

DAFTAR PUSTAKA

- Ang, J., Peterson, P dan Peterson, D. 1985. "Investigation into Determinants of Risk: A New Look" dalam *Quarterly Journal of Business and Economics*, Vol. 24, No. 1, Hlm. 3-20.
- Adhikari, Nabaraj. 2015. "Determinants of Systematic Risk for Companies Listed on Nepal Stock Exchange." *Global Journal of Management and Business Research: Finance*, Vol. 15, No. 5.
- Ahmad, Fawad., Ali, Mohsin., Arshad, M Usman., Zulfiqar, Syed dan Shah, Ali. 2011. "Corporate Tax Rate as A Determinants of Systematic Risk: Evidence from Pakistani Cement Sector". *African Journal of Business Management*, Vol. 5, No. 33, Hlm. 12762-12767.
- Al-Qaisi, Khaldoun M. 2011. "The Economic Determinants of Systematic Risk in The Jordanian Capital Market". *International Journal of Business and Social Science*, Vol. 2, No. 20.
- Beaver, William., Kettler, Paul., dan Scholes, Myron. 1970. *The Association Between Market Determined and Accounting Determined Risk Measures*. *The Accounting Review*, Vol.45, No.3, Hlm. 654-682.
- Biase, Pasquale di dan D'Apolito, Elisabetta. 2012. "The Determinants of Systematic Risk in the Italian Banking System: A Cross-Sectional Time Series Analysis". *International Journal of Economics and Finance*, Vol. 4, No. 11.
- Blume, Marshall E. 1971. *On The Assesments of Risk: Some Further Considerations*. *Journal of Finance*, Vol. 29, No. 5, Hlm. 1491-1494.
- Brealy, Richard A. 1969. *An Introduction to Risk and Return from Common Stocks*. Cambridge: The MIT press.
- Callahan, Carolyn M dan Mohr, Rosanne M. 1989. "The Determinants of Systematic Risk: A Synthesis" dalam *The Financial Review*, Vol 24, No. 2 Hlm. 157-181.
- Darmadji, Tjiptono dan Hendi, M. Fakhruddin. 2001. "Pasar Modal di Indonesia: Pendekatan Tanya Jawab." Edisi Pertama. Jakarta: Salemba Empat.
- Eltohn, Edwin J., Gruber, Martin J., Brown, Stephen J., dan Goetzmann, William N. 2003. *Modern Portofolio Theory and Investment Analysis*. Wiley.
- Fama, E. F. dan French, K.R. 1995. "Size and Book to Market Factors in Earning and Returns," dalam *The Journal of Finance*. Vol. 50, No. 1, Hlm. 131-155.
- Gabriel, Pop Razvan. 2012. *Analysis of The Systematic-Risk Determinants for Companies Listed on Bucharest Stock Exchange*. *Journal of Econometrica*, Vol. 4, No. 8, Hlm. 1-13.
- Ghozali, Imam. 2013. *Aplikasi Analisis Multivariate dengan Program SPSS*. Semarang: Badan Penerbit Universitas Diponegoro.

- Gordon, M J. 1959. "Dividend, Earning and Stock Prices" dalam *The Review of Economic and Statistic*, Vol. 41, No. 2, Hlm. 99-105.
- Gu, Z., dan Kim, H. 1998. *Casino Firm's Risk Features and Their Beta Determinants. Progress in Tourism and Hospitality research*, No. 4, Hlm. 357-365.
- Gu, Z., dan Kim, H. 2002. *The Examination of The Determinants of Hotel REITs Unsystematic Risk. Journal of Hospitality and Tourism Research*.
- Gu, Z., dan Kim, H. 2002. "Determinants of Restaurant Systematic Risk: A Reexamination" dalam *Journal of Hospitality Financial Management*, Vol. 10, No. 1.
- Gujarati, Damodar. 2005. *Basic Economic*. Jakarta: Erlangga.
- Hamada, Robert S. 1972. "The Effect of The Firm's Capital Structure on The Systematic Risk of Common Stocks" dalam *The Journal of Finance*, Vol. 27, No. 2, Hlm. 435-452.
- Hooy, Chee-Wooi dan Lee, Chyn-Hwa. 2010. "The Determinants of Systematic Risk Exposures of Airline Industry in East Asia." *World Applied Sciences Journal 10 (Special Issue of Tourism and Hospitality)*, Hlm. 91-98.
- Hsu, Li-Tzang (Jane) dan Jang, SooCheong (Shawn). 2008. *The Determinant of The Hospitality Industry's Unsystematic Risk: A Comparison Between Hotel and Restaurant Firms. International Journal of Hospitality and Tourism Administration*, Vol. 9, No.2.
- Iqbal, Muhammad Junaid dan Ali Shah, Syed Zulfiqar. 2012. *Determinant of Systematic Risk. The Journal of Commerce*, Vol. 4, No. 1.
- Jensen, Michael C. 1986. *Agency Costs of Free Cash Flow, Corporate Finance, and Takeovers. The American Economic Review*, Vol. 76, No. 2, Hlm. 323-329.
- Jogiyanto. 2003. *Teori Portofolio dan Analisis Investasi*. Yogyakarta: BPFE-Yogyakarta
- Kim, H., Gu, Z., dan Mattila, A. 2001. *Hotel REITs Risk Features and Beta Determinants. Journal of Hospitality & Tourism Research*.
- Logue, Dennis E dan Merville, Larry J. 1972. *Financial Policy and Market Expectations. Financial Management*, Vol. 1, No. 2, Hlm. 37-44.
- Modigliani, F dan Miller, M. 1958. *The Expected Cost of Equity Capital, Corporation Finance and The Theory of Investment. American Economic Review*, Hlm. 261-297.
- Olib O.K., Michello A.F dan Thorne J. 2008. *Systematic Risk and International Diversification: An Empirical Perspective. International Review of Financial Analysis*, Vol.17, Hlm. 681-698.
- Sekaran, Uma. 2006. *Research Method for Business Metodologi*. Edisi 4. Jakarta: Salemba Empat

- Sharpe, William F. 1964. *Capital Asset Prices: A Theory of Market Equilibrium under Condition of Risk*. *The Journal of Finance*, Vol. 19, No. 3, hlm. 425-442.
- Sugiyono. 2007. *Metode Penelitian Bisnis*. Jakarta: Alfabeta.
- Sullivan, T.G. 1978. *The Cost of Capital and Market Power of Firms*. *Review of Economics and Statistics*, Vol. 60, Hlm. 209-217.
- Tandelin, Eduardus. 2001. *Analisis Investasi dan Manajemen Portofolio*. Yogyakarta: BPFE-Yogyakarta.
- Van Horne, James C. 1998. *Financial Management and Policy* (11th ed). Englewood Cliffs, NJ: Prentice Hall.
- Van Horne, James C dan Wachowicz, jr, John M. 2005. “Prinsip-Prinsip Manajemen Keuangan”. Jakarta: Salemba Empat.
- Warren, Reeve dan Fees. 2005. “Pengantar Akuntansi” edisi 21. Jakarta: Salemba Empat.

Bloomberg

www.idx.com

www.investing.com

Yahoo Finance