



DAFTAR PUSTAKA

A. Teks Book dan Jurnal

- Abdalla, I. S. A., Murinde, V., 1997, *Exchange Rate And Stock Price Interactions In Emerging Financial Markets : Evidence On India, Korea, Pakistan And Philippines*, Applied Financial Economics, Volume 7.
- Ajayi, R.A., Mougoue, M., 1996, *On The Dynamic Relation Between Stock Prices and Exchange Rates*, Journal of Financial Research, Volume 19.
- Bahmani-Oskooee, M., Sohrabian, A., 1992, *Stock Prices And The Effective Exchange Rate Of The Dollar*. Applied Economics. Volume 24.
- Brigham, Houston, 2006, *Dasar-dasar Manajemen Keuangan*, Edisi 10, Salemba Empat.
- Blanchard, O., 1997, *Macroeconomics*. Prentice-Hall International.Inc. London.
- Boediono, 1998, *Ekonomi Moneter*, Edisi 3 Cetakan Kesepuluh, BPFE-Yogyakarta. Yogyakarta.
- Dimitrova, D., 2005, *The Relationship Between Echange Rates And Stock Prices : Studied in a Multivariate Model*, Issues In Political Economy, Volume 14 August 2005.
- Enders, W., 2004, *Applied Econometric Time Series*, John Wiley & Sons. Inc., Second Edition, United States of America.
- Gan, C., Lee, M., Yong, H.H.A., Zhang, J., 2006, *Macroeconomic Variables and Stock Market Interactions: New Zealand Evidence*. Investment Management and Financial Innovations. Volume 3, Issue 4.
- Grauwe, P.D., 2009. *Stock Prices and Monetary Policy*, Leuven University Working Papers, February 2009.
- Gujarati, 2004, *Econometrics*, The McGraw-Hill Companies, Fourth Edition.
- Hanafi, 2003, *Manajemen Keuangan Internasional*, BPFE-Yogyakarta, Yogyakarta
- Husnan. 2005, *Dasar-dasar Teori Portofolio dan Analisis Sekuritas*, Edisi 4, UPP AMP YKPN, Yogyakarta.
- Hoguet, G.R., 2008, *Inflation and Stock Prices*. State Street Global Advisors.
- Horobet, A, Ilie, L., 2007, *On The Dynamic Link Between Stock Prices and Exchange Rates : Evidence From Romania*, Munich Personal Repec Archive (MPRA) Paper No. 6429, Posted 22 December 2007/10:41.
- Krugman, P.R, Obstfeld, M., 1991, *International Economics : Theory and Policy*, Happercollins Publisher, Second Edition, Diterjemahkan Oleh Haris dan Basri, F Tahun 1999. PT. Raja Grafindo Persada. Jakarta.
- Kontonikas, A., Montagnoli, A., Spagnolo, N., 2006, *Stock Return and Inflation : The Impact Of Inflation Targeting*. Glasgow University Working Papers, London, August 24, 2006.



- Lean, H., Halim, M., Wong, W.K., 2003, *Bivariate Causality between Exchange Rates and Stock Prices on Major Asian Countries*, Singapore National University Working Papers, November 2003.
- Madjid, M.S.A., Azis, M.N., Harmen, H., 2007, *Does Stock Prices Cointegrate With Money Demand Function In The Indonesia Economy ? Evidence From the Post - 1997 Asian Financial Crisis*, Thammasat Economic Journal, Volume 25, No.3, September 2007.
- Mankiw, G.N., 2003, *Teori Makroekonomi*, Jakarta, Erlangga, Edisi 5, alih bahasa oleh Nurmawan Iman.
- Kuttner, K.N., Posen, A.S., 2000, *Inflation, Monetary Transparency, and G3 Exchange Rate Volatility*, Prepared for the 22nd SUERF Colloquium, Commission III, April 28, 2000, Vienna, Austria, Institute for International Economics.
- Mishkin, F., 2001, *The Transmission Mechanism and the Role of Asset Prices in Monetary Policy*, NBER Working Paper No. 8617.
- Muhammad, N., Rasheed, A., 2003, *Stock Prices And Exchange Rates: Are They Related? Evidence from South Asian Countries*, Paper presented at the 18th Annual General Meeting and Conference of the Pakistan Society of Development Economists, January 2003.
- Nuryati, Y., Siregar, H., Ratnawati, A., 2006, *Dampak Kebijakan Inflation Targeting Terhadap Beberapa Variabel Makroekonomi di Indonesia*, Buletin Ekonomi Moneter dan Perbankan, Juni 2008, ISSN : 1410 - 8046, Jakarta.
- Phylaktis, K., Ravazzolo, F., 2000, *Stock Prices and Exchange Rate Dynamics*, Paper presented at the EFMA 2000 Meeting in Athens, May 2000.
- Pohan, A., 2008, *Potret Kebijakan Moneter Indonesia : Seberapa Jauh Kebijakan Moneter Mewarnai Perekonomian Indonesia*, PT. RajaGrafindo Persada, Jakarta.
- Pohan, A., 2008, *Kerangka Kebijakan Moneter dan Implementasinya di Indonesia*. PT. RajaGrafindo Persada, Jakarta.
- Ryan, C., Thompson, C., 2000, *Inflation Targeting and Exchange Rate Fluctuations in Australia*, Research Discussion Paper at Reserve Bank of Australia. September 2000, Australia.
- Shew, J.A., 2008, *Causality Relationship between Foreign Exchange Rates and Stock Market Close: Evidence in Singapore*, Bryant Economic Research Paper Volume 1. No. 11.
- Stavarek., 2004, *Linkages Between Stock Rices and Exchange Rate In The Eu and The Uniterd States*, Prepared to Support of The Grant Agency Of The Czech Republic Project No. GACR 402/02/1408 Comparison Of Financial Markets Development in The Czhech Republic And In The European Union.



- Sharpe., 2000, *Reexamining Stock Valuation and Inflation: The Implications of Analysts' Earnings Forecasts*, Division of Research and Statistics Federal Reserve Board, Washington, D.C.
- Solnik, B., 1987, *Using Financial Prices to Test Exchange Rate Models: A Note*. *Journal of Finance*, Volume 42, 1987.
- Soenen, L.A., Hennigar, E.S., 1988, *An Analysis of Exchange Rates and Stock Prices: The U.S. Experience Between 1980 and 1986*. Akron Business and Economic Review, Volume 19.
- Thomas. R.L., 1997, *Modern Econometrics : An Introduction*, Addison Wesley Longman Limited. England.
- Untoro, P.R.W., 2008, *Mengkaji Perubahan Nilai Tukar Rupiah dan Pasar Saham*. Buletin Ekonomi Moneter dan Perbankan, Volume 10 No. 4 April 2008. ISSN: 1410 – 8046. Jakarta.
- Wahyudi, S., 2005, *Nilai Kurs Mata Uang Dan Kinerja Saham*, Suara Merdeka. Senin 04 Juli 2005.
- Wei, C., 2005, *Infation and Stock Prices: A Rationality Story*, Department of Economics, George Washington University Working Papers, September 19, 2005.
- Yucel, T., Kurt, G., 2000, *Foreign Exchange Rate Sensitivity And Stock Price : Estimating Economic Exposure of Turkish Companies*, Dokuz Eylul University Working Papers, 2000. .

B. Dokumen Pemerintah

Undang-Undang Nomor 23 Tahun 1999 Tentang Bank Indonesia

Undang-Undang Nomor 3 Tahun 2004 Tentang Amandemen UU No.3/1999

http://www.bi.go.id/kebijakan_moneter