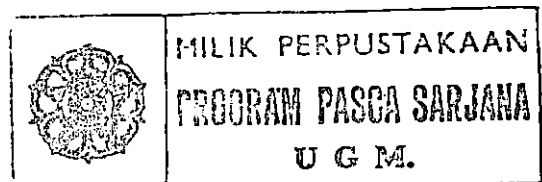




BIBLIOGRAPHY

- Agoeng, Mahastuti, 2000, *Pengaruh Beta, Size, ME/BE, PER Terhadap Expected Return di Bursa Efek Jakarta*, Postgraduate Thesis from Master of Management, Gadjah Mada University, Yogyakarta.
- Ang, Robert. 1997, *The Intelligent Guide to Indonesian Capital Market*, Mediasoft Indonesia.
- Banz, Rolf W. 1981, "The Relationship between Return and Market Value of Common Stocks", *Journal of Financial Economics*, Vol. 9(1), pp.3-18.
- Barber, Brad M. and John D. Lyon. 1997, "Firm Size, Book-to-Market Ratio, and Security Returns: A Holdout Sample of Financial Firms", *Journal of Finance*, Vol. 52(2), pp. 875-884.
- Bauman, Scott W., C. Mitchell Conover and Robert E. Miller. 1998, "Growth versus Value and Large-Caps versus Small-Caps Stocks in International Market", *Financial Analysts Journal*, March/April, pp. 75-89.
- Brigham, Eugene F., Louis C. Gapenski and Phillip R. Daves. 1999, *Intermediate Financial Management*, The Dryden Press.
- Capaul, Carlo. 1998, "Asset-Pricing Anomalies in Global Industry Indexes", *Financial Analysts Journal*, (July/Agustus), pp. 17-37.
- Capaul, Carlo, Ian Rowley, and William F. Sharpe. 1993, "International Value and Growth Stock Returns." *Financial Analysts Journal*, vol. 49 no.1 (January/February), pp. 27-36.
- Chan, Louis K.C., Chen, Nai Fu, and Hsieh, David A. "An Explanatory Investigation of the Firm Size Effect," *Journal of Financial Economics*, 14 (1985), pp. 451-471.
- Chou, Shyan-Rong and Keith H. Johnson. 1990, "An Empirical Analysis of Stock Market Anomalies: Evidence from the Republic of China in Taiwan", *Pacific-Basin Capital Market Research*.
- Chow, K. Victor and Heather M. Hulburt. 2000, "Value, Size, and Portfolio Efficiency", *Journal of Portfolio Management*, Vol. 26(3), pp.78-88.
- Daniel, Kent, Mark Grinblatt, Sheridan Titman, and Row Wermers. 1997, "Measuring Mutual Fund Performance with Characteristic-Based Benchmarks," *Journal of Finance*, vol. 47 no. 2(August), pp. 425-465.





UNIVERSITAS
 GADJAH MADA

- Debondt, Werner F.M, and Thaler, Richard H.”Does the Stock Market Overreact?”, *Journal of Finance* 40 (July 1985), pp. 793-805.
- Eisnberg, Lee C. 2000, “Small-Caps vs. Large-Cap: What’s the Story?”, *Agency Sales Magazine*, December, Vol. 30(12), pp. 32.
- Elton, Edwin J. and Martin J. Gruber. 2003, *Modern Portfolio Theory and Investment Analysis*, John Wiley & Sons, Inc.
- Fama, Eugene F. and Kenneth R. French. 1992, “The Cross-Section of Expected Stock Returns”, *Journal of Finance*, Vol. 47(2), pp. 427-465.
- Fama, Eugene F. and Kenneth R. French. 1993, Common Risk Factors in the Returns on Stocks and Bonds, *Journal of Financial Economics* 33, pp. 3-56.
- Fama, Eugene F. and Kenneth R. French. 1995, “Size and Book-to-Market Factors in Earnings and Returns”, *Journal of Finance*, Vol. 50(1), pp. 131-155.
- Fama, Eugene F. and Kenneth R. French. 1996, “Multifactor Explanations of Asset Pricing Anomalies”, *Journal of Finance*, Vol. 51(1), pp. 55-84.
- Fama, Eugene F. and Kenneth R. French. 1998 “Value versus growth: The International Evidence.” *Journal of Finance*, Vol. 53, no.6 (March), pp. 1975-99.
- Fitriani, Rini and Siddharta Utama. 2001, “The Performance Evaluation of Stock Portfolios Formed Using Accounting and Market Data in the Jakarta Stock Exchange”, *Gadjah Mada International Journal of Business*, Vol.3(3), pp.367-378.
- Gujarati N. Damodar. 1995, *Basic Econometrics*, Third Edition, McGraw-Hill Inc., New York
- Indarto, 1999, *Pengaruh Size dan Rotio PBV Terhadap Return dan Earning*, Postgraduate Thesis from Master of Management, Gadjah Mada University , Yogyakarta.
- Indonesian Capital Market Directory. 2000, 2001, 2002, Institute for Economic and Financial Research, Jakarta Stock Exchange.
- Indonesian Financial Statistic. 1999, 2000, 2001, Bank Indonesia.
- Indonesian Monetary Economic Statistics. 2002, Bank Indonesia.



UNIVERSITAS
 GADJAH MADA

- Jagadeesh, Narasimhan, and Sheridan Titman. 1993. "Returns to buying winners and selling losers: Implications for Stock Market Efficiency", *Journal of Finance*, vol. 48, no.1 (March), pp. 65-91
- Jegadeesh, Narasimhan. 1992. "Does Market Explain The Size Effect", *Journal of Financial & Quantitative Analysis* 27, pp. 337-351
- Jensen, Gerald R., Robert R. Johnson and Jeffrey M. Mercer. 1997, "New Evidence on Size and Price-to-Book Effects in Stock Returns", *Financial Analysts Journal*, Vol. 53(6), pp.34-42.
- Jones, Charles P. 2002, *Investments*, John Wiley & Sons, Inc.
- JSX Statistics. 1999, 2000, 2001, 2002 Research and Development Division, Jakarta Stock Exchange.
- JSX Monthly Statistics. 1999, 2000, 2001, 2002 Research and Development Division, Jakarta Stock Exchange.
- Kim Dongcheol. 1997, "A Reexamination of Firm Size, Book to Market and Earning Price in the Cross-section of Expected Stock Returns", *Journal of Financial & Quantitative Analysis* vol.32, pp.463-489
- Kothari, S. P., Jay Shanken, and Richard G. Sloan, 1995, Another Look at the Cross-section of Expected Stock Returns, *Journal of Finance* 50, pp. 185-224
- Lakonishok, Josef, Andrei Shleifer and Robert W. Vishny. 1994, "Contrarian Investment, Extrapolation, and Risk", *Journal of Finance*, Vol. 49(5), pp. 1541-1578.
- Ma, Tai and T.Y. Shaw. 1990, "The Relationships between Market Value, P/E Ratio, Trading Volume and the Stock Return of Taiwan Stock Exchange", *Pacific-Basin Capital Market Research*.
- Penman, Stephen H., 1991, An Evaluation of Accounting Rate of Return, *Journal of Accounting, Auditing, and Finance* 6, pp. 233-255
- Reinganum, Marc R. 1981, "Abnormal Returns in Small Firm Portfolios", *Financial Analysts Journal*, Vol. 37(2), pp.52-56.
- Sharpe, William F. 1992. "Asset allocation, management style, and performance measurement," *Journal of Portfolio Management*, vol. 1 no. 2 (Winter), pp. 7-19