



DAFTAR PUSTAKA

- Asri, M. (2002). Size Effect and Stock Behavior during the Expansion and Contraction Phases of Economic Cycle. *Gadjah Mada International Journal of Business*. Vol. 4, No. 3, pp. 361—371
- Asri, M. (2013). *Keuangan Keperilakuan*, edisi pertama. BPFE Fakultas Ekonomika dan Bisnis UGM, Yogyakarta.
- Banz, R. (1981). The Relationship between Return and Market Value of Common Stocks. *Journal of Financial Economics*, 9, 3-18.
- Bhardwaj, R. K. dan Brooks, L. D. (1992). The January Anomaly: Effects of Low Share Price, Transaction Costs, and Bid-Ask Bias. *The Journal of Finance*, 47, 2.
- Chen, T. C. dan Chien, C.C. (2011). Size effect in January and cultural influences in an emerging stock market: The perspective of behavioral finance. *Pacific-Basin Finance Journal*, 19, 208-229.
- Chui, W. dan Wei, J. (1998). Book-to-market, firm size, and the turn-of-the-year effect: Evidence from Pacific-Basin emerging markets. *Pacific-Basin Finance Journal*, 6, 275-293.
- Cooper, D.R dan Schindler, P.S. (2014). *Business Research Methods*, Twelfth Edition. McGraw-Hill Education, New York.
- Fama, E. F. (1970). Efficient Capital Markets: A Review of Theory and Empirical Work. *The Journal of Finance*
- Gibbons M. R. dan Hess, P. (1981). Day of the Week Effects and Asset Returns. *The Journal of Business*, 54 (4), 579-596.
- Harris, L. (1986). A Transactional Data Study of Weekly and Intradaily Patterns in Stock Returns. *Journal of Financial Economics*, 16, 99-117.
- Huang, Y. S. (1997). The size anomaly on the Taiwan Stock Exchange. *Applied Economics Letters*, 4 (1), 7-12
- Horowitz, J. L., Loughran, T., dan Savin, N, E. 2000. Three analyses of the firm size premium. *Journal of Empirical Finance*, 7, 143-153.
- Investing. (2018). Jakarta Stock Exchange Composite Index (JKSE). Tersedia di <https://www.investing.com/indices/idx-composite-historical-data> diakses pada 15 Agustus 2018
- Joy, O. dan Jones, C. (1979). Earning Reports and Market Efficiencies: An Analysis of Contrary Evidence. *Journal of Financial Research*, Spring.
- Keim, D. B. (1983). Size-Related Anomalies and Stock Return Seasonality: Further Empirical Evidence. *Journal of Financial Economics*, 12, 13-32.
- Keim, D.B. (1986). Dividend Yields and the January Effect. *The Journal of Portfolio Management*, 12.2: 54-60.
- Koh, A., Ang, S., Brigham, E.F., dan Ehrhardt, M.C. (2014). *Financial Management: Theory and Practice*, an asia edition. Cengage Learning Asia Pte Ltd, Singapore.



- Lam, H.Y.T dan Spyrou, S.I. (2003). Fundamental variables and the cross-section of expected stock returns: the case of Hong Kong. *Applied Economics Letters*, 10, 307-310
- Reinganum, M. R. (1981). Misspecification of Capital Asset Pricing: Empirical Anomalies Based on Earnings' Yields and Market Values. *Journal of Financial Economics*, 9, 19-48.
- Rogalski, R. J. dan Tinic, M. S. (1986). The January Size Effect: Anomaly or Risk Measurement?. *Financial Analyst Journal*, 42 (6), 63-70
- Roll, R. (1983). Was ist das? The turn-of-the-year effect and the return premia of small firms. *The Journal of Portfolio Management*, winter.
- Tirto. (2016). Perusahaan dengan Jumlah Karyawan Terbanyak. Tersedia di <https://tirto.id/perusahaan-dengan-jumlah-karyawan-terbanyak-cjD1> diakses pada 15 Agustus 2018
- Thaler, R. (1985). Mental Accounting and Consumer Choice. *Marketing Science*, 4 (3): 199-214.
- Thaler, R. (1999). Mental Accounting Matters. *Journal of Behavioral Decision Making*, 12: 183-206.