

DAFTAR PUSTAKA

- Chen, Nai-fu., Richard Roll, and Stephen A. Ross, "Economic Forces and the Stock Market," *journal of business* 59, no. 3 (April 1986): 383-404
- Damodaran, Ashwath., *Investment Valuation*. 2nd ed. Ohio: Thomson South Western, 2002
- Fama, Eugene F., and James D. Macbeth, Risk, Return, and Equilibrium: empirical Test, *The Journal of Political and Economy*, Vol. 81, No. 3 (May-June 1973), pp. 607-636
- Fama, Eugene F., and Kenneth R. French, "common Risk Factors in the Returns on Stocks and Bonds", *Journal of Financial Economics* 33, no.1 (January 1993): 3-56
- Firth, Michael. "The Relationship Between Stock Market Returns and Rates of Inflation." *The Journal of Finance*, Vol. 34, No. 3. (Jun., 1979), pp. 743-749.
- Hamburger, Michael J., and Levis A. Kochin. "Money and Stock Prices: The Channels of Influences." *The Journal of Finance*, Vol. 27, No. 2, Papers and Proceedings of the Thirtieth Annual Meeting of the American Finance Association, New Orleans, Louisiana, December 27-29, 1971. (May, 1972), pp. 231-249.
- Henry, Peter Blair., "Is Disinflation Good for the Stock Market?," *The Journal of Finance*, Vol. 7, No. 4, Papers and Proceedings of the Sixty-Second Annual Meeting of the American Finance Association, Atlanta, Georgia, January 4-6, 2002. (Aug., 2002), pp. 1617-1648.
- Levine, Ross. and Sara Zervos, "Stock Market Development and Long-Run Growth," *The World Bank Economic Review*, Vol. 10, No. 2, A Symposium Issue on Stock Markets and Economic Development. (May, 1996), pp. 323-339.
- Litzenberger, Robert H., and Donald L. Tuttle. "Interest Rate Changes and the Required Rate of Return on Risk Assets." *Southern Economic Journal*, Vol. 37, No. 1. (Jul., 1970), pp. 45-50.
- Mankiw, N. Gregory. *Principles of Economics*, 3th ed. Ohio: Thomson South Western, 2004
- Nelson, Charles R., "Inflation and Rates of Return on Common Stocks," *The Journal of Finance*, Vol. 31, No. 2, Papers and Proceedings of the Thirty-Fourth Annual Meeting of the American Finance Association Dallas, Texas December 28-30, 1975. (May, 1976), pp. 471-483

- Pearce, Douglas K. and V. Vance Roley. "The Reaction of Stock Prices to Unanticipated Changes in Money: A Note." *The Journal of Finance*, Vol. 38 No. 4. (Sep., 1983), pp. 1323-1333.
- Phelps, Edmund, Gylfi Zoega, Samuel Bentolila, and Andrew Scott, "Structural Booms," *Economic Policy*, Vol. 16, No. 32. (Apr., 2001), pp. 83+85-126.
- Reilly, Frank K., and Keith C. Brown. *Investment Analysis and Portfolio Management*, 7th ed. Ohio: Thomson South-Western, 2003
- Ross, Stephen A., Randolph W. Westerfield, Bradford D. Jordan. *Corporate Finance Fundamentals*, 8th ed. New York: McGraw-Hill Irwin, 2004
- Tanner, J. Ernest., and John M. Trapani, "Can the Quantity Theory Be Used to Predict Stock Prices: Or Is the Stock Market Efficient?," *Southern Economic Journal*, Vol. 44, No. 2. (Oct., 1977), pp. 261-270.

