

DAFTAR PUSTAKA

- Baron, R.M. and David A. Kenny (1986), 'The Moderator-Mediator Variable Distinction in Social Psychological Research: Conceptual, Strategic, and Statistical Considerations', *Journal of Personality and Social Psychology* Vol. 51 No. 6 pp. 1173-1182.
- Cooper, D.R. and Pamela S. Schindler (2008), *Business Research Methods*, Tenth Edition, McGraw-Hill.
- Dahlan, R. (2007), *Analisis Pengaruh Faktor Fundamental terhadap Yield Obligasi Negara*, Universitas Gadjah Mada, Yogyakarta.
- Fabozzi, F.J. (2004), *Bond Markets, Analysis and Strategies*, Fifth Edition, Prentice Hall, New York.
- Fabozzi, F.J., dan Franco M. (1995), *Capital Markets: Institutions and Instruments*, Third Edition, Prentice Hall.
- Hanafi, Mamduh (2006), *Manajemen Resiko*, UPP STIM YKPN, Yogyakarta.
- Harris, Richard D.F. (2004), 'The Rational Expectations Hypothesis and The Cross-section of Bond Yields', *Applied Financial Economics* 12 pp. 105-112.
- Hopewell, Michael H. and George G. Kaufman (1973), 'Bond Price Volatility and Term to Maturity: A Generalized Respecification', *The American Economic Review* Vol. 63 No. 4 pp. 749-753.
- Husnan, Suad (1998), *Dasar-dasar Teori Portfolio dan Analisis Sekuritas*, Edisi Ketiga, UPP AMP YKPN, Yogyakarta.
- Jones, C.P. (2007), *Investment Analysis and Management*, Tenth Edition, John Wiley and Sons. Inc., North Carolina.

Kurniawati, N. (2004), *Pengaruh Perubahan Suku Bunga Pasar Terhadap Perubahan Harga Obligasi di Indonesia*, Universitas Gadjah Mada, Yogyakarta.

Mendenhall, W., James E. Reinmurt and Robert J. Beaver (1993), *Statistic for Management and Economics*, Duxbury Press, California.

Nugroho, Bhuono Agung (2005), *Strategi Jitu Memilih Metode Statistik Penelitian dengan SPSS*, Andi Offset, Yogyakarta.

Sarkar, S. and Mohamed Ariff (2002), 'The Effect of Interest Rate Volatility on Treasury Yields', *Applied Financial Economics* 12 pp. 667-672.

Sumodiningrat, Gunawan (2002), *Ekonometrika: Pengantar*, Edisi 2003/2004, BPFE Fakultas Ekonomi UGM, Yogyakarta.

Vetzal, K.R. (1997), 'Stochastic Volatility, Movement in Short Term Interest Rates, and Bond Option Values', *Journal of Banking and Finance* 21 pp. 169-196.

www.investopedia.com/calculator

Yuliawan, A. (2007), *Analisis Faktor-Faktor yang Mempengaruhi Underpricing pada Initial Public Offering di Bursa Efek Jakarta*, Universitas Gadjah Mada, Yogyakarta.