

DAFTAR PUSTAKA

- Aggarwal, Raj; Hiraki, Takato; Rao, Ramesh P, 1992, "Price/Book Value Ratios and Equity Returns on the Tokyo Stock Exchange: Empirical Evidence of an Anomalous Regularity", **The Financial Review**, Vol. 27, No. 4
- Anugerah, Nurul dan Kadir, Natsir, 2001. "Korelasi Antara Price Earning Ratio (PER) dan Return Saham pada Perusahaan Go Public di Bursa Efek Jakarta". **Jurnal Simposium Nasional Akuntansi IV** : Semarang.
- Ang, Robert, 1997, **Buku Pintar Pasar Modal Indonesia**, Mediasoft Indonesia
- Beaver, W; Kettler P and Scholes. M, 1970, " The Association Between Market Determined and Accounting Determined Risk Measures", **The Accounting Review**, October, pp. 654-682
- Bhardwaj, R.K dan Brooks L.D, 1992, "The January Anomaly: Effects of Low Share Prices, Transaction Costs and Bid-ask Bias", **Journal of Finance** 47, 553-575
- _____, 1993, "Dual Betas from Bull and Bear Market: Reversal of The Size Effect" **Journal of Financial Research**, 4
- Chan, L.K.C, Hamao, Y dan Lakonishok, J, 1991, "Fundamentals and Stock Return in Japan, **Journal of Finance**, 1739-1764

- Chan, K.C; Nai-Fu Chen, 1991, “Structural and Return Characteristics of Small and Large Firms, **The Journal of Finance**, Vol. XLVI, No. 4, p.1467-1484
- Cinca, C Serrano; Mollinero, C. Mar; Larraz, J L Gallizo, 2005, “Country and Size Effects in Financial Ratios: a European Perspective”, **Global Finance Journal**, Vol. 16, Iss: 1, P. 26
- Elfakhani, Said; Lockwood, Larry. J; Zaher, Tarek S, 1998, “Small Firm and Value Effects in the Canadian Stock Market”, **Journal of Financial Research**, Vol. 21, Iss: 3. pp 277-291
- Erb, Claude B, Campbell R. Harvey and Tada E. Viskanta, 1996, “Political Risk, Economic Risk and Financial Risk”, **Financial Analysis Journal**, Nov-Dec, p.29-45
- Fabozzi, Frank J, 1999, **Manajemen Investasi**. Salemba Empat dan Simon Schuster (Asia) Pte Ltd. Prentice-Hall
- Ferdinand, Augusty. T, 2006, **Metodologi Penelitian Manajemen**, edisi pertama, BP Undip, Semarang
- Fletcher, Jonathan, 2000, “On The Conditional Relationship Between Beta and Return in International Stock Return”, **International Review of Financial Analysis**”, Vol. 9, Iss. 3, p. 235
- Ghozali, Imam, 2001, **Aplikasi Analisis Multivariate dengan Program SPSS**, edisi kedua, BP Undip, Semarang

- _____, 2006, **Analisis Multivariate Lanjutan dengan Program SPSS**, edisi pertama , BP Undip, Semarang
- Gudono, 1999, “Penilaian Pasar Modal terhadap Fluktuasi Bisnis Real-Estate”. **Kelola** No. 20/ VIII/ 1999.
- Harianto, Farid dan Siswanto Sudomo, 1998, “**Perangkat dan Teknik Analisis Investasi di Pasar Modal Indonesia**”, PT. Bursa Efek Jakarta
- Haugen, Robert. A, 1993, “**Modern Investment Theory**”, Third Edition, Prentice Hall
- Horne, JC; J.M. Wachowics, JR. 1995. “**Fundamental of Financial Management**”, 9th ed, Englewood Cliffs, New Jersey, Prentice Hall Inc
- Husnan, Suad; Miswanto, 1999, ”The Effect of Operating Leverage, Cyclicity and Firm Size on Business Risk”, **International Journal of Business**, Vol. 1, No.1, p. 29-44
- Husnan, Suad; Suwardi Hermanto, 1998, “ CAPM dan Strategi Portofolio: Kajian Kondisi Pasar di BEJ 1997”, **Usahawan**, No. 5 Th XXVII.
- Husnan, Suad, 1992, **Manajemen Keuangan: Teori dan Penerapan (Keputusan Jangka Panjang)**, Buku 1, edisi 4, BPFE, Yogyakarta.
- _____, 1992, **Manajemen Keuangan: Teori dan Penerapan (Keputusan Jangka Pendek)**, Buku 1, edisi 4, BPFE, Yogyakarta.

- Ho, Yew Kee; Mira Tjahjapranata dan Chee Meng Yap, 2006, “Size, Leverage, Concentration, and R&D Investment in Generating Growth Opportunity”. **The Journal of Business**, Vol 79, No.2
- Jogiyanto H.M, 2000, **Teori Portfolio dan Analisa Investasi**, BPFE: Yogyakarta, Edisi 2
- _____, 2003, **Teori Portofolio dan Analisis Investasi**, BPFE UGM, Yogyakarta
- Jones, C.P, 1998, **Investment: Analysis and Management**, 6th edition, John Wiley & Sons, New York.
- JSX Annual Report, 2003 – 2005, di-*download* dari www.jsx.co.id, 01 September 2006
- Keputusan Direksi PT. Bursa Efek Jakarta No: Kep-305/ BEJ/07-2004, di-*download* dari www.jsx.co.id, 05 Oktober 2006
- Lisa W. Purnomo, 2003, “**Analisis Pengaruh Tingkat Inflasi, Suku Bunga, Kurs dan Laju Pertumbuhan Ekonomi Terhadap Return Saham di Bursa Efek Jakarta**”, Tesis Program Pascasarjana Magister Manajemen Universitas Diponegoro (tidak dipublikasikan)
- Lilti, Jean-Jaques, Rainelli-Le Montagner, Helene, 1998, “ Beta, Size and Returns: a Study on the French Stock Exchange”, **Journal Applied Financial Economic**, Vol. 8, Iss: 1, p. 13-20

- Kim, Dongcheol, 1997, "A Reexamination of Firm Size, Book-to-Market and Earning Price in the Cross Section of Expected Stock Return", **Journal of Financial and Quantitative Analysis**, Vol. 32, No: 4, p 463-489
- Maroney, Neal, 1997, "**The Information Content of The Book to Market Ratio and Market Value for Pricing Equities Internationally: Evidence from Seven National Market**", Dissertation for Ph.D at Cleremont Graduate School (unpublished), California
- Mondigliani and Miller, 1958, "The Cost of Capital, Corporation Finance and The Theory of Investment", **American Economic Review**, Vol. 47, p. 261-297
- Natarsyah, Syahid 2000, "Analisis Pengaruh Beberapa Faktor Fundamental dan Risiko Sistematis terhadap Harga Saham", **Jurnal Ekonomi dan Bisnis Indonesia**, Vol. 15, No. 3, p.294-31
- Pancawati Hardiningsih, L dan Anis Chariri, 2002, "Pengaruh Faktor Fundamental dan Risiko Ekonomi terhadap Return Saham pada Perusahaan di BEJ: Studi Kasus Basic Industry & Chemical", **Jurnal Strategi Bisnis**, Vol. 8 Desember/ tahun VI, p.83-97
- Petenggil, G.N, Sridhar Sundaram dan Ike Mathur, 1995, "The Conditional Relatin Between Beta and Return", **Journal of Finance and Quantitative Analysis**, Vol. 30, no. 1, March

Rahina, Daniel Ngantu, 2003, “**Analisis Pengaruh Ukuran Perusahaan dan Beta terhadap Return Saham LQ-45 pada Pasar *Bullish* dan *Bearish* di BEJ Periode 1997-1999**”, Tesis Program Pascasarjana Magister Manajemen Universitas Diponegoro (tidak dipublikasikan)

Setyaningsih, 2000, “Pengaruh Analisa Beta, B/M, DER, Earning Price Ratio, Firm Size dan Sales Price Ratio terhadap Pendapatan Saham Perusahaan Ekuitas”, **Jurnal Ekonomi dan Bisnis Indonesia**, Vol. 5, No. 2, hal 99-118

Siddharta Utama dan Anto Yulianto B.S , 1998, “Kaitan antara Rasio PBV dan Imbal Hasil Saham pada BEJ”, **Jurnal Riset Akuntansi Indonesia**, Vol. 1, No. 1, Januari, p.127-140

Tandelilin, E, 2000, “Beta pada Pasar Bullish dan Bearish: Studi Empiris di BEJ”, **Jurnal Ekonomi dan Bisnis Indonesia**, Vol. 16, 3, p.261-272

Wahyudi, Sugeng, 2006. **Handout Materi Kuliah Pasar Uang Pasar Modal**, Program Pascasarjana Program Studi Magister Manajemen Universitas Diponegoro, Semarang

_____, 2003. “Pengaruh Rasio Harga Nilai Buku dan Rasio Hutang Modal Sendiri terhadap Return. **Media Ekonomi dan Bisnis**, Vol. XV, No. 2, Desember. FE-Undip, Semarang

Weston, J. Fred and Thomas E. Copeland, 1986, “**Managerial Finance**”, eighth edition, New York: The Dryden Press