

ABSTRAK

Nama : PUSPA INDAH SARI
Program Studi : Program Magister Ilmu Manajemen
Judul : PENGARUH *EARNING*, *CASH FLOW* DAN INFLASI TERHADAP HARGA SAHAM SYARIAH DI INDONESIA: ANALISIS SEBELUM DAN SELAMA COVID-19 (STUDI EMPIRIS PERUSAHAAN YANG TERDAFTAR PADA JAKARTA ISLAMIC INDEX PERIODE 2018-2022)

Penelitian ini bertujuan untuk menganalisis pengaruh *earning*, *cash flow* dan inflasi terhadap harga saham syariah Jakarta Islamic Index sebelum dan selama Covid-19 serta secara keseluruhan periode 2018-2022, kemudian menganalisis perbedaan variabel *earning*, *cash flow*, inflasi dan harga saham syariah antara sebelum dan selama Covid-19. Data yang digunakan dalam penelitian ini menggunakan data bersumber dari www.idx.co.id, www.bi.co.id dan investing.com. Penelitian ini menggunakan model regresi data panel dan model *random effect* pada *Eviews* versi 12. Hasil penelitian ini menemukan bahwa variabel *earning*, *cash flow* dan inflasi tidak berpengaruh signifikan terhadap harga saham syariah Jakarta Islamic Index sebelum dan selama Covid-19 serta secara keseluruhan periode 2018-2022. Tidak ada perbedaan variabel *earning*, *cash flow* dan harga saham syariah antara sebelum dan selama Covid-19, sedangkan variabel Inflasi ada perbedaan antara sebelum dan selama Covid-19.

Kata Kunci : *Earning, Cash Flow, Inflasi, Harga Saham Syariah, Covid-19*

ABSTRACT

Name : PUSPA INDAH SARI
Study Program : Graduate Program in Management Science
Title : THE EFFECT OF EARNING, CASH FLOW AND INFLATION ON SYARIAH STOCK PRICES IN INDONESIA: ANALYSIS BEFORE AND DURING COVID-19 (EMPIRICAL STUDY OF COMPANIES LISTED ON THE JAKARTA ISLAMIC INDEX 2018-2022 PERIOD)

This study aims to analyze the effect of earnings, cash flow and inflation on the Jakarta Islamic index sharia stock prices before and during Covid-19 as well as the entire 2018-2022 period, then analyze the differences in the variables of earnings, cash flow, inflation and sharia stock prices between before and during Covid-19. The data used in this study uses data sourced from www.idx.co.id, www.bi.co.id dan investing.com. This study uses the panel data regression model and the random effect model on Eviews version 12. The results of this study found that the variables earning, cash flow and inflation did not have a significant effect on the Jakarta Islamic index sharia stock price before and during Covid-19 and as a whole the 2018- 2022. There is no difference in the variables of earnings, cash flow and Islamic stock prices between before and during Covid-19, while there is a difference in the inflation variable between before and during Covid-19.

Keywords : Earning, Cash Flow, Inflation, Sharia Stock Prices, Covid-19