

Strategi strategi nontransaksi optimal dan pasar turun = Optimal nontrading strategies and market down / Iman Lubis

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Abstrak

[ABSTRAK

Tesis ini membahas mengenai kemampuan dari market down, volatility, dan illiquidity dalam mempengaruhi imbal hasil 52 minggu high BE/ME, winner, 50% high BE/ME dan 50% winner, dan model markowitz. Ketika kita memprediksi saat market down maka imbal hasil mingguan t+52 weeks bernilai positif secara deskriptif dan statistik kecuali Markowitz. Market Volatility dan market illiquidity tidak dapat menjelaskan lebih baik dari market down imbal hasil 52 minggu high BE/ME, winner, 50% high BE/ME dan 50% winner, dan model markowitz secara deskriptif dan statistik.

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ABSTRACT

This thesis explain capabilities from market down, volatility, and illiquidity to influence weekly returns 52 weeks high BE/ME, winner, 50%high BE/ME dan 50% winner, and markowitz model. The results are market down can describe average positive weekly returns 52 weeks but insignificant to Markowitz model. Market volatility and market illiquidity cannot describe better than market down about weekly returns 52 weeks high BE/ME, winner, 50% high BE/ME and 50% winner, and model markowitz., This thesis explain capabilities from market down, volatility, and illiquidity to influence weekly returns 52 weeks high BE/ME, winner, 50%high BE/ME dan 50% winner, and markowitz model. The results are market down can describe average positive weekly returns 52 weeks but insignificant to Markowitz model. Market volatility and market illiquidity cannot describe better than market down about weekly returns 52 weeks high BE/ME, winner, 50% high BE/ME and 50% winner, and model markowitz.]