**LAMPIRAN 7**

**HASIL UJI MANN WHITNEY / WILCOXON**

**PASANGAN HARI PERDAGANGAN**

**UNTUK *MONDAY EFFECT* DAN *WEEKEND EFFECT***

1. ***Monday Effect* (Senin dengan hari lainnya)**

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| **Senin-Selasa** |
|  | HariPerdagangan | N | Mean Rank | Sum of Ranks |
| *Return* | Senin | 3570 | 3277.81 | 11701778.00 |
| Selasa | 3360 | 3664.92 | 12314137.00 |
| Total | 6930 |  |  |

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| **Test Statisticsa** |
|  | *Return* |
| Mann-Whitney U | 5327543.000 |
| Wilcoxon W | 11701778.000 |
| Z | -8.054 |
| Asymp. Sig. (2-tailed) | .000 |
| a. Grouping Variable: HariPerdagangan |

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| **Senin-Rabu** |
|  | HariPerdagangan | N | Mean Rank | Sum of Ranks |
| *Return* | Senin | 3570 | 3297.87 | 11773382.50 |
| Rabu | 3220 | 3503.75 | 11282062.50 |
| Total | 6790 |  |  |

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| **Test Statisticsa** |
|  | *Return* |
| Mann-Whitney U | 5399147.500 |
| Wilcoxon W | 11773382.500 |
| Z | -4.324 |
| Asymp. Sig. (2-tailed) | .000 |
| a. Grouping Variable: HariPerdagangan |

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| **Senin-Kamis** |
|  | HariPerdagangan | N | Mean Rank | Sum of Ranks |
| *Return* | Senin | 3570 | 3438.89 | 12276851.50 |
| Kamis | 3430 | 3564.62 | 12226648.50 |
| Total | 7000 |  |  |

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| **Test Statisticsa** |
|  | *Return* |
| Mann-Whitney U | 5902616.500 |
| Wilcoxon W | 12276851.500 |
| Z | -2.603 |
| Asymp. Sig. (2-tailed) | .009 |
| a. Grouping Variable: HariPerdagangan |

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| **Senin-Jumat** |
|  | HariPerdagangan | N | Mean Rank | Sum of Ranks |
| *Return* | Senin | 3570 | 3496.68 | 12483156.00 |
| Jumat | 3570 | 3644.32 | 13010214.00 |
| Total | 7140 |  |  |

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| **Test Statisticsa** |
|  | *Return* |
| Mann-Whitney U | 6108921.000 |
| Wilcoxon W | 12483156.000 |
| Z | -3.028 |
| Asymp. Sig. (2-tailed) | .002 |
| a. Grouping Variable: HariPerdagangan |

1. **Selasa dengan hari lainnya**

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| **Selasa-Rabu** |
|  | HariPerdagangan | N | Mean Rank | Sum of Ranks |
| *Return* | Selasa | 3360 | 3381.80 | 11362843.00 |
| Rabu | 3220 | 3195.23 | 10288647.00 |
| Total | 6580 |  |  |

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| **Test Statisticsa** |
|  | *Return* |
| Mann-Whitney U | 5102837.000 |
| Wilcoxon W | 10288647.000 |
| Z | -3.985 |
| Asymp. Sig. (2-tailed) | .000 |
| a. Grouping Variable: HariPerdagangan |

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| **Selasa-Kamis** |
|  | HariPerdagangan | N | Mean Rank | Sum of Ranks |
| *Return* | Selasa | 3360 | 3529.41 | 11858818.00 |
| Kamis | 3430 | 3264.32 | 11196627.00 |
| Total | 6790 |  |  |

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| **Test Statisticsa** |
|  | *Return* |
| Mann-Whitney U | 5312462.000 |
| Wilcoxon W | 11196627.000 |
| Z | -5.575 |
| Asymp. Sig. (2-tailed) | .000 |
| a. Grouping Variable: HariPerdagangan |

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| **Selasa-Jumat** |
|  | HariPerdagangan | N | Mean Rank | Sum of Ranks |
| *Return* | Selasa | 3360 | 3600.51 | 12097698.50 |
| Jumat | 3570 | 3338.44 | 11918216.50 |
| Total | 6930 |  |  |

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| **Test Statisticsa** |
|  | *Return* |
| Mann-Whitney U | 5543981.500 |
| Wilcoxon W | 11918216.500 |
| Z | -5.453 |
| Asymp. Sig. (2-tailed) | .000 |
| a. Grouping Variable: HariPerdagangan |

1. **Rabu dengan hari lainnya**

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| **Rabu-Kamis** |
|  | HariPerdagangan | N | Mean Rank | Sum of Ranks |
| *Return* | Rabu | 3220 | 3366.11 | 10838863.00 |
| Kamis | 3430 | 3287.38 | 11275712.00 |
| Total | 6650 |  |  |

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| **Test Statisticsa** |
|  | *Return* |
| Mann-Whitney U | 5391547.000 |
| Wilcoxon W | 11275712.000 |
| Z | -1.672 |
| Asymp. Sig. (2-tailed) | .094 |
| a. Grouping Variable: HariPerdagangan |

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| **Rabu-Jumat** |
|  | HariPerdagangan | N | Mean Rank | Sum of Ranks |
| *Return* | Rabu | 3220 | 3430.10 | 11044936.00 |
| Jumat | 3570 | 3364.29 | 12010509.00 |
| Total | 6790 |  |  |

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| **Test Statisticsa** |
|  | *Return* |
| Mann-Whitney U | 5636274.000 |
| Wilcoxon W | 12010509.000 |
| Z | -1.383 |
| Asymp. Sig. (2-tailed) | .167 |
| a. Grouping Variable: HariPerdagangan |

1. **Kamis dengan hari lainnya**

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| **Kamis-Jumat** |
|  | HariPerdagangan | N | Mean Rank | Sum of Ranks |
| *Return* | Kamis | 3430 | 3492.61 | 11979640.00 |
| Jumat | 3570 | 3508.08 | 12523860.00 |
| Total | 7000 |  |  |

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| **Test Statisticsa** |
|  | *Return* |
| Mann-Whitney U | 6095475.000 |
| Wilcoxon W | 11979640.000 |
| Z | -.321 |
| Asymp. Sig. (2-tailed) | .749 |
| a. Grouping Variable: HariPerdagangan |

**LAMPIRAN 8**

**UJI MANN WHITNEY / WILCOXON**

**PASANGAN BULAN PERDAGANGAN UNTUK *JANUARY EFFECT***

1. **Januari dengan Februari**

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| **Ranks** |
|  | HariPerdagangan | N | Mean Rank | Sum of Ranks |
| *Return* | Januari | 70 | 55.98 | 3918.50 |
| Februari | 70 | 85.02 | 5951.50 |
| Total | 140 |  |  |

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| **Test Statisticsa** |
|  | *Return* |
| Mann-Whitney U | 1433.500 |
| Wilcoxon W | 3918.500 |
| Z | -4.236 |
| Asymp. Sig. (2-tailed) | .000 |
| a. Grouping Variable: Hari Perdagangan |

1. **Januari dengan Maret**

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| **Ranks** |
|  | HariPerdagangan | N | Mean Rank | Sum of Ranks |
| *Return* | Januari | 70 | 54.01 | 3780.50 |
| Maret | 70 | 86.99 | 6089.50 |
| Total | 140 |  |  |

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| **Test Statisticsa** |
|  | *Return* |
| Mann-Whitney U | 1295.500 |
| Wilcoxon W | 3780.500 |
| Z | -4.811 |
| Asymp. Sig. (2-tailed) | .000 |
| a. Grouping Variable: Hari Perdagangan |

1. **Januari dengan April**

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| **Ranks** |
|  | HariPerdagangan | N | Mean Rank | Sum of Ranks |
| *Return* | Januari | 70 | 49.38 | 3456.50 |
| April | 70 | 91.62 | 6413.50 |
| Total | 140 |  |  |

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| **Test Statisticsa** |
|  | *Return* |
| Mann-Whitney U | 971.500 |
| Wilcoxon W | 3456.500 |
| Z | -6.162 |
| Asymp. Sig. (2-tailed) | .000 |
| a. Grouping Variable: HariPerdagangan |

1. **Januari dengan Mei**

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| **Ranks** |
|  | HariPerdagangan | N | Mean Rank | Sum of Ranks |
| *Return* | Januari | 70 | 63.59 | 4451.50 |
| Mei | 70 | 77.41 | 5418.50 |
| Total | 140 |  |  |

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| **Test Statisticsa** |
|  | *Return* |
| Mann-Whitney U | 1966.500 |
| Wilcoxon W | 4451.500 |
| Z | -2.015 |
| Asymp. Sig. (2-tailed) | .044 |
| a. Grouping Variable: HariPerdagangan |

1. **Januari dengan Juni**

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| **Ranks** |
|  | HariPerdagangan | N | Mean Rank | Sum of Ranks |
| *Return* | Januari | 70 | 43.10 | 3017.00 |
| Juni | 70 | 97.90 | 6853.00 |
| Total | 140 |  |  |

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| **Test Statisticsa** |
|  | *Return* |
| Mann-Whitney U | 532.000 |
| Wilcoxon W | 3017.000 |
| Z | -7.993 |
| Asymp. Sig. (2-tailed) | .000 |
| a. Grouping Variable: HariPerdagangan |

1. **Januari dengan Juli**

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| **Ranks** |
|  | HariPerdagangan | N | Mean Rank | Sum of Ranks |
| *Return* | Januari | 70 | 47.39 | 3317.50 |
| Juli | 70 | 93.61 | 6552.50 |
| Total | 140 |  |  |

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| **Test Statisticsa** |
|  | *Return* |
| Mann-Whitney U | 832.500 |
| Wilcoxon W | 3317.500 |
| Z | -6.741 |
| Asymp. Sig. (2-tailed) | .000 |
| a. Grouping Variable: HariPerdagangan |

1. **Januari dengan Agustus**

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| **Ranks** |
|  | HariPerdagangan | N | Mean Rank | Sum of Ranks |
| *Return* | Januari | 70 | 61.33 | 4293.00 |
| Agustus | 70 | 79.67 | 5577.00 |
| Total | 140 |  |  |

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| **Test Statisticsa** |
|  | *Return* |
| Mann-Whitney U | 1808.000 |
| Wilcoxon W | 4293.000 |
| Z | -2.676 |
| Asymp. Sig. (2-tailed) | .007 |
| a. Grouping Variable: HariPerdagangan |

1. **Januari dengan September**

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| **Ranks** |
|  | HariPerdagangan | N | Mean Rank | Sum of Ranks |
| *Return* | Januari | 70 | 51.09 | 3576.00 |
| September | 70 | 89.91 | 6294.00 |
| Total | 140 |  |  |

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| **Test Statisticsa** |
|  | *Return* |
| Mann-Whitney U | 1091.000 |
| Wilcoxon W | 3576.000 |
| Z | -5.664 |
| Asymp. Sig. (2-tailed) | .000 |
| a. Grouping Variable: HariPerdagangan |

1. **Januari dengan Oktober**

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| **Ranks** |
|  | HariPerdagangan | N | Mean Rank | Sum of Ranks |
| *Return* | Januari | 70 | 44.74 | 3132.00 |
| Oktober | 70 | 96.26 | 6738.00 |
| Total | 140 |  |  |

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| **Test Statisticsa** |
|  | *Return* |
| Mann-Whitney U | 647.000 |
| Wilcoxon W | 3132.000 |
| Z | -7.514 |
| Asymp. Sig. (2-tailed) | .000 |
| a. Grouping Variable: HariPerdagangan |

1. **Januari dengan November**

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| **Ranks** |
|  | HariPerdagangan | N | Mean Rank | Sum of Ranks |
| *Return* | Januari | 70 | 64.94 | 4546.00 |
| November | 70 | 76.06 | 5324.00 |
| Total | 140 |  |  |

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| **Test Statisticsa** |
|  | *Return* |
| Mann-Whitney U | 2061.000 |
| Wilcoxon W | 4546.000 |
| Z | -1.621 |
| Asymp. Sig. (2-tailed) | .105 |
| a. Grouping Variable: HariPerdagangan |

1. **Januari dengan Desember**

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| **Ranks** |
|  | HariPerdagangan | N | Mean Rank | Sum of Ranks |
| *Return* | Januari | 70 | 41.01 | 2871.00 |
| Desember | 70 | 99.99 | 6999.00 |
| Total | 140 |  |  |

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| **Test Statisticsa** |
|  | *Return* |
| Mann-Whitney U | 386.000 |
| Wilcoxon W | 2871.000 |
| Z | -8.602 |
| Asymp. Sig. (2-tailed) | .000 |
| a. Grouping Variable: HariPerdagangan |