ABSTRACT

This Research aims to study and analyze about the market anomalies occur on the Indonesia Stock Exchange against events of The Day of The Week Effect, January Effect, and Rogalsky Effect. The reason to do the research is to prove empirically the anomaly market The Day of The Week Effect, January Effect, and Rogalsky Effect on Indonesia Stock Exchange. The numbers of population 47 and will use 37 samples after using purposive sampling method. After using the normality test on the samples, it will be carried out using the non-parametric statistic for testing.

The results of research have been carried out, show empirically that The Day of The Week Effect, January Effect, and Rogalsky Effect using Kruskal-Wallis and Mann Whitney U-test the event didn't occurred in mining sector companies on the Indonesia Stock Exchange.

Keywords: *January Effect, Rogalsky Effect, The Day of The Week Effect*