

Analisis pengaruh publikasi informasi fundamental pemerintah terhadap perilaku herding investor di bursa efek Indonesia sektor hasil industri untuk konsumsi periode tahun 2010-2014 = Analysis of fundamental information towards investor herding behavior on industry of consumption sector for period 2010-2014

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Abstrak

[Skripsi ini membahas tentang pengaruh munculnya informasi fundamental ke dalam bursa saham di Indonesia terhadap perilaku investor yang dilihat dari aktifitas herding yang terjadi di dalam bursa. Untuk melihat ada tidaknya perilaku herding, metode perhitungan Cross-Sectional Absolute Deviation (CSAD) digunakan sebagai acuan dalam penelitian. Penelitian ini menggunakan variabel return IHSG, Fama Three-factor model, serta tanggal munculnya informasi fundamental yang masuk ke dalam bursa khususnya pada sector hasil industri untuk konsumsi. Penelitian ini menghasilkan kesimpulan bahwa informasi fundamental tidak berpengaruh secara signifikan pada sector hasil industri untuk konsumsi. Pada penelitian ini juga terdapat implikasi manajerial serta saran untuk penelitian selanjutnya; This study discusses the effect of fundamental information towards investor behavior in Indonesia stock market. In this study, herding behavior measured using Cross-sectional Absolute Deviation (CSAD). Market return, Fama Three-factor Model, and particular date when fundamental information published set as independent variable and using CSAD as dependent variable. In this study, there is also a managerial implications and suggestions for further research; This study discusses the effect of fundamental information towards investor behavior in Indonesia stock market. In this study, herding behavior measured using Cross-sectional Absolute Deviation (CSAD). Market return, Fama Three-factor Model, and particular date when fundamental information published set as independent variable and using CSAD as dependent variable. In this study, there is also a managerial implications and suggestions for further research; This study discusses the effect of fundamental information towards investor behavior in Indonesia stock market. In this study, herding behavior measured using Cross-sectional Absolute Deviation (CSAD). Market return, Fama Three-factor Model, and particular date when fundamental information published set as independent variable and using CSAD as dependent variable. In this study, there is also a managerial implications and suggestions for further research; This study discusses the effect of fundamental information towards investor behavior in Indonesia stock market. In this study, herding behavior measured using Cross-sectional Absolute Deviation (CSAD). Market return, Fama Three-factor Model, and particular date when fundamental information published set as independent variable and using CSAD as dependent variable. In this study, there is also a managerial implications and suggestions for further research, This study discusses the effect of fundamental information towards investor behavior in Indonesia stock market. In this study, herding behavior measured using Cross-sectional Absolute Deviation (CSAD). Market return, Fama Three-factor Model, and particular date

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