

DAFTAR PUSTAKA

- Aharon, D.Y. and Qadan, M., 2019. The Size Effect Is Alive and Well, and Hiding behind Calendar Anomalies. *The Journal of Portfolio Management*, 45(6), pp.61-74
- Kamaruddin, A., 2004. Dasar-dasar manajemen Investasi dan Portofolio. *Jakarta: Rineka Cipta*.
- Asness, C., Frazzini, A., Israel, R., Moskowitz, T.J. and Pedersen, L.H., 2018. Size matters, if you control your junk. *Journal of Financial Economics*, 129(3), 479-509.
- Baker, M. and Wurgler, J., 2006. Investor sentiment and the cross-section of stock returns. *The journal of Finance*, 61(4), 1645-1680.
- Banz, R.W., 1981. The relationship between return and market value of common stocks. *Journal of financial economics*, 9(1), 3-18.
- Barberis, N. and Thaler, R., 2005. A survey of behavioral finance. *Princeton University Press*, 1-76.
- Basu, S., 1977. Investment performance of common stocks in relation to their price-earnings ratios: A test of the efficient market hypothesis. *The journal of Finance*, 32(3), 663-682.
- Berument, H. and Kiymaz, H., 2001. The day of the week effect on stock market volatility. *Journal of economics and finance*, 25(2), 181-193.
- Birru, J., 2018. Day of the week and the cross-section of returns. *Journal of financial economics*, 130(1), 182-214.
- Bollerslev, T., 1986. Generalized autoregressive conditional heteroskedasticity. *Journal of econometrics*, 31(3), 307-327.

- Brigham, E.F. and Houston, J.F., 2010. Fundamentals of financial management. *Cengage Learning*.
- Chiah, M. and Zhong, A., 2019. Day-of-the-week effect in anomaly returns: International evidence. *Economics Letters*, 182, 90-92.
- Cross, F., 1973. The behavior of stock prices on Fridays and Mondays. *Financial analysts journal*, 29(6), 67-69.
- Damodaran, A., 1996. Investment Valuation. John Wiley & Sons. Inc, 1(999), 1.
- Fama, E.F., 1970. Efficient Capital Markets: A Review of Theory and Empirical work. *The Journal of Finance*, 25(2), 383-417.
- Fama, E.F. 1991. Efficient Capital Market II. *The Journal of Finance* Vol. 46, No. 5, hal. 1575-1617
- Fama, E.F. and French, K.R., 1993. French, 1993, Common risk factors in the returns on stocks and bonds. *Journal of financial economics*, 33(1), 3-56.
- French, K.R., 1980. Stock returns and the weekend effect. *Journal of financial economics*, 8(1), 55-69.
- Gibbons, M.R. and Hess, P., 1981. Day of the week effects and asset returns. *Journal of business*, pp.579-596.
- Jaffe, J. and Westerfield, R., 1985. The week-end effect in common stock returns: The international evidence. *The journal of finance*, 40(2), 433-454.
- Jones, C.P., 2000. Investment Analysis and Management. *John Willey and Sons. Inc*, New York

- Keim, D.B., 1983. Size-related anomalies and stock return seasonality: Further empirical evidence. *Journal of financial economics*, 12(1), 13-32.
- Keim, D.B. and Stambaugh, R.F., 1984. A further investigation of the weekend effect in stock returns. *The journal of finance*, 39(3), 819-835.
- KSEI, 2020. Statistik Pasar Modal Indonesia. Jakarta; Indonesia: Kustodian Sentral Efek Indonesia. Retrieved from www.ksei.co.id
- Pedersen, L.H., Asness, C.S., Frazzini, A. and Israel, R., 2018. Size Matters, if You Control Your Junk.
- Rogalski, R.J., 1984. New findings regarding day-of-the-week returns over trading and non-trading periods: a note. *The Journal of Finance*, 39(5), 1603-1614.
- Sias, R.W. and Starks, L.T., 1995. The day-of-the-week anomaly: The role of institutional investors. *Financial Analysts Journal*, 51(3), 58-67.
- Smirlock, M. and Starks, L., 1986. Day-of-the-week and intraday effects in stock returns. *Journal of Financial Economics*, 17(1), 197-210.
- Wooldridge, J.M., 2015. *Introductory econometrics: A modern approach*. Cengage learning.
- Wright, W.F. and Bower, G.H., 1992. Mood effects on subjective probability assessment. *Organizational behavior and human decision processes*, 52(2), 276-291.