

DAFTAR PUSTAKA

Buku :

Anoraga Pandji, Pakarti Piji, *Pengantar Pasar Modal*, Cetakan kelima, Rineka
Cipta 2006,

Arifin,Sjamsul;Winantyo,R;Kurniati,Yati, "Integrasi Keuangan Dan Moneter di
Asia Timur,Elex Media Komputindo,2007

Bodie, Zvi; Alex Kane; Alan J Marcus "Manajemen Investasi", Penerbit Salemba
4, Jakarta, 2007

Manurung , J Jonni, Adlyer Hayman Manurung, dan Ferdinand Dehoutman
Saragih, "Ekonometrika Teori dan Aplikasi", Gramedia: Jakarta, 2005

Masyhuri, dan M Zainuddin, *Metodologi Penelitian Pendekatan Praktis dan
Aplikatif*, Refika Aditama, Jakarta:2008

Maurice, D, Levi,"Keuangan Internasional", Andi Yogjakarta MC Graw Hill
Book Corporation, 2001

Nachrowi,Djalal; Usman,Hardius,"Pendekatan Populer dan Praktis Ekonometrika
untuk Analisis Ekonomi dan Keuangan,Jakarta" :Lembaga Penerbit FE
Universitas Indonesia,2006

Prasetyo,Bambang & Lina Miftahul Jannah," Metode Penelitian Kuantitatif", PT
Raja Grafindo Persada: Jakarta, 2005

Widarjono, Agus, "Ekonomika Teori dan Aplikasi untuk ekonomi dan Bisnis",
Penerbit Ekonesia Fakultas Ekonomi UII: Yogyakarta: 2007

Wijaya Chandra & Asnawi Kelana,"*Metode Penelitian Keuangan*", Graha Ilmu, Jakarta:2006

JURNAL, SKRIPSI Dan TESIS

Berliana,Mariana,"*Korelasi Indeks Bursa*",Tesis S2 Universitas Indonesia,2001

Basler,A,David; Yang Jian," *The Structure of Interdepence in International Stock Market*, Journal Of International Money and Finance 22 (2003)

Chitredi,Reddy,Krishna, " *Indian Stock Market Integration and Cross Analysis*, Working Paper India, 2007

Cochran J Steven & Mansur Iqbal," *The Interrelationship between US and Foregin Equity Maket Yields: Test Of Granger Causality*, Jurnal of International Bussiness Studies,Vol 22,(1991).

Thornton, L, Daniel & Dallas S Batten, " *Lag-Length Selection and Test of Granger Causality Between Monetry and Income*, Journal of Money and Banking Vol 17, 104-178, (May 1985)

Feng, Yi dan Gaspare M Ganna, " *Regional Integration and Domestiv Homogenity: A Compare Analysis of Regional in The America, Pasific Asia, and Westtern Europe*", Review of Intenational Political and Economy Vol 100, (May 2003)

Forbes, J, Kristin and Rigobon,Roberto," *No Contagion, Only Interdependence: Measuring Stock Market Comovements*", The Journal of Finance,(2002)

Janakiramanan& Lamba," An empirical examination of linkages between Pacific-Basin stock markets", *Department of Accounting and Finance, The University of Melbourne, Victoria 3052, Parkville, Australia,(1997)*

Johnson,Robert & Soenen, Luc " Economic Integration and Stock Market Comovement in US", *Journal of Multifianance Management 85-100 (2003)*

Mansur,Moh,"*Pengaruh Indeks Bursa Global Terhadap Indeks Harga Saham Gabungan (IHSG) pada Bursa Efek Jakarta (BEJ) PERIODE TAHUN 2000-2002*, Sosiohumaniora, Vol. 7, No. 3, (2005)

Mathur,Ikke & Subrahmanyam,Vijaya "Interdepence among the Nordic and USA Stock Market, *The Scandadinavian jurnal Economic 92,(1990)*

Phylaktis,Kate & Fabiola Ravazzolo, Stock Price and Exchange Rate Dynamic ", *Jounal of International Money and Finance (2000)*

Rahmawati,Ikke," *integrasi pasar modal Indonesia dengan beberapa kawasan regional asia pasifik uji granger causality dalam kerangka vector autoregression periode 1998-2007*, SI Skripsi FISIP Univeritas Indonesia (2007)

Saragih,Dehoutmant,Ferdinand, "Financial Market Integration", Pidato Guru Besar Tetap bidang Ilmu Administrasi Bisnis Internasional Universitas Indonesia,2007

Sayek, Selin & Selover D David," *Internacional Interdepence and Bussiness Cycle transmisión between Turkey and European*, Southern Economic Juounal Vol 69,(2002)

Siswaji,Bambang," *Pengaruh Indeks Bursa Asing dan Kurs Terhadap Indeks Bursa Efek Jakarta* :Penelitian empiris sebelum,selama dan sesudah krisis periode Januari 1993-April 2005",S2 Tesis Universitas Indonesia:Depok,(2005)

Socher,K," *Globalization and International Monetary and Capital Market in Economic of Globalization*", Journal of Finance (1998)

Taylor P Mark, Tonks Ian," *The Internationalization of Stock Market and Abolition of UK Exchange Control*,The Review of Economic and Statistics 71, (May 1989).

Tracey Yang, *Crisis, Contagion, and East Asian Stock Markets*, Journal Economics and Finance No 1, 2002

VazirI,Mo & Zeise Eric Carl," *International Portfolio Hedging dan Country Trade Interdependency*, The Business Review Cambridge vol 10,(2008)

Wondabio, Sensi ,Ludovicus," *Analisa Hubungan Indeks Harga Saham Gabungan(IHSG)Jakarta(JSX), London (FTSE), Tokyo (NIKKEI) dan Singapura (SSI): Pendekatan ModelEkonometri – Autocorrelation Condition Heteroscedasticity (ARCH) / Generalized Autocorrelation Condition Heteroscedasticity (GARCH) Dan Vector Autoregression (VAR)* - Suatu studi empiris tahun 2000 – 2005, SIMPOSIUM NASIONAL AKUNTANSI 9 PADANG,(2007)

Worthington, Andrew; Masaki Katsuura dan Helen higgs. 2004. *Price Linkages in Asian Equity Market: Evidence Bordering the Asian Economic, currency and Financial Crises*

Wulandari, Ni Putu , "PertiwiAnalisis hubungan kausalitas indeks saham berjangka LQ45 Futures dengan Indeks saham LQ45", Skripsi FISIP Universitas Indonesia,2004

Yang, Jian;Kolari W James;Min Insik," *Stock Market Integration and Financial crisis:The Case of Asia,*"*The Journal Of Finance* (2002)

Yuanita,Reza " Analisis Hubungan Interdependensi Pasar Saham Dunia"SI
Skripsi Ekonomi,Depok (2007)

Sumber-sumber lain:

Kuncoro, Mudrajad. *Habis Krisis Terbitlah Crash.* www.google..com, diakses pada 1 Maret 2009

Suara Karya , Indeks Bertumbangan, www.google.com diakses pada 2 Maret 2009

Siaran Pers Badan Pengawas Pasar Modal 28 Desember 2008
www.bapepam.go.id, diakses pada 1 Maret 2009

www.yahoo.finance.com

www.bloomberg.com

www.idx.co.id

www.bps.co.id

www.bi.go.id

www.world-stockexchange.com