

DAFTAR REFERENSI

- Ariff, M, Johnson, L. W. (1990). *Securities markets and stock pricing: Evidence from a developing capital market in asia*. Longman Singapore Publisher Ltd, Singapore.
- Blume, M.E. (1971). On the assessment of risk. *Journal of Finance* 26, 1-10.
- (1975). Betas and their regression tendencies. *Journal of Finance* 30, 785-799.
- Bodie, Z, Kane, A, & Marcus, A. (2009), *Investments*, 8th edition, Singapore: McGraw-Hill.
- Brooks, D. R, Faff, W. R, & Ariff, M. (1998). An investigation into the extent of beta instability in the singapore stock market. *Pacific-Basin Finance Journal* 6, 87-101.
- Cohen, K.G, Hawawini, S, Maier, R, Schwartz, & Whitcomb, D. (1983). Estimating and adjusting for the intervalling-effect bias in beta. *Management Science* 29, 135-148.
- Damodaran, A. (2002). *Investment valuation*. 2nd Edition. John Wiley & Sons, Inc. New York.
- Fabozzi, F. J. (1999). *Investment management*. Second Edition. Prentice Hall Inc, New Jersey.
- Fowler, D. J, Rorke, C.H. (1983). Risk measurement when shares are subject to infrequent trading: Comment. *Journal of Financial Economics* 12, 279-283
-, Jog, V. (1980). Thin trading and beta estimation techniques on the toronto stock exchange. *Journal of Business Administration* 12, 77-90.
- Hariato, F, Sudomo, S. (1998). *Perangkat dan teknik analisis investasi di pasar modal indonesia*. Edisi Pertama. PT. Bursa Efek Jakarta, Jakarta.

- Hartono, J. (2009). *Teori portofolio dan analisis investasi*. Edisi Enam. BPFE, Yogyakarta.
-, Suriyanto. (2000). Bias in beta values and its correction. *Gadjah Mada International Journal of Business*, September, Vol.2, No.3; 337-349.
- Husnan, S, Pudjiastuti, E. (1993). *Dasar dasar teori portofolio dan analisis sekuritas*. Edisi Pertama. UPP AMP YKPN, Yogyakarta.
- Indonesian Stock Exchange Factbook 2008*. Bursa Efek Indonesia.
- Jones, C. P. (1998). *Investment Analysis and Management*, John Wiley & Sons Inc, Canada.
- (2007). *Investments*. 10th edition. John Wiley & Sons Inc, Asia.
- Kuncoro, M. (2003). *Metode Riset Untuk Bisnis dan Ekonomi*. Penerbit Erlangga. Jakarta.
- Riding, A. (1994). Thin trading and estimation of betas: The efficacy of alternative techniques. *Journal of Financial Research*.
- Scholes, M., Williams, J. (1977). Estimating betas from nonsynchronous data. *Journal Of Financial Economics* 5, 309-3.