

## Lampiran 6 : Hasil Olahan Data

**One-Sample Kolmogorov-Smirnov Test**

		Abnormal Return	Trading Volume Activity
N		224	224
Normal Parameters <sup>a,b</sup>	Mean	-,0500769	28759579,02
	Std. Deviation	,01475008	38885409,172
	Absolute	,088	,233
Most Extreme Differences	Positive	,088	,215
	Negative	-,071	-,233
Kolmogorov-Smirnov Z		1,316	3,481
Asymp. Sig. (2-tailed)		,062	,000

a. Test distribution is Normal.

b. Calculated from data.

**Paired Samples Test**

	Paired Differences					t	df	Sig. (2-tailed)
	Mean	Std. Deviation	Std. Error Mean	95% Confidence Interval of the Difference				
				Lower	Upper			
Pair 1 AR Sebelum Pelantikan Presiden Amerika - AR Sesudah Pelantikan Presiden Amerika	-,00012705	,01932589	,00182612	-,00374564	,00349153	-,070	111	,945

**Test Statistics<sup>a</sup>**

	TVA Sesudah Pelantikan Presiden Amerika - TVA Sebelum Pelantikan Presiden Amerika
Z	-,903 <sup>b</sup>
Asymp. Sig. (2-tailed)	,367

a. Wilcoxon Signed Ranks Test

b. Based on positive ranks.