



DAFTAR PUSTAKA

- Abundanti, Putu Aris Kusdarwaman dan Nyoman. "Analisis abnormal return saham sebelum dan sesudah reverse stock split pada perusahaan di BEI periode 2011-2015." *E-Jurnal Manajemen Unud* ,2018: 3287-3855.
- Choudhry, Moorad. *Corporate Bonds and Structured Financial Products 1st Edition* . London: Birkbeck, University of London , 2004.
- Chung, San-Lin, Wen-Rang Liu, and and Wei-Che Tsai. "The impact of derivatives hedging on the stock market: Evidence from Taiwan's covered warrants market." *Journal of Banking & Finance*, 2014: 123-133.
- Emanuel, David C. "Warrant valuation and exercise strategy ." *Journal of Finance* , 1983: 211-235.
- Hseu, Huiming Chung dan Mei Maun. "Why Do The Market Impacts of Derivative Warrant Differ From Those of Standard Option? Evidence From Emerging Market ." *Google Scholar* ,2006 : 139.
- Islamiyahya, Hanif Prakoso. "Pengaruh kebijakan stock split terhadap abnormal return, volume perdagangan saham dan ask bid spread pada perusahaan go public yang terdaftar di bursa efek indonesia ." *Google Scholar* ,2012.
- Kirmizi, Ellina Yul dan. "ANALISIS OVERREACTION HYPOTHESIS DAN PENGARUH UKURAN PERUSAHAAN, BID-ASK SPREAD, DAN LIKUIDITAS SAHAM TERHADAP FENOMENA PRICE REVERSAL: (Studi Empiris pada Perusahaan yang Terdaftar di BEI)." *Google Scholar* , 2012: 1-16.
- Musono, Andree. *The Impact Of Warrant Introduction On Underlying Stock Prices In Jakarta Exchange*. PhD Thesis, Yogyakarta: Perpustakaan Universitas Gadjah Mada, 2003.
- Nelmida. "Reaksi Pasar Modal Dengan Adanya Penerbitan Warrant Terhadap Harga Saham Perusahaan Yang Terdaftar Di BEI ." *Google Scholar* ,2018: ii.
- Pramana, Andi. *Analisis perbandingan volume activity dan abnormal return saham sebelum dan sesudah pemecahan saham*. Skripsi, Semarang: Undip.ac.id, 2012.



Segara, Michael Aitken dan Reuben. "Impact of Warrant Introductions on The Behaviour of Underlying Stock : Australia Evidence ." *Google Scholar* , 2005: 127-144.

Suchard, Jo Ann. "The use of stand alone warrants as unique capital raising instrument ." *Journal of Banking and Finance* , 2005: 1095-1112.

Sulistyastuti, Dyah Ratih. *Saham dan Obligasi, ringkasan teori dan soal jawaban* . Yogyakarta: Universitas Atma Jaya Yogyakarta, 2002.

Tandelilin, Eduardus. *Pasar Modal, Manajemen Portofolio & Investasi*. Yogyakarta: PT Kanisius, 2017.

Tkac, Paula A. *A Trading Volume Benchmark: Theory and evidence* . University Press, Washington: Cambridge University Press on behalf of the University of Washington, 1999 .

Veld, Frans de Roon and Chris. "Announcement effects of convertible bond loans and warrant bond loans: An emperical analysis for the Dutch market ." *Journal of Banking and Finance* , 1998: 1481-1506.

Wahyuningsih, Hastutik. *Pengaruh Penerbitan Waran Terhadap Reaksi Pasar Dari Saham Terkait* . PhD Thesis , Yogyakarta : Perpustakaan Universitas Gadjah Mada , 2009.

Wei, Yue Cheong Can and K.C.John. "Price and Volume Effect Associated with Derivative Warrant Issuance on The Stock Exchange of Hongkong." *Journal of Banking & Finance* , 2001: 1401-1426.

Widhiarso, Wahyu. *Tanya Jawab Tentang Uji Normalitas*. Yogyakarta, Mei 17, 2012.

Yu, Wei Xiong dan Jialin. "The Chinese Warrants Bubble." *American Economic Association*, 2009: 15481.