

## Daftar Pustaka

- Ahmad, Kamaruddin, "Dasar – dasar Manajemen Investasi dan Portofolio", Edisi Kedua, Jakarta, 2004
- Bodie, Kane dan Marcus, " *Investments*", Vol.6, No.1, Mc Graw Hill, 2005.
- Brailsford, J Timothy dan Josev, Thomas, *The impact of the return interval on the estimation of systematic risk*, Pasific Basin Finance Journal 5 (1997) 357-376.
- Fowler, D.J., Rorke, C.H., Jog, V.M., 1989. *A Bias – correcting procedure for beta estimation in the presence of thin trading*. Journal of Finance Research 12, 23-32.
- Frankfurter, G., Leung, W., Brockman, P., 1994. *Compounding period length and the market model*, Journal of Economics and Business 46, 179-193
- Handa P., Kothari, S.P., Wasley C., 1989, *The relation between the return interval and beta; implications for the size effect*, Journal of Finance Economics 23, 79-100.
- Hawawini, G., 1983, *Why beta shifts as the return interval changes*, Financial Analysis Journal 39, 73-74.
- H.M Jogiyanto, " *Teori Portofolio dan Analisis Investasi*", Edisi 2, BPFE Yogyakarta, September 2000.
- Husnan, Suad, " *Dasar-dasar Portofolio dan Analisis Sekuritas*" Edisi ketiga, Yogyakarta, 2003.
- Jones, P Charles, " *Investments-Analysis and Management*", Ninth Edition, Wiley, 2004
- Lam, James, " *Enterprises Risk Management*", John Wiley and Sons, New Jersey, 2007
- M. Levich, Richard, " *The Importance of Emerging Capital Markets*, Stern School Of Business New York University, March 2001.
- Uyanto, Stanisluas S, " *Pedoman Analisis Data dengan SPSS*", Graha Ilmu, Edisi Kedua, 2006.

Philip R.Daves, Michael C. Ehrhardt and Robert A. Kunkel, "Estimating Systematic Risk: The Choice of Return Interval and Estimation Period", Journal of Financial and Strategic Decisions, Vol.13 No.1, Spring 2000.

Tuch Schooling Of Business at Darmouth, "Understanding Risk and Return, The CAPM, and Fama-Frenc Three-Factor Model", <http://papers.ssrn.com/sol3/papers.cfm?id=481881>, 2007.