

Analisis mengenai market overreaction di pasar modal Indonesia : studi kasus pada periode tahun 2003-2005

Deskripsi Lengkap: <https://lib.ui.ac.id/detail?id=129365&lokasi=lokal>

Abstrak

This research examines whether there is any market overreaction in Indonesia Capital Market during period 2003 - 2005. Market overreaction in this research means the short term overreaction indicated by stocks price reversal that has the highest positive and negative returns in one trading day...