

DAFTAR REFERENSI

- Brooks, C. (2006). *Introductory Econometrics for Finance*. Cambridge University Press: Cambridge.
- Campbell, John & John Ammer (1993). What moves the stock and bond markets? A variance decomposition for long term asset returns. *Journal of Finance*. No.1, 3-37
- Fama, E. F. French, K. R. (1988). Dividend yields and expected stock returns. *Journal of financial economics*, 109, 241-266
- Fama, E.F. & Eugene (1990). Stock returns, expected returns, and real activity. *Journal of finance*, 45, 1089-1108
- Gujarati, Damodar N. (2004). *Basic Econometrics, Fourth Edition*. New York: McGraw-Hill
- Jin, Dehuan & Zhenhu, Jin (2008). Firm performance and stock return: an empirical study of the top performing stocks listed on Shanghai stock exchange. *Academy of Accounting and Financial studies Journal*, Number 1, 79-85
- Lamont & Owen (1992). Earnings and expected returns. *Journal of Finance*. No.5, 1563-1587
- Lev., B. (1989). On the usefulness of earnings and earnings research: lessons and direction from two decades of empirical research. *Journal of Accounting Research (Supplement)*. 153-192
- Megginson, W. L.(1997). *Corporate Finance Theory*. Readry, MA: Addison_Wesley Educatinal Publisher
- Nahcrowi .(2006). *Pendekatan Populer dan Praktis Ekonometrika: Untuk Analisis Ekonomi dan Keuangan*. Jakarta: Lembaga Penerbit Universitas Fakultas Ekonomi Universitas Indonesia.
- Roll & Richard (1988). R^2 . *Journal of Finance*. No. 43, 541-566
- Ross, S. A., Westerfield, R. W., dan Jaffe, J.(2005). *Corporate Finance 7th ed*. New York: The Mc Graw-Hill Companies
- Shiller & Robert (1984). Stock prices and social dynamics. *Brookings Papers on*

Economics Activity. 457-498.

Siamat, Dahlan. (2005). *Manajemen Lembaga Keuangan Edisi Kelima*.

Jakarta:Lembaga Penerbit FEUI

Sivakumar, Kumar & Gregory Waymire (1993). The information content of earnings in a discretionary reporting environment: evidence from NYSE industrials, 1905-10.*Journal of Accounting Research*.Vol 31, No.1, 62-91.

Su, Dongwei (2003). Chinese stock markets, a research handbook. *World Scientific New Jersey*.

<http://www.bvdep.com/en/OSIRIS.html>

www.bei.go.id

