

ABSTRAK

PENGARUH ECONOMIC VALUE ADDED (EVA) DAN MARKET VALUE ADDED (MVA) TERHADAP HARGA SAHAM

**(Studi Empiris Pada Perusahaan Kelompok Indeks LQ45
di Bursa Efek Indonesia Periode 2012 - 2016)**

Antonia Oktin Manik

NIM: 142114073

Universitas Sanata Dharma

Yogyakarta

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Penelitian ini bertujuan untuk mengetahui pengaruh EVA dan MVA terhadap harga saham. Penelitian ini menggunakan data harga saham penutupan akhir tahun yang masuk dalam kelompok Indeks LQ45 selama periode 2012 –2016.

Jenis penelitian ini merupakan studi empiris. Data diperoleh dengan metode dokumentasi dari data sekunder, sedangkan teknik pengolahan dan analisa data menggunakan analisis regresi berganda.

Hasil penelitian menunjukkan bahwa EVA tidak berpengaruh terhadap harga saham dan MVA berpengaruh terhadap harga saham.

Kata Kunci: Economic Value Added (EVA), Market Value Added (MVA), dan harga saham

ABSTRACT

THE INFLUENCES OF ECONOMIC VALUE ADDED (EVA) AND MARKET VALUE ADDED (MVA) ON STOCK PRICES

(Empirical Study On Group Companies LQ45 Index in Indonesia Stock Exchange Period 2012 – 2016)

Antonia Oktin Manik
Student Number: 142114073
Sanata Dharma University
Yogyakarta
2018

The study aims to determine the effects of EVA and MVA on the stock prices. This research uses end-year closing stock prices data that included in the LQ45 index group during the period of 2012 – 2016.

The type of research was an empirical study. Data was obtained by documentation method from the secondary data, while processing technique and the data analysis used a multiple regression analysis.

The result showed that EVA did not affect the stock prices and MVA affect the stock prices.

Keywords: EVA, MVA, and stock prices