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LAMPIRAN

1. DATA PENELITIAN

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<th>Tanggal</th>
<th>Actual Return</th>
<th>Expected Return</th>
<th>Abnormal Return</th>
<th>TVA</th>
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2. Hasil Pengujian

Hasil Uji Normalitas Abnormal Return

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<td>Std. Deviation</td>
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<td>Most Extreme Differences</td>
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a. Test distribution is Normal.
Hasil Uji Normalitas TVA

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<tr>
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<tr>
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<td>-.118</td>
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| Kolmogorov-Smirnov Z     | .397        | .557        |
| Asymp. Sig. (2-tailed)   | .997        | .915        |

a. Test distribution is Normal.
Hasil Uji t Paired Sample Abnormal Return

Paired Samples Statistics

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<th>N</th>
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<th>Std. Error Mean</th>
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Paired Samples Correlations

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Paired Samples Test

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<th>Std. Error Mean</th>
<th>95% Confidence Interval of the Difference</th>
<th>Sig. (2-tailed)</th>
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Hasil Uji t *Paired Sample TVA*

**Paired Samples Statistics**

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**Paired Samples Correlations**

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**Paired Samples Test**

<table>
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<td>Pair 1 TVA_sebelum - TVA_sesudah</td>
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