

DAFTAR REFERENSI

- Akhigbe, A., T. Gosnell., & T. Harikumar. (1998). Winners and Losers on NYSE: A Re-Examination Using Daily Closing Bid-Ask Spreads. *Journal of Financial Research*, 21, 53-64.
- Atkins, Allen B., & Edward A. Dyl. (1990). Price Reversal, Bid-Ask Spreads, and Market Efficiency. *Journal of Financial and Quantitative Analysis*, 25, 535-547.
- Banz, W. (1981). The Relationship between Return and Market Value of Common Stock. *Journal of Financial Economics*, 9, 3-18.
- Brooks, C. (2006). *Introductory Econometrics for Finance*. Cambridge University Press: Cambridge.
- Brown, K.C., & W. Van Harlow. (1988). Market Overreaction: Magnitude and Intensity. *Journal of Portfolio Management*, 14, 6-13.
- Brown, S., & J. Warner. (1985). Using Daily Stock Returns: The Case of Event Studies. *Journal of Financial Economics*, 14, 3-31.
- Conrad, J., & G. Kaul. (1988). Time Variation in Expected Returns. *Journal of Business*, 61, 409-425.
- Cox, D.R., & D.R. Peterson. (1994). Stock Returns Following Large One-Day Declines: Evidence on Short-Term Reversals and Longer-Term Performance. *Journal of Finance*, 49, 255-267.
- DeBondt, W.F.M., & R.H. Thaler. (1985). Does the Stock Market Overreact? *Journal of Finance*, 40, 793-805.
- Elton, Edwin. J., Gruber, Martin. J., Brown, Stephen. J., & Goetzmann, William. N. (2007). *Modern Portfolio Theory and Investment Analysis 7th edition*. New Jersey: Wiley.
- Fama, E.F. (1970). Efficient Capital Markets: A Review of Theoretical and Empirical Work. *Journal of Finance*, 25, 383-417.
- Howe, J.S. (1986). Evidence on Stock Market Overreaction. *Financial Analysts Journal*, 42, 74-77.
- Gujarati, Damodar N. (2003). *Basic Econometrics 4th edition*. Singapore: Mc Graw Hill.
- Jones, Charles. P. (2007). *Investments: Analysis and Management 10th edition*. Wiley.

- Kahneman, D., & A. Tversky. (1982) Intuitive Prediction: Biases and Corrective Procedures,” in D. Kahneman, P. Slovic & A. Tversky (eds), *Judgment Under Uncertainty: Heuristics and Biases* (New York, NY: Cambridge University Press, 1982).
- Keown, A.J., Martin, J.D., Petty, J.W., & Scott, D.F. (2005). *Financial Management Principles and Applications 10th edition*. Prentice Hall.
- Larson, S.J., dan J. Madura. (2003). What Drives Stock Price Behavior Following Extreme One-Day Returns. *Journal of Financial Research*, 26, 113-128.
- Ma, Yulong., Tang, Alex. P., & Hasan, Tanweer. (2005). The Stock Price Overreaction Effect: Evidence on Nasdaq Stocks. *Quarterly Journal of Business and Economics*, 44, 113-127.
- Maddala, G.S. (2001). *Introduction to Econometrics 3rd edition*. New Jersey: Wiley.
- Manurung, A.M., & Permana, P.N. (2005). *Gejala Overreaction pada Saham dalam Perhitungan Indeks LQ45*. Usahawan No. 9 TH XXXIV September.
- Nachrowi, Nachrowi Djalal, & Hardius Usman. (2006). Pendekatan Populer dan Praktis Ekonometrika untuk Analisis Ekonomi dan Keuangan. Jakarta: Lembaga Penerbit Fakultas Ekonomi Universitas Indonesia.
- Megginson, W.L. (1997). *Corporate Finance Theory*. Reading, MA: Addison-Wesley Educational Publishers, Inc.
- Siamat, Dahlan. (2004). *Manajemen Lembaga Keuangan edisi 4*. Jakarta: Lembaga Penerbit Fakultas Ekonomi Universitas Indonesia.
- Susanti, Riana. (2003). *Pengujian short-run market overreaction dan price reversal di Bursa Efek Jakarta tahun 2003*.
- Susiyanto, Muhamad Fendi. (1997). *Market Overreaction in the Indonesian Stock Market*. Kelola, No.16.
- Yuba, Todd. M. (2006). *Stock Price Reversals Following Extreme Weekly Returns*. A Thesis Presented to The Faculty of California State University, Fullerton.
- Zarowin, P. (1989). Short-Run Overreaction: Size and Seasonality Effects. *Journal of Portfolio Management*, 15, 26-29.
- Zarowin, P. (1990). “Size, Seasonality, and Stock Market Overreaction,” *Journal of Financial and Quantitative Analysis*, 25, pp. 113-125.

<http://finance.yahoo.com/q/hp>

<http://www.idx.co.id/MainMenu/Education/MengenalPasarModal/tabid/137/lang/id-ID/language/en-US/Default.aspx>

<http://www.idx.co.id/MainMenu/Education/WhatisEquities/tabid/88/lang/id-ID/language/id-ID/Default.aspx>

<http://www.idx.co.id/MainMenu/Education/IndeksHargaSahamObligasi/tabid/195/lang/id-ID/language/id-ID/Default.aspx>

<http://www.bps.go.id/sector/cpi/table3.shtml>

Indonesian Capital Market Directory 2008.

Program JSX Statistics 2007. Perpustakaan Magister Manajemen Fakultas Ekonomi Universitas Indonesia, Salemba.

