

DAFTAR PUSTAKA

- Aprilia, Eka Putri (2011). “Pengaruh ROE, DPR, EPS, PER, dan Tingkat Suku Bunga Terhadap Harga Saham” *Jurnal Ekonomi dan Bisnis Universitas Brawijaya*.
- Ali, A., Sharif, I., & Jan, F. A. (2015). Effect of Dividend Policy on Stock Prices. *Journal Of Management Info*, 6(1), 55-85.
- Al-Malkawi. (2008). Factors Influencing Corporate Dividend Decision: Evidence from Jordanian Panel Data. Department of Finance and Banking, Al-Ahliyya Amman University.
- Al-Taleb, Ghassan. (2012). Measurement of Impact Agency Costs Level of Firms on Dividend and Leverage Policy: An Empirical Study.
- Azisah DF, Topowijono, & Eltya S. (2016) Pengaruh *Leverage*, Likuiditas, Profitabilitas, dan Ukuran Perusahaan terhadap Kebijakan Dividen. (Studi pada Perusahaan Perbankan yang Terdaftar di Bursa Efek Indonesia Periode 2012-2014).
- Baker, M., & Wurgler, J. (2004). A catering theory of dividends. *The Journal of Finance*, LIX(3).
- Bae, Benjamin., and Mahdy F. Elhousseiny. (2017), “ The Relationship Between Dividend Payment Patterns And Firm Characteristics. Emerald Group Publishing Limited.
- Brigham & Houston (2007). Edisi 10. *Dasar-dasar manajemen keuangan*. Jakarta: Salemba Empat.
- Caselli, S. (2010). Private Equity and Venture Capital in Europe: Markets, Techniques, and Deals, Academic Press/Elsevier, Oxford
- Certo, S.T., Daily, C.M. and Dalton, D.R. (2001), “Signalling firm value through board structure: an investigation of initial public offerings”, *Entrepreneurship Theory & Practice* , Vol. 26, pp. 33-50.
- Cheung, Y.W. and Ng, L.K. (1992), “Stock price dynamics and firm size: an empirical investigation”, *The Journal of Finance*, Vol. 47 No. 5, pp. 1985-1997.

- Christie, A.A. (1982), "The stochastic behavior of common stock variances: value, leverage and interest rate effects", *Journal of Financial Economics*, Vol. 10 No. 4, pp. 407-432.
- Dr. Nor Hadi, SE., M.si, Akt. (2013). *Pasar Modal Acuan Teoritis dan Praktis Investasi di Instrumen Keuangan Pasar Modal*. Yogyakarta : Graha Ilmu.
- Endang, M.G. WI., Topowijono., & Amaliya Viya Kartika. (2015). Pengaruh Return on Assets, Return on Equity, dan Asset Growth terhadap Dividend Payout Ratio. *Jurnal Administrasi Bisnis Universitas Brawijaya*.
- Gill, A., Nahum Biger., & Rajendra Tibrewala. (2010). Determinants of Dividend Payout Ratios: Evidence from United States. *The Open Business Journal*, 2010, 3, 8-14.
- Gitman, Lawrence J. (2009). *Twelfth edition. Principal of Managerial Finance. Pearson International Edition*.
- Gunawan, Randy & Salim Darmadi (2012). Underpricing, board structure, and ownership (an empirical examinations of Indonesian IPO Firms). Emerald Group Publishing Limited.
- Guo, H. (2002), "Stock market returns, volatility and future output"
- Gautam, R. (2017). Impact of Firm Specific Variables on Stock Price Volatility and Stock Returns of Nepalese Commercial Bank. *International Journal of Research in Business Studies and Management*, Vol 4 Issue 6, 2017, PP 33-44.
- Handayani, H., Harjum Muharam., Wisnu Mawardi., & Robiyanto . (2019). "Determinants of the Stock Price Volatility in the Indonesian Manufacturing Sector". *International Research Journal in Business Studies*.
- Hery, S.E., M.Si., CRP., RSA., CFRM. (2017). *Kajian Riset Akuntansi*. Jakarta : PT Grasindo
- Hussainey, Khaled., Chijoke Oscar Mgbame, and Aruoriwo M. Chijoke-Mgbame (2011). *Dividend policy and share price volatility : UK evidence*. Emerald Group Publishing Limited.

- Jariah, A. (2016). Likuiditas, Leverage, Profitabilitas Pengaruhnya Terhadap Nilai Perusahaan Manufaktur di Indonesia Melalui Kebijakan Dividen. *Jurnal Program Studi Manajemen STIE Widya Gama Lumajang*.
- Joswiaka, B.K. (2015). Determinants of Dividend Policy: Evidence from Polish Listed Companies. *Science Direct Procedia Economics and Finance* 23 (2015) 473-477.
- Khan, K.I. (2012). Effect of Dividends on Stock Prices—A Case of Chemical and Pharmaceutical Industry of Pakistan. *Management*, 2(5), 141-148.
- Khan, K. I., Aamir, M., Qayyum, A., Nasir, A., & Khan, M. I. (2011). Can dividend decisions affect the stock prices: A case of dividend paying companies of KSE. *International Research Journal of Finance and Economics*, 76(68), 69-74.
- Kinder, C.(2002). “Estimating stock volatility”, available at: www.bryongaskin.net (accessed 2 December 2014).
- Kotze, A.A. (2005), “Stock price volatility: a primer”, *Financial Chaos Theory*, available at: www.quantonline.co.za/ (accessed 28 April 2017).
- Lestari, D. (2017). “Profitability, Growth Opportunities, Leverage, Ukuran Perusahaan, dan Kebijakan Dividen. *Jurnal Riset Manajemen dan Bisnis (JRMB) Fakultas Ekonomi UNIAT Vol. 2, S1, September 2017:227-240*.
- Nisa, Mehr-un & Mohammad Nishat (2012). The determinants of stock prices in pakistan. *Journal of Asian Economic and Financial Review*, 1(4),pp.276-291.
- Mosez, H. & Donna Rapaccioli. (1995). The Relation Among Dividend Policy, Firm Size, and The Information Content of Earnings Announcements. *The Journal of Financial Research Vol XVIII, No 1 Pages 75-88*.
- Markowitz, H. (1952), “Portfolio selection”, *The Journal of Finance*, Vol. 7 No. 1, pp. 77-91.
- Masum, A. (2014). Dividend Policy and its Impact on Stock Price—A Study on Commercial Banks Listed in Dhaka Stock Exchange. *Global Disclosure of Economics and Business*, 3(1), 9-17.

- Morris, Richard D. (1987). Signalling, Agency Theory and Accounting Policy Choice. *Accounting and Business Research*, vd. 18, No. 69, PP. 47-56, 1987
- Myers, R. (1984), "The capital structure puzzle", *The Journal of Finance*, Vol. 39 No. 3, pp. 575-92.
- Pandji anoraga, S.E., M.M dan Piji Pakarti, S.E. (2001). Edisi Revisi. *Pengantar Pasar Modal*. Jakarta : PT RINEKA CIPTA.
- Priana, W.K & Ketut Muliarta R.M. (2017). Pengaruh Volume Perdagangan Saham, *Leverage*, dan *Dividend Payout Ratio* pada Volatilitas Harga Saham. *E-jurnal Akuntansi Universitas Udayana*, Vol.20.1. Juli(2017):1-29.
- Pribadi A.S. & R Djoko Sampurno. (2012). Analisis Pengaruh Cash Position, Firm Size, Growth Opportunity, Ownership, dan Return on Asset Terhadap Dividend Payout Ratio. *Diponegoro Journal of Management* Volume 1, Nomor 1, Tahun 2012, halaman 212-211.
- Pruitt SW, Gitman LW. (1991). The interactions between the investment, financing, and dividend decisions of major US firms. *Finance Rev* 1991; 26: 409-30.
- Profilet, K.A. & Bacon, Frank W. (2013). Dividend Policy and Stock Price Volatility in the U.S. Equity Capital Market. *ASBBS Annual Conference Las Vegas*.
- Sadiq M., Shafiq ahmad., Muhammad Jamil Anjum., Muhammad Suliman., Sayyad-Ul-Abrar., and Saif-Ur-Rehman Khan. (2013). Stock Price Volatility in Relation to Dividend Policy; A Case Study of Karachi Stock Market. *Middle-East Journal of Scientific Research* 13 (3): 426-431.
- Sara Trucco (2015). *Financial Accounting. Development Paths and Alignment to Management Accounting in the Italian Context. Switzerland* : Springer.
- Setraini, Ni Luh Putu Dewi Sunari & Henny Rahyuda. (2017). Pengaruh Kinerja Keuangan Terhadap Return Saham Perusahaan Perbankan di Bursa Efek Indonesia. *E-Jurnal Manajemen Unud*, Vol. 6, No. 10, 2017: 5552-5579.
- Tandelili, Eduardus, 2001, " Analisis Investasi dan Manajemen Portofolio" BPF, Yogyakarta, Edisi ke 1

Zainudin R., Nurul Shahnaz Mahdzan., Chee Hong Yet. (2017). Dividend Policy and Stock Price Volatility of Industrial Firms in Malaysia. Emerald Group Publishing Limited.

William F Sharpe, Gordon J. Alexander, Jeffery V. Bailey. (2005). Edisi 6. Jilid 1. *Investasi*. Jakarta : PT INDEKS Kelompok Gramedia.

Zvi Bodie, Alex Kane, dan Alan J. Marcus. (2008). Edisi 6. *Investasi*. Jakarta : Salemba Empat.