PENGARUH STRUKTUR MODAL, *MARKET VALUE ADDED* DAN *DIVIDEND YIELD* TERHADAP HARGA SAHAM PADA SEKTOR *INDUSTRIALS* DI BURSA EFEK INDONESIA TAHUN 2021-2024

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ABSTRACT

This study aims to analyze the influence of capital structure (DER), Market Value Added (MVA), and dividend yield on the share price of companies in the Industrials sector for the 2021–2024 period. The research method uses a quantitative approach with multiple linear regression analysis. The data used is secondary data obtained from the company's annual financial statements and stock price data published through the IDX's official website. The research sample consisted of 9 companies with a total of 36 observations over four years. The results of the classical assumption test showed that the model met the requirements of normality, did not occur multicollinearity, did not have heteroscedasticity, and was free of autocorrelation. The results of the partial test (t-test) showed that DER had no significant effect on the stock price (Sig = 0.075), MVA also had no significant effect (Sig = 0.058), while dividend yield had a significant effect with a negative direction (Sig = 0.003). The results of the simultaneous test (F test) showed a joint influence between the three variables on the stock price with a F of 4.502 and Sig 0.010. An Adjusted R^2 value of 0.231 indicates that independent variables are only able to explain 23.1% of stock price variations, while 76.9% are explained by factors outside the study. Further research is recommended to add variables and extend the observation period to obtain more comprehensive results.

Keywords: *Capital Structure, Market Value Added, Dividend Yield, Share Price.*