

BIBLIOGRAPHY

- Asri, M. and Setiawan F.A. (1998), Reaksi Pasar Modal Indonesia Terhadap Peristiwa Politik Dalam Negeri (Event Study pada Peristiwa 27 Juli 1996), *Kelola: 1998, No.18/VII/1998, pages 137-153*
- Bodie, Z., Kane A., and Marcus A.J. (2002), *Investment*, International Edition, McGraw Hill
- Brown, S.J. and Warner J.B. (1980), Using Daily Stock Returns: The Case of Event Study, *Journal of Financial Economics: 1980, Volume 14, pages 3-31*
- Cooper, D.R. and Pamela S.S. (2008), *Business Research Methods*, 10th Edition, McGraw-Hill Companies Inc., New York.
- Damodaran, A. (1996), *Investment Valuation : Tools And Techniques For Determining The Value Of Any Asset*, John Wiley & sons, inc., New York
- Fama, E.F. (1991), *Efficient Capital Market: II*, *Journal of Finance*, December, Vol XLVI No. 5, page 1575-1617
- Fianto, A.Y.A. (2008), Analisis Reaksi Perdagangan Saham di Bursa Efek Indonesia terhadap Peristiwa Pengumuman Kenaikan Harga Bahan Bakar Minyak per 23 Mei 2008, *Thesis of Magister Management Universitas Gadjah Mada*, Yogyakarta.
- Foster, G. (1986), *Financial Statement Analysis*, 2nd ed., Prentice-Hall, New Jersey
- Gogigeni, S. (2007), *The Stock Market Reaction to the Oil Price Changes*, Center of Financial Studies, University of Oklahoma
- Hartono, J. (2000), *Teori Portofolio dan Analisis Investasi*, 2nd ed., BPFE, Yogyakarta
- Husnan, S. (2005), *Dasar-Dasar Teori Portofolio dan Analisis Sekuritas*, Edisi Keempat, UPP AMP YKPN, Yogyakarta

Jones, C.P. (2007), *Investment, Analysis and Management*, 10th ed., John Wiley and sons, New York.

Kariyasa, K. (2006), Dampak Kenaikan Harga BBM Terhadap Kinerja Pertanian dan Implikasinya Terhadap Penyesuaian HPP Gabah, *analisis kebijakan pertanian vol.04, no 01 tahun 2006*, badan litbang pertanian, departemen pertanian

Kencana, A. F. T (2006), Dampak Kebijakan Kenaikan Harga Bahan Bakar Minyak terhadap Perdagangan Saham di Bursa Efek Jakarta, *Thesis of Brawijaya University*, Malang

KOMPAS (2008), *SBY Tersandera Janji Tak Naikkan Harga BBM*

KOMPAS (2008), *Presiden Putuskan BBM Naik 28.7 Persen*

Kritzman, M. P. (1994), What Practitioners Need to Know about Event Studies, *Financial analyst Journal*, November-December, page 17-20

McWilliams, A. and Siegel D. (1997), Event Studies in Management Research: Theoretical and Empirical Issues, *Academy of Management Journal*, Volume 40, No. 3, pages 626-657

Rahmawati, J.L. (2001), Reaksi Return Saham Terhadap Peristiwa Memorandum II Tahun 2001 di Bursa Efek Jakarta, *Thesis of Magister Management Universitas Gadjah Mada*, Yogyakarta.

Research and Product Development Division (2009), *IDX Statistic 2008*, Indonesian Stock Exchange, Jakarta

Research and Product Development Division (2008), *IDX Monthly Statistics: October 2008*, Indonesian Stock Exchange, Jakarta

Saleh, S. (2001), *Statistik Induktif*, UPP AMP YKPN, Yogyakarta

Samsul, M. (2006), *Pasar Modal dan Manajemen Portofolio*, Penerbit Erlangga, Jakarta



Santoso, S. (2009), *Panduan Lengkap menguasai Statistik dengan SPSS 17*, PT. Elex Media Komputindo, Jakarta

Schweitzer, R. (1989), *How Do Stock Returns React to Special Events*, Business Review, pages 17-29

Tamryani, Shulma M.(2003), *Stock Price Reaction to Catastrophic Events: The Case of Flood in Jakarta*, *Not Published Thesis, Magister Management Universitas Gadjah Mada*, Yogyakarta

Yuliansyah, D. (2003), *The Impact Of Bali Bombing Incident To Securities Prices In Jakarta Stock Exchange*, *Thesis of Magister Management Universitas Gadjah Mada*, Yogyakarta.