

## DAFTAR PUSTAKA

- Anshuman V.R., K. Avner, 2002, *Can Splits Create Market Liquidity Theory and Evidence*. Journal of Financial Maret, hal. 83-125
- Baker, H. K., dan G. E. Powell. 1993. *Further Evidence on Managerial Motives for Stock splits*. *Quarterly Journal of Business and Economics*. Vol 2 (32): 20- 30.
- Brigham, Houston, et al. 2016. *Essentials of Financial Management 4th edition*. Massachusetts: Cengage Learning.
- Copeland, Thomas E. dan J Fred Weston. 1992, *Financial Theory and Corporate Policy, 5th Ed*. United States: Addison-Wesley Publishing Company, Inc.
- Dennis, P., & D, S. 2003. The Effect of *Stock splits* on Liquidity and Excess Returns: Evidence from Shareholder Ownership Composition. *Journal of Financial Research*, Vol. 26, 355-370.
- Fahmi, Irham. 2015. *Pengantar Manajemen Keuangan Teori dan Soal Jawab*. Bandung: Alfabeta
- Guo, F., Zhou, K., & Cai, J. 2008. *Stock splits, liquidity, and information asymmetry—An empirical study on Tokyo Stock Exchange*. Journal of the Japanese and International Economies, 22(3), 417–438.
- Halim, Abdul. 2015. *Analisis Investasi dan Aplikasinya: dalam Aset Keuangan dan Aset Ril*. Jakarta: PT Salemba Emban Patria.
- Hashemijoo, M., A. M. Ardekani dan Younesi. 2012. *The Impact of Dividend Policy on Share Price Volatility in The Malaysian Stock Market*. Journal of Business

Studies Quarterly. Vol. 4, No. 1

Hidayati, Siti & Putri, Farihah. 2022. *Differences between before and after stock split in companies listed on the Indonesia Stock Exchange*. Research in Business & Social Science.

Khaled, Hussainey et al. 2011. *Dividend policy and share price volatility: UK evidence*. The Journal of Risk Finance 12 (2011): 57-68.

Khajar, Ibnu. 2016. *Analisis Stock Split Terhadap Harga Saham Dan Volume Perdagangan Saham Indek Lq-45 Periode 2010 - 2016*. Jurnal Keuangan dan Perbankan, vol. 20, no. 3.

Kumar, Sujith dan Sadanand Halageri. 2011. *Impact of Stock Split Announcement on Stock Price*. Journal of Management. Vol. 1 (1): 15-32.

Lamoreux, G. Christopher and Percy Poon. 1987. *The Market Reaction to Stock Splits*. Journal of Finance. Vol. 42 (5):1347-1370.

Lestari dan Sudaryono. 2008. *Pengaruh Stock Split: Analisis Likuiditas Saham pada Perusahaan Go Public di Bursa Efek Indonesia dengan Memperhatikan Pertumbuhan dan Ukuran Perusahaan*. Jurnal Bisnis dan Akuntansi. Vol. 10 (3): 139-148.

Lyoroudi, K., Dasilas, A., & Varnas, A. 2006. *The Valuation Effects of Stock splits in NASDAQ*. Managerial Finance.

Ikenberry, David L., Graeme Rankine, and Earl K. Stice Source. 1996. *The Journal of Financial and Quantitative Analysis*. Vol. 31 (3): 357-375.

Jogiyanto, Hartono. 2019. *Teori Portofolio dan Analisis Investasi edisi kesebelas*. Yogyakarta: BPFE-UGM.

- Jyoti. 2014. *Impact of Bonus Issues on Share Prices of the Companies*. International Journal of Research in Finance & Marketing. Vol 4(2): 29-37.
- Namrata, Khatri. 2017. *Split Impact on Companies Share Price*. International Journal of Department Business and Industrial Management. Vol 10 (2): 7-13.
- Pandey, D.K., Kumari, V., & Tiwari, B.K. 2021. Impacts of Corporate Announcements on Stock Returns During the Global Pandemic: Evidence from the Indian Stock Market. *Asian Journal of Accounting*.
- Pasaribu, D. T. 2023. Pengaruh Stock Split terhadap *Abnormal Return* & Likuiditas Saham *Blue Chip*. *Contemporary Studies in Economic, Finance, and Banking*. Volume 02, Number 3, Pages 492-502.
- Patel, Mitesh, Munjal Dave, and Mayur Shah. 2016. *Stock Price and Liquidity Effect of Stock split: Evidence from Indian Stock Market*. International Journal of Management Research & Review. Vol 6 (5): 1030-1039
- Tabibian, Amir & Zhang, Zhaoyong. 2021. *Stock split Rule Changes and Stock Liquidity: Evidence from Bursa Malaysia*. School of Business and Law, Edith Cowan University, Joondalup WA 6027, Australia
- Tandelilin, Eduardus. 2010. *Portofolio dan Investasi Teori dan Aplikasi Edisi Pertama*. Yogyakarta: Kanisius.