

Analisis pengaruh investor sentiment selama bulan ramadhan terhadap abnormal return saham perusahaan pada subsektor retail periode 2009-2013 di bursa efek indonesia = Analysis of influence of investor sentiment during ramadhan on abnormal return of retail trade on idx period 2009-2013

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Abstrak

Penelitian ini fokus pada analisis pengaruh investor sentiment selama bulan Ramadhan terhadap abnormal return saham perusahaan pada subsektor retail periode 2009-2013 di Bursa Efek Indonesia dengan menggunakan metode event study. Penelitian ini adalah penelitian kuantitatif dan dikembangkan dengan analisis deskriptif. Hasil penelitian ini menunjukkan bahwa Ramadhan effect tidak menghasilkan cumulative average abnormal return (CAAR) yang signifikan bagi investor selama periode peristiwa dalam setiap periode di penelitian ini. Selain itu, penelitian ini juga menunjukkan bahwa rata-rata abnormal return sebelum peristiwa Ramadhan tidak berbeda dengan rata-rata abnormal return setelah peristiwa Ramadhan di setiap periode penelitian.

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This study focused on influence of investor sentiment during Ramadhan on abnormal return of retail trade on IDX by using event study during 2009-2013. This study was a quantitative research and was developed by descriptive analysis. This study did not show significant results on cumulative average abnormal return (CAAR) for investors during event window in each study period. In addition, this study also showed that the average abnormal return before Ramadhan is no different to the average abnormal return after Ramadhan in each study period.