

DAFTAR PUSTAKA

- Ahmed, Abdullahi D. dan Mmolainyane, Kelesego K.. 2014. *Financial Integrasition, Capital Market Development and Economic Performance: Empirical Evidence from Botswana*. Economic Modelling 42, page 1-14.
- Ajija, Shochrul R. et al. 2011. *Cara Cerdas Menguasai EViews*. Jakarta: Salemba Empat.
- Andersson, Magnus, Krylova, Elizaveta, dan Vähämaa, Sami. 2008. *Why Does the Correlation Between Stock and Bond Returns Vary Over Time?*. Applied Financial Economics, Vol. 18, No.2.
- Anwar, Sajid dan Sun, Sizhong. 2011. *Financial Development, Foreign Investment and Economic Growth in Malaysia*. Journal of Asian Economics 22, page 335-342.
- Aslanidis, Nektarios dan Christiansen, Charlotte. 2014. *Quantile of the Realized Stock-Bond Correlation and Links to the Macroeconomy*. Journal of Empirical Finance 28, page 321-331.
- Baele, Lieven, Bekaert, Geert, dan Inghelbrecht, Koen. 2010. *The Determinants of Stock and Bond Return Comovements*. Oxford University Press, The Society for Financial Studies.
- Beugelsdijk, Sjoerd, Smeets, Roger, dan Zwinkels, Remco. 2008. *The Impact of Horizontal and Vertical FDI on Host's Country Economic Growth*. International Business Review 17, page 452-472.
- Bhattacharyay, Biswa Nath. 2011. *Bond Market Development in Asia: An Empirical Analysis of Major Determinants*. ADBI Working Paper Series No. 300.
- Bhattacharyay, Biswa Nath. 2013. *Determinants of Bond Market Development in Asia*. Journal of Economics 24, page 124-137.
- Choong, Chee-Keong, Baharumshah, Ahmad Zubaidi, Yusop, Zulkornain, dan Habibullah, Muzafar Shah. 2010. *Private Capital Flows, Stock Market, and*

- Economic Growth in Developed and Developing Countries: A Comparative Analysis.* Japan and the World Economy 22, page 107-117.
- Dimic, Nebojsa, Kiviaho, Jarno, Piljak, Vanja, dan Äijö, Janne. 2016. *Impact of Financial Market Uncertainty and Macroeconomics Factors on Stock-Bond Correlation in Emerging Markets.* Research in International Business and Finance 36, page 41-51.
- Ebeke, Christian dan Lu, Yingqiu. 2015. *Emerging Market Local Currency Bond Yields and Foreign Holdings – A Fortune or Misfortune?.* Journal of International Money and Finance 59, page 203-219.
- Enisan, Akinlo A. dan Olufisayo, Akinlo O.. 2009. *Stock Market Development and Economic Growth: Evidence from Seven Sub-Saharan African Countries.* Journal of Economics and Business 61, page 162-171.
- Estrada, Gemma, Park, Donghyun, dan Ramayandi, Arief. 2010. *Financial Development and Economic Growth in Developing Asia.* Asian Development Bank No. 233.
- Froyen, Richard T.. 2002. *Macroeconomics Theories and Policies Seventh Edition.* New Jersey: Pearson Education, Inc.
- Gelos, R. Gaston, Sahay, Ratna, dan Sandleris, Guido. 2011. *Sovereign Borrowing by Developing Countries: What Determines Market Access?* Journal of International Economics 83, page 243-254.
- Goyenko, Ruslan Y. dan Ukhov, Andrey D.. 2009. *Stock and Bond Market Liquidity: A Long-Run Empirical Analysis.* Journal of Financial and Quantitative Analysis 44 (1), page 189-212.
- Iamsiraroj, Sasi dan Ulubaşoğlu, Mehmet Ali. 2015. *Foreign Direct Investment and Economic Growth: A Real Relationship or Wishful Thinking?* Economic Modelling 51 page 200-213.
- Jogiyanto. 2003. *Teori Portofolio dan Analisis Investasi.* Yogyakarta: BPFE-Yogyakarta.

- Jones, Charles P. 2013. *Investments Analysis and Management Twelfth Edition*. Amerika Serikat: Wiley.
- Juanda, Bambang dan Junaidi. 2012. *Ekonometrika Deret Waktu Teori dan Aplikasi*. Bogor: IPB Press.
- Kolapo, F. T. dan Adaramola, A. O.. 2012. *The Impact of the Nigerian Capital Market on Economic Growth (1990-2010)*. International Journal of Developing Societies Vol. 1, No. 1, page 11-19.
- Kolluri, Bharat, Wahab, Susan, dan Wahab Mahmoud. 2015. *An Examination of Co-Movements of India's Stock and Government Bond Markets*. Journal of Asian Economics 41, page 39-56.
- Kuncoro, Mudrajad. 2004. *Metode Kuantitatif: Teori dan Aplikasi Untuk Bisnis dan Ekonomi, Edisi Kedua*. Yogyakarta: Unit Penerbit dan Percetakan AMP YKPN.
- Laeven, Luc. 2014. *The Development of Local Capital Markets: Rationale and Challenges*. IMF Working Paper WP/14/234.
- Lipsey, Richard G., Ragan, Christopher T. S., dan Storer, Paul A. 2008. *Economics, 13th Edition*. Amerika Serikat: Pearson Education, Inc.
- Makin, A. J. 2002. *International Macroeconomics*. Malaysia: Pearson Education Asia.
- Marques, Luís Miguel, Fuinhas, José Alberto, dan Marques, António Cardoso. 2013. *Does The Stock Market Cause Economics Growth? Portuguese Evidence of Economic Regime Change?* Economic Modelling 32, page 316-324.
- Mishkin, Frederic S. dan Eakins, Stanley G. 2012. *Financial Markets and Institutions Seventh Edition*. Amerika Serikat: Pearson Education.
- Muharam, Harjum. 2013. *Government Bond Yield Volatility and It's Determinants: The Case of Indonesia Government Bond*. The First International Conference of Finance and Banking.

- Musa, Sulaiman Umar dan Ibrahim, Mohammed. 2014. *Stock Market Development, Foreign Direct Investment, and Macroeconomic Stability: Evidence from Nigeria*. Research Journal of Finance and Accounting, Vol. 5, No. 18.
- Ngare, Everlyne, Nyamongo, Esman Morekwa, dan Misati, Roseline N.. 2014. *Stock Market Development and Economic Growth in Africa*. Journal of Economics and Business 74, page 24-39.
- Osada, Mitsuhiro dan Saito, Masahi. 2010. *Financial Integration and Economic Growth: An Empirical Analysis Using International Panel Data From 1974-2007*. Bank of Japan Working Paper Series No. 10-E-5.
- Peiris, Shanaka J.. 2010. *Foreign Participation in Emerging Markets' Local Currency Bond Markets*. IMF Working Paper WP/10/88.
- Piljak, Vanja. 2013. *Bond Markets Co-Movement Dynamics and Macroeconomic Factors: Evidence from Emerging and Frontier Markets*. Emerging Markets Review 17, page 29-43.
- Pradhan, Rudra P., Arvin, Mak B., Hall, John H., dan Bahmani, Sahar. 2014. *Causal Nexus between Economic Growth, Banking Sector Development, Stock Market Development, and Other Macroeconomics Variables: The Case of ASEAN Countries*. Review of Financial Economics 23, page 155-173.
- R. P. Pradhan, D. B. Zaki, R. P. Maradana, S. Dash. M. Jayakumar, dan D. Chatterjee. 2015. *Bond Market Development and Economic Growth: The G-20 Experience*. Tékhne – Review of Applied Management Studies 13, page 51-56.
- Ritter, Jay R.. 2005. *Economic Growth and Equity Returns*. Pacific-Basin Finance Journal 13, page 489-503.
- Sunariyah. 2006. *Pengantar Pengetahuan Pasar Modal*. Yogyakarta: UPP STIM YKPN.
- Thumrongvit, Patara, Kim, Yoonbai, dan Pyun, Chong Soo. 2013. *Linking the Missing Market: The Effect of Bond Markets on Economic Growth*. International Review of Economics and Finance 27, page 529-541.

Yang, Jian, Zhou, Yinggang, dan Wang, Zijun. 2009. *The Stock-Bond Correlation and Macroeconomic Conditions: One and a Half of Centuries of Evidence*. Journal of Banking & Finance 33, page 670-680.

<https://aric.adb.org/beta>

<https://asianbondsonline.adb.org/>