

ABSTRAK

Penelitian ini bermaksud untuk menguji dan menganalisis variabel-variabel independen yang meliputi struktur modal, profitabilitas, nilai pasar, dan likuiditas terhadap variabel dependen yaitu harga saham. Sampel penelitian ini sejumlah 185 observasi dari sektor manufaktur periode 2015-2017. Teknik analisis menggunakan *Ordinary Least Square* (OLS). Hasil penelitian ini menunjukkan bahwa Struktur Modal dan Nilai Pasar memberikan pengaruh positif sedangkan Profitabilitas dan Likuiditas tidak berpengaruh terhadap harga saham.

Kata kunci: Struktur Modal, Profitabilitas, Nilai Pasar, Likuiditas, Harga Saham.

ABSTRACT

The research intends to examine and analyse the independent variables which include capital structure, profitability, market value, and liquidity on the dependent variable is stock price. The sample of this study was 185 observation from the manufacturing sector for the period 2015-2017. Analysis technique uses Ordinary Least Square (OLS). The results show the Capital Structure and Market Value had a positive impact while Profitability and Liquidity have not affected Stock Prices.

Keywords: *Capital Structure, Profitability, Market Value, Liquidity, Stock Prices.*