

## DAFTAR PUSTAKA

- Aghababaei, H. R., Ataei, S., & Azizkhani, H. (2013). Effects of credit Risk indicators on shareholders' value of commercial banks in IRAN. *International Research Journal of Applied and Basic Sciences*, 6(8), 1143–1149.
- Akram, N. (2014). The Effect of Liquidity on Stock Returns: An Evidence From Pakistan. *IOSR Journal of Business and Management Ver. I*, 16(2), 66–69. <https://doi.org/10.9790/487X-16216669>
- Arif, A., & Nauman Anees, A. (2012). Liquidity risk and performance of banking system. *Journal of Financial Regulation and Compliance*, 20(2), 182–195. <https://doi.org/10.1108/13581981211218342>
- Babi, M. A. (2015). The effects of financial risks on the relationship between earnings and stock returns. *International Journal of Organization Leadership*, 4, 154–169.
- Chatarine, A., Wiagustin, L. P., & Artini, L. G. S. (2016). Pengaruh Risiko Kredit dan Risiko Nilai Tukar terhadap Profitabilitas dan Return Saham Perbankan di BEI, 11, 3683–3712.
- Cheng, F. F., & Nasir, A. (2010). Earning response coefficients and the financial risks of China commercial banks. *International Review of Business Research Papers*, 6(3), 178–188.
- Ghozali, I. (2007). *Manajemen Risiko Perbankan*. Semarang: Badan Penerbit Universitas Diponegoro.
- Ghozali, I. (2013). *Aplikasi Analisis Multivariate dengan Program IBM SPSS 21* (7th ed.). Semarang: Badan Penerbit Universitas Diponegoro.
- Greuning, H. van, & Brotavonic, S. B. (2009). *Analyzing Banking Risk (3rd Edition)*. <https://doi.org/10.1596/978-0-8213-7728-4>
- Haque, S. M. I., & Wani, A. A. (2015). Relevance of Financial Risk with Financial Performance: An Insight of Indian Banking Sector. *Pacific Business Review International*, 8(5 November), 54–64.
- Heribertus Ari Bardono. (2009). Analisis Pengaruh Permodalan, Likuiditas Dan Rentabilitas Terhadap Return Saham Pada Perusahaan Perbankan Yang Terdaftar Di Bursa Efek Indonesia Untuk Periode Th. 2007 - 2009. *Jurnal Akuntanika*, 2, 22–44.
- Husnan, S. (2001). *Dasar-Dasar Teori Portfolio dan Analisis Sekuritas*. Yogyakarta: UPP AMP YKPN.

- Janssen, L. (2014). The Impact of Credit Risk and Implied Volatility on Stock Returns. <https://doi.org/10.2139/ssrn.1627982>
- Jawaid, S. T., & Haq, A. U. (2012). Effects of interest rate , exchange rate and their volatilities on stock prices : evidence from banking industry of Pakistan. *Theoretical and Applied Economics*, XIX(8), 153–166.
- Jaya, K. A. (2015). PENGARUH LOAN TO DEPOSITE RATIO , RETURN ON ASSETS , CAPITAL ADEQUACY RATIO , EXCHANGE RATE DAN INTEREST, XIX(03), 340–356.
- Jogiyanto. (2003). *Teori Portofolio dan Analisis Investasi* (3rd ed.). Yogyakarta: BPFE-Yogyakarta.
- Jogiyanto. (2010). *Teori Portofolio dan Analisis Investasi* (7th ed.). Yogyakarta: BPFE.
- Jones, C. P., Utama, S., Frensidy, B., Ekaputra, I. A., & Budiman, R. U. (2009). *Invesment : Analysis and management (An Indonesian adaptation)* (10th ed.). Salemba Empat And John Wiley & Sons.
- Kempa, S. (2012). Pengaruh risiko kredit, risiko likuiditas, dan kecukupan modal terhadap profitabilitas serta dampaknya pada return saham perbankan, (2012), 180–197.
- Luqman, O. (2015). The Effect of Credit Risk on the Performance of Commercial Banks in Nigeria. *J. Accounting, Auditing and Finance*, 4(1), 29–52. <https://doi.org/10.2139/ssrn.2536531>
- Mar'ati, F. S. (2013). Pengaruh Farm Size terhadap Return Saham Pada Perusahaan Manufaktur yang Tercatat Di Bursa Efek Indonesia Periode 2004-2009, 6(12), 66–79.
- Menicucci, E., & Paolucci, G. (2016). The Determinants of bank profitability : empirical evidence from European. *Journal of Financial Reporting and Accounting*, 14(1), 86–115. <https://doi.org/10.1108/JFRA-05-2015-0060>
- Morris, R. D. (1987). Signalling , Agency Theory and Accounting Policy Choice. *Accounting and Business Research*, 18, 47–56. <https://doi.org/10.1080/00014788.1987.9729347>
- Mwaurah, I., Maturi, W., & Waititu, A. (2017). The Effect of Credit Risk on Stock Returns. *International Journal of Scientific and Research Publication*, 7(5), 575–584.
- Mwaurah, I., Muturi, W., & Waititu, A. (2017). The Influence of Financial Risk on Stock Returns. *International Journal of Scientific and Research Publication*, 7(5), 418–430.
- Nugroho, I., & Sukhemi. (2015). Pengaruh Risiko Sistematis Dan Likuiditas

Terhadap Return Saham Pada Perusahaan Manufaktur Yang Terdaftar di BEI. *Jurnal Akuntansi*, 3(2), 63–74.

Nyoman, N., & Septiani, D. (2014). ANALISIS PENGARUH BETA TERHADAP RETURN SAHAM PERIODE SEBELUM DAN SAAT KRISIS GLOBAL ( Studi Pada Perusahaan Perbankan di BEI ), 1, 19–32.

Rahardjo, S. H., Sophy, I. M., & Fardiansyah, T. (2006). Analisis Pengaruh Risiko Kredit terhadap Imbal Hasil Saham Perbankan di Bursa Efek Jakarta. *Journal of Applied Finance and Accounting*, 34(11), 78–94.

Raluca Busuioc Witowski, I., & Alexandru Luca, F. (2016). Bank Capital, Risk and Performance in European Banking. A Case Study on Seven Banking Sectors. *Prague Economic Papers*, 25(2), 127–142. <https://doi.org/10.18267/j.pep.541>

Ryan, S. K., & Worthington, A. C. (2004). Market, interest rate and foreign exchange rate risk in Australian banking: A GARCH-M approach. *International Journal of Applied Business and Economic Research*, 2(2), 81–103.

Salamat, W. A. Al, & Mustafa, H. H. H. (2016). The Impact of Capital Structure on Stock Return : Empirical Evidence from Amman Stock Exchange Faculty of Economics and Administrative Sciences. *International Journal of Business and Social Science*, 7(9), 183–196.

Saleh, T. A. (2014). Bank Liquidity Risk and Performance : An Empirical Study of the banking system in Jordan. *Research Journal of Finance and Accounting*, 5(12), 155–165. Retrieved from [www.iiste.org](http://www.iiste.org)

Sekaran, U., & Bougie, R. (2017). *Metode Penelitian untuk Bisnis* (6th ed.). Jakarta: Salemba Empat.

Taswan. (2008). *Akuntansi Perbankan* (3rd ed.). Semarang: UPP STIM YKPN.

Van Horne, J. C., & Wachowicz, J. M. (2014). *Prinsip-Prinsip Manajemen Keuangan* (13th ed.). Jakarta: Salemba Empat.

Zulfa, I. (2013). Pengaruh Rentabilitas, Likuiditas, Kecukupan Modal dan Ukuran Perusahaan terhadap Return Saham pada Perusahaan Perbankan yang Listing di Bursa Efek Indonesia, 55–60.