

Analisis pengaruh volume perdagangan saham terhadap volatilitas return dari saham individual LQ45 di pasar Indonesia periode 1 Februari 2007-31 Januari 2012 = The analysis of the impact of trading volume of shares to volatility return of liquid individual shares of LQ45 in Indonesia periods of Februari 1st 2007-January 31st 2012

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Abstrak

[ABSTRAK

Skripsi ini membahas pengaruh dari volume perdagangan saham terhadap volatilitas return saham. Saham yang menjadi sampel pengujian di dalam skripsi ini adalah saham yang konsisten masuk ke dalam indeks LQ45 selama 10 periode berturut-turut dari periode 1 Februari 2007 sampai dengan 31 Januari 2012.

Pengujian yang dilakukan untuk mengetahui adanya pengaruh volume perdagangan yang signifikan maupun yang tidak signifikan dari sampel saham yang dipilih. Pengujian tersebut meliputi uji heteroskedastisitas, uji volatilitas dengan menggunakan EGARCH, uji stasioneritas, dan uji regresi. Hasil penelitian ini menunjukkan bahwa informasi mengenai volume perdagangan memiliki pengaruh yang cukup signifikan terhadap volatilitas return saham pada saham perusahaan yang likuid, namun untuk saham secara keseluruhan yang ada di pasar Indonesia, informasi mengenai volume perdagangan memiliki pengaruh yang belum cukup signifikan terhadap volatilitas return saham.

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ABSTRACT

This thesis is discussing about the impact from trading volume of shares to volatility return of shares. The shares which are to be a sample examination in this thesis is the shares which have consistency in LQ45's Index for 10 periods continuously from February 1st, 2007 until January 31st, 2012. The examination is include a heteroskedasticity testing, volatility return testing using by EGARCH model, stationerity testing, and regression testing. This results are the information about trading volume has the impacts to volatility return of shares in the all of the company's liquid of shares, but for the whole shares which are in the Indonesia market of shares, the information about trading volume has not enough impacts to volatility return of shares.;This thesis is discussing about the impact from trading volume of shares to volatility return of shares. The shares which are to be a sample examination in this thesis is the shares which have consistency in LQ45's Index for 10 periods continuously from February 1st, 2007 until January 31st, 2012. The examination is include a heteroskedasticity testing, volatility return testing using by EGARCH model, stationerity testing, and regression testing. This results are the information about trading volume has the impacts to volatility return of shares in the all of the company's liquid of shares, but for the whole shares which are in the Indonesia market of shares, the information about trading volume has not enough impacts to volatility return of shares., This thesis is discussing about the impact from trading volume of shares to volatility return of shares. The shares which are to be a sample examination in this thesis is the shares which have consistency in LQ45's Index for 10 periods continuously from February 1st, 2007 until January 31st, 2012. The examination is include a heteroskedasticity testing, volatility return testing using by EGARCH model, stationerity testing, and regression testing. This results are the information about trading volume has

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