DAFTAR PUSTAKA

Ang, Robert, 1997, *Buku Pintar : Pasar Modal Indonesia*, First Edition Mediasoft Indonesia.

Anoruo, E. and S. Ramchander, 2003, "Return Dynamics Across the Asian Equity Markets", *Managerial Finance*, Vol. 29, pp. 1-29.

Auzairy, Noor Azryani dan Rubi Ahmad, 2009, "The Impact of Subsequent Stock Market Liberalization on the Integration of Stock Markets in ASEAN-4+ South Korea", *World Academy of Science*, Engineering and Technology, Vol. 58, Th. 2009.

Bae, Kee-Hong, 1995, "Market Segmentation and Time Variation in the Price of Risk : Evidence on the Korean Stock Market", *Pacific Basin Finance Journal*.

Bhamra, Harjoat S., 2002, "International Stock Market Integration : A Dynamic General Equilibrium Approach". Available : *www.fsa.ulaval.ca*.

Blanchard, Olivier, 2006, *Macroeconomics 5th edition*, Pearson – Prentice Hall.

Chandra, Teddy, 2009, "Pasar Modal dan Karakteristik Investor Indonesia : Kasus Bursa Efek Jakarta". Available : http://jurnal.pdii.lipi.go.id.

Cha, Baekin dan Sekyung Oh, 2000, "The Relationship between Developed Equity Markets and the Pacific Basin's Emerging Equity Markets". *International Review of Economics and Finance 9*.

Chan, Kam C., Benton E. Gup, dan Ming-Shiun Pan, 1997, "International Stock Market Efficiency and Integration : A Study of Eighteen Nations", *Journal of Business Finance & Accounting*, Volume 24, Issue 6, July 1997, Hal 803-813/

Chung, P. and Liu, D., 1994, "Common Stochastic Trend in Pacific Rim Stock Markets", *Quarterly Review of Economics and Finance*, 34 : 241-259.

Click and Plummer, 2003, "Stock Market Integration in Asean", *Working Paper Series*, May 2003, Vol. 2003-06.

Climent, Fransico J. dan Vincente Meneu, 2003, "Has 1997 Asian Crisis Increases Information Flows Between International Markets", *International Review of Economics and Finance*, 12(1) : 111-143.

Darmawan, Fajar Budhi, 2009, "Pengaruh Indeks DJI, FTSE 100, NKY 225, dan HSI terhadap Indeks Harga Saham Gabungan Sebelum, Ketika, dan Sesudah *Subprime Mortagage* pada tahun 2006-2009", Fakultas Ekonomika dan Bisnis, Universitas Gadjah Mada.

Eko, Agus Sujianto, 2007, *Aplikasi Statistik dengan SPSS*, Prestasi Pustaka Publisher Jakarta.

Endri, 2008, “Analisis Faktor-Faktor yang Mempengaruhi Inflasi di Indonesia”, *Jurnal Ekonomi Pembangunan*, Vol. 13 No. 1, April 2008, Hal : 1-13.

Fabozzi, Frank J., Franco Modigliani dan Michael G. Ferri, 1999, *Pasar dan Lembaga Keuangan*, Salemba Empat Jakarta.

Ghosh, A., R. Saidi and R. Johnson, 1999, “Who Moves the Asia-Pacific Stock Markets–US or Japan? Empirical Evidence Based on the Theory of Cointegration”, *The Financial Review*, Vol. 34, pp. 159-169.

Ghozali, Imam, 2001, *Aplikasi Analisis Multivariate dengan Program SPSS*, BP Undip Semarang.

Gujarati, Damodar, 1999, *Ekonometrika Dasar*, Erlangga Jakarta.

Hanie, 2006, “Analisis Konvergensi Nominal dan Riil Negara-negara ASEAN-5, Jepang dan Korea Selatan”, Fakultas Ekonomi dan Manajemen, Institut Pertanian Bogor.

Hartono, Jogiyanto, 2008, *Teori Portofolio dan Analisis Investasi*, BPFE Yogyakarta.

Hjalmarsson, Erik and Pär Österholm, 2007, “Testing for Co-integration Using the Johansen Methodology when Variables are Near-Integrated”, *IMF Working Paper*, Western Hemisphere Division, WP/07/141.

Huang, Bwo-Nung, Chin-Wei Yang dan John Wei-San Hu, 2000, “Causality and Cointegration of Stock Markets Among the United States, Japan, and the South China Growth Triangle”, *International Review of Financial Analysis*, 9:3.

Husnan, Suad, 2003, *Dasar-dasar Teori Portofolio dan Analisis Sekuritas, edisi keempat*, UPP STIM YKPN Yogyakarta.

Ibrahim, Mansor H., 2005, “International Linkage of Stock Prices : the case of Indonesia”, Management Research News, Vol. 28 Iss : 4, pp. 93-115.

Johnson, R. and Soenen, L., 2003, “Economic integration and stock market comovement in the Americas”, *Journal of Multinational Financial Management*, 13: 85-100.

Karim, Bakri Abdul, M. Shabri Abd. Majid, dan Samsul Ariffin Abdul Karim, 2009, “Financial Integration between Indonesia and Its Major Trading Partners”, *Munich Personal RePEC Archive Paper*, No. 17277, posted 14 September 2009.

Kassa K., 1992, “Common Stochastic Trends in International Stock Markets”, *Jurnal of Monetary Economics*, 29 : 95-124

Markus, Bodie, Kane, 2004, *Investment 5th edition*, Mc Graw Hill

Ministry of Trade, The Republic of Indonesia, 2010, “Trade Statistic”.

Nasry, Amir, 2003, “Globalization Effect on Stock Exchange Integration”. Available : www.proquest.com.

Ng, TH, 2002, “Stock Market Linkages in South-East Asia”, *Asian Economic Journal*, Volume 16, Number 4, December 2002 , pp. 353-377(25)

Nugroho BA, 2005, *Strategi Jitu Memilih Metode Statistik Penelitian dengan SPSS*, UGM Pres Yogyakarta.

Permatasari, Ery, 2008, “Membangun Leading dan Coincident Indicators untuk Inflasi di Indonesia”, Departemen Ilmu Ekonomi, Fakultas Ekonomi dan Manajemen, Institut Pertanian Bogor.

Phylaktis, Kate dan Fabiola Ravazzolo, 1999, “Stock Market Linkages in Emerging Markets : an impulse response analysis”, *Journal of International Money and Finance*, Vol. 18, pp. 267-287.

Roca, E.D., Selvanathan, E.A. and Shepherd, W.F., 1998, “Are the ASEAN Equity Markets Interdependent ?”, *ASEAN Economic Bulletin*, 15, pp.109 – 120.

Ruhendi dan Johan Arifin, 2003, “Dampak Perubahan Kurs Rupiah dan Indeks Harga Saham Dow Jones di New York Stock Exchange terhadap Indeks Harga Saham Gabungan di Bursa Efek Jakarta”. *Wahana*. Vol 6. No. 1 Hal 45-58.

Saini, Azman W.N.W, M. Azali, M.S. Habibullah, dan K.G. Matthews, 2002, “Financial Integration and the Asean-5 Equity Market”, *Applied Economics*, Vol. 34. Hal. 2283-2288.

Samsul, Mohamad, 2006, *Pasar Modal dan Manajemen Portofolio*, Erlangga Jakarta.

Sembiring, Sion, 2002, “Analisis Pengaruh Pasar Modal pada Beberapa Negara di Kawasan Asia terhadap Bursa Efek Jakarta”. Available : *eprints.undip.ac.id*.

Setyastuti, Rini, 2007, “Sensitifitas Kinerja Pasar Modal Indonesia dan Nilai Tukar Rupiah terhadap Penyebaran Krisis Asia”, *Kinerja*, Vol. 11, No. 1, Th. 2007, Hal : 76-91.

Siddiqui, Saif, 2009, “Stock Markets Integration : Examining Linkages Between Selected World Markets”, *Vision – The Journal of Business Perspective*, Vol 13, No. 1, January-March 2009.

Sorensen, Bent E., 2005, *Economic 266*, Spring, 1997.

Sunariyah, 2006, *Pengantar Pengetahuan Pasar Modal, edisi kelima*, UPP STIM YKPN Yogyakarta.

Tica, Josip dan Sime Smolic, 2007, "Multivariate Cointegration Technique Estimation of Health Demand Function : The Case of Croatia", *Working Paper Series*, Paper No. 07-06.

Tim Studi tentang Analisis Hubungan Kointegrasi dan Kausalitas serta Hubungan Dinamis antara Aliran Modal Asing, Perubahan Nilai Tukar dan Pergerakan IHSG di Pasar Modal Indonesia, 2008, "Analisis Hubungan Kointegrasi dan Kausalitas serta Hubungan Dinamis antara Aliran Modal Asing, Perubahan Nilai Tukar dan Pergerakan IHSG di Pasar Modal Indonesia". Available : *www.bapepam.go.id.*

Tsoukalas, Dimitrios, 2000, "An Autoregressive Heteroskedastic in the Mean (ARCH-M) Anaysis of International Stock Market Indexes", *Managerial Finance*, Vol. 26 Iss : 12, pp. 46-56. Available : www.emeraldinsight.com.

Winarno, Wing Wahyu, 2009, *Analisis Ekonometrika dan Statistika dengan EViews*, UPP STIM YKPN Yogyakarta

Zheng Yi dan Swee-Liang Tan, 2009, "An Empirical Analysis of Stock Market Integration : Comparison Study of Singapore and Malaysia", *The Singapore Economic Review*, Vol. 54, No. 2 (2009) 217-232.

www.1-million-dollar-blog.com	(17 Maret 2011, 13.05)
www.alfatradernews.com	(17 Maret 2011, 13.05)
ww.antara.com	(22 Juni 2010, 20.33)
www.adb.org	(17 Maret 2011, 13.05)
www.bi.go.id	(22 Juni 2010, 20.33)
www.bursamalaysia.com	(22 Juni 2010, 20.33)
www.en.wikipedia.org	(22 Juni 2010, 20.33)
www.financelearners.blogspot.com	(17 Maret 2011, 13.05)
www.federalreserve.gov	(17 Maret 2011, 13.05)
www.finance.yahoo.com	(22 Juni 2010, 20.33)
www.id.wikipedia.org	(22 Juni 2010, 20.33)

www.ideas.repec.org	(22 Juni 2010, 20.33)
www.idx.co.id	(22 Juni 2010, 20.33)
www.imf.org	(22 Juni 2010, 20.33)
www.jsx.co.id	(22 Juni 2010, 20.33)
www.kompas.com	(22 Juni 2010, 20.33)
www.nyse.com	(22 Juni 2010, 20.33)
www.proquest.com	(22 Juni 2010, 20.33)
www.tradingsaham.com	(17 Maret 2011, 13.05)
www.vibinews.com	(17 Maret 2011, 13.05)