

Pengaruh Turnover Saham terhadap Delay Harga Saham pada Perusahaan Tercatat di Bursa Efek Indonesia Tahun 2008-2016 = The Effect of Stock Turnover on Stock Price Delay in Firms Listed in Indonesia Stock Exchange Year 2008-2016

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Abstrak

ABSTRAK

Skripsi ini membahas pengaruh turnover saham terhadap delay harga saham pada perusahaan tercatat di Bursa Efek Indonesia Tahun 2008-2016. Pertama turnover saham didekomposisi menjadi komponen likuiditas, ketidakpastian spesifik perusahaan, dan perhatian investor kemudian diuji pengaruhnya terhadap delay harga saham. Hasil penelitian menunjukkan bahwa turnover saham memiliki pengaruh negatif terhadap delay harga saham yang berarti semakin banyak suatu saham diperdagangkan di pasar maka kemampuan harga untuk menyerap informasi semakin tinggi yang menyebabkan delay harga saham semakin rendah.

ABSTRACT

This thesis discusses the effect of stock turnover on stock price delay in companies listed in Indonesia Stock Exchange Year 2008 2016. First stock turnover decomposed into a component of liquidity, firm specific uncertainty, and investor attention then tested its effect on stock price delay. The results show that stock turnover has a negative effect on stock price delay which means more stocks are traded in the market makes the ability of the price to absorb the information higher and lowering the delay of stock prices.