

BIBLIOGRAPHY

- Ang, R. (1997). *Buku Pintar Pasar Modal Indonesia*. Mediasoft Indonesia.
- Anshuman, V. R., & Kalay, A. (2002). Can splits create market liquidity? Theory and evidence. *Journal of Financial Markets*, 5(1), 83–125.
[https://doi.org/10.1016/S1386-4181\(01\)00020-9](https://doi.org/10.1016/S1386-4181(01)00020-9)
- Azis, M., & Mintarti, S. (2015). *Manajemen Investasi Fundamental, Teknikal, Perilaku Investor, dan Return Saham* (1st ed.). Deepublish.
- Baker, H. K., & Gallagher, P. L. (1980). Management's View of Stock Splits. *Financial Management*, 9(2), 73–77. <https://doi.org/10.2307/3665171>
- Brigham, F., & Houston, J. (2001). *Manajemen Keuangan Buku II*. Erlangga.
- Carlos Garcia de Andoain. (2009). *THE IMPACT OF STOCK SPLIT ANNOUNCEMENTS ON STOCK PRICE: A TEST OF MARKET EFFICIENCY*.
- Charles P. Jones. (2012). *Investments: Analysis And Management* (12th ed.). John Wiley&Sons Inc.
- Copeland, T. E. (1979). Liquidity Changes Following Stock Splits. *The Journal of Finance*, 34(1), 115. <https://doi.org/10.2307/2327148>
- D.Bhuvaneshwari, & Dr. K.Ramya. (2014). IMPACT OF STOCK SPLIT ANNOUNCEMENT ON STOCK PRICES . *International Journal of Management*, 5(3), 36–46.
- Fama, E. F. (1970). Efficient Capital Markets: A Review of Theory and Empirical Work. *Journal of Finance*, 25(2), 383–417.

- Grinblatt, M. S., Masulis, R. W., & Titman, S. (1984). The valuation effects of stock splits and stock dividends. *Journal of Financial Economics*, 13(4), 461–490. [https://doi.org/10.1016/0304-405X\(84\)90011-4](https://doi.org/10.1016/0304-405X(84)90011-4)
- Haldar, A., & Sethi, N. (2021). THE NEWS EFFECT OF COVID-19 ON GLOBAL FINANCIAL MARKET VOLATILITY. *Buletin Ekonomi Moneter Dan Perbankan*, 24, 33–58. <https://doi.org/10.21098/bemp.v24i0.1464>
- Hemanth Kumar, K. P., Shashidhar, R., & Paramashivaiah, P. (2022). Impact of Stock Splits on Stock Returns and Liquidity of the Selected Firms : A Study from NSE. *Journal of Mines, Metals and Fuels*, 207–214. <https://doi.org/10.18311/jmmf/2022/32043>
- Huang, G.-C., Liano, K., & Pan, M.-S. (2002). Do Stock Splits Signal Future Profitability? *SSRN Electronic Journal*. <https://doi.org/10.2139/ssrn.315440>
- Ikenberry, D. L., Rankine, G., & Stice, E. K. (1996). What Do Stock Splits Really Signal? *The Journal of Financial and Quantitative Analysis*, 31(3), 357. <https://doi.org/10.2307/2331396>
- Imam Ghozali. (2011). *Aplikasi Analisis Multivariate Dengan Program SPSS*. Badan Penerbit Universitas Diponegoro.
- James C. Van Horne, & John Martin Wachowicz. (2009). *Fundamentals of Financial Management*. Financial Times Prentice Hall.
- Jogiyanto, H. M. (2010). *Teori Portofolio dan Analisis Investasi* (7th ed.). BPFE.
- Jogiyanto, & Hartono. (2017). *Teori Portofolio dan Analisis Investasi* (11th ed.). BPFE.

- KARPOFF, J. M. (1986). A Theory of Trading Volume. *The Journal of Finance*, 41(5), 1069–1087. <https://doi.org/10.1111/j.1540-6261.1986.tb02531.x>
- KEPPRES Nomor 12 Tahun 2020. *Tentang Penetapan Bencana Nonalam Penyebaran Corona Virus Disease 2019 (COVID-19) Sebagai Bencana Nasional*.
- KEPPRES Nomor 17 Tahun 2023. *Tentang Penetapan Berakhirnya Status Pandemi Corona Virus Disease 2019 (COVID-19) di Indonesia*.
- Khan, S., Nabi, G., Han, G., Siddique, R., Lian, S., Shi, H., Bashir, N., Ali, A., & Shereen, M. A. (2020). Novel coronavirus: how things are in Wuhan. *Clinical Microbiology and Infection*, 26(4), 399–400. <https://doi.org/10.1016/j.cmi.2020.02.005>
- Lindananty, L., & Angelina, M. (2021). Pengaruh Literasi Keuangan, Perilaku Keuangan dan Pendapatan terhadap Keputusan Investasi Saham. *Jurnal Buana Akuntansi*, 6(1), 27–39. <https://doi.org/10.36805/akuntansi.v6i1.1298>
- Lyroutdi, K., Dasilas, A., & Varnas, A. (2006). The valuation effects of stock splits in NASDAQ. *Managerial Finance*, 32(5), 401–414. <https://doi.org/10.1108/03074350610657427>
- Mahajan, S., & Singh, B. (2008). An Empirical Analysis of Stock Price-Volume Relationship in Indian Stock Market. *Vision: The Journal of Business Perspective*, 12(3), 1–13. <https://doi.org/10.1177/097226290801200301>
- Maurice Kendall. (1953). The analysis of economic time series. Part I: Prices. *Journal of the Royal Statistical Society*, 11–34.

- MCNICHOLS, M., & DRAVID, A. (1990). Stock Dividends, Stock Splits, and Signaling. *The Journal of Finance*, 45(3), 857–879. <https://doi.org/10.1111/j.1540-6261.1990.tb05109.x>
- Millar, J. A., & Fielitz, B. D. (1973). Stock-Split and Stock-Dividend Decisions. *Financial Management*, 2(4), 35. <https://doi.org/10.2307/3665422>
- Mulyanto, W. (2006). *Analisis Kinerja Saham di Seputar Pengumuman Pemecahan Saham*.
- Putri Oktaviana, & Ruly Priantilianingtiasari. (2023). Analisis Reaksi Pasar Terhadap Pengumuman Stock Split. *SEIKO: Journal of Management & Business*, 6(2), 151–160.
- Samsul. (2006). *Pasar Modal Dan Manajemen Portofolio*. Erlangga.
- Sawaidji, W. (1996). *Cara Sehat Investasi di Pasar Modal Pengetahuan Dasar*. PT. Jurnalindo Aksara Grafika.
- Spence, M. (1973). Job Market Signaling. *The Quarterly Journal of Economics*, 87(3), 355. <https://doi.org/10.2307/1882010>
- Sugiyono. (2017). *Metode Penelitian Kuantitatif, Kualitatif, dan R&D*. CV. Alfabeta.
- Tandelilin, E. (2010). *Portofolio dan Investasi: Teori dan aplikasi* (1st ed.). Kanisius.
- Wahyuni, D. A. T., & Wirakusuma, M. G. (2023). Reaksi Pasar atas Pengumuman Stock Split Sebelum dan Selama Pandemi COVID-19. *E-Jurnal Akuntansi*, 33(3), 634. <https://doi.org/10.24843/EJA.2023.v33.i03.p04>