BIBLIOGRAPHY

Andersen, Torben., Tim Bollerslev, Francis X. D., Paul L. 2001. "The Distribution of Realized Exchange Rate Volatility." *Journal of the American Statistical Association 96*: 42-55.

Atanasov, Victoria, Thomas N. 2015. "Foreign Currency Returns and Systematic Risks." *Journal of Financial and Quantitative Analysis 50*: 231-250.

Bacha, O. I., Azhar M., Sharifah R. S. M. Z., Mohd E. S. R. 2013. "Foreign Currency Exposure and Impact of Policy Switch – the case of Malaysian listed firms." *Applied Economics 45*: 2974-2984.

Bartram, Söhnke M. 2008. "What Lies Beneath: Foreign currency Rate Exposure, Hedging and Cash Flows." *Journal of Banking & Finance 32*. No. 8: 1508-1521.

Bartram, Söhnke M. 2007. "Corporate Cash Flow and Stock Price Exposures to Foreign currency Rate Risk." *Journal of Corporate Finance 13*. No. 5: 1-24.

Brigham, Eugene F., Houston, Joel F. 2010. *Essentials of Financial Management Third Edition.* Singapore, Cengage Learning Asia Pte Ltd.

Booth, Laurence, Wendy R. 1990. "Assessing Foreign Currency Exposure: Theory and Application Using Canadian Firms." *Journal of International Financial Management and Accounting 2.* No. 1: 1-22.

Cont, Rama. 2007. "Volatility Clustering in Financial Markets: Empirical Facts and Agent-Based Models." *Long Memory in Economics 2*: 289-309.

Demirgüç-Kunt, A., & Levine, R. 1996. "Stock Markets, Corporate Finance, and Economic Growth: An Overview." *The World Bank Economic Review, 10* No. 2: 223-239.

Fama, Eugene F. "Efficient Capital Markets: A Review of Theory and Empirical Work." *Journal of Finance 25.* No. 2: 383-417.

Gujarati, Damodar N. and Dawn C. Porter. 2010. *Essentials of Econometrics Fourth Edition.* New York, The McGraw-Hill Companies, Inc.

Hartono, Jogiyanto. 2015. "Teori Portfolio dan Analisis Investasi." Edisi Kesepuluh. BPFE: 264.

Hartono, Jogiyanto. 2011. "Metodologi Penelitian Bisnis, Salah Kaprah dan Pengalaman-Pengalaman". BPFE: 62.

Gujarati, Damodar N. "Econometrics by Example". 2012. Palgrave Macmillan.

Jia He, Lillian K. NG, Xueping Wu. 1997. "Foreign currency Exposure, Risk and the Japanese Stock Market." *Applied Economics 45*: 1-35.

Kelikume, Ikechukwu. 2016. "New Evidence from the Efficient Market Hypothesis for the Nigerian Stock Index Using the Wavelet Unit Root Test Approach". *The Journal of Developing Areas 50.* No. 2: 185-197.

Khalid, Shah, Arshad A., Qadar B. B., Nazim A. 2014. "Analysis of the Impact of Leverage on Various Measures of Corporate Performance, using Arellano and

Bond Dynamic Panel Data Estimation Technique". *Abasyn Journal of Social Sciences 7*. No. 1: 1-10.

Korhonen, Marko. 2015. "The Relation between National Stock Prices and Effective Exchange Rates: Does it Affect Exchange Rate Exposure?" *Global Economy Journal 15*. No. 2: 241 – 256.

Krause, Robert P. 2000. "Volatility Contracts™ – A New Alternative" *The Journal of Alternative Investments 3*. No. 1: 12-20.

Kumar, V. Rajesh and Gowrisha J. 2014. "Testing Efficient Market Hypothesis in the Foreign Currency Market." *International Journal of Research in Commerce & Management 5*. No. 8: 4-16.

Kwak, Sang G. and Jong H. K. 2017. "Central Limit Theorem: The Cornerstone of Modern Statistics." *Korean Journal of Anesthesiology 70*. No. 2: 144-156.

Ma, Christopher K. and Kao, G. Wenchi. 1990. "On Exchange Rate Changes and Stock Price Reactions." *Journal of Business Finance & Accounting 17*. No. 3: 441-449.

Minjina, Dragos, Petre B. 2013. "Testing the Efficient Markets Hypothesis on the Romanian Capital Market." *Academy of Economic Studies Bucharest 15*: 151-158.

Nikita, Mirah Putu, Subiakto S. 2012. "Testing on Weak Form Market Efficiency: The Evidence from Indonesia Stock Market Year 2008-2011." *2nd International Conference on Business, Economics, Management and Behavioral Sciences (BEMBS'2012)*: 56-60.

Oberndorfer, Ulrich. 2009. "Energy Prices, Volatility, and the Stock Market: Evidence from the Eurozone." *Energy Policy 37*. No. 12: 5787-5795.

Papaioannou, Michael. 2006. "Exchange Rate Risk Measurement and Management: Issues and Approaches for Firms." *IMF Working Paper*: 3-4.

Reilly, Frank., Keith C. Brown. 2012. *Investment Analysis & Portfolio Management, Tenth Edition*. USA, South-Western Cengage Learning.

Sahlian, Daniela, Mihalea B., Daniela L. T. 2013. "Fair Value Hedging, Between Opportunity and Necessity". *Theoretical and Applied Economics XX No. 12(589):* 97-104.

Sangany, Edward. 2015. "Effect of Foreign currency Exposure on Stock Returns for Non-Financial Institutions Listed on the Nairobi Securities Exchange." pg 1-57.

Santoso, Singgih. 2000. "Latihan SPSS: Statistik Parametrik." Jakarta: Elex Media Komputindo.

Simarmata, S. M., and Hartono, J. 2016. "Perbandingan Volatilitas EWMA, GARCH dan Monte Carlo Terhadap Nilai Tukar Mata Uang Asing Bank BJB". *Jurnal Akuntansi dan Bisnis Krisnadwipayana 3*. No. 2: 1-17.

Suciwati, Desak Putu, Mas'ud M. 2002. "Pengaruh Risiko Nilai Tukar Rupiah Terhadap *Return* Saham: Studi Empiris Pada Perusahaan Manufaktur Yang Terdaftar di BEJ." *Jurnal Ekonomi dan Bisnis Indonesia 17*. No. 4: 347-360.

Sulistyandari. 2011. "Hubungan Kausalitas Antara Nilai Tukar Mata Uang dan Indeks Harga Saham di Pasar Modal Indonesia." *Performance 13.* No. 1: 103-127.

Tabachnick, B. G., and L. S. Fidell. 2007. "Multivariate Analysis of Variance and Covariance." *Using Multivariate Statistics*. No. 3: 402-407.

Wei, Kelsey D., Laura T. Starks. 2013. "Foreign currency Exposure Elasticity and Financial Distress" *Financial Management*: 709-735.

Widjaja, Indra, and Faris K. 2008. "Pengaruh Kepemilikan Institusional, Aktiva Berwujud, Ukuran Perusahaan dan Profitibilitas Terhadap Struktur Modal pada Perusahaan dalam Industri Barang Konsumsi di BEI." *Jurnal Manajemen.* Tahun XII, No. 2: 139-150.