aim of finding factors that have an influence on stock prices in infrastructure sector companies. By utilizing probability sampling techniques with slovin formula, 30 infrastructure companies listed on the Indoensia Stock Exchange were found for research samples. The hypothesis test used in this study was regression of panel data and using the E-views 12.0 program and the significance level of 5%. The results found as follows (1) there was influence of profitability on the stock prices of infrastructure sector companies, (2) there was no influence of solvency on the stock prices of infrastructure sector companies, (3) there was influence of inflation on the stock prices of infrastructure sector companies, and (4) there was influence of exchange rates on the stock prices of infrastructure sector companies.

Keywords : profitability, solvability, inflation, exchange rate, stock price

ANALISIS HARGA SAHAM PADA PERUSAHAAN SEKTOR INFRASTRUKTUR YANG TERDAFTAR DI BURSA EFEK INDONESIA

Oleh Eka Yulianti

Abstrak

Jenis penelitian ini bersifat kuantitatif, dengan tujuan untuk menemukan faktor-faktor yang memiliki pengaruh kepada harga saham pada perusahaan sektor infrastruktur. Dengan memanfaatkan teknik *probability sampling* dengan rumus slovin didapati 30 perusahaan infrastruktur yang terdaftar di Bursa Efek Indonesia untuk sampel penelitian. Uji hipotesis yang dipakai pada penelitian ini adalah regresi data panel serta menggunakan program *E-views* 12.0 dan tingkat signifikansi yaitu 5%. Hasil yang didapati seperti berikut (1) ditemukannya pengaruh profitabilitas terhadap harga saham perusahaan sektor infrastruktur, (2) tidak ditemukannya pengaruh solvabilitas terhadap harga saham perusahaan sektor infrastruktur, (3) ditemukannya pengaruh inflasi terhadap harga saham perusahaan sektor infrastruktur, dan (4) ditemukannya pengaruh nilai tukar terhadap harga saham perusahaan sektor infrastruktur.

Kata kunci : profitabilitas, solvabilitas, inflasi, nilai tukar, harga saham