

DAFTAR PUSTAKA

Beaver William, Paul Kettler, & and Myron Scholes. (1970). *The Association Between Market Determined and Accounting Determined Risk Measures*.

Chan, Wesley S. (2003). *Stock price reaction to news and no-news: drift and reversal after headlines*. Journal of Financial Economics. Vol.70, No.2, pp. 223-260

De Bondt, W. F. M and R,Thaler. (1985). *Does the Stock Market Overreact?* Journal of Finance, Vol 40, pp. 793-808.

Dyl, Edward A., Yuksel, H. Zafer, Zaynutdinova, Gulnara R. (2019). *Price reversals and price continuations following large price movements*. Journal of Business Research. Vol.95, pp. 1-12.

Fama, F. Eugene. (1970). *Efficient Capital Markets: a Review of Theory and Empirical Work*. The Journal of Finance, Vol. 25, No.2, pp.383-417.

Fama, F. Eugene. (1997). *Market Efficiency, Long-Term Return and Behavioral Finance*. Journal of Financial Economics. Vol. 49, pp. 283- 306.

Folkinshteyn, Daniel; Meric, Gulser; Meric, Ilhan. (2015). *Investor Reaction in Stock Market Crashes and Post-crash Market*. The International Journal of Business and Finance Research. Vol. 9, No. 5, pp. 57-70.

Frank, Murray Z., Sanati, Ali. (2018). *How does the stock market absorb shocks?* Journal of Financial Economics, Vol 129, No.1, pp. 136-153.

Huang, Yen-Sheng., Fu, Tze-Wei., Ke, Mei-Chu. (2001). *Daily price limits*

and stock price behavior: evidence from the Taiwan stock exchange. International Review of Economics & Finance. Vol 10, No. 3, pp 263-288.

Kahneman, D dan A. Tversky. (1974). *Judgement Under Uncertainty: Heuristic and Biases.* Science, New Series. Vol 185, No. 4157 pp.1124-1131.

Kang, Joseph; Liu, Ming-Hua; dan Ni, Sophie Xiaoyan. (2002). *Contrarian and Momentum Strategies in the China Stock Market: 1993–2000.* Pacific-Basin Finance Journal, Vol. 10, pp. 243–265.

Octavio, Danes Quirira, dan Lantara, I Wayan Nuka. (2014). *Market Overreaction, Size Effect, atau Liquidity Effect? Studi pada Bursa Efek Indonesia.* Jurnal Manajemen Strategi Bisnis dan Kewirausahaan, Vol.8 No.1.

Pangestuti, D. A. (2010). *Abnormal return dan Trading Volume Activity Pada Peristiwa Ambruknya Fannie Mae dan Freddie Mac.* Jurnal Keuangan Dan Perbankan, Vol. 14, No.2 Mei 2020, 5.

Parthasarathy, Srikanth. (2019). *Predictable Patterns Following Large Price Changes and Volume: Evidence from the Indian stock market.* Review of Behavioral Finance, Vol. 11 No. 4, pp. 393-405.

Said, Bahrawar, et. al. (2021). *Investor Overreaction and Global Financial Crisis: a Case of Pakistan Stock Exchange.* Cogent Economics and Finance. Vol 9, pp. 1966195.

Satria, I Gusti A.E.; Yadnya, I Putu. (2021). *Market Overreaction pada IDX30 (Periode Penelitian 2016-2019).* E-Jurnal Manajemen, Vol. 10, No. 8, pp. 779-799.

Trisnowati, Y., dan Muditomo, A. (2021). *COVID-19 and Stock Market Reaction in Indonesia*. Journal of Accounting and Investment, Vol. 22, No. 1, pp. 23-26.

Yowi, Linda Rambu Kuba. (2022). *Overreaction Pasar terhadap Harga Saham Setelah Pengumuman Pemberlakuan Pembatasan Kegiatan Masyarakat (PPKM) Darurat (Studi Pada Perusahaan Indeks LQ-45 di Bursa Efek Indonesia)*. Jurnal Kajian Manajemen dan Wirausaha, Vol. 4, No. 1, pp. 2655-6499.

Yuli, E., & Kirmizi. (2012). *Analisis overreaction hypothesis dan pengaruh ukuran perusahaan, bid-ask spread, dan likuiditas saham terhadap fenomena price reversal*. Pekbis Jurnal, 4(1), 1-16

Zarowin, Paul. (1989). *Short-Run Market overreaction: Size and Seasonality Effects*. Journal of Portfolio Management. Vol. 15, No. 3, pp. 26-29.

Zarowin, Paul. (1990). *Size, Seasonality, and Stock Market overreaction*. Journal of Financial Quantitative Analysis. Vol. 25, No. 1, pp. 113-125.