RINGKASAN

Penelitian ini bertujuan untuk menganalisis pengaruh *Price Earning Ratio, Dividend Payout Ratio, Debt to Equity Ratio, Debt to Asset Ratio* dan *Return on Equity* terhadap nilai perusahaan pada perusahaan yang terdaftar dalam Indeks LQ45 Bursa Efek Indonesia tahun 2012-2014. Populasi penelitian ini adalah semua perusahaan yang terdaftar di Indeks LQ45 tahun 2012-2014. Sampel dalam penelitian ini dilakukan dengan metode *purposive sampling*. Penelitian ini menggunakan sampel 25 perusahaan. Tehnik analisis data yang digunakan adalah analisis regresi linier berganda.

Hipotesis dalam penelitian ini adalah: 1) PER, DPR, DER, DAR dan ROE secara simultan berpengaruh positif terhadap nilai perusahaan, 2) *Price Earning Ratio* berpengaruh positif terhadap nilai perusahaan, 3) *Dividend Payout Ratio* berpengaruh positif terhadap nilai perusahaan, 4) *Debt to Equity Ratio* berpengaruh negatf terhadap nilai perusahaan, 5) *Debt to Asset Ratio* berpengaruh positif terhadap nilai perusahaan, 6) *Return on Equity* berpengaruh positif terhadap nilai perusahaan, 7) *Return on Equity* berpengaruh paling dominan terhadap nilai perusahaan.

Hasil analisis regresi dalam penelitian ini menunjukkan PER, DPR, DER, DAR dan ROE secara simultan berpengaruh positif terhadap nilai perusahaan. Kemudian, *Price Earning Ratio*, *Debt to Asset Ratio* dan *Return on Equity* berpengaruh positif terhadap nilai perusahaan, *Debt to Equity Ratio* berpengaruh negatif terhadap nilai perusahaan, serta *Dividend Payout Ratio* tidak berpengaruh terhadap nilai perusahaan. *Return on Equity* berpengaruh paling dominan terhadap nilai perusahaan. Koefisien determinasi menunjukkan nilai sebesar 0,968 berarti bahwa variabel dependen dapat dijelaskan oleh lima variabel independen dengan nilai 96,8%, sedangkan sisanya 3,2% dijelaskan oleh faktor-faktor lain diluar variabel penelitian.

Kata kunci: *Price Earning Ratio, Dividend Payout Ratio, Debt to Equity Ratio, Debt to Asset Ratio, Return on Equity*, nilai perusahaan

SUMMARY

The purpose of this research is to analyze the influence of Price Earning Ratio, Dividend Payout Ratio, Debt to Equity Ratio, Debt to Asset Ratio and Return on Equity against firm's value at listing companies in Index LQ45. Population of the research is listing company at Index LQ45 during the period 2012-2014. Sample collection techniques using the purposive sampling method. This research using 25 companies as the sample. This research using multiple regression model as means of testing the hypothesis.

The hypothesis are: 1) PER, DPR, DER, DAR and ROE have positive effect on firm's value simultantly, 2) Price Earning Ratio has positive effect on firm's value, 3) Dividend Payout Ratio has positive effect on firm's value, 4) Debt to Equity Ratio has negative effect on firm's value, 5) Debt to Asset Ratio has positive effect on firm's value, 6) Return on Equity has positive effect on firm's value, 7) Return on Equity has dominant effect on firm's value.

The results of this research showed that PER, DPR, DER, DAR and ROE have positive effect on firm's value simultantly. Then, Price Earning Ratio, Debt to Equity Ratio, Debt to Asset Ratio and Return on Equity have positive effect on firm's value, while Dividend Payout Ratio has no positive effect on firm's value. Return on Equity has dominant effect on firm's value. Determinant coefficient in this research is 0,968 means that dependent variable could be described 96,8% by five independent variables and 3,2% by other variables outside the research.

Keywords: Price Earning Ratio, Dividend Payout Ratio, Debt to Equity Ratio, Debt to Asset Ratio, Return on Asset, firm's value