

DAFTAR PUSTAKA

- Abarbanell, Jeffery S. & Bushee, Brian J. (1998). Abnormal returns to a fundamental analysis strategy. *The Accounting Review*, 73(1), 19-45.
- Abdul Hamid, Analisis Investasi dan Aplikasinya, (Jakarta : Salemba Empat, 2015)
- Ahmad, Z & Simon Hussain. (2001). KLSE Long Run Overreaction and The Chinese New Year Effect. *Journal of Business Finance and Accounting*, Vol 28, p.1-2
- Ang, Robert. (2000). Buku Pintar Pasar Modal Indonesia (The Intelligent Guid to Indonesian Capital Market). *Mediasoft Indonesia*.
- Arista, Desy & Astohar. (2012). Analisis Faktor-Faktor yang Mempengaruhi Return Saham (Kasus pada Perusahaan Manufaktur yang Go Publik di BEI periode tahun 2005-2009). *Jurnal Ilmu Manajemen dan Akuntansi Terapan*, 3(1), h:1-15.
- Atsin, Jessica A.L. & Ocran, Matthew K. (2015). Calendar Effects And Market Anomalies On The Johannesburg Stock Exchange. *Munich Personal RePEc Archive*, No. 87448
- Banz, R. (1981). The Relationship Between Return and Market Value of Common Stock. *Journal of Financial Economic*, 9:3-18.
- Beza, Berhanu, & Ainun Na'im. (1998). The Information Content of Annual Earnings Announcements A Trading Volume Approach. *Jurnal Riset Akuntansi Indonesia*, Yogyakarta, Vol.1, No.2, Juli.
- Chatterjee, Amitava. (2000). Market Anomalies Revisited. *Journal of Applied Business Research*, vol: 13 No.4
- Chotigeat, T & I.M. Pandey. (2005) Seasonality In Asia's Emerging Markets: India and Malaysia. *Internasional Trade and Finance Association*, paper 53
- Cokorda Istri Indah P. & Henny Rahayu. (2016). Pengaruh DER, ROA, PER, dan EVA Terhadap Return Saham Pada Perusahaan Food And Beverage di BEI. *E-Jurnal Manajemen Unud*, Vol. 5, No. 3, 2016.
- Daljono, Bramantyo Nugroho. (2013). Pengaruh Kinerja Keuangan Terhadap Return Saham (Studi Empiris Perusahaan Automotive and Component yang Listing di Bursa Efek Indonesia Periode 2005-2011). *Diponegoro Journal of Accounting*, 2(1), h:1-11.
- Endah Wahyuhani. (2013). Pengaruh ROA, ROE, NPM dan EPS Terhadap Return Saham pada Perusahaan Food and Beverages di BEI. *Skripsi, (Surakarta; Fakultas Ekonomi dan Bisnis Universitas Muhammadiyah, 2013)*, hlm 56.
- Fitriani, Indah & Maria M. (2013). Analisis January Effect Pada Kelompok Saham Indeks LQ-45 Di BEI Tahun 2009-2011. *E-Jurnal Akuntansi Universitas Udayana*, 4.2:421-438

- French, Dan W & Trapani, Teresa D. (1994) Cash Balances and The January Effect in Stock Returns. *Quarterly Journal of Business & Economic*, Vol:33 Iss:4 p: 3-12
- Ghozali, Imam. (2006). Analisis Multivariate Lanjutan Dengan Program SPSS. *Badan Penerbit Universitas Diponegoro*, Semarang.
- Gumanti, Tatang Ary & Elok Sri Utami. (2002). Bentuk Pasar Efisien dan Pengujiannya. *Jurnal Akuntansi & Keuangan*, Vol. 4, No.1, p54-66
- Hapcin Suhairy. (2006). Pengaruh Rasio Profitabilitas dan Leverage terhadap Return Saham Perusahaan Manufaktur di Bursa Efek Jakarta. *Tesis Program Pascasarjana UI*, Jakarta.
- Hardiningsih, Pancawati, Suryanto, Chariri, A. (2002). Pengaruh Faktor Fundamental dan Risiko Ekonomi terhadap Return Saham pada Perusahaan di Bursa Efek Jakarta: Studi Kasus Basic Industry & Chemical. *Jurnal Strategi Bisnis*, Vol, 8, Des. Tahun VI.
- Hartono, Jogianto. (2000). Teori Portofolio dan Analisis Investasi. *Edisi pertama*, BPFE, Jogjakarta
- Haug, Mark & Mark Hirschey. (2006). The January Effect. *Financial Analysis Journal*, 62(5): h:78-88
- Haugen R., & P. Jorion. (1966). The January Effect: Still There after ll These Years. *Financial Analyst Journal*, Vol:52:27-31.
- Helfert, Erich. A. (1996). Teknik Analisis Keuangan (Petunjuk Praktis Untuk Mengelola dan Mengukur Kinerja Perusahaan), *Edisi 8, Jakarta: Erlangga Jogiyanto*. 2000.
- Henke, Harald. (2002). Tax-Loss Selling and Window-Dressing: An Investigation of the January Effect in Poland. *Department of Economics. Eropa University Viadrina Frankfurt, Germany*.
- Hermawan, Dedi Aji. (2012). Pengaruh Debt to Equity Ratio, Earning per Share dan Profit Margin Terhadap Return Saham. *Management Analysis Journal*, 1(5), h:1-7
- Höbarth, Mag Lukas L. (2006). Modeling the relationship between financial indicators and company performance—An empirical study for us listed companies. *Dissertation Vienna University of Economics and Business Administration*, France
- Jones, C.P. (2000). Investments: Analysis and Management, 7th ed.. *NY: John Wiley & Sons, Inc.*, New York.
- Kabajeh, M.A.M., Said , M.A.A.N., & Firas, N.D. (2012). The Relationship Between The ROA, ROE, And ROI Ratios With Jordanian Insurance Public Companies Market Share Price. *International Journal ff Humanities And Social Science*, 2(11), pp:115-120.
- Kusuma Hastuti, Trias. (2004). Analisis Pengaruh Rasio Profitabilitas dan Rasio Pasar Terhadap

- Return Saham. Skripsi. Semarang: FE Undip.
- Lamoureux, Christopher G., & Sanger, Gary C. (1989). Firm Size and Turn-of- the-Year Effects in the OTC / NASDAQ Market, *The Journal of Finance*, Vol XLIV No. (5).
- Li, Eng Li. (1998). Timing Stock Purchase and Sales in Kuala Lumpur, Mumbai, Singapore and Bangkok.” *Singapore Management Review*. Vol:20 Iss:1 p:65-67
- Made, Ni W. Pradnyaparamita & Henny R. (2017). Pengujian Anomali Pasar January Effect Pada Perusahaan LQ45 Di Bursa Efek Indonesia. *E-Jurnal Manajemen Unud*, Vol. 6, No. 7, 2017: 3513-3539
- Malintan, Rio. (2012). Pengaruh Current Ratio (CR), Debt To Equity Ratio (DER), Price Earning Ratio (PER), Dan Return On Asset (ROA) Terhadap Return Saham Perusahaan Pertambangan Yang Terdaftar Di Bursa Efek Indonesiab tahun 2005-2010. *Jurnal Akuntansi Brawijaya*.
- Martani, Dwi Mulyono, dan Rahfiani Khairurizka. (2009). The Effect of Financial Ratios, Firm Size, and Cash Flow From Operating Activities in The Interim Report to The Stock Return. *Chinese Business Review*, Vol. 8 No.6 Juni 2009.
- Nachrowi, Nacrowi D. & Usman, Haridius. (2006). Pendekatan Populer dan Praktis Ekonometrika Untuk Analisis Ekonomi Dan Keuangan. *Lembaga Penerbit Fakultas Ekonomi UI*.
- Pearce, Douglas K. (1955). The Robustness of Calendar Anomalies in Daily Stock Returns. *College of Management North Carolina State University*.
- Purnomo, *et al.* (2013). Pasar Uang dan Pasar Valas. *PT Gramedia Pustaka*, Jakarta.
- R. Christie-David & M. Chaudhry. (2000), January Anomalies: Implications for the Market’s Incorporation of News. *The Financial review*, Vol:3 p.79-96
- Rahardja, Maurus Heri Pudji. (2005). Prediksi Return Saham dengan Rasio Keuangan di BEJ Tahun 1999-2002. *Thesis Pascasarjana FEUI*.
- Rathinasamy, R.S dan Krishna G. Mantripragada. (1996). The January Size Effect Revisited: Is it A Case of Risk Mismeasurement?. *Journal of Financial and Strategic Decisions*. Vol:9 No. 3
- Reinganum, Marc R. (1992). A Revival of the Smal-Firm Effect. *Journal of Portofolio Management*, Vol:18 Iss:3 p:55-62.
- Rini, Octasari Zulvita. (2006). Analisis Pengaruh Faktor Fundamental Perusahaan dan Faktor Makro Terhadap Return Saham. *Tesis Magister Manajemen Universitas Diponegoro*
- Rita, Maria Rio. (2009). Pengaruh Hari Perdagangan terhadap Return Saham: Pengujian Day of The Week Effect, Week-four Effect, dan Rogalski Effect di BEI. *Jurnal Ekonomi dan Bisnis*,

15(2): h:121-134.

- Ritter J., & N.Chopra. (1989). Portofolio Rebalancing and the Turn of the Year Effect. *Journal of Finance*, 44: 149-166.
- Ritter, Jay R & Ziemba, William T. (1988). The Buying and Selling Behaviour of Individual Investor at the Turn of the Year. *Journal of Finance*, Vol:43 Iss:3 p:701-719
- RM, Gian Ismoyo Kusumo. (2005). Analisis Pengaruh Rasio Keuangan Terhadap Return Saham Pada Perusahaan Non Bank LQ 45. Tesis Universitas Diponegoro Semarang.
- Robert A. Haugen dan Philippe Jorion. (1996). The January Effect: Still There after All These Years. *Financial Analyst Journal*, January-February.
- Sangaji, Joko. (2003). Faktor-faktor yang Mempengaruhi Harga Saham Studi Kasus PT. Kimia Farma Tbk. *Jurnal Ekonomi Perusahaan*, Vol. 10, NO. 2. Edisi Juni 2003.
- Santoso, Singgih. (2004). SPSS Versi 10: Mengolah Data Statistik Secara Profesional. *PT. Elex Media Komputindo*, Jakarta.
- Sartono, Agus & Munir, Mishabul, (1997). Pengaruh Kategori Industri Terhadap Price Earning Ratio dan Faktor-faktor Penentunya. *Jurnal Ekonomi dan Bisnis Indonesia*, Vol. 12, No. 3, hal. 83-98
- Sharpe, W.F., Alexander, G.J, & Bailey, J.V. (1995). *Investments*, Fifth Edition, Prentice Hall, New Jersey.
- Suad, Husnan. (2000). *Manajemen Keuangan Teori dan Penerapan*, Edisi Ketiga. Yogyakarta: UPP AMP YKPN.
- Sugiarto, Agung. (2011). Analisa Pengaruh Beta, Size Perusahaan, Der dan Pbv Ratio Terhadap Return Saham. *Jurnal Dinamika Akuntansi*, Vol 3, No. 1, 8-14.
- Suryawijaya, Marwan Asri & Faisal Arief Setiawan. (1998), *Reaksi Pasar Modal Indonesia Terhadap Peristiwa Politik Dalam Negeri*. Kelola, No. 18/VII
- Tandelilin, Eduardus. (2010). *Portofolio dan Investasi – Teori dan Aplikasi*. *PT. Kanisius*, Yogyakarta
- Wibowo, Hari. (2004). Analisis Pengaruh Faktor Fundamental terhadap Return Saham Perusahaan Manufaktur di Bursa Efek Jakarta. Skripsi. Semarang: FE Undip.
- Yeye Susilowati. (2011). Reaksi Rasio Profitabilitas dan Solvabilitas Terhadap Return Saham. *Journal Dinamika Keuangan dan Perbankan*, Vol.3 No.01.