

## DAFTAR PUSTAKA

- Algifari (2000), *Analisis Regresi: Teori, Kasus dan Solusi*, BPFE, Yogyakarta.
- Ashiq, A. (1994), "The Incremental Information Content of Earnings, Working Capital, Operation and Cash Flow", *Journal of Accounting Research*, Vol. 32, No. 1, Spring, pp. 61 – 73.
- Ball, R., and Brown, P. (1968), "An Empirical Evaluation of Accounting Income Numbers", *Journal of Accounting Research*, pp.159 – 178.
- Bamber, Linda Smith (1986), "The Information Content of Annual Earnings Releases; A Trading Volume Approach", *Journal of Accounting Research*, Vol. 24, No. 1.
- Baridwan, Z. (1997), "Analisis Nilai Tambah Informasi Laporan Arus Kas", *Jurnal Ekonomi dan Bisnis Indonesia*, Vol. 12, No.2, hal 1 – 13.
- Beaver, William H. (1968), "Market Prices, Financial Ratios and The Prediction of Failure", *Journal of Accounting Research*, pp.179 – 193.
- Bowen, R.M., Burgstahler, D., and Daley, D.L., 1986, Evidence on The Relationships Between Earnings and Various Measures of Cash Flow, *The Accounting Review*, Vol. LXI, No. 4, pp. 713 – 725.
- Brealey, Robert dan Richard Myers (1996), *Principles of Corporate Finance*, Mc. Graw Hill, Third Edition.
- Brown, S.J. dan J.B. Warner (1980), "Measuring Securities Price Performance", *Journal of Financial Economics* 8,
- Chalimah (1997), "Pengaruh Informasi Laporan Keuangan yang Dipublikasikan terhadap Fluktuasi Harga Saham", Tesis Universitas Diponegoro, Jurnal Bisnis Strategi , Vol. I, Th.1, Juli 1997
- Clubb, C.D.B.(1995), "An Empirical Study of The Information Content of Accounting Earnings, Fund Flows and Cash Flows in The UK", *Journal of Business Finance and Accounting*, Vol. 22, pp. 35 – 52.
- Dechow, P.M. (1994), "Accounting Earnings and Cash Flows as Measures of Firm Performance The Role of Accounting Accruals", *Journal of Accounting and Economics*, No. 18, pp. 3 – 42.
- Deckle, Robert, Dale Henederson dan Sebastian Thomas (2000), "The Stock Market, Fundamentals, Cash Flow, and Private Investment; Evidence From Japan", *Japan and the World Economy*, 12

- Dilah Utami Cahyani (1999), “Muatan Informasi Tambahan Arus Kas dari Akrivitas Operasi, Investasi dan Pendanaan”, *Journal Bisnis dan Akuntansi*, Vol. 1. No. 1.
- Dontoh, Alex dan Joshua Ronen (1993), “Information Content of Accounting Announcements”, *Accounting Review*, Vol. 68, No. 4.
- Gujarati, D.N. (1995), *Basic Econometric*, 3rd Edition; McGraw Hill, Inc.
- Gunawan Sumodiningrat (1996), *Ekonometrika Pengantar*, BPFE UGM, Yogyakarta
- Hari Sunarto (1996), “Manajemen Portofolio”, *Makalah Kegiatan Stock Exchange Game III*, FE UKSW
- Husnan, Suad; Mamduh M. Hanafi dan Amin Wibowo (1996), “Dampak Pengumuman Laporan Keuangan Terhadap Kegiatan Perdagangan Saham dan Variabilitas Tingkat Keuntungan”, *Kelola* No. 11/V/1996
- Hartono, J. (1994), *Dasar-Dasar Teori Portofolio dan Analisis Sekuritas*, BPFE UGM, Yogyakarta
- Hastuti, A.W., 1997, Pengaruh Publikasi Laporan Arus Kas Terhadap Volume Perdagangan Saham di Bursa Efek Jakarta, *Makalah Simposium Nasional Akuntansi I*, Yogyakarta.
- Heath, L. (1978), *Accounting Research Monograph No.3 : Financial Reporting and The Evaluation of Solvency*.
- Ismail, B. E. and Kin, M.K. (1989), “On The Association of Cash Flow Variables with Market Risk: Further Evidence”, *The Accounting Review*, Vol. LXIV, No. 1, pp. 125 – 136.
- Jennings, R., 1990, A Note Interpreting “Incremental Information Content”, *The Accounting Review*, Vol. 65, No.4, pp. 925 – 932.
- Jimmy Andi Saksono (2000), “Reaksi Harga Saham Terhadap Peristiwa Pengumuman Laporan Keuangan Yang Dipublikasikan Melalui Real Time Information (RTI),” *Tesis Universitas Diponegoro Semarang*.
- Kallunki, Juha-Pekka (2000), “Stock Market Trading Strategies Based on Earnings and Cash Flows in Finland ; Alternative Risk-Adjusting Approach,” *Scandinavian Journal of Management*, 16.
- Hartono, J. (1994), *Dasar-dasar Teori Portofolio dan Analisis Sekuritas*, BPFE UGM, Yogyakarta.
- Lee, C., Mucklow, B., and Ready, M. (1983), “Spreads, Depths and The Impact of Earnings Information: An Intraday Analisis”, *Review of Financial Studies*, Vol. 6, No. 2, pp. 345 – 374.

- Lev, T. (1989), “ On the Usefulness of Earnings and Earnings Research; Lessons and Directions From Two Decades of Empirical Research”, *Journal of Accounting Research*, 27.
- Lipe, R.C. (1986), “The Information Contained in The Components of Earnings”, *Journal of Accounting Research*, Vol. 24, Supplement, hal 37 – 64.
- Livnat, J., and Zarowin, P. (1990), “The Incremental Information Content of Cash Flow Components”, *Journal of Accounting and Economic*, Vol. 13, hal 231 – 252.
- Parawiyati, Ambar Woro Hastuti dan Edi Subiyantoro (2000), “Penggunaan Informasi Keuangan Untuk Memprediksi Keuntungan Investasi Bagi Investor di Pasar Modal,” *Jurnal Riset Akuntansi Indonesia*, Vol. 3., No. 2.
- Robbert Ang (1997), *Buku Pintar Pasar Modal Indonesia first edition*, Mediasoft Indonesia.
- Sekaran, Uma (1992), *Research Methods For Business: Skill-Building Approach*, Second Editon; John Wiley & Sons, Inc.; 1992.
- Suad Husnan, Mamduh M. Hanafi dan Amin Wibowo (1996), “Dampak Pengumuman Laporan Keuangan Terhadap Kegiatan Perdagangan Saham dan Variabilitas Tingkat Keuntungan”, *Kelola* No. 11/V/1996.
- Sartono, A, dan Zulaihati, S. (1998), “Rasionalitas Investor Terhadap Pemilihan Saham dan Penentuan Portofolio Optimal dengan Indeks Tunggal di BEJ”, *Kelola*, No. 17, Juli.
- Triyono dan Jogiyanto Hartono (2000), “Hubungan Kandungan Informasi Arus Kas, Komponen Arus Kas dan Laba Akuntansi dengan Harga Saham atau *Return Saham*,” *Jurnal Riset Akuntansi Indonesia*, Vol. 3., No. 1.
- Untung Affandi dan Siddarta Utama (1998), “Uji Efisiensi Bentuk Setengah Kuat Pada Bursa Efek Jakarta”, *Usahawan* No. 03 Th XXVII Maret 1998
- Weston, J. Fred dan Thomas E. Copeland (1986), *Manajemen Keuangan 8th Edition*, Binarupa Aksara, Jakarta.
- Wilson, G.P. (1986), :The Relative Information Content of Accruals and Cash Flow: Combined Evidence at The Earnings Announcement and Annual Report Release Date”, *The Accounting Research*, Vol. 24, hal 165 – 200.