

## DAFTAR ISI

HALAMAN JUDUL.....	i
SURAT PERNYATAAN KEASLIAN TESIS.....	ii
HALAMAN PENGESAHAN TESIS.....	iii
<i>ABSTRACT</i> .....	v
ABSTRAK.....	vi
KATA PENGANTAR.....	vii
DAFTAR TABEL.....	xii
DAFTAR GAMBAR.....	xiii
BAB I.....	<b>Error! Bookmark not defined.</b>
PENDAHULUAN.....	<b>Error! Bookmark not defined.</b>
1.1.    Latar Belakang.....	<b>Error! Bookmark not defined.</b>
1.2.    Rumusan Masalah.....	<b>Error! Bookmark not defined.</b>
1.3.    Tujuan Penelitian.....	<b>Error! Bookmark not defined.</b>
1.4.    Manfaat Penelitian.....	<b>Error! Bookmark not defined.</b>
1.4.1    Manfaat Praktis.....	<b>Error! Bookmark not defined.</b>
1.4.2    Manfaat Teoritis.....	<b>Error! Bookmark not defined.</b>
1.5.    Sistematika Penulisan.....	<b>Error! Bookmark not defined.</b>
BAB II.....	<b>Error! Bookmark not defined.</b>
TELAAH PUSTAKA DAN PENGEMBANGAN.....	<b>Error! Bookmark not defined.</b>
MODEL PENELITIAN.....	<b>Error! Bookmark not defined.</b>
2.1        Telaah Pustaka.....	<b>Error! Bookmark not defined.</b>
2.1.1.    Saham Syariah.....	<b>Error! Bookmark not defined.</b>
2.1.2.    Minyak Mentah Dunia.....	<b>Error! Bookmark not defined.</b>
2.1.3.    Integrasi Saham Syariah.....	<b>Error! Bookmark not defined.</b>
2.1.4.    Hubungan Saham Syariah dengan Harga Minyak Dunia.....	<b>Error! Bookmark not defined.</b>
2.1.5.    Diversifikasi Internasional.....	<b>Error! Bookmark not defined.</b>
2.1.6.    Metode <i>Dynamic Conditional Correlation</i> .....	<b>Error! Bookmark not defined.</b>
2.2        Penelitian Terdahulu.....	<b>Error! Bookmark not defined.</b>

2.3	Hubungan antar Variabel dan Kerangka Pemikiran Teoritis .....	<b>Error! Bookmark not defined.</b>
2.3.1	Hubungan integrasi pasar saham syariah Indonesia terhadap pasar saham Negara Malaysia, Amerika Serikat, Inggris, Jepang. ....	<b>Error! Bookmark not defined.</b>
2.3.2	Hubungan integrasi antar pasar saham syariah Malaysia terhadap pasar saham Negara Indonesia, Amerika Serikat, Inggris, Jepang. ....	<b>Error! Bookmark not defined.</b>
2.3.3	Hubungan integrasi antar pasar saham syariah Amerika Serikat terhadap pasar saham Negara Malaysia, Indonesia, Inggris, Jepang. ....	<b>Error! Bookmark not defined.</b>
2.3.4	Hubungan integrasi antar pasar saham syariah Inggris terhadap pasar saham Negara Malaysia, Amerika Serikat, Indonesia, Jepang. ....	<b>Error! Bookmark not defined.</b>
2.3.5	Hubungan integrasi antar pasar saham syariah Jepang terhadap pasar saham Negara Malaysia, Amerika Serikat, Inggris, Indonesia. ....	<b>Error! Bookmark not defined.</b>
2.3.6	Hubungan integrasi antar pasar saham syariah di dunia (Indonesia, Malaysia, Amerika Serikat, Inggris, Jepang). ....	<b>Error! Bookmark not defined.</b>
2.3.7	Hubungan pasar saham syariah dengan harga minyak mentah dunia .....	<b>Error! Bookmark not defined.</b>
2.3.8	Kerangka Pemikiran Teoritis.....	<b>Error! Bookmark not defined.</b>
2.4	Hipotesis .....	<b>Error! Bookmark not defined.</b>
BAB III.....		<b>Error! Bookmark not defined.</b>
METODE PENELITIAN .....		<b>Error! Bookmark not defined.</b>
3.1	Variabel Penelitian dan Operasional Variabel....	<b>Error! Bookmark not defined.</b>
3.1.1.	Indeks Harga Saham Syariah.....	<b>Error! Bookmark not defined.</b>
3.1.2.	Harga Minyak Mentah Dunia .....	<b>Error! Bookmark not defined.</b>
3.2	Populasi dan Sampel.....	<b>Error! Bookmark not defined.</b>
3.2.1	Populasi .....	<b>Error! Bookmark not defined.</b>
3.2.2	Sampel .....	<b>Error! Bookmark not defined.</b>
3.3	Jenis dan Sumber Data .....	<b>Error! Bookmark not defined.</b>
3.4	Metode Pengumpulan Data .....	<b>Error! Bookmark not defined.</b>

3.5	Metode Analisis.....	<b>Error! Bookmark not defined.</b>
3.5.1	Statistik Deskriptif.....	<b>Error! Bookmark not defined.</b>
3.5.2	Deteksi Stationeritas .....	<b>Error! Bookmark not defined.</b>
3.5.3	Model <i>Univariate</i> GARCH (Generalised Autoregressive Conditional Heteroscedity).....	<b>Error! Bookmark not defined.</b>
3.5.4	Model Dynamic Conditional Correlation-Multivariat GARCH...	<b>Error! Bookmark not defined.</b>
BAB IV .....		<b>Error! Bookmark not defined.</b>
HASIL DAN ANALISIS .....		<b>Error! Bookmark not defined.</b>
4.1	Gambaran Umum Obyek Penelitian....	<b>Error! Bookmark not defined.</b>
4.1.1	JII (Jakarta Islamic <i>Index</i> ) .....	<b>Error! Bookmark not defined.</b>
4.1.2	DJIMY (Dow Jones Islamic Market Malaysia)..	<b>Error! Bookmark not defined.</b>
4.1.3	IMUS (Islamic Market United States <i>Index</i> ).....	<b>Error! Bookmark not defined.</b>
4.1.4	DJIUK (Dow Jones Islamic Market United Kingdom <i>Index</i> ) .....	<b>Error! Bookmark not defined.</b>
4.1.5	DJIJP (Dow Jones Islamic Market Japan <i>Index</i> )	<b>Error! Bookmark not defined.</b>
4.1.6	Minyak Mentah Dunia.....	<b>Error! Bookmark not defined.</b>
4.2	Proses dan Hasil Analisis .....	<b>Error! Bookmark not defined.</b>
4.2.1	Deskriptif Analisis.....	<b>Error! Bookmark not defined.</b>
4.2.2	Uji Heteroskedasticity .....	<b>Error! Bookmark not defined.</b>
4.2.3	Estimasi DCC-MGARCH JII .....	<b>Error! Bookmark not defined.</b>
4.2.4	Estimasi DCC M-GARCH DJIMY .....	<b>Error! Bookmark not defined.</b>
4.2.5	Estimasi DCC M-GARCH IMUS .....	<b>Error! Bookmark not defined.</b>
4.2.6	Estimasi DCC M-GARCH DJIUK.....	<b>Error! Bookmark not defined.</b>
4.2.7	Estimasi DCC M-GARCH DJIJP .....	<b>Error! Bookmark not defined.</b>
4.2.8	Estimasi DCC M-GARCH Harga Minyak Dunia (WTI) .....	<b>Error! Bookmark not defined.</b>
4.3	Pengujian Hipotesis dari Pembahasan.	<b>Error! Bookmark not defined.</b>
BAB V.....		<b>Error! Bookmark not defined.</b>
PENUTUP.....		<b>Error! Bookmark not defined.</b>

5.1	Simpulan.....	<b>Error! Bookmark not defined.</b>
5.2	Implikasi Kebijakan.....	<b>Error! Bookmark not defined.</b>
5.3	Keterbatasan Penelitian .....	<b>Error! Bookmark not defined.</b>
5.4	Saran Penelitian Mendatang .....	<b>Error! Bookmark not defined.</b>
DAFTAR PUSTAKA .....		<b>Error! Bookmark not defined.</b>
LAMPIRAN-LAMPIRAN.....		<b>Error! Bookmark not defined.</b>