

DAFTAR PUSTAKA

- Andiyasa, I Gusti Agus. 2014. Pengaruh Beberapa Indeks Saham dan Indikator Ekonomi Global Terhadap Kondisi Pasar Modal Indonesia. Tesis, Program Pascasarjana Universitas Udayana Denpasar. Indeks Nikkei 225 berpengaruh negatif terhadap pergerakan IHSG.
- Anlas, Tulin. 2012. The Effects of Changes in Foreign Exchange Rates On ISE-100 Index. *Journal of Applied Economics and Business Research JAEBR*, 2(1): 34-45.
- Blanchard, Olivier. 2006. *Macroeconomics*, 4th edition. New Jersey: Pearson Prentice Hall
- Chandra Rudy, Bisnis & Birokrasi, *Jurnal Ilmu Administrasi dan Organisasi*, Mei—Agus 2010, hlm. 101-113 ISSN 0854-3844 Volume 17, Nomor 2)
- Cipto, Rahajeng Cahyaning Putri dan Akhsyim Afandi. *Domestic and Foreign Factor for Stock Price in Indonesia*. *Economic Journal of Emerging Markets*. August 2010.
- Fabozzi, Frank J. 1999. *Manajemen Investasi*. Buku Satu. Salemba Empat Jakarta.
- Frensidy, Budi. 2008. Analisis Pengaruh Aksi Beli-Jual Asing, Kurs dan Indeks Hang Seng terhadap Indeks Harga Saham Gabungan di Bursa Efek Indonesia dengan Model GARCH. *Media Riset Bisnis & Manajemen*. Vol8 No.1 April.
- Ghozali, Imam. 2001. *Aplikasi Analisis Multivariate dengan Program SPSS*. Semarang, BP Undip.
- Gupta, Jyoti P., Alain Chevalier and Fran Sayekt. 2000. The Causality Between Interest Rate, Exchange Rate and Stock Price in Emerging Market: The Case Of The Jakarta Stock Exchange. *Working Paper Series*. *European Financial Management Journal*.
- Hasibuan, Ali Fikri dan Hidayat, Taufik. 2011. Pengaruh Indeks Harga Saham Global Terhadap Pergerakan Indeks Harga Saham Gabungan (IHSG). *Jurnal Keuangan dan Bisnis*, Volume 3, No 3.
- Hau, Harald and Hélène Rey. 2004. *Can Portfolio Rebalancing Explain the Dynamics of Equity Returns, Equity Flows, and Exchange Rates*. Princeton University.

- Hau, Harald and Hélène Rey. 2006. Exchange Rates, Equity Prices, and Capital Flows. *The Review of Financial Studies* / v 19 n 1 2006.
- Hayo, Bernd and M. Kuntan, Ali. 2004. The Impact of News, Oil Prices, and Global Market Development on Russian Financial Markets, William Davidson Institute Working Paper, No. 656
- Hosseini, Seyed Mehdi., Zamri Ahmad, Yew Wah Lai. 2011. The Role of Macroeconomic Variables on Stock Market Index in China and India. *International Journal of Economics and Finance* Vol. 3, No. 6; November 2011. Canadian Center of Science and Education.
- Hossenidoust, Ehsan, Hawati Janor, Masoud Yusefi and Hafizi Abdul Majid. 2013. Volatility Spillovers across Commodity and Stock Markets among ASEAN Countries. *Prosiding Perkem VIII*, Jilid 3
- Jogiyanto. 2003. *Teori Portofolio dan Analisis Investasi* edisi ketiga cetakan pertama. Yogyakarta: BPFE-Yogyakarta
- Kilian, Lutz and Park, Cheolbeom. 2007. The Impact of Oil Prices Shocks on the U.S. Stock Market, Research Paper, Department of Economics, University of Michigan
- Kurihara, Yutaka and Eiji Nezu. 2006. Recent stock price relationships between Japanese and US stock markets. *Studies in Economics and Finance* Vol. 23 No. 3, 2006 Emerald Group Publishing Limited
- Mankiw, N Gregory. 2006. *Pengantar Ekonomi Makro*. Edisi 3. Jakarta, Salemba Empat.
- Mansur, Moh. 2005. Pengaruh Indeks Bursa Global terhadap Indeks Harga Saham Gabungan (IHSG) Pada Bursa Efek Jakarta (BEJ) Periode Tahun 2000-2002. *Sosiohumaniora*, Vol. 7, No. 3, November 2005 : 203 - 219
- Markowitz, Harry. 1952. *Portfolio Selection*. *The Journal of Finance*, Vol. 7, No. 1
- Muharam, Harjum. Zuraedah Nurafni. 2008. Analisis Pengaruh Nilai Tukar Rupiah dan Indeks Saham Dow Jones Industrial Average Terhadap Indeks Harga Saham Gabungan di BEJ. *Jurnal MAKSI*. Vol. 8, No. 1 Januari 2008 : 24 – 42. Universitas Diponegoro.
- Nachrowi, D. dan Hardius Usman. 2006. *Pendekatan Populer dan Praktis Ekonometrika untuk Analisis Ekonomi dan Keuangan*. Jakarta : Lembaga Penerbit Fakultas Ekonomi Universitas Indonesia.

- Rahman, Md. Lutfur and Jashim Uddin. 2009. Dynamic Relationship between Stock Prices and Exchange Rates: Evidence from Three South Asian Countries. CCSE International Business Research. Vol.2 No.2
- Rizal, Jose Joesoef. 2007. Pasar Uang dan Pasar Valuta Asing. Jakarta : Salemba Empat.
- Robert, A. 2001. Buku Pintar Pasar Modal Indonesia. Jakarta: Penerbit First Edition Mediasoft
- Samsul, Mohammad. 2006. Pasar Modal dan Manajemen Portofolio, Jakarta: Penerbit Erlangga.
- Sitinjak, Elyzabeth Lucky Maretha dan Widuri Kurniasari. 2003. Indikator indikator Pasar Saham dan Pasar Uang Yang Saling Berkaitan Ditinjau Dari Pasae Saham Sedang Bullish dan Bearish. Jurnal Riset Ekonomi dan Manajemen. Vol. 3 No. 3.
- Smith, Graham. 2001. The Price of Gold and Stock Prices Indices For the United States, Adrienne Roberts FT Personal Finance, pp.14.
- Suad, Husnan, 1996, Dasar-Dasar Teori Portofolio dan Analisis Investasi, Edisi Ketiga, Cetakan Kedua, Yogyakarta : YKPN.
- Sukcharoensin, Pariyada. 2013. Time-Varying Market, Interest Rate and Exchange Rate Risks of Thai Commercial Banks. Asian Academy of Management Journal of Accounting And Finance Vol. 9, No. 1, 25–45
- Sunariyah. 2011. “Pengantar Pengetahuan Pasar Modal”, Edisi 6, penerbit UPP STIM YKPN, Yogyakarta,
- Supriyanto, Wawan, 2006, Analisis Hubungan Dinamis Antara Arus Modal Asing, Perubahan Nilai Tukar dan Pergerakan Indeks LQ45, Tesis, Universitas Indonesia, Jakarta
- Tim Studi Bappepam LK. 2008. Analisis Hubungan Kointegrasi dan Kausalitas Serta Hubungan Dinamis Antara Aliran Modal Asing, Perubahan Nilai Tukar dan Pergerakan IHSG di Pasar Modal Indonesia. Badan Pengawas Pasar Modal dan Lembaga Keuangan Departemen Keuangan Republik Indonesia
- Twite, Garry. 2002. *Gold Prices, Exchange Rates, Gold Stocks and the Gold Premium*. Australian Journal of Management, Volume: 27, pp.123-140.
- Venska, Dewa Ayu Kartika., Suhadak dan Siti Ragil Handayani. 2014. *The Effect*

of Global Stock Indexs (Dow Jones Industrial Average, Nikkei 225, Hang Seng, And Strait Times) on Jakarta Composite Index at Indonesian Stock Exchange (Period of 2010 – 2012). Jurnal Administrasi Bisnis (JAB), Vol. 9 No. 2 April

- Wahyudi, Sugeng. 2004. Analisis Pasar Modal : Sinyal Kuning di BEJ. Senin, 07 Juni 2004. www.suaramerdeka.com
- Wang, Jianxin. 2000. Foreign Trading and Market Volatility in Indonesia. School of Finance, University of New South Wales Working Paper.
- Winarno, Wing Wahyu. 2007. Analisis Ekonometrika dan Statistika dengan EvIEWS. Yogyakarta : Unit Penerbit dan Percetakan Sekolah Tinggi Ilmu Manajemen YKPN.
- Witjaksono, A. A. 2010. Analisis Pengaruh Tingkat Suku Bunga SBI, Harga Minyak Dunia, Harga Emas Dunia, Kurs Rupiah, Indeks Nikkei 225, dan Indeks Dow Jones Terhadap IHSG. Karisma, VOL. 5 (2): 63-72
- Yogaswari, Dhira Dwijayanti., Anggoro Budi Nugroho dan Novika Candra Astuti. *The Effect of Macroeconomic Variables on Stock Price Volatility Evidence from Jakarta Composite Index, Agriculture, and Basic Industry Sector*. International Proceedings of Economics Development and Research. DOI: 10.7763/IPEDR. 2012. V46. 18.
- Yusuf, Mazila Md and Hamisah Abd Rahman. 2013. Granger Causality Relationship between Malaysia Equity Market and Exchange Rate Volatility. International Journal of Trade, Economics and Finance, Vol. 4, No. 1
- Zakaria, Zukarnain and Sofian Shamsuddin. 2012. Empirical Evidence on the Relationship between Stock Market Volatility and Macroeconomics Volatility in Malaysia. Journal Business Studies Quarterly Vol. 4, No. 2.