

## DAFTAR PUSTAKA

- Aarstol, Michael P. (2000), "Inflation and Debt Maturity", *Quarterly Review of Financial Analysis*, Vol. 40, p. 139-153.
- Abdul Hamid, Ahmad Rodoni, Titi Dewi N., dan Edi Hidayat (2006), "Analisis Durasi dan Convexity Untuk Mengukur Sensitivitas Harga Obligasi Korporasi Terhadap Perubahan Tingkat Suku Bunga (Studi Empiris Pada Obligasi-Obligasi di Indonesia)", *Jurnal Maksi*, Vol. 6 No. 2, p 117-142.
- Algifari (1997), *Analisis Regresi Teori, Kasus dan Solusi*, BPFE, Yogyakarta
- Amihud, Yakov dan Haim Mendelson (1991), "Liquidity, Maturity, and Yield on US Treasury Securities", *The Journal of Finance*, Vol. 46 No. 4, p. 1411-1425.
- Ammann, Manuel; Kind, Axel dan Wilde, C. (2001), "Are Convertible Bonds Underpriced", *Working Paper*, didownload dari [www.papers.ssrn.com](http://www.papers.ssrn.com)
- Bierwag, Gerald O. (1986), "Bond Returns, Discrete Stochastic Processes, and Duration", *The Journal of Financial Research*, Vol. 10 No. 3, p. 191-209.
- Bodie, Kane dan Marcus (1999), *Investment*, Fourth Edition, Mc Graw-Hill Co., Singapore.
- Bremmer, Dale dan Randall Kesselring (1992), "The Relationship Between Interest Rates and Bond Prices : A Complete Proof", *American Economist*, Vol. 36 No. 1, p. 85-86.
- Chakravarty, Sugato dan Asani Sarkar (1999), "Liquidity in US Fixed Income Markets : A Comparison of the Bid-Ask Spread in Corporate, Government and Municipal Bond Markets", *Working Paper*, didownload dari [www.papers.ssrn.com](http://www.papers.ssrn.com)
- Elton, Edwin J. dan Martin J. Gruber (1995), *Modern Portfolio Theory and Investment Analysis 5<sup>th</sup> Edition*, John Willey&Sons Inc, New York
- Elton, Edwin J. dan T. Clifton Green (1998), "Tax and Liquidity Effects in Pricing Government Bonds," *The Journal of Finance*, Vol. 53 No. 5, p. 1533-1562.
- Emory, C. William (1996), *Metode Penelitian Bisnis*, Penerbit Erlangga Jakarta

- Endah Diansari dan Kusharyanti (2004), “Reaksi Pasar Atas Perubahan Peningkatan Obligasi”, *Wahana*, Vol. 7 No. 2, p. 113-125.
- Ericsson, Jan dan Reneby, J. (2001), “Estimating Structural Bond Pricing Models”, *Working Paper*, didownload dari [www.papers.ssrn.com](http://www.papers.ssrn.com)
- Esme, Faeber (2000), *Fundamental of the Bond Market*, Mc Graw-Hill Co., Singapore.
- Fabozzi, Frank J. (2000), *Bond Markets, Analysis and Strategies*, Fourth Edition, Prentice-Hall, New Jersey.
- Farid Harianto dan Siswanto Sudomo (1998), *Perangkat dan Teknik Analisis Investasi di Pasar Modal Indonesia*, P.T. Bursa Efek Jakarta, Jakarta.
- Gagaring Pagalung (1993), *Kebutuhan Informasi Investor di Pasar Modal Indonesia*, Tesis Magister Manajemen Universitas Gadjah Mada (tidak dipublikasikan).
- Gebhardt, W.R. (1999), “Stock and Bond Market Interaction : Does Momentum Spillover”, *Working Paper*, didownload dari [www.papers.ssrn.com](http://www.papers.ssrn.com)
- Greene, William H. (1997), *Econometric Analysis*, Mac Millan Publishing Company, New York
- Gujarati, D.N. (1995), *Basic Econometric*, 3rd Edition; McGraw Hill, Inc.
- Gunawan Sumodiningrat (1996), *Ekonometrika Pengantar*, BPFE UGM, Yogyakarta
- Hair Joseph F; Anderson Rolph E; Tatham Ronald L; and Black William C. (1998), *Multivariate Data Analysis: Fifth Edition*, Prentice-Hall International, Inc.
- Hotchkiss, E.S. dan T. Ronen (1999), “The Informational Efficiency of the Corporate Bond Market : An Intraday Analysis” *Working Paper*, didownload dari [www.papers.ssrn.com](http://www.papers.ssrn.com)
- Husaini dan Saiful (2003), “Pengaruh Penerbitan Obligasi Terhadap Risiko dan Return Saham”, *Jurnal Manajemen dan Bisnis*, Vol. 5 No. 1, p. 35-46.
- Husein Umar (2005), *Metode Penelitian Untuk Skripsi dan Tesis Bisnis*, Cetakan Ketujuh, Rajawali Press.

- Imam Ghozali (2005), *Aplikasi Analisis Multivariate Dengan Program SPSS*, Badan Penerbitan Universitas Diponegoro, Semarang
- Indra D. Santoso (1997), *Kiat Investasi di Pasar Modal*, Megapoin, Jakarta.
- Jacky Kale Lena dan Apriani Dorkas R.A. (2003), “Pengukuran Durasi Obligasi Untuk Mengetahui Sensitivitas Harga Obligasi Terhadap Perubahan Tingkat Suku Bunga Di Indonesia”, *Jurnal Ekonomi dan Bisnis (Dian Ekonomi)*, Vol. XI No. 1 Maret, p. 1-14.
- Jaka E. Cahyana (2004), *Langkah Taktis Metodis Berinvestasi di Obligasi*, PT. Elex Media Komputindo, Jakarta.
- Jeng, Han-Tran dan Robert W. McLeod (1995), “Intrayear Compounding and Fundamental Bond Valuation”, *Quarterly Journal of Business and Economics*, Vol. 34 No. 3, p. 19-31.
- Jogiyanto Hartono (1998), *Teori Portofolio dan Analisis Investasi*, BPFE UGM: Yogyakarta.
- Kellerhals, B.P. dan Schobel, R. (2001), “Risk Attitudes of Bond Investors”, *Working Paper*, didownload dari [www.papers.ssrn.com](http://www.papers.ssrn.com)
- Kempf, Alexander dan Maliese Uhrig-Homburg (2000), “Liquidity and Its Impact on Bond Prices”, *Schmalenbach Business Review*, Vol. 52, p. 26-44.
- Khana, arun(2003) “Much Ado About Nothing ; The Case of the Century Bonds”, *Journal Applied Corporate Finance*, didownload dari [www.papers.ssrn.com](http://www.papers.ssrn.com)
- King, Tao-Hsien Dolly (2002), “An Empirical Examination of Call Option Values Implicit in US Corporate Bond”, *Journal of Financial and Quantitative Analysis*, Vol. 37 No. 4, p. 693-721.
- Kliger, Doron dan Obed Sarig (2000), “The Information Value of Bond Ratings”, *The Journal of Finance*, Vol. LV No. 6, p. 2879-2902.
- Lusi Kesumawati (2003), “Pengaruh Peringkat Utang dan Berbagai Faktor Yang Turut Mempengaruhi Harga Obligasi Sebagai Variabel Kontrol Terhadap Yield Premium Obligasi”, *Tesis*, Magister Manajemen UKSW, Salatiga.
- Nurfaizah dan Adistien F.S. (2004), “Analisis Faktor-Faktor Yang Mempengaruhi Yield Obligasi Perusahaan (Studi Kasus Pada Industri Perbankan dan Industri Finansial)”, *Jurnal Siasat Bisnis*, Vol. 2 No. 9, p. 241-256

- Pelsser, Antoon (2001), "Mathematical Foundation of Convexity Correction", *Working Paper*, didownload dari [www.papers.ssrn.com](http://www.papers.ssrn.com)
- Racette, G.A. dan W.G. Lawellen (1995), "Corporate Debt Coupon Strategies", *National Tax Journal*, Vol. XXIX, p. 165-177.
- Reisz, Alexandr S. dan Claudia Perlich (2006), "Temporal Resolution of Uncertainty and Corporate Debt Yields : An Empirical Investigation", *Journal of Business*, Vol. 79 No. 2, p. 731-770.
- Robbert Ang. (1997), *Pasar Modal Indonesia*, Mediasoft Indonesia. Jakarta.
- Rosengren, E.S. (1993), "Default of Original Issue High-Yield Convertible Bond", *The Journal of Finance*, No. 48 No. 1, p. 345-362.
- Sawidji Widoadmodjo. (1996), *Cara Sehat Investasi di Pasar Modal*, PT Jurnalindo Aksara Grafika. Jakarta.
- Sapto Rahardjo (2003), *Panduan Investasi Obligasi*, Penerbit PT. Gramedia Pustaka Utama, Jakarta.
- Sekaran, Uma (1992), *Research Methods For Business: Skill-Building Approach*; 2nd Editon, John Wiley & Sons, Inc.
- Sharpe, William F., Gordon, J. Alexander dan V. Bailey (1995), *Investment*, Prentice Hall, New York
- Sri Astuti dan Januar Eko P. (2002), "Dampak Pengumuman Bond Rating Terhadap Harga Saham Perusahaan di Bursa Efek Jakarta", *Wahana*, Vol. 5 No. 2, p. 123-134.
- Sri Astuti (2003), "Pengaruh Laporan Keuangan Terhadap Peringkat Hutang (Bond Rating) Studi empiris Pada Perusahaan di Bursa Efek Jakarta", *Wahana*, Vol. 6 No. 2, p. 105-112.
- Sri Handaru Yulianti, Handoyo Prasetyo dan Fandy Tjiptono (1996), *Manajemen Portofolio dan Analisis Investasi*, Andi Yogyakarta.
- Suad Husnan. (1998), *Teori Portofolio dan Analisis Sekuritas*, UPP AMP YKPN: Yogyakarta.
- Valckx, Nico (2004), "The Decomposition of US and Euro Area Stock and Bond Returns and Their Sensitivity to Economic State Variables", *The European Journal of Finance*, Vol. 10, p. 149-173.

Van Horne, James C. dan John M. Wachowicz Jr. (1989), *Fundamental of Financial Management 7h Edition*, Prentice Hall Inc., Englewood Cliffs, New Jersey

Warga, Arthur (1992), "Bond Returns, Liquidity, and Missing Data", *Journal of Financial and Quantitative Analysis*, Vol. 27 No. 4, p. 605-617.

Yuan, Kathy (2001), "The Liquidity Service of Sovereign Bonds", *Working Paper*, didownload dari [www.papers.ssrn.com](http://www.papers.ssrn.com)