DAFTAR PUSTAKA

Basu, Sanjoy., 1977, *Investment Performance of Common Stocks in Relation to their Price-Earnings Ratios*, Journal of Finance, 663-682.

Basu, Sanjoy., 1983, *The Relationship between Earnings Yield, Market Value and Return for NYSE Common Stocks: Further Evidence*, Journal of Financial Economics 12: 129-156.

Daniel, K., and Titman, S., 1997, *Evidence on the Characteristics of Cross Sectional Variation in Stock Returns*, The Journal of Finance_52(1): 1-33.

De Bondt, Werner F. M., and Thaler, Richard., 1985, *Does the Stock Market Overreact?*, *The Journal of Finance*, Vol. 40, No. 3, Papers and Proceedings of the Forty-Third Annual Meeting American Finance Association, Dallas, Texas, December 28-30, 1984.

Fairfield, Patricia M., 1994, *P/E, P/B, and present value of future dividends*, Financial Analysts Journal 50 (4), pp.23-31.

Fama, E. F., and French, K.R., 1992, *The Cross Section of Expected Stock Returns*, Journal of Finance 47, 427-465.

Fama, E. F., and French, K.R., 1996, *Multifactor Explanations of Asset Pricing Anomalies*, Journal of Finance 51(1), 55-84.

Gonenc, H., and Karan, M.B., 2001, *Do Value Stocks Earn Higher Returns than Growth Stocks in an Emerging Market*, Middle East Technical University, International Economy Congress, Ankara, Turkey, September.

Handriyanto, Soni., 2003, *Kinerja Portfolio Value Stock dan Growth Stock Pada Bursa Efek Jakarta Dalam Berbagai Kondisi Ekonomi*, Magister Manajemen FEUI.

Keown, A.J., Pinkerton. J.M., and Chen. S.N., 1987, *Portfolio Selection Based Upon P/E Ratios: Diversification, Risk Decomposition and Implications*, Journal of Business Finance & Accounting.

Lakonishok, Josef., Shleifer, Andrei., and Vishny, Robert W., 1994, *Contrarian Investment, Extrapolation, and Risk*, The Journal of Finance, Vol. 49, No. 5. (Dec), pp. 1541-1578.

Reinganum, M., 1981, *A Misspecification of Capital Asset Pricing: Empirical Anomalies Based on Earnings Yields and Market Values*, Journal of Financial Economics 9, 19-46.

Reilly, Frank K., and Brown, Keith C., 2000, *Investment Analysis and Portfolio Management*, The Drayden Press, Six Edition.

Roll, Richard., 1995, *An Empirical Survey of Indonesia Equities: 1985-1992*, Pacific-Basin Finance Journal, 3, 159-192.

Rosenberg, B., Reid, K., Lanstein, R., 1985, *Persuasive Evidence of Market Inefficiency*, Journal of Portfolio Management.

Rozeff, Michael S., 1984, *Dividend Yields Are Equity Risk Premiums*, Journal of Portfolio Management, pp. 68-75.

Sharpe, E.F., Alexander, E.J., and Bailey, J.F., 1995, *Investment*, Prentice Hall, Fifth Edition.

Suwandi, Sofawati., 2000, *Perbandingan Penggunaan Price to Earning Ratio dengan Price to Book Value Ratio Sebagai Dasar Acuan Pengambilan Keputusan Investasi di Bursa Efek Jakarta*, Magister Manajemen FEUI.

Utama, Siddharta., dan Dewiyani, L., 1999, *An empirical examination of the cross-section expected return: Indonesia evidence*, Asia Pacific Journal of Finance, Volume 2 Issue 2: 183-190.

Utama, Siddharta., dan Santosa, Anton Yulianto Budi., 1998, *Kaitan antara Rasio Price/Book Value dan Imbal Hasil Saham pada Bursa Efek Jakarta*, Jurnal Riset Akuntansi Indonesia Vol.1, No.1 (Januari 1998), Halaman.127-140.