

**DAFTAR PUSTAKA**

Asteriou, Dimitri; Hall, Stephen G. *Applied Econometrics A Modern Approach*. Palgrave Macmillan. 2006

Bodie, Zvi, Alex Kane, Alan J Marcus. *Essentials of Investments. Sixth Edition*. The McGraw - Hill Companies. 2007.

Andersen, T., Return volatility and trading volume an information flow interpretation of stochastic volatility. *Journal of Finance*,. 1996.

Copeland, Thomas E,. A model of asset trading under the assumption of sequential information arrival. *Journal of Finance*, 1976.

Darrat, Ali F., Intraday Trading Volume and return Volatility of the DJIA stock Darrat, *Journal of Banking and Finance*. 2002.

Ekaputra, Irwan Adi. *Studi tentang Dinamika Intrahari Saham di Bursa Efek Jakarta*. Disertasi MMUI. 2001.

Gruber, Martin J, Edwin J. Elton, Stephen J. Brown, William N Goetzmann. *Modern Portfolio Theory and Investment Analysis*. John Wiley & Sons. 2007.

Gujarati, Damodar N. *Basic Econometrics. Fourth Edition*. The McGraw - Hill Companies. 2004.

Hamao Yasushi; Ronald W. Masulis; Victor Ng,. *Correlations in Price Changes and Volatility across International Stock Markets*, *The Review of Financial Studies*, Vol. 3, No. 2. 1990.

Izani, Ibrahim; Yaccob, Othman. The Relationship between Trading Volume, Returns and Volatility in the Kuala Lumpur Stock Exchange. *Journal of Finance*. 1996

Mestel, Roland,. Price Volume Relationship on German Stock Market. *Journal of Finance*. 2004.

Megginson, William L. *Corporate Finance Theory*. Addison – Wesley Educational Publishers, Inc. 1997.

Nachrowi, Nachrowi D. *Ekonometrika untuk Analisis Ekonomi dan Keuangan*. Lembaga Penerbit Fakultas Ekonomi Universitas Indonesia. 2006.

Nurlaty, Lalla. Pengujian Hubungan Intraday Trading Volume dan Return Volatility pada Saham LQ-45 di Bursa Efek Jakarta. FE-UI. 2006

Ross, Stephen A, Randolph W. Westerfield, Jeffrey Jaffe. *Corporate Finance. Sixth Edition*. The McGraw - Hill Companies. 2002.

Smirlock, M L. Starks. A Further Examination of Stock Price Changes and Transaction Volume. *Journal of Finance Research*. 1985