

DAFTAR ISI

ABSTRAK	Error! Bookmark not defined.
ABSTRACT	Error! Bookmark not defined.
KATA PENGANTAR	Error! Bookmark not defined.
DAFTAR ISI	viii
DAFTAR TABEL	xii
DAFTAR GAMBAR	xiii
DAFTAR LAMPIRAN	xiv
BAB I PENDAHULUAN	Error! Bookmark not defined.
1.1 Latar Belakang Masalah	Error! Bookmark not defined.
1.2 Identifikasi Masalah dan Rumusan Masalah.....	Error! Bookmark not defined.
1.2.1 Identifikasi Masalah.....	Error! Bookmark not defined.
1.2.2 Rumusan Masalah	Error! Bookmark not defined.
1.3 Tujuan Penelitian.....	Error! Bookmark not defined.
1.4 Kegunaan Penelitian.....	Error! Bookmark not defined.
BAB II KAJIAN PUSTAKA	Error! Bookmark not defined.
2.1. Landasan Teori.....	Error! Bookmark not defined.

2.1.1. Pasar Modal.....	Error! Bookmark not defined.
2.1.1.1 Pengertian pasar modal	Error! Bookmark not defined.
2.1.1.2 Peranan dan fungsi pasar modal.....	Error! Bookmark not defined.
2.1.1.3 Jenis-jenis pasar modal	Error! Bookmark not defined.
2.1.2 Saham.....	Error! Bookmark not defined.
2.1.2.1 Pengertian Saham.....	Error! Bookmark not defined.
2.1.2.2 Jenis-Jenis Saham.....	Error! Bookmark not defined.
2.1.2.3 Pengertian Harga Saham	Error! Bookmark not defined.
2.1.2.4 Nilai Saham.....	Error! Bookmark not defined.
2.1.2.5 Faktor-Faktor yang Mempengaruhi Harga Saham.....	Error!
	Bookmark not defined.
2.1.3 Aksi Emiten (<i>Corporate Action</i>).....	Error! Bookmark not defined.
2.1.4 Pemecahan Saham (<i>Stock Split</i>)	Error! Bookmark not defined.
2.1.4.1 Pengertian <i>Stock Split</i>	Error! Bookmark not defined.
2.1.4.2 Jenis <i>Stock Split</i>	Error! Bookmark not defined.
2.1.4.3. Teori <i>Stock Split</i>	Error! Bookmark not defined.
2.1.4.4 Tujuan <i>Stock Split</i>	Error! Bookmark not defined.
2.1.5. <i>Abnormal return</i>	Error! Bookmark not defined.
2.1.6 Likuiditas Saham.....	Error! Bookmark not defined.
2.2 Penelitian Terdahulu	Error! Bookmark not defined.
2.3 Kerangka Pemikiran.....	Error! Bookmark not defined.

Stephanie, 2013

2.4 Hipotesis.....	Error! Bookmark not defined.
BAB III METODE PENELITIAN	Error! Bookmark not defined.
3.1 Objek Penelitian	Error! Bookmark not defined.
3.2 Metode dan Desain Penelitian.....	Error! Bookmark not defined.
3.2.1 Metode Penelitian.....	Error! Bookmark not defined.
3.2.2 Desain Penelitian.....	Error! Bookmark not defined.
3.3 Operasionalisasi variabel	Error! Bookmark not defined.
3.4 Populasi dan Teknik Sampling.....	Error! Bookmark not defined.
3.5 Teknik Pengumpulan Data.....	Error! Bookmark not defined.
3.6 Metode Analisis.....	Error! Bookmark not defined.
3.6.1 Analisis Deskriptif	Error! Bookmark not defined.
3.6.2 Uji Hipotesis.....	Error! Bookmark not defined.
BAB IV HASIL PENELITIAN DAN PEMBAHASAN.....	Error! Bookmark not defined.
	defined.
4.1 Hasil Penelitian	Error! Bookmark not defined.
4.1.1 Profil Perusahaan	Error! Bookmark not defined.
4.1.2 Deskripsi Data Variabel yang Diteliti.....	Error! Bookmark not defined.
	defined.
4.1.2.1 <i>Stock Split</i>	Error! Bookmark not defined.
4.1.2.2 <i>Abnormal Return</i>	Error! Bookmark not defined.
4.1.2.3 <i>Trading Volume Activity</i>	Error! Bookmark not defined.

Stephanie, 2013

4.1.3 Statistik Deskriptif	Error! Bookmark not defined.
4.1.3.1 Statistik Deskriptif <i>Abnormal Return</i>	Error! Bookmark not defined.
4.1.3.2 Statistik Deskriptif Trading Volume Activity.....	Error! Bookmark not defined.
4.1.4 Pengujian Hipotesis.....	Error! Bookmark not defined.
4.1.4.1 Pengujian Hipotesis Pertama.....	Error! Bookmark not defined.
4.1.4.1 Pengujian Hipotesis Kedua	Error! Bookmark not defined.
4.2 Pembahasan.....	Error! Bookmark not defined.
4.2.1 Hasil Uji Beda <i>Abnormal Return</i> sebelum dan sesudah stock split	Error! Bookmark not defined.
4.2.2 Hasil Uji Beda Trading Volume Activity Sebelum dan Sesudah Stock Split.....	Error! Bookmark not defined.
4.2.3 Pembahasan Secara keseluruhan.....	Error! Bookmark not defined.
BAB V KESIMPULAN DAN SARAN.....	Error! Bookmark not defined.
5.1 Kesimpulan	Error! Bookmark not defined.
5.2 Saran.....	Error! Bookmark not defined.
DAFTAR PUSTAKA	Error! Bookmark not defined.
LAMPIRAN	
RIWAYAT HIDUP	

Stephanie, 2013

ANALISIS PERBEDAAN ABNORMAL RETURN DAN TRADING VOLUME ACTIVITY SEBELUM DAN SESUDAH STOCK SPLIT PADA PERUSAHAAN YANG TERDAFTAR DI BURSA EFEK INDONESIA
 Universitas Pendidikan Indonesia | repository.upi.edu | perpustakaan.upi.edu

DAFTAR TABEL

TABEL

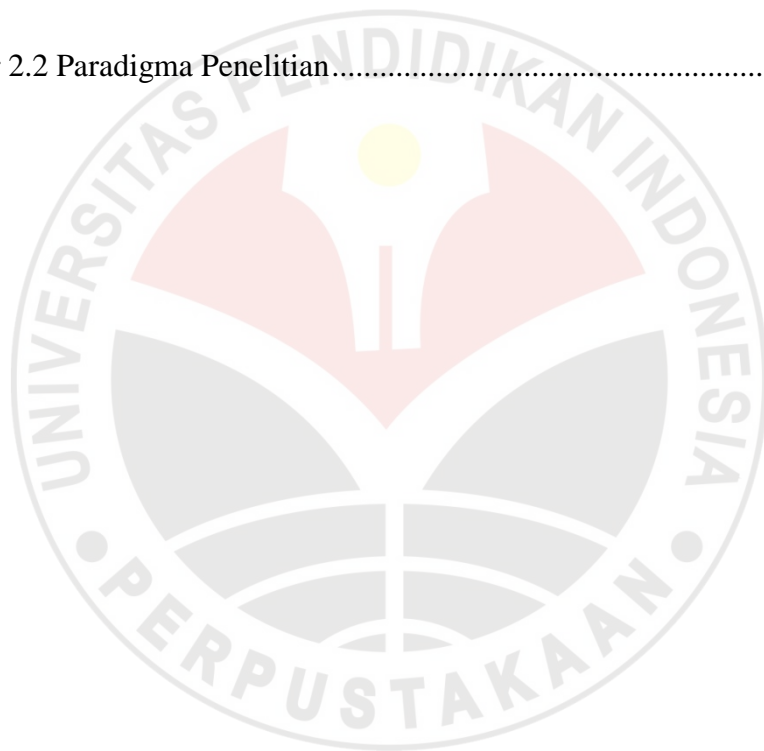
Tabel 1.1 Beberapa Perusahaan yang Melakukan <i>Stock Split</i>	4
Tabel 2.1 Penelitian Terdahulu	36
Tabel 3.1 Operasionalisasi Variabel	46
Tabel 3.1 Daftar Seluruh Perusahaan yang Melakukan <i>Stock Split</i> di BEI pada Periode 2007-2011.....	47
Tabel 3.2 Daftar sampel perusahaan yang melakukan <i>stock split</i> di BEI pada periode 2007-2011	50
Tabel 4.1 Daftar sampel perusahaan yang melakukan <i>stock split</i> di BEI pada periode 2007-2011	66
Tabel 4.2 Klasifikasi Perusahaan Berdasarkan Sektor.....	68
Tabel 4.3 Hasil Perhitungan <i>Abnormal Return</i>	72
Tabel 4.4 Hasil Perhitungan <i>Trading Volume Activity</i>	75
Tabel 4.5 Deskriptive Statistic <i>Abnormal Return</i>	77
Tabel 4.6 Deskriptive Statistic <i>Trading Volume Activity</i>	78
Tabel 4.7 Hasil Uji Paired Sample T-Test pada <i>Abnormal Return</i>	80
Tabel 4.8 Hasil Uji Paired Sample T-Test pada <i>Trading Volume Activity</i>	81

DAFTAR GAMBAR

GAMBAR

Gambar 2.1 Kerangka Pemikiran.....41

Gambar 2.2 Paradigma Penelitian.....42



DAFTAR LAMPIRAN

Lampiran 1 Administratif

Lampiran 2 Daftar Perusahaan

Lampiran 3 *Abnormal Return* Perusahaan

Lampiran 4 *Trading Volume Activity* Perusahaan

Lampiran 5 *Descriptive Statistic Abnormal Return*

Lampiran 6 *Descriptive Statistic Trading Volume Activity*

Lampiran 7 T-Test *Abnormal Return*

Lampiran 8 T-Test *Trading Volume Activity*

