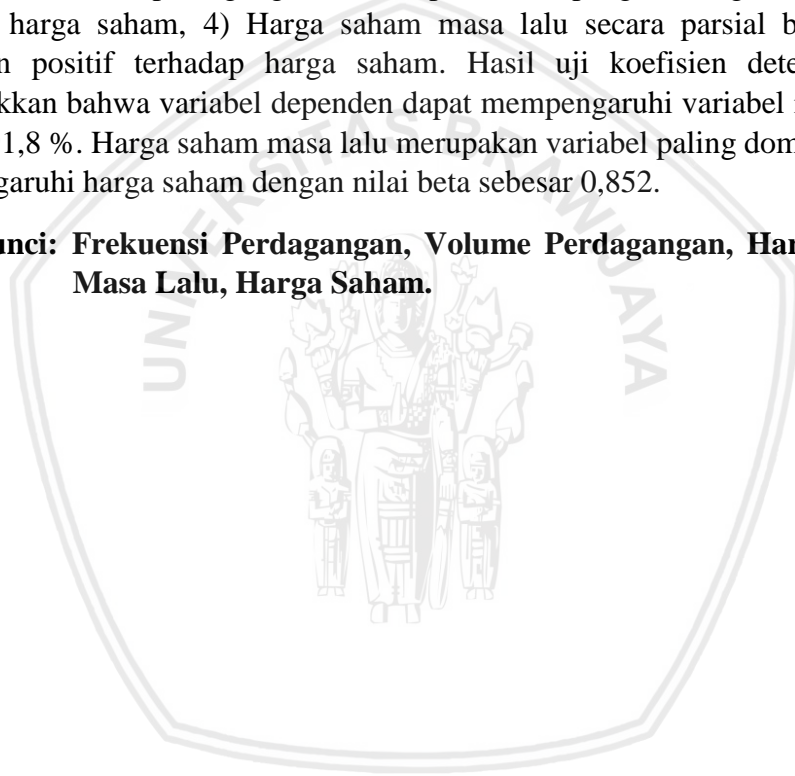


ABSTRAK

Penelitian ini bertujuan untuk mengetahui pengaruh frekuensi perdagangan, volume perdagangan, dan harga saham masa lalu terhadap harga saham secara simultan dan parsial dengan menggunakan analisis regresi linier berganda. Sampel penelitian ini adalah 22 perusahaan yang tidak melakukan stock split dan masuk dalam indeks LQ45 berturut turut periode 2014-2018. Hasil penelitian ini menunjukkan bahwa: 1) Frekuensi perdagangan, volume perdagangan, dan harga saham masa lalu secara simultan berpengaruh signifikan terhadap harga saham, 2) Frekuensi perdagangan secara parsial berpengaruh signifikan positif terhadap harga saham, 3) Volume perdagangan secara parsial berpengaruh signifikan negatif terhadap harga saham, 4) Harga saham masa lalu secara parsial berpengaruh signifikan positif terhadap harga saham. Hasil uji koefisien determinan R^2 menunjukkan bahwa variabel dependen dapat mempengaruhi variabel independen sebesar 91,8 %. Harga saham masa lalu merupakan variabel paling dominan dalam mempengaruhi harga saham dengan nilai beta sebesar 0,852.

Kata Kunci: Frekuensi Perdagangan, Volume Perdagangan, Harga Saham Masa Lalu, Harga Saham.



ABSTRACT

The purpose of this study is to determine the effect of trading frequency, trading volume, and past stock price on stock price simultaneously and partially by using multiple linear regression analysis. The sample of this study was 22 companies that did not do a stock split and were included in the LQ45 index for the 2014-2018 period. The results of this study indicate that: 1) Trading frequency, trading volume, and past stock price simultaneously have a significant effect on stock price, 2) Trading frequency partially has a significant positive effect on stock price, 3) Trading volume partially has a significant negative effect on stock price, 4) Past stock price has a significant positive effect on stock price. The results of the determinant coefficient R^2 test show that the dependent variable can affect the independent variable by 91.8%. Past stock price are the most dominant variable in influencing stock prices with a beta value of 0.852.

Keywords: *Trading Frequency, Trading Volume, Past Stock Price, Stock Price*

