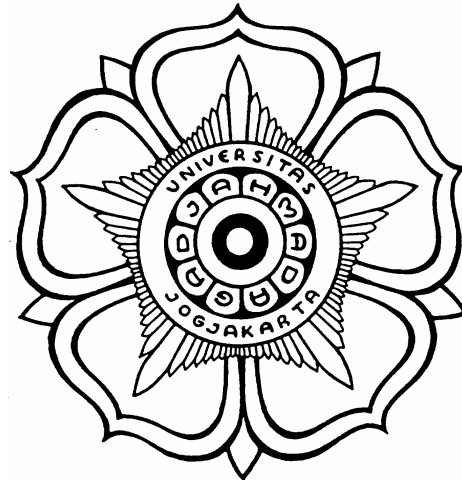


**EVIDENCE ON STATIONARITY OF
BETA COEFFICIENTS:
THE CASE OF INDONESIA**

Thesis

In partial requirement for S2 degree
Program Study of Master of Management
Department of Social Science



submitted by

Putu Adhi Rozano

9984/PS/MM/02

to

**POSTGRADUATE STUDIES PROGRAM
GADJAH MADA UNIVERSITY
YOGYAKARTA
2004**



Evidence on stationarity of beta coefficients :: The Case of Indonesia

ROZANO, Putu Adhi, Prof.Dr. Eduardus Tandelilin, MBA

Universitas Gadjah Mada, 2004 | Diunduh dari <http://etd.repository.ugm.ac.id/>



Master of Management Study Program

Gadjah Mada University

AUTHORIZATION

EVIDENCE ON STATIONARITY OF BETA COEFFICIENTS:

The Case of Indonesia

prepared and compiled by

Putu Adhi Rozano

9984/PS/MM/02

has been defended before the Board of Examiners

on March 26, 2004

and has been declared to fulfill all requirements

Yogyakarta, March 26, 2004

Examiner I

Dr. Mamduh M. Hanafi, MBA

Examiner II

Prof. Dr. Eduardus Tandelilin, MBA

Advisor

Prof. Dr. Eduardus Tandelilin, MBA