

ABSTRAK

Rian Martin, 2023 : Analisis Pengaruh *Price Earning Ratio, Market Value Added, dan Economic Value Added* Terhadap Harga Saham Dengan Periode Tahun *COVID-19* Sebagai Variabel Moderasi Pada Perusahaan Sektor Kesehatan Yang Terdaftar Di Bursa Efek Indonesia Periode 2018-2021.

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Tujuan dari penelitian ini adalah untuk (1) Mengetahui pengaruh *Price Earning Ratio* (PER), *Market Value Added* (MVA), *Economic Value Added* (EVA), dan tahun *COVID-19* secara parsial dan simultan terhadap harga saham, (2) Mengetahui pengaruh periode tahun *COVID-19* dalam memoderasi hubungan antara *Price Earning Ratio* (PER), *Market Value Added* (MVA), dan *Economic Value Added* (EVA) terhadap harga saham. Objek penelitian yang digunakan adalah perusahaan sektor kesehatan yang terdaftar di Bursa Efek Indonesia (BEI). Pemilihan sampel didasari oleh teknik *purposive sampling* dimana terdapat 8 perusahaan yang sesuai kriteria dengan periode 2018-2021 sehingga data yang digunakan sebesar 32 data. Metode analisis yang digunakan adalah analisis regresi linear berganda dan uji interaksi dengan analisis regresi linear berganda dan *Moderated Regression Analysis* (MRA). Berdasarkan hasil analisis ditemukan bahwa *Price Earning Ratio* (PER), *Market Value Added* (MVA), dan tahun *COVID-19* berpengaruh positif dan signifikan terhadap harga saham, namun untuk variabel *Economic Value Added* (EVA) berpengaruh negatif dan signifikan terhadap harga saham. Tahun *COVID-19* dapat memoderasi (memperlemah) hubungan antara *Price Earning Ratio* (PER) dan *Economic Value Added* (EVA) terhadap harga saham, namun tahun *COVID-19* dapat memoderasi (memperkuat) hubungan antara *Market Value Added* (MVA) terhadap harga saham.

Kata kunci : *Price Earning Ratio, Market Value Added, Economic Value Added, Harga Saham, Tahun COVID-19*

ABSTRACT

Rian Martin, 2023: *Analysis of the Effect of Price Earning Ratio, Market Value Added, and Economic Value Added on Stock Prices with the COVID-19 Year Period as a Moderating Variable in Health Sector Companies Listed on the Indonesia Stock Exchange for the 2018-2021 Period.*

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The objectives of this study were to (1) determine the effect of Price Earning Ratio (PER), Market Value Added (MVA), Economic Value Added (EVA), and COVID-19 year partially and simultaneously on stock prices, (2) determine the effect of the COVID-19 year period in moderating the relationship between Price Earning Ratio (PER), Market Value Added (MVA), and Economic Value Added (EVA) on stock prices. The research object used is a health sector company listed on the Indonesia Stock Exchange (IDX). The sample selection was based on purposive sampling technique where there were 8 companies that met the criteria for the 2018-2021 period so that the data used amounted to 32 data. The analysis method used is multiple linear regression analysis and interaction test with multiple linear regression analysis and Moderated Regression Analysis (MRA). Based on the results of the analysis, it was found that the Price Earning Ratio (PER), Market Value Added (MVA), and the year of COVID-19 have a positive and significant effect on stock prices, but the Economic Value Added (EVA) variable has a negative and significant effect on stock prices. The COVID-19 year can moderate (weaken) the relationship between Price Earning Ratio (PER) and Economic Value Added (EVA) to stock prices, but the COVID-19 year can moderate (strengthen) the relationship between Market Value Added (MVA) to stock prices.

Keyword : *Price Earning Ratio, Market Value Added, Economic Value Added, Stock Prices, COVID-19 year*