

## ABSTRAK

(Rozi Ariyanto / 1900861201201 / 2024 / Pengaruh *Debt To Equity Ratio*, *Return On Equity*, *Net Profit Margin*, dan *Return On Asset* Terhadap Harga Saham Pada Sektor perusahaan Rokok Di Bursa Efek Indonesia Periode 2018-2022 / Pembimbing I Dr. Mufidah SE., M.Si, Pembimbing II Ira Febrianti SE., M.S.Ak)

*Debt To Equity Ratio*, *Return On Equity*, *Net Profit Margin*, dan *Return On Asset* memegang peranan yang sangat penting terhadap Harga Saham. Oleh karena itu tujuan penelitian ini adalah untuk mendeskripsikan *Debt To Equity Ratio*, *Return On Equity*, *Net Profit Margin*, *Return On Asset* dan Harga Saham pada Sektor perusahaan Rokok Di Bursa Efek Indonesia Periode 2018-2022, serta menganalisis pengaruh *Debt To Equity Ratio*, *Return On Equity*, *Net Profit Margin*, dan *Return On Asset* Terhadap Harga Saham Pada Sektor perusahaan Rokok Di Bursa Efek Indonesia Periode 2018-2022 secara simultan dan parsial.

Metode penelitian dalam penelitian ini adalah deskriptif dan kuantitatif. Dalam penelitian ini populasi merupakan keseluruhan sampel sehingga penelitian ini menggunakan sampel jenuh dengan seluruh perusahaan rokok yang terdaftar di bursa efek indonesia, Jumlah populasi dalam penelitian ini sebanyak 5 perusahaan IPO yang bergerak sektor perusahaan Rokok Di Bursa Efek Indonesia Periode 2018-2022. Analisis data menggunakan SPSS Ver 22 dan menggunakan model regresi linier berganda dengan hasil perhitungan  $Y = \alpha + \beta_1X_1 + \beta_2X_2 + \beta_3X_3 + \beta_4X_4 + e$

Model regresi linier berganda dengan hasil  $Y = 955,842 + 0,679X_1 + 0,458X_2 + 0,594X_3 + 0,200X_4$ . Konstanta sebesar 955,842. Koefisien regresi *Debt To Equity Ratio* ( $X_1$ ) sebesar 0,679, Koefisien regresi *Return On Equity* ( $X_2$ ) sebesar 0,458, Koefisien regresi *Net Profit Margin* ( $X_3$ ) sebesar 0,594 dan koefisien regresi *Return On Asset* ( $X_4$ ) sebesar 0,200.

Koefisien determinasi = R square ( $R^2$ ) sebesar 0,679. Angka tersebut menyatakan bahwa variabel *Debt To Equity Ratio* ( $X_1$ ), *Return On Equity* ( $X_2$ ), *Net Profit Margin* ( $X_3$ ), dan *Return On Asset* ( $X_4$ ) mampu menjelaskan variabel Harga Saham ( $Y$ ) sebesar 67,9% dan sisanya sebesar 32,1% dijelaskan oleh faktor lain.

*Debt To Equity Ratio* ( $X_1$ ), *Return On Equity* ( $X_2$ ), *Net Profit Margin* ( $X_3$ ), dan *Return On Asset* ( $X_4$ ) berpengaruh terhadap Harga Saham ( $Y$ ) pada sektor perusahaan Rokok Di Bursa Efek Indonesia Periode 2018-2022 secara simultan dan parsial.

**Kata Kunci :** *Debt To Equity Ratio*, *Return On Equity*, *Net Profit Margin*, dan *Return On Asset*

## ABSTRACT

**(Rozi Ariyanto / 1900861201201 / 2024 / *The Impact of Debt To Equity Ratio, Return On Equity, Net Profit Margin, and Return On Asset on Stock Prices in the Tobacco Industry Sector on the Indonesia Stock Exchange for the Period 2018-2022* / Lecturer I Dr. Mufidah SE., M.Si, Lecturer II Ira Febrianti SE., M.S.Ak)**

*Debt To Equity Ratio, Return On Equity, Net Profit Margin, and Return On Assets play a very important role in share prices. Therefore, the aim of this research is to describe the Debt To Equity Ratio, Return On Equity, Net Profit Margin, Return On Assets and Share Prices in the Cigarette Company Sector on the Indonesian Stock Exchange for the 2018-2022 Period, as well as analyzing the influence of the Debt To Equity Ratio, Return On Equity, Net Profit Margin, and Return on Assets on Share Prices in the Cigarette Company Sector on the Indonesian Stock Exchange for the 2018-2022 Period simultaneously and partially.*

*The research method in this research is descriptive and quantitative. In this study, the population is the entire sample, so this study uses a saturated sample with all cigarette companies listed on the Indonesian Stock Exchange. The total population in this study is 5 IPO companies operating in the cigarette company sector on the Indonesian Stock Exchange for the 2018-2022 period.*

*Data analysis uses SPSS Ver 22 and uses a multiple linear regression model with the calculation results  $Y = \alpha + \beta_1X_1 + \beta_2X_2 + \beta_3X_3 + \beta_4X_4 + e$ . Multiple linear regression model with results  $Y = 955.842 + 0.679X_1 + 0.458X_2 + 0.594X_3 + 0.200X_4$ . The constant is 955.842. The Debt To Equity Ratio (X1) regression coefficient is 0.679, the Return On Equity (X2) regression coefficient is 0.458, the Net Profit Margin (X3) regression coefficient is 0.594 and the Return On Asset (X4) regression coefficient is 0.200.*

*Coefficient of determination = R square (R<sup>2</sup>) of 0.679. This figure states that the variables Debt To Equity Ratio (X1), Return On Equity (X2), Net Profit Margin (X3), and Return On Assets (X4) are able to explain the variable Share Price (Y) by 67.9% and the remainder by 32.1% is explained by other factors.*

*Debt To Equity Ratio (X1), Return On Equity (X2), Net Profit Margin (X3), and Return On Assets (X4) simultaneously influence the share price (Y) in the cigarette company sector on the Indonesian Stock Exchange for the 2018-2022 period and partial.*