

## Daftar Pustaka :

- Balduzzi, Pierluigi, Elton, Edwin J, and Green, Tcifton (2001). Economics News and Bond Prices : Evidence From The US Treasury Market. *Journal of Financial and Quantitative analysis*, 36, 523.
- Barr, David G, and Chambell, John Y (1996). Inflation, Real Interest Rate and The Bond Market : A Study of UK Nominal and Index Linked Government Bond Prices. *National Bureau of Economics Research Working Paper*, 5821.
- Blanchard, Oliver. *Macroeconomics*. 4<sup>th</sup> Edition. Person International, USA. 2006.
- Consigli, Gorgio, Maclean, Leonard C, and Zao, Yonggan (2009). The Bond Stock-Yield Differential as a Risk Indicator in Financial Markets. *The Journal of Risk*, 11, 3-24.
- Diebold, Francis X. Piazzesi, Monica and Rudebusch, Glen D."Modeling Bond Yield in Finance and Macroeconomics", *The American Economic Review*, 2005.
- Diebold, Francis X. and Li, Chalin(2005). Forecasting the Term Structure of Government Bond Yield, *Journal of Econometrics*,
- Enders, Walter. *Applied Econometrics Time Series*. 1<sup>st</sup> edition .John Wiley and Son,Inc. Canada, 1995.
- Fisher, Lawrence (2006). Yield Elasticity : A new, Objective Measure of Interest Rate-Risk. *Journal of Applied Finance*, 16, 161.
- Froyen, Richard T. *Macroeconomics Theory and Policies*. 7<sup>th</sup> Edition. Prentice Hall, New Jersey, USA.2002
- Gujarati, Damodar N, *Basic Econometrics*. 4<sup>th</sup> Edition. McGraw-Hill, New York, USA. 2006
- Insukindro (1990). Komponen Koefisien Regresi Jangka Panjang Model Ekonomi : Sebuah Studi Kasus Barang Impor di Indonesia. *Journal Ekonomi dan Bisnis*, 1-11.
- Insukindro (1992). Pembentukan Model Dalam Penelitian Ekonomi. *Journal Ekonomi dan Bisnis*, 1, 1-18.
- Insukindro (1999). Pemilihan Model Ekonomi Empirik Dengan Pendekatan Koreksi Kesalahan. *Journal Ekonomi dan Bisnis*, 14, 1-8.

- Krugman, Paul R and Obstfeld, Maurice. *International Economics Theory and Policy*. 6<sup>th</sup> Edition. Pearson Education Inc, USA. 2003.
- Law, Peyron, *Macro Factors and The Yield Curve*, A Dissertation Submitted to The Department of Economics and The Committee on Graduate Studies of Stanford University, USA. October 2005
- Levich, Richard M. *International Financial Market Prices and Policies*. 2<sup>nd</sup> Edition. McGraw-Hill International Edition, USA. 2001.
- Mc Callum, Bennett T. "Should Monetary Policy Respond Strongly to Output Gaps", Working paper 8226 - National Bureau of Economic Research, Cambridge, April 2001.
- Mehra, Yash P. "The Bond Rate and Actual Future Inflation", Economic Quarterly – Federal Reserve Bank of Richmond, 1998.
- Mishkin, Frederic S. *The Economics of Money, Banking, and Financial Markets*. Alternate Edition. Pearson Education, USA. 2007.
- Pindyck, Robert S and Rubinfeld, Daniel S. *Econometrics Model and Economic Forecast*. 4<sup>th</sup> Edition. McGraw-Hill. 1998.
- Thomas, RL. *Modern Econometrics an Introduction*. Addison-Wesley, England. 1997.
- Than, Annete, *The Bond Book*. 2<sup>nd</sup> edition. McGraw-Hill. 2001.
- Veredas, David (2006). Macro Economics Surprises and Short Term Behavior in Bond Features. *Emperical Economics*, 30, 843-866.
- Wright, Sharon Sultzgiver, *Getting Started in Bonds*. 2<sup>nd</sup> edition. John Wiley and Sons, Inc. 2003.