

## DAFTAR PUSTAKA

- Aduda, J.O. dan Chemarum, C. (2010). Market Reaction to Stock Splits: Empirical Evidence from the Nairobi Stock Exchange. *African Journal of Business and Management*. Volume 1, hal. 165-184.
- Andoain, C.G. dan Bacon, F.W. (2009). The Impact of Stock Split Announcements on Stock Price: A Test of Market Efficiency. *ASBBS Annual Conference*. Volume 16(1).
- Ang, Robert (1997). *Buku Pintar Pasar Modal Indonesia*. Jakarta: Mediasoft Indonesia.
- Astuti dan Try, A.R. (2012). *Analisis Pengaruh Stock Split terhadap Harga Saham Perusahaan yang Terdaftar di Bursa Efek Indonesia*. Skripsi. Makassar: Fakultas Ekonomi dan Bisnis Universitas Hasanuddin.
- Basir, Saleh, dan Fakhruddin, H.M. (2005). *Aksi Korporasi: Strategi Untuk Meningkatkan Nilai Saham Melalui Aksi Korporasi*. Jakarta : Salemba Empat.
- Brigham, E.F. dan Houston (2006). *Dasar-dasar Manajemen Keuangan*. Edisi Sepuluh, Jilid Satu. Jakarta: Salemba Empat.
- Brigham, E.F dan Gapenski L.C. (1993). *Intermediate Financial Management*. Edisi Empat, Jilid Empat. The Dyrden Press: Harcourt Brace College Publisher.
- Chavali, K. dan Zahid, Z. (2011). Impact of stock splits on stock price performance of selected companies in Indian context. *Afro-Asian J. Finance and Accounting*. Volume 2(3), hal. 270-282.
- Dennis, P. dan Strickland, D. (2002). The effect of stock splits: Evidence from shareholder ownership composition. *American Finance Association Review*. Volume 3(1).
- Easley, D., O'Hara, M. dan Saar, G. (1998). How Stock Splits Affect Trading: A Microstructure Approach. *Journal of Financial and Quantitative Analysis*. Volume 4, hal. 1-41.
- Ewijaya dan Indriantoro, N. (1999). Analisis Pengaruh Pemecahan Saham Terhadap Perubahan Harga Saham. *Jurnal Riset Akuntansi Indonesia*. Volume 2(1), hal. 53-65.
- Fama, E.F. dan French, K.R. (1993). Common Risk Factors in the Returns on Stocks and Bonds. *Journal of Financial Economics*, Volume 33(1), hal 3-56.
- Fahmi, I. (2012). *Pengantar Pasar Modal*. Bandung: Alfabeta.
- Fahmi, I. dan Hadi, Y.L. (2009). *Teori Portofolio dan Analisis Investasi*. Bandung: Alfabeta.
- Farinha, J. dan Basilio, N.F. (2006). Stock Splits: Real Effects or Just a Question of Maths? An Empirical Analysis of the Portuguese Case. *Fundação para a Ciência e a Tecnologia*. Volume 8.
- Fatmawati, S. dan Asri, M. (1999). Pengaruh Stock Split Terhadap Likuiditas Saham Diukur dengan Besarnya Bid-Ask Spread di Bursa Efek Jakarta. *Jurnal Ekonomi dan Bisnis Indonesia*. Volume 14 (4).
- Grinblatt, M.S., Masulis R.W., dan Titman, S. (1984). The Valuation Effects of Stock Splits

- and Stock Dividends. *Journal of Financial Economics*. Volume 12, hal. 156-189.
- Hendrawijaya, M. (2009). Analisis Perbandingan Harga Saham, Volume Perdagangan Saham dan Abnormal Return Saham Sebelum dan Sesudah Pemecahan Saham. Tesis Pascasarjana Magister Manajemen. Semarang: UNDIP.
- Hua, L. dan Ramesh, S. (2013). A Study on Stock Split Announcements and its Impact on Stock Prices in Colombo Stock Exchange (CSE). *Global Journal of Management and Business Research Finance*. Volume 13(6), hal. 24-34.
- Husnan, S. (2001). *Dasar-dasar Teori Portofolio dan Analisis Sekuritas*. Edisi Ketiga. Yogyakarta: Unit Penerbit dan Percetakan AMP YKPN.
- Ikenberry, D.L., Rankine, G., Stice, E.K. (1996). What Do Stock Splits Really Signal?. *Journal of Financial And Quantitative Analysis*. Volume 31(3), hal. 357–375. Jakarta: Rineka Cipta.
- Jain, A. dan Robbani, M.G. (2011). The effect of stock split announcements on abnormal returns and stock prices during a financial crisis. *Journal of Finance and Accountancy*. Volume 2(5), hal. 10-14.
- Jamroz, P. dan Koronkiewicz, G. (2013). Stock Market Reactions to The Announcements and Executions of Stock-Splits. *Studia Ekonomiczne*. Volume 65(5), hal. 34-50.
- Jogiyanto, H.M. (2000). *Teori Portofolio dan Analisis Investasi*. Edisi Kedua. Yogyakarta: BPFE.
- Jogiyanto, H.M. (2004). *Metodologi Penelitian Bisnis*. Edisi 2004-2005. Yogyakarta: BPFE.
- Joshiyura, N. (2013). Market Reaction to Stock Splits: Evidence from the Indian Stock Market. *NMIMS Management Review Double Issue*. Volume 23.
- Kalay, A. dan Kronlund, M. (2014). The Market Reaction to Stock Split Announcements. *Accounting and Finance Journal*. Volume 4(7), hal. 4-14.
- Kasmir. (2001). *Bank dan Lembaga Keuangan Lainnya*. Jakarta: PT. Raja Grafindo Persada.
- Kieso, Weygandt, dan Kimmel. (2006). *Accounting Principle*. John Wiley and Sons Inc.
- Koeh, P.K. (2013). The Effects of Stock Splits Announcement on Stock Prices of Publicly Quoted Firms in Kenya. Thesis. Kenya: Kenyatta University.
- Kumar, S. dan Halageri, S. (2011). Impact of Stock Split Announcement on Stock Price. *Review of Management*. Volume 1(1), hal. 15-26.
- Marwata. (2001). Kinerja keuangan Harga Saham dan Pemecahan Saham. *Jurnal Riset Akuntansi Indonesia*. Volume 4(2).
- Mittal, S. (2015). Stock Market Reactions to Announcements of Stock Splits. *Journal of Management Science sand Technology*. Volume 2(2).
- Rajesh, J. (2013). Corporate announcements like Stock Split and its impact on stock market price. *International Journal of Application or Innovation in Engineering and Management*. Volume 3.
- Reinikainen, M. (2010). *Effects of stock splits on stock market: An event study of Finnish companies*. Thesis. Finnish: Lappeenranta University of Technology.

- Rohana, Jeannet, dan Mukhlisin. (2003). Analisis Faktor-faktor yang Mempengaruhi Stock Split dan Dampak yang Ditimbulkannya. *Simposium Nasional Akuntansi*. Volume 6, hal. 601-613.
- Rudnicki, J. (1990). Effect of Stock Split Announcement on Stock Performance of Neglected Firms from the Polish Capital Market. *The Journal of Finance*. Volume 45(4), hal. 1-16.
- Savitri, M. dan Martani, D. (2005). The Analysis Impact of Stock Split on Stock Price and Volume The Case of Jakarta Stock Exchange. Research Study. Jakarta: University of Indonesia.
- Sears, R.S., dan Trennepohl, G.L. (1993). *Investment Management*. New York : Dryden Press.
- Subaih, O. (2013). *The Effect of Stock Split Announcements on Stock Prices: an Empirical Investigation for the Toronto Stock Exchange*. MFIN. Volume 6692.
- Sukardi. (2000). Reaksi Pasar Modal Terhadap Stock Split. *Jurnal Aplikasi Bisnis*. Volume 1(1), hal. 24-29.
- Sugiyono. (2008). *Metode Penelitian Kuantitatif Kualitatif dan R&D*. Bandung: Alfabeta.
- Sulistyastuti, D.R. (2002). *Saham dan Obligasi*. Edisi Pertama, Cetakan Pertama. Yogyakarta: Universitas Atma Jaya.
- Sunariyah. (2000). Pengantar Pengetahuan Pasar Modal. Yogyakarta : Unit Penerbit dan Percetakan AMP YKPN .
- Sutrisno, W., Yuniarta, F., dan Susilowati, S. (2000). *Pengaruh Stock Split Terhadap Likuiditas dan Return Saham di Bursa Efek Jakarta*. Volume 2(2), hal. 1-13.
- Tandelilin, E. (2001). *Analisis Investasi dan Manajemen Portofolio*. Edisi Pertama. Yogyakarta: BPFE.
- Tandelilin, E. (2007). *Analisis Investasi dan Manajemen. Portofolio*. Edisi Pertama. Yogyakarta: BPFE
- Tawatnuntachai, O. dan D'Mello, R. (1999). Intra-industry reactions of stock split announcements. *Department of Economics and Finance Working Papers*. Volume 20.
- Tjipto, D. dan Fakhruddin, H.M. (2001). *Pasar Modal di Indonesia*. Jakarta: Salemba Empat.
- Umar, H. (1999). *Metodologi Penelitian : Aplikasi dalam Pemasaran*. Jakarta: PT Gramedia Pustaka Utama
- Van Horne, J.C., James, C. dan Wachowicz, J.M. (1995). *Prinsip-prinsip Manajemen Keuangan*. Jakarta: Erlangga.
- Widoatmodjo, S. (2006). *Cara Benar Mencapai Puncak Kemakmuran Finansial*. Jakarta: Elex Media Komputindo.

[www.idx.co.id](http://www.idx.co.id)

[www.duniainvestasi.com](http://www.duniainvestasi.com)

[www.sahamok.com](http://www.sahamok.com)