

DAFTAR PUSTAKA

- A'la, N., & Asandimitra, N. (2017). Reaksi Pasar Terhadap Pengumuman Stock Split Tahun 2016. *J. Ilmu Manaj*, 5(3), 1–14.
- Adnyana, I. M. (2020). *Buku: Manajemen Investasi dan Portofolio*.
- Alexander, A., & Kadafi, M. A. (2018). Analisis Abnormal Return dan Trading Volume Activity Sebelum dan Sesudah Stock Split Pada Perusahaan yang Terdaftar di Bursa Efek Indonesia. *Jurnal Manajemen*, 10(1), 1–6. <https://doi.org/10.30872/jmmn.v10i1.3803>
- Banerjee, P. (2019). Impact of Stock Split on Short-Term Liquidity of Stocks in Ex-Split Period: Evidence From Indian Stock Market. *Indian Journal of Accounting (IJA) Vol*, 51, 1.
- Barnas, G. J. (2021). Analysis of Average Stock Prices and Average Liquidity of Shares Before and After a Stock Split on the Indonesian Stock Exchange 2002-2007 Period. *Indonesia Auditing Research Journal*, 10(3), 102–110.
- BEI. (2023). *Aksi Korporasi*. idx.co.id. Retrieved August 18, 2023, from <https://www.idx.co.id/id/perusahaan-tercatat/aksi-korporasi>
- Brigham, E. F., & Ehrhardt, M. C. (2014). *Financial Management-Theory and Practice*, 14e. Cengage Learning, 584.
- Brigham, E. F., & Houston, J. F. (2019). *Fundamentals of Financial Management* (15 edition). Concise, Cengage Learning.
- Burnwal, A., & Rakshit, D. (2019). Announcement Effect of Stock Split on Price Behaviour and Market Liquidity of Shares? a Study. *XI (Xii)*, 659–671.
- Darsono, C. I. H., Martono, C., & Memarista, G. (2023). Asean Go Public Companies' stock Split: Cumulative Abnormal Return and Cumulative Trading Volume Activity. *Media Mahardhika*, 22(1), 1–9.
- DataIndonesia.id. (n.d.). *12 Emiten Lakukan Stock Split Sepanjang Januari - Desember 2022*. DataIndonesia.Id. Retrieved August 18, 2023, from <https://dataindonesia.id/pasar-saham/detail/12-emiten-lakukan-stock-split-sepanjang-januari-desember-2022>
- Dewi, N., & Astika, I. B. P. (2021). The Effect of Price to Book Value, Financial Performance, Company Size and Stock Trading Liquidity on Stock Split Decision (Empirical Study of Companies Listed on the Indonesia Stock Exchange in 2015-2019). *American Journal of Humanities and Social Sciences Research (AJHSSR)*, 5(7), 1–7.
- Diantriasih, N. K., Purnawati, I. G. A., & Wahyuni, M. A. (2019). Analisis Komparatif Abnormal Return, Security Return Variability dan Trading

Volume Activity Sebelum dan Setelah Pilkada Serentak Tahun 2018. *JIMAT (Jurnal Ilmiah Mahasiswa Akuntansi) Undiksha*, 10(1). <https://doi.org/10.23887/jimat.v10i1.20529>

EzzElDin, A., & Wahba, H. (2022). Examining the Effect of Stock liquidity on the Relationship between Stock Split and Stock Market Performance. *International Journal of Economics and Finance*, 14(5), 1–42. <https://doi.10.5539/ijef.v14n5p42>

Febriyanti, J., & Febrianti, S. S. (2022). Pengaruh Stock Split Terhadap Harga Saham dan Volume Perdagangan di Masa Pandemi Covid-19 pada Perusahaan Go Public yang Terdaftar di Bursa Efek Indonesia Tahun 2020. *Bandung Conference Series: Business and Management*, 2(1), 213–217. <https://doi.org/10.29313/bcsbm.v2i1.1151>

Fernando, A. (2022). *Habis Stock Split, Saham Harum Energy (HRUM) Malah Sering Anjlok*. Idxchannel.Com. <https://www.idxchannel.com/market-news/habis-stock-split-saham-harum-energy-hrum-malah-sering-anjlok>

Firdaus, M. Z., & Pangestuti, D. C. (2023). Analisis Pengaruh Stock Split Terhadap Harga Saham, Abnormal Return, Volume Perdagangan, dan Risiko Sistematis. *FORUM EKONOMI: Jurnal Ekonomi, Manajemen Dan Akuntansi*, 25(4), 716–725. <https://doi.org/10.30872/jfor.v25i4.13821>

Gusnita, Y., & Taqwa, S. (2019). Pengaruh Keandalan Akrua, Tingkat Utang dan Ukuran Perusahaan Terhadap Persistensi Laba. *Jurnal Eksplorasi Akuntansi*, 1(3), 1131–1150. <https://doi.org/10.24036/jea.v1i3.132>

Hadiwijaya, C., & Widjaja, I. (2018). Analisis Perbandingan Abnormal Return dan Likuiditas Saham Sebelum dan Sesudah Stock Split Pada Perusahaan yang Terdaftar di Bursa Efek Indonesia Periode 2010-2015. *Jurnal Manajemen Bisnis Dan Kewirausahaan*, 2(1). <https://doi.org/10.24912/jmbk.v2i1.4801>

Harmadji, D. E., Subroto, B., Saraswati, E., & Prihatiningtias, Y. W. (2018). From Theory to Practice of Signaling Theory: Sustainability Reporting Strategy Impact on Stock Price Crash Risk With Sustainability Reporting Quality as Mediating Variable. *KnE Social Sciences*. <https://doi.org/10.18502/kss.v3i10.3411>

Hartono, J. (2017). *Teori Portofolio dan Analisis Investasi Edisi Kesebelas*. Yogyakarta: BPFE.

Hidayah, A. (2022). *Investor Pasar Modal Tembus 10 Juta, Jebolan SMU Mendominasi*. CNBC Indonesia. <https://www.cnbcindonesia.com/market/20221121103752-17-389764/investor-pasar-modal-tembus-10-juta-jebolan-smu-mendominasi>

Hidayati, S., & Putri, F. S. M. (2022). Differences Between Before and After Stock Split in Companies Listed on the Indonesia Stock Exchange. *International*

Vira Ardhia Pramesthi Jayanti, 2023

ANALISIS UJI BEDA SEBELUM DAN SESUDAH STOCK SPLIT PADA PERUSAHAAN YANG TERDAFTAR DI BURSA EFEK INDONESIA

UPN “Veteran” Jakarta, Fakultas Ekonomi dan Bisnis, S1 Manajemen

[www.upnvj.ac.id-www.library.upnvj.ac.id-www.repository.upnvj.ac.id]

Journal of Research in Business and Social Science (2147-4478), 11(2), 252–259. <https://doi.org/10.20525/ijrbs.v11i2.1617>

Hirmawan, A. (2020). Analisis Perbandingan Abnormal Return dan Trading Volume Activity Sebelum dan Sesudah Stock Split Periode 2015-2016. *AKSES: Jurnal Ekonomi dan Bisnis*, 13(2). <https://doi.org/10.31942/akses.v13i2.3240>

Indrayani, I., Murhaban, M., & Syatriani, S. (2020). Analisis Perbandingan Volume Perdagangan Saham Sebelum dan Sesudah Stock Split. *Berkala Akuntansi dan Keuangan Indonesia*, 5(2), 94–105.

Indriani, R., & Mariana, M. (2021). Reaksi Pasar Modal Indonesia Terhadap Peristiwa Pengesahan UU Cipta Kerja 2020 (Studi kasus perusahaan yang terdaftar pada LQ45). *Jurnal Bina Akuntansi*, 8(2), 167–186.

Irvangi, F., & Rahmani, H. F. (2022). Analisis Perbedaan Return Saham, Trading Volume Activity dan Bid-Ask Spread Sebelum dan Sesudah Stock Split:(Studi Kasus Pada Perusahaan yang Terdaftar di Bursa Efek Indonesia Periode Tahun 2017–2021). *MAMEN: Jurnal Manajemen*, 1(2), 217–230. <https://doi.org/10.55123/mamen.v1i2.232>

Laksana, K. B., Cahyadi, L. D. C. R., Aristya, P., & Wasita, A. (2023). Analysis of Difference Between Abnormal Return and Trading Volume Activity Before and After the Pandemi Covid-19 Announced by WHO. *Jurnal Ekonomika, Bisnis, Dan Humaniora (JAKADARA)*, Vol. 02, N.

Masyithoh, S. (2018). Stock Split Saham dan Dampaknya Terhadap Volume Perdagangan dan Abnormal Return Saham. *Owner: Riset Dan Jurnal Akuntansi*, 2(1), 62–74.

Maulana, M. I., & Yuliana, I. (2022). Analysis of the Effect of Stock Split Corporate Action on Stock Prices with Liquidity as an Intervening Variable. *Jurnal Manajemen Dan Kewirausahaan*, 10(1), 42–48. <https://doi.org/10.26905/jmdk.v10i1.6895>

Maulida, D., & Mahardhika, A. S. (2021). Analisis Perbedaan Harga Saham, Volume Perdagangan Saham, dan Return Saham Sebelum dan Sesudah Stock Split. *Jurnal Akuntansi*, 1(1), 1–7.

Muna, H., & Khaddafi, M. (2022). The Effect of Stock Split on Stock Return, Stock Trading Volume, and Systematic Risk in Companies Listed on the Indonesia Stock Exchange. *International Journal of Finance, Economics and Business*, 1(1), 51–56. <https://doi.org/10.56225/ijfeb.v1i1.4>

Nurmutia, E. (2022). *Harum Energy Bakal Stock Split, Ini Kata Analisis*. Liputan6.Com. <https://www.liputan6.com/saham/read/4947193/harum-energy-bakal-stock-split-ini-kata-analisis>

Pangesti, A. P. K. (2019). Different Test of Abnormal Return and TVA Before and

Vira Ardhia Pramesti Jayanti, 2023

ANALISIS UJI BEDA SEBELUM DAN SESUDAH STOCK SPLIT PADA PERUSAHAAN YANG TERDAFTAR DI BURSA EFEK INDONESIA

UPN “Veteran” Jakarta, Fakultas Ekonomi dan Bisnis, S1 Manajemen

[www.upnvj.ac.id-www.library.upnvj.ac.id-www.repository.upnvj.ac.id]

- After Stock Split Announcement. *ACCRUALS (Accounting Research Journal of Sutaatmadja)*, 3(2), 205–211. <https://doi.org/10.35310/accruals.v3i2.51>
- Paramitha, D. (2019). Analisis Reaksi Pasar Atas Pengumuman Stock Split. *E-Jurnal Akuntansi Universitas Udayana*, 27(3), 1897–1924. <https://doi.org/10.24843/EJA.2019.v27.i03.p10>
- Pravin, P. (2020). An Impact Of Stock Split Announcement and Stock Split Event on Selected Companies'share Price. *Vidhyayana-An International Multidisciplinary Peer-Reviewed E-Journal-ISSN 2454-8596*, 5(5).
- Prihastiwi, N. (2021). Analisis Reaksi Pasar Sebelum dan Sesudah Aksi Korporasi Stock Split (Event Study pada Perusahaan di BEI Tahun 2019-2021). *Prosiding Seminar Nasional Riset Pasar Modal*, 1(1).
- Purwata, I. P., & Wiksuana, I. G. B. (2019). Reaksi Pasar Terhadap Peristiwa Stock Split Di Bursa Efek Indonesia. *E-Jurnal Manajemen Universitas Udayana*, 8(4). <https://doi.org/10.24843/EJMUNUD.2019.v08.i04.p17>
- Putra. (2022). *8 Emiten Ini Lakukan Stock Split, Ternyata Gak Semuanya Cuan*. CNBC Indonesia. <https://www.cnbcindonesia.com/market/20220909133819-17-370755/8-emiten-ini-lakukan-stock-split-ternyata-gak-semuanya-cuan>
- Putra. (2022). *Intip Kinerja Saham Emiten Pasca Stock Split, Mantul Gak?* CNBC Indonesia. <https://www.cnbcindonesia.com/market/20220823013145-17-365735/intip-kinerja-saham-emiten-pasca-stock-split-mantul-gak>
- Putra, I., & Suarjaya, A. A. G. (2020). Analysis of Market Reaction to Announcements Of Stock Split. *American Journal of Humanities and Social Sciences Research*, 4(6), 114–120.
- Putra, P., & Suaryana, I. (2019). Reaksi Pasar Atas Pengumuman Stock Split. *E-Jurnal Akuntansi*, 1448. <https://doi.org/10.24843/EJA.2019.v27.i02.p23>
- Putri, D., Putra, N., & Wijaya, S. (2022). Analisis Perpajakan Aksi Korporasi PT Bank Danamon Tbk Tahun 2019. *Educoretax*, 2, 249–259. <https://doi.org/10.54957/educoretax.v2i4.274>
- Putri, R. D. P. D., & Sihombing, P. (2020). The Effect of Stock Split Announcement on The Trading Volume Activity, Abnormal Return, and Bid Ask Spread (Study on Companies Listed on The IDX for The Period Of 2015-2019). *Dinasti International Journal of Economics, Finance & Accounting*, 1(4), 696–709. <https://doi.org/10.24843/EJA.2019.v27.i03.p10>
- Riyanto, S., & Hatmawan, A. A. (2020). *Metode riset Penelitian Kuantitatif Penelitian di Bidang Manajemen, Teknik, Pendidikan dan Eksperimen*. Deepublish.
- Rohim, A. (2021). Analisis Perbedaan Nilai Harga Saham Sebelum dan Setelah Stock Split. *JMD: Jurnal Riset Manajemen & Bisnis Dewantara*, 4(1), 55–66.

Vira Ardhia Pramesthi Jayanti, 2023

ANALISIS UJI BEDA SEBELUM DAN SESUDAH STOCK SPLIT PADA PERUSAHAAN YANG TERDAFTAR DI BURSA EFEK INDONESIA

UPN "Veteran" Jakarta, Fakultas Ekonomi dan Bisnis, S1 Manajemen

[www.upnvj.ac.id-www.library.upnvj.ac.id-www.repository.upnvj.ac.id]

<https://doi.org/10.26533/jmd.v4i1.771>

- Sesa, P. V. S., Andriati, H. N., & Tamba, D. (2022). Analisis Pengaruh Stock Split Terhadap Harga Saham, Volume Perdagangan dan Return Saham Pada Perusahaan Yang Terdaftar di Bursa Efek Indonesia. *Journal of Economic, Bussines and Accounting (COSTING)*, 6(1), 953–959. <https://doi.org/10.31539/costing.v6i1.4205>
- Shidarta, A. R., & Sofian, A. (2018). *Aspek hukum Ekonomi dan Bisnis*. Jakarta: Prenadamedia Group.
- Sinambela, L. P., & Sinambela, S. (2021). *Metodologi Penelitian Kuantitatif: Teoretik dan Praktik*. Depok: Rajawali Pers.
- Siregar, S. (2013). *Metode Penelitian Kualitatif*. Jakarta: Penerbit Kencana Prenada Media Grup.
- Sofian, A., & Utami, K. (2023). Analisis Reaksi Pasar terhadap Pengumuman Merger dan Akuisisi di Bursa Efek Indonesia. *Journal of Young Entrepreneurs*, 2(3), 1–15.
- Sudana, I. M., & Setianto, R. H. (2018). *Metode Penelitian Bisnis dan Analisis Data Dengan SPSS*.
- Suganda, T. R. (2018). *Teori dan Pembahasan Reaksi Pasar Modal Indonesia*. Puntadewa.
- Suryansyah, A., Zandra, R. A. P., & Tamami, H. (2018). Analisis Pengaruh Stock Split Terhadap Harga Saham Pada Perusahaan Go Public Di Bursa Efek Indonesia. *Aktiva: Jurnal Akuntansi Dan Investasi*, 3(1), 61–75. <https://doi.org/10.53712/aktiva.v3i1.459>
- Tabibian, S. A., Zhang, Z., & Ah Mand, A. (2021). Stock Split Rule Changes and Stock Liquidity: Evidence From Bursa Malaysia. *Journal of Risk and Financial Management*, 14(9), 406.
- Tanjung, A. H., & Ali, S. (2021). Analisis Likuiditas Saham Pada Perusahaan Yang Melakukan Stock Split: Pengujian Terhadap Trading Range Theory Pada Bursa Efek Indonesia (Studi Pada Perusahaan Yang Melakukan Stock Split Tahun 2017-2019). *Jurnal Ilmu Manajemen Dan Akuntansi Terapan (JIMAT)*, 12(3), 239–252. <https://doi.org/10.36694/jimat.v12i3.329>
- Tastaftian, M., & Khoiruddin, M. (2015). Analisis Pengaruh Pengumuman Dividen Tunai terhadap Abnormal Return dan Variabilitas Tingkat Keuntungan Saham. *Management Analysis Journal*, 4(4).
- Trisanti, T. (2020). Stock Split and Stock Market Reaction: The Evidence Of Indonesian Public Company. *Humanities & Social Sciences Reviews*, 8(2), 1–7. <https://doi.org/10.18510/hssr.2020.821>

- Vijayashekarayanayaka, & Veena. (2022). Stock Splits- What, Why, Who and When. *International Journal For Innovative Research In Multidisciplinary Field*, 8(2), 27–34. <https://doi.org/10.2015/IJIRMF/202202006>
- Yuniartini, N. K. W., & Sedana, I. B. P. (2020). Dampak Stock Split Terhadap Harga Saham dan Aktivitas Volume Perdagangan Saham di Bursa Efek Indonesia. *Udayana University*. <https://doi.org/10.24843/EJMUNUD.2020.v09.i04.p12>
- Yuniati, R. A. N., Rabbani, L. S., & Putri, M. S. A. (2020). Study of Comparison of Stock Performance Before And After Doing Split Stock In Go Public Companies That Are Listing on The Idx Period 2013–2015. *Aptisi Transactions on Technopreneurship (ATT)*, 2(1), 1–17. <https://doi.org/10.21512/bbr.v9i1.3790>
- Yustisia, N. (2018). The Impact of Stock Split on the Performance in Indonesian Manufacturing Companies. *Binus Business Review*, 9(1), 39–46. <https://doi.org/10.21512/bbr.v9i1.3790>