

## DAFTAR PUSTAKA

- Adler, Michael, and Bernard Dumas, 1984. "Exposure to Currency Risk: Definition and Measurement," *Financial Management*, Summer, 41-50.
- Allayannis G, and Ihrig, J., 2000. The effect of markups on the exchange rate exposure of stock returns, *International Finance Discussion Papers*.
- Baillie, Richard dan Patrick McMahon, *The Foreign Exchange Market: Theory and Econometric Evidence*, Cambridge University Press, Cambridge, 1990.
- Baltagi, B., 2001. *Econometric analysis of panel data*, 2<sup>nd</sup> edition. Wiley, Chichester.
- Bodie, Z, Kane, A., & Marcus, A. J., 2002. *Investment*, 5<sup>th</sup> ed., McGraw-Hill.
- Bodnar, Gordon M., Richard C. Marston and Greg Hayt, 1998, *1998 Survey of Financial Risk Management by U.S. Non-Financial Firms*, Wharton School, July.
- Bodnar, Gordon M., and William M. Gentry, 1993. "Exchange Rate Exposure and Industry Characteristics: Evidence from Canada, Japan, and the USA," *Journal of International Money and Finance*, February, 29-45.
- Bodnar, G.M., and Marston, R.C., 2000. A simple model of foreign exchange exposure, *Journal of Economic Literature*.
- Boediono, 1992, *Ekonomi Makro*, BPFE UGM Yogyakarta
- Ekananda, M (2002), *Pengaruh Pengaruh Volatilitas Nilai Tukar Pada Perdagangan Internasional, Analisis Empiris Pada Ekspor Non Migas Di Indonesia*, Tesis Magister Ekonomi, Universitas Indonesia.
- Ekananda, M (2003), *Ketidakpastian Pengaruh Volatilitas Nilai Tukar Terhadap Ekspor Komoditi Manufaktur Di Indonesia. Suatu Kajian Pendistribusian Pengaruh Volatilitas Dengan Menggunakan Distribusi Lag Poissons Pada Persamaan Sistem Non Linear Seemingly Unrelated Regression*, Disertasi Doktor Ekonomi, Universitas Indonesia
- Goeltom, Miranda dan Suardhini, Made (1997), Analisis Dampak Intervensi Bank Sentral Dalam Penetapan Nilai Tukar Terhadap Ekspor-Impor Indonesia, *Ekonomi dan Keuangan Indonesia*, Volume XLV, Nomor1, 1997.
- Gujarati, D.N., 2003. *Basic Econometrics*, 4<sup>th</sup> ed., McGraw-Hill.
- Horne, James C. Van, 1998, "*Financial Management and Policy*", Tenth Edition, Prentice Hall Inc., New Jersey.

- Jones, Charles P. 2000. *Investment: Analysis and Management*, 7th edition, New York: John Willey and Sons.Inc.
- Jogiyanto. 2003. *Teori Portofolio dan Analisis Investasi*. Edisi Tiga. Yogyakarta: BPFE.
- Kardoyo, Hadi., and Mudrajad, Kuncoro., Analisis Kurs Valas dengan Pendekatan Bok-Jenkins *Buletin Ekonomi Moneter dan Perbankan*
- Madura, J., 1997. *International Financial Management*. 8th edition, Prentice Hall International, Inc., New York.
- Manurung, J., and Manurung, Adler., *Ekonometrika Teori dan Aplikasi*, 2005. Elex Media Komputindo. Jakarta
- Nachrowi D Nachrowi, *Pendekatan Populer dan Praktis Ekonometrika*, 2006, Lembaga Penerbit Fakultas Ekonomi Universitas Indonesia
- Narulita, Wisma., and Titi, Maharta, 2006. Measurement on First Moment Exchange Rate Exposure and Second Moment Sector Index Exposure (Evidence From Jakarta Stock Exchange), *Manajemen Usahawan Indonesia*, No. 06/TH.XXXV
- Park, Albert., and Yang Dean., Exporting and Firm Performance: Chinese Exporters and the Asian Financial Crisis. September 2005, *IPC Working Paper Series Number 3*
- Prasetyantoko, Agustinus., 2003, Currency Depreciation and Firm Performance in Indonesia, *Journal of Financial Economics*.
- Reily, Frank K. dan Brown, Keith C., (1998), "*Investment Analysis and Portfolio Management*," edisi keenam, Blackwell Publisher, Cambridge, Mass., USA.
- Salvatore, D., 1997. *Ekonomi Internasional*. Edisi kelima, Penerbit Erlangga, Jakarta.
- Ulfa, Almizan., Indonesia Satu dan Stabilitas Kurs Rupiah: Analisis Stabilitas Exchange Rates Indonesia Pasca Krisis 1997, *Jurnal Keuangan dan Moneter*, Vol 6 No.2
- Utami, M., and Rahayu, M., 2003. Peranan profitabilitas, suku bunga, inflasi dan nilai tukar dalam mempengaruhi pasar modal Indonesia selama krisis ekonomi, *Jurnal Manajemen & Kewirausahaan*, Vol. 5, No. 2, 123-131.
- Weston J.Fred and Brigham F.Eugene, 1993, "*Essential of Managerial Finance*", Tenth Edition, The Dryden Press, USA.
- Weston, J. Fred, dan Copeland, Thomas E., (1992), "*Managerial Finance*," edisi kesembilan, The Dryden Press, A Harcourt Brace Jovanovic College Publisher, USA, Canada, Tokyo, etc.
- Wibowo, Tri., and Amir, Hidayat., 2005. Faktor-Faktor Yang Mempengaruhi Nilai Tukar Rupiah, *Kajian Ekonomi dan Keuangan*, Vol 9 No 4

Pencarian Situs Internet

[www.bi.go.id](http://www.bi.go.id)

[www.finance.yahoo.com](http://www.finance.yahoo.com)

[www.idx.co.id](http://www.idx.co.id)

