

## DAFTAR PUSTAKA

- Ahmed, P., Beck, K., dan Goldreyer, E. (2000). Can moving average technical trading strategies help in volatile and declining markets? A study of some emerging Asian markets. *Managerial Finance*.
- Baek, S., Mohanty, S. K., dan Glambosky, M. (2020). COVID-19 and stock market volatility: An industry level analysis. *Finance Research Letters*, 101748.
- Bailey, W., Mao, C. X., dan Sirodom, K. (2007). Investment restrictions and the cross-border flow of information: Some empirical evidence. *Journal of International Money and Finance*, 26(1), 1-25.
- Bekaert, G., Harvey, C. R., dan Lumsdaine, R. L. (2002). Dating the integration of world equity markets. *Journal of Financial Economics*, 65(2), 203-247.
- Brigham, E. F., dan Houston, J. F. (2006). *Dasar-dasar manajemen keuangan*. Jakarta: Salemba Empat.
- Chong, T. T. L., dan Ng, W. K. (2008). Technical analysis and the London stock exchange: testing the MACD and RSI rules using the FT30. *Applied Economics Letters*, 15(14), 1111-1114.
- Darmadji, T., dan Fakhruddin, H. M. (2006). *Pasar modal di Indonesia pendekatan dan tanya jawab (edisi 2)*. Jakarta: Penerbit Salemba Empat.
- Deng, S., Yu, H., Wei, C., Yang, T., dan Tatsuro, S. (2020). The profitability of Ichimoku Kinkohyo based trading rules in stock markets and FX markets. *International Journal of Finance dan Economics*.
- Dvořák, T. (2005). Do domestic investors have an information advantage? Evidence from Indonesia. *The Journal of Finance*, 60(2), 817-839.
- Edwards, R. D., Magee, J., dan Bassetti, W. C. (2018). *Technical analysis of stock trends*. CRC press.
- Hartono, J. (2019). *Teori portofolio dan analisis investasi edisi kesebelas*. Yogyakarta: BPFE.
- Hartono, J., dan Sulistiawan, D. (2014). The market quality to technical analysis performance: Intercountry analysis. *Gadjah Mada International Journal of Business*, 16(3), 243.

- Hartono, J., dan Sulistiawan, D. (2015). Performance of technical analysis in declining global markets. *Global Journal of Business Research*, 9(2), 41-52.
- Hartono, Jogiyanto. (2019). *Teori Portofolio dan Analisis Investasi*. Yogyakarta: BPFE-Yogyakarta.
- La Porta, R., Lopez-de-Silanes, F., Shleifer, A., dan Vishny, R. W. (2000). Agency problems and dividend policies around the world. *The journal of finance*, 55(1), 1-33.
- May, E. (2013). *Smart Trader Rich Investor: The Baby Steps*. Gramedia, Jakarta.
- Naufa, A. M., dan Lantara, I. W. N. (2018). Foreign Ownership, Return Volatility, Trading Volume, and Risk of Stocks in Indonesia. *International Journal of Banking and Finance*, 13(2), 119-141.
- Ong, E. (2016). *Technical Analysis for Mega Profit (Hc)*. Gramedia Pustaka Utama.
- Patel, M. (2010). Trading with Ichimoku clouds: the essential guide to Ichimoku Kinko Hyo technical analysis (Vol. 473). *John Wiley dan Sons*.
- Rockefeller, B. (2020). *Technical analysis for dummies*. John Wiley dan Sons.
- Rosillo, R., De la Fuente, D., dan Brugos, J. A. L. (2013). Technical analysis and the Spanish stock exchange: testing the RSI, MACD, momentum and stochastic rules using Spanish market companies. *Applied Economics*, 45(12), 1541-1550.
- Schlotmann, R. dan Czubatinski, M. (2019). *Trading: Technical Analysis Masterclass: Master the financial markets*. Quantum Trade Solution.
- Sekaran, Uma. (2006). *Metodologi Penelitian untuk Bisnis. Edisi 4*. Buku 1. Jakarta:
- Tambunan, A. P. (2007). *Menilai Harga Saham Wajar*. Jakarta. Elex Media Komputindo.
- Tandelilin, E. (2010). *Portofolio dan Investasi: Teori dan aplikasi*. Kanisius.
- Wagner, J. (2007). Exports and productivity: A survey of the evidence from firm-level data. *World Economy*, 30(1), 60-82.
- Wang, J. (2007). Foreign equity trading and emerging market volatility: Evidence from Indonesia and Thailand. *Journal of Development Economics*, 84(2), 798-811.

- Yu, H., Nartea, G. V., Gan, C. dan Yao, L. J. (2012). Predictive Ability and Profitability of Simple Technical Trading Rules: Recent Evidence from Southeast Asian Stock Markets. *International Review of Economics and Finance*, 25:356-371.
- Zhang, D., Hu, M., dan Ji, Q. (2020). Financial markets under the global pandemic of COVID-19. *Finance Research Letters*, 1015