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PETA PASARAN SAHAM MALAYSIA

(A Map of Malaysian Share Market)

HAFIZAH BAHALUDIN & SAIFUL HAFIZAH JAAMAN

ABSTRAK

Pelaburan yang dilakukan dalam aset kewangan seperti saham syarikat yang tersenarai di Bursa Malaysia dilaksanakan dengan harapan untuk meraih keuntungan dalam jangka masa panjang. Kajian ini menggunakan harga harian saham untuk tiga puluh syarikat yang tersenarai dalam Indeks Komposit Kuala Lumpur Bursa Malaysia FTSE (FBM30) pada tahun 2011. Kajian ini mempunyai dua objektif. Objektif pertama adalah untuk membina rangkaian berdasar kepada tiga puluh saham syarikat dan seterusnya menentukan saham yang paling berpengaruh dalam rangkaian. Tatakaedah yang digunakan adalah teknik pokok rentangan minimum berdasarkan al-Khwarizmi Kruskal dan ukuran pemusatan (darjah, pengantaraan, kedekatan dan vektor eigen). Hasil kajian mendapati bahawa daripada tiga puluh saham syarikat yang dikaji terdapat lima syarikat yang paling berpengaruh dalam pasaran saham Malaysia, iaitu Genting, IOI Corporation, Genting Malaysia, AirAsia dan YTL Corporation.

Kata kunci: pasaran saham; pokok rentangan minimum; ukuran pemusatan

ABSTRACT

Investment in financial asset such as in shares of Bursa Malaysia's listed companies is solely carried out with the aim to reap profit in the long run. This study uses the daily share price of thirty listed companies of FTSE Bursa Malaysia Kuala Lumpur Composite Index (FBM30) in the year 2011. There are two objectives of this study. The first objective is to build a network consisting of these thirty companies, and then to determine the importance of each share in the network. The minimum spanning tree technique based on Kruskal's algorithm and centrality measure (degree, betweenness, closeness and eigen vector) are used in order to achieve these objectives. The findings of this study ascertain that from the thirty companies studied, five are the most influential in Malaysian share market which are Genting, IOI Corporation, Genting Malaysia, AirAsia and YTL Corporation.

Keywords: share market; minimum spanning tree; centrality measurement

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Pusat Pengajian Sains Matematik
Fakulti Sains dan Teknologi
Universiti Kebangsaan Malaysia
43600 UKM Bangi
Selangor DE, MALAYSIA
Mel-e: iszah0531284@gmail.com[*]*, shj@ukm.my*

[*]Penulis untuk dihubungi