

ABSTRACT

Sitti Nur Choirin (2019), The Influence of Method of Z-Score, Grover, Springate, Zmijewski and Against The Stock Price On The Company's Textile And Garment Go Public which lists in Indonesia Stock Exchange (BEI) year of 2013-2017. Under the guidance of Mister Echsani, S.E., M.Si. and Mister Yudhi Prasetya Mada, S.E., MM.

This purpose of this study is for a review to know how the influence of the method (1) Z-Score against stock prices, (2) Grover against stock prices, (3) Springate against stock prices, (4) Zmijewski against stock prices, and (5) the Z-Score, Grover, Springate, and Zmijewski against stock prices. The population of this research is the company's Textile And Garment Go Public which lists in Indonesia stock exchange (BEI) year of 2013-2017 which population amount of 18 factories. The sample that have chosen by using purposive sampling technics. Methods of collecting data which used is secondary data. The analysis data which used in this research is descriptive analysis, classical assumption test, multiple linear regression analysis, test t, test f and determination test (R²).

Based on the research results of the study showed that the method (1) Z-Score effect is negative and insignificant against the stock price with a significant level of $0.528 > 0.05$. (2) a positive and influential not Grover significantly to the price of stocks with significant levels of $0.085 > 0.05$. (3) the positive and not influential Springate insignificant against stock prices with significant higher level $0.959 > 0.05$. (4) a negative and influential Zmijewski insignificant against the stock price to the level of significant $0.447 > 0.05$. (5) the Z-Score, Grover, Springate and simultaneous Zmijewski had no effect against the stock price with a significant level of $0.296 > 0.05$ and R square value of 0.147.

Keywords: method of Z-Score, Grover, Springate, Zmijewski, and stock prices.

ABSTRAK

Sitti Nur Choirin (2019), Pengaruh *metode Z-Score, Grover, Springate, dan Zmijewski* terhadap Harga Saham pada Perusahaan *Textile Dan GarmentGo Public* Yang Terdaftar Di Bursa Efek Indonesia (BEI) Tahun 2013-2017. Dibawah bimbingan Bapak Echsan gani, S.E., M.Si. dan Bapak Yudhi Prasetya Mada, S.E., M.M.

Penelitian ini bertujuan untuk mengetahui bagaimana pengaruh metode (1) Z-Score terhadap Harga Saham, (2) Grover terhadap Harga Saham, (3) Springate terhadap Harga saham, (4) Zmijewskiterhadap Harga Saham, dan metode (5) Z-Score, Grover, Springate, dan Zmijewski terhadap Harga Saham. Populasi dari penelitian ini adalah Perusahaan *Textile Dan GarmentGo Public* Yang Terdaftar Di Bursa Efek Indonesia (BEI) Tahun 2013-2017. dengan jumlah populasi sebanyak 18 perusahaan. Sampel yang dipilih menggunakan teknik *purposive sampling*. Metode pengumpulan data yang digunakan adalah data sekunder. Analisis data yang digunakan dalam penelitian ini yaitu analisis deskriptif, uji asumsi klasik, analisis regresi linier berganda, uji t, uji F dan uji determinasi (R^2).

Berdasarkan hasil penelitian menunjukkan bahwa metode (1) Z-Score berpengaruh negatif dan tidak signifikan terhadap harga saham dengan tingkat signifikan sebesar $0,528 > 0,05$. (2) Grover berpengaruh positif dan tidak signifikan terhadap harga saham dengan tingkat signifikan sebesar $0,085 > 0,05$. (3) Springate berpengaruh positif dan tidak signifikan terhadap harga saham dengan tingkat signifikan $0,959 > 0,05$. (4) Zmijewski berpengaruh negatif dan tidak signifikan terhadap harga saham dengan tingkat signifikan $0,447 > 0,05$. (5) Z-Score, Grover, Springate dan Zmijewski tidak berpengaruh secara simultan terhadap harga saham dengan tingkat signifikan sebesar $0,296 > 0,05$ nilai R square sebesar 0,147.

Kata Kunci : Metode Z-Score, Grover, Springate, dan Zmijewski, Harga Saham.