

DAFTAR PUSTAKA

- Amihud, Y. and H. Mendelson (1991). Liquidity and Asset Prices. *Financial market and Portfolio Management* 5, 235 – 240.
- Ang, Robert (1997). *The Intelligent Guide To Indonesian Capital market*. Edisi 1, Mediasoft Indonesia.
- Angel, J.J., R.M. Brooks, and P.G. Mathew (2004). When-Issued Shares, Small Trades, and the Variance of Returns around Stock Splits. *Journal of Financial Research* 27, 415-433.
- Baker, H. Kent and Gary E. Powell (1993). Further Evidence on Managerial Motives for Stock Splits. *Quarterly Journal of Business and Economics*, vol. 32.
- Bley, J. (2002). Stock Splits and Stock Return Behavior: How Germany Tries to Improve the Attractiveness of its Stock Market. *Applied Financial Economics* 12, 85-93.
- Brigham, E.F., LC, Gapenski (2009). *Financial Management: Theory & Practice*. Orlando The Dryden Press.
- Brown, S.J. and J.B. Warner (1980). Measuring Security Price Performance. *Journal of Financial Economic* 8, 205-258.
- Byun, J. and M.S. Rozeff (2003). Long-Run Performance after Stock Splits: 1927 to 1996. *Journal of Finance* 58, 1063-1085.
- Chris Brooks (2014). *Introductory Econometrics for Finance 3rd Edition*.
- Conroy, R.M. and R.S. Harris (1999). Stock Splits and Information : The Role of Share Price. *Financial Management* 28, 28-40.
- Copeland, T.E (1979). Liquidity Changes Following Stock Splits. *Journal of Finance* 34, 115 – 141.
- Desai, H. and P.C. Jain (1997). Long Run Common Stock Returns Following Stock Splits and Reverse Splits. *Journal of Business* 70, 409-433.
- Ewijaya dan Indriantoro, Nur. (1999). Analisis Pengaruh Pemecahan Saham Terhadap Perubahan Harga Saham. *Jurnal Riset Akuntansi Indonesia* 2 (1), 53-64.
- Fama, Eugene. Lawrence Fisher, M.C. Jensen and Richard Roll (1969). The Adjustment of Stock Prices to New Information. *International Economic Review* 10 : 1, 1 – 21.
- Foster, George (1986). *Financial Statement Analysts*. Second Edition. Prentice-Hall International, Inc., Engelwood Cliff. New Jersey.

- Grinblatt, M.S., R.W. Masulis, and S. Titman (1984). The Valuation Effects of Stock Splits and Stock Dividends. *Journal of Financial Economics* 13, 461-490.
- Harris, L. (1990). Liquidity, Trading Rules, and Electronic Trading Systems. *New York University, Salomon Brothers Monograph Series*, 90-94.
- Harris, L. (1998). Optimal Dynamic Order Submission Strategies in Some Stylized Trading Problems. *Financial Markets, Institutions & Instruments* 7, 1-76.
- Ikenberry, D.L., G. Rankine, and E.K. Stice (1996). What Do Splits Really Signal? *Journal of Financial and Quantitative Analysis* 31, 357-375.
- Kunz, R.M. (2002). Simplification of Equity Capital Structure and Market Value. *Financial Markets and Portfolio Management* 16, 30-52.
- Kunz, R.M., Majhensek, S.R. (2008). Stock Split in Switzerland : To Signal or Not to Signal. *Journal Financial Management*, 193-226.
- Lakonishok, J. and B. Lev. (1987). Stock Splits and Stock Dividends: Why, Who and When. *Journal of Finance* 42, 913-932.
- Mackinlay, A. Craig (1997). Event Studies in Economics and Finance. *Journal of Economic Literature*, Vol XXXV March, 13-39.
- Schultz, P. (2000). Stock Splits, Tick Size, and Sponsorship. *Journal of Finance* 55, 429-450.
- Wu, L. and B.Y. Chan (1997). On the Existence of an Optimal Stock Price: Evidence from Stock Splits and Reverse Stock Splits in Hong Kong. *International Journal of Business* 2, 45-67.
- Wulff, C. (2002). The Market Reaction to Stock Splits: Evidence from Germany. *Schmalenbach Business Review* 54, 280-297.
- <http://www.idx.co.id>. Diakses tanggal 28 Oktober 2018.
- <http://www.finance.yahoo.com>. Diakses tanggal 2 November 2018.
- <http://www.ticmi.co.id/datapasarmodal>. Diakses tanggal 5 November 2018.
- <https://www.kompas.co.id/ekonomi/read/2014/01/06/0835199.html>. Diakses tanggal 14 November 2018.