

DAFTAR PUSTAKA

- Asri, M., "U.S. Multinational's Stock Price Reaction to Host Country's Government Change : The Case of Prime Minister Takeshita's Resignation," *KELOLA Gajah Mada University Business Review*, Vol 5, No 11, MMUGM, Yogyakarta, h 126-137, 1996.
- Cavusoglu, H., Mirshra, B., dan Raghunathan, S., "The Effect of internet Security Breach Announcement on Market Value : Capital Market Reaction for Branched Firms and Internet Security Developers," *International Journal of Electronic Commerce*, 2004.
- Fama, E.F., " Efficient Capital Market : A Review of Theory and Empirical Work," *Journal of Finance*, h. 383-417, 1970.
- Fama, E.F., " Efficient Capital Market II," *Journal of Finance*, December, 1991.
- Fama, E.F., Fisher, L., Jensen, M.C., dan Roll, R., "The Adjustment of Stock Prices To New Information," *International Economic Review*, February, 1969.
- Guttman, R., "Changing of The Guard at The Fed", *Challenge*, Vol 30, Issue 5, P4, 6P, 1987.
- Hanafi, M., "Informasi Laporan Keuangan : Studi Kasus Pada Emiten BEJ," *KELOLA Gajah Mada University Business Review*, Vol 6, No 11, MMUGM, Yogyakarta, h 74-87, 1997.
- Hidajat, T., "*Reaksi Harga dan Aktivitas Volume Perdagangan Saham Terhadap Peristiwa Pemilihan Umum 1999 (Event Study Pada Bursa Efek Jakarta)*", Tesis tidak dipublikasikan, Magister Manajemen Universitas Gadjah Mada, Yogyakarta, 1999.
- Husnan, S., Hanafi, M., Wibowo, A., "Dampak Pengumuman Laporan Keuangan Terhadap Kegiatan Perdagangan Saham Dan Variabilitas Tingkat Keuntungan," *KELOLA Gajah Mada University Business Review*, Vol 5, No 11, MMUGM, Yogyakarta, h 110-125, 1996.
- <http://www.antara.co.id/arc/2008/1/29/kpk-enggan-beberkan-alasan-penetapan-tersangka-tiga-pejabat-bi/>, 1-2-2008.
- <http://www.antara.co.id/arc/2008/1/29/kpk-enggan-beberkan-alasan-penetapan-tersangka-tiga-pejabat-bi/>, 1-2-2008.
- <http://afatih.wordpress.com/2005/05/02/apa-itu-kredibilitas/>, 18-8-2008.
- <http://www.kpk.go.id/modules/news/article.php?storyid=2474>, 1-2-2008.

- Jogiyanto, 2007, *Teori Porto Folio dan Analisis Investasi*, Cetakan Pertama, BPFE, Yogyakarta.
- Karla, R., Handerson Jr, G.V., dan Raines, G.A., "Effect of the Chernobly Nuclear Accident on Utility Share Prices," *Quarterly Journal of Business and Economics*, 1993.
- Kreitner, R. and Kinicki, A., "*Organizational Behavior*", Seventh Edition, McGraw-Hill Companies Inc, 2007.
- Kritzman, M.P., "What Practitioners Need To Know : ...About Event Studies," *Financial Analysts Journal*, 2004.
- MacKinlay, A.C., "Event Studies in Economics and Finace," *Journal of Economic Literature*, March, 1997.
- Morse, Dale, "price and trading volume reaction surrounding earnings announcement : a closer examination," *Journal of Accounting Research*, 1981.
- Peterson, P.P., "Event Studies : A Review of Issues and Methodology," *Quarterly Journal of Business and Economics*, 1989.
- Suryawijaya, M.A. dan Setiawan, F.A., "Reaksi Pasar Modal Indonesia Terhadap Peristiwa Politik Dalam Negeri : Event Study Pada Peristiwa 27 Juli 1996," *KELOLA Gajah Mada University Business Review*, Vol 7, No 11, MMUGM, Yogyakarta, h 137-153, 1998.
- Skansi, D., Relation of Managerial Efficiency and Leadership Styles Empirical Study In Hrvatska Elektroprivreda, *Management*, 2000.
- Tandelilin, E., 2001, *Analisis Investasi dan Manajemen Portofolio*, Cetakan Pertama, BPFE, Yogyakarta.
- Wang, H., Law, K. S., Hackett, R. D., Wang, D., Chen, Z. X., "Leadermember exchange as a mediator of the relationship between transformational leadership and followers' performance and organizational citizenship behavior," *Academy of Management Journal*, h 420-432, 2005.
- Widagdo, B. and Asri, R., "Responsi Pasar Modal Indonesia Atas Pelaksanaan Divestasi PT. Indosat TBK", *Journal of Ecanomics Studies Media Ekonomi*", Vol 13 No 20, Fakultas Ekonomi, Des 2003.