

TABLE OF CONTENT

APPROVAL OF EXAMINATION	iii
STATEMENT OF ORIGINALITY	iii
MOTTO AND DEDICATION	v
ABSTRACT	vi
PREFACE	viii
LIST OF TABLE	xiv
LIST OF FIGURE	xv
LIST OF ATTACHMENT	xvi
INTRODUCTION	17
I.1 Research Background	17
I.2 Problem Statement	31
I.3. Research Purpose and Usage	33
I.3.1. Research Purpose.....	33
I.3.2 Research Usage.....	34
I.4 Writing System	34
CHAPTER II. LITERATURE REVIEW	38
II.1 Theoretical Framework.....	38
II.1.1 Efficient Market Hypothesis	38
II.1.2 Three-Factor Model Theory	41
II.1.3 Signalling Theory	43
II.1.4 Financial Performance and Financial Statements	46
II.1.5 Financial Ratio Analysis	49
II.1.6 Financial Performance which Influence Stock Price	51
II.1.7 Bank Performance.....	52
II.2 Previous Research Discoveries	56
II.3 Relationship between Independent and Dependent Variables.....	61
II.3.1 The Influence of Capital Adequacy on Stock Price	61
II.3.2 The Influence of Asset Quality on Stock Price	62

II.3.3 The Influence of Profitability on Stock Price	64
II.3.4 The Influence of Liquidity on Stock Price.....	65
II.3.5 The Influence of Financial Leverage on Stock Price	66
II.3.6 The Influence of EPS on Stock Price.....	67
II.4 Research Framework	68
II.5 Hypothesis	69
III.1 Research Variables and Definition of Variables	71
III.1.1 Research Variables	71
III.1.2 Definition of Variables	71
III.2 Sample and Population.....	75
III.3 Type and Sources of Data.....	78
III.3.1 Type of Data	78
III.3.2 Sources of Data	78
III.4. Data Collection Method	78
III.5. Data Analysis Method.....	79
III.5.1 Classical Assumption Theory	79
III.5.2. Multiple Linear Regression	83
CHAPTER IV	87
IV.1 Research Object Description.....	87
IV.2 Data Analysis	98
IV.2.1 Classical Assumption Test.....	98
IV.2.2 Goodness of Fit Regression Model	110
IV.3 Discussions.....	123
IV.3.1 Discussions of the influence of CAR on stock price.....	123
IV.3.2 Discussions of the influence of NPL on stock price.....	126
IV.3.3 Discussions of the influence of ROE on stock price	129
IV.3.4 Discussions of the influence of LDR on stock price.	132
IV.3.5 Discussions of the Influence of Debt Ratio on Stock Price.....	135
IV.3.6 Discussions of the influence of EPS on stock price.	138
CHAPTER V.....	142

V.1 Conclusion.....	142
V.2. Limitation	144
V.3 Suggestion	144
V.3.1 Suggestion for Further Research.....	145
V.3.2 For Corporation.....	145
REFERENCES.....	146
ATTACHMENT	156

