

ABSTRAK

Penelitian ini bertujuan untuk menguji dan memperoleh bukti empiris mengenai pengaruh Environmental Social and Governance (ESG), Return On Equity (ROE), dan Earning Per Share (EPS) terhadap harga saham pada perusahaan pertambangan yang terdaftar di Bursa Efek Indonesia. Jenis data yang digunakan adalah data sekunder yang bersumber dari website Bursa Efek Indonesia (www.idx.co.id) dan website resmi perusahaan terkait. Populasi dalam penelitian ini adalah perusahaan pertambangan yang terdaftar di Bursa Efek Indonesia (BEI) selama periode 2019-2021. Sampel dalam penelitian ini diambil menggunakan metode purposive sampling dengan kriteria sampel yang telah disesuaikan, dan diperoleh sampel penelitian sebanyak 15 perusahaan dengan total observasi 45 sampel. Penelitian ini menggunakan analisis deskriptif statistik, uji asumsi klasik, uji hipotesis dan analisis regresi linear berganda. Hasil penelitian ini membuktikan bahwa Environmental Social and Governance (ESG) berpengaruh terhadap harga saham, Return On Equity (ROE) berpengaruh terhadap harga saham, dan Earning Per Share (EPS) berpengaruh terhadap harga saham.

Kata Kunci: Environmental Social and Governance, Return On Equity, Earning Per Share, Harga Saham, Perusahaan Pertambangan

ABSTRACT

The purpose of this research is to examine and obtain empirical evidence on the impact of Environmental, Social, and Governance (ESG), Return on Equity (ROE), and Earnings Per Share (EPS) on stock prices in mining companies listed on the Indonesia Stock Exchange. The data used is secondary data sourced from the Indonesia Stock Exchange's website (www.idx.co.id) and the official website of the related company. This study's population consists of mining firms listed on the Indonesia Stock Exchange (IDX) between 2019 until 2021. The sample for this research was taken using a purposive sampling method with adjusted sample criteria, and obtained a sample of 15 companies with a total of 45 samples of observation. This research uses descriptive statistical analysis, the classical assumption test, and hypothesis testing and multiple linear regression analysis. The results of this study prove that Environmental Social and Governance (ESG) has an effect on stock prices, Return On Equity (ROE) has an effect on stock prices, and Earning Per Share (EPS) has an effect on stock prices.

Keyword : Environmental Social and Governance, Return On Equity, Earning Per Share, Stock Prices, Mining Company