

DAFTAR PUSTAKA

- Agoeng, Mahastuti, 2002, "*Pengaruh Beta, Size, ME/BE, PER terhadap Expected Return Saham di BEJ*", Program Magister Manajemen, Universitas Gadjah Mada, Jogjakarta, 2002, Thesis tidak dipublikasikan
- Asma, Rusdayanti. 2005, "Cross Section Return Saham dan Kebijakan Moneter" , Program Magister Manajemen, Universitas Gadjah Mada, Jogjakarta, 2005, Thesis tidak dipublikasikan
- Ajili, Souad, Kursat Aydogan, 2002, " The Capital Asset Pricing Model and The Three Factor Model Of Fama and French Revisited in The Case of France", (www.dauphine.fr).
- Andor, György, Mihály Ormos, Balázs Szabo, 1999, "Empirical test of Capital Asset Pricing Model (CAPM) in The Hungarian Capita Market", Periodica Polytechnica Ser. Soc. Man. Sci.
- Akdeniz Levent, Aslihan Altay-Salih, Kursat Aydogan, June 2000, *Cross Section of Expected Stock Return in ISE*, Journal of Finance.
- Banz, Rolf W., 1981, "The Relationship between Return and Market Value of Common Stock", Journal of Financial Economics.
- Bartholdy, J., and Paula Peare, 2003, "Estimation of Expected Return : CAPM vs Fama and French" , (www.ssrn.com).
- Basu, S., 1983, "The Ralationship Between Earnings Yields, Market Value, and Return for NYSE Common Stocks: Further Evidence, journal Of Financial Economics.
- Bhandari, L.C., 1988, "Debt/Equity Ratio and Expected Common Stock Returns: Empirical Evidence, Journal of Finance.
- Bhavna Bahl, September 2006, "Testing the Fama and French Three-Factor Model and Its Variants for the Indian Stock Return.
- Black, F., 1972, "Capital Market Equilibrium With Restricted Borrowing, Journal of Business.
- Brigham and Daves, 2004, *Intermediate Financial Management 8 th Edition*, Thompson, South-Western.
- Chan, K.C.Y. Hamao, J. Lakonishok, 1991, "Fundamentals and Stock Returns in Japan", Journal of Finance.

- Chiao Chaosin and C. James Hung, 2004, *Working Paper Series*, Overreaction in the Japanese Stock Market.
- Connor Gregory and Sanjay Sehgal, May 2001, Test of the Fama and French Model in India, *Journal of Finance*.
- Corrado, Charles J., and Bradford D. Jordan, 2000, *Fundamentals of Investment, Valuation and Management*, Mc.Graw Hill.
- Cooper and Schindler, 2006, *Business Research Methods 9 th Edition*, McGraw Hill International.
- Daniel, K. and S. Titman, 1997, "Evidence on the Characteristics of Cross Sectional Variation in Stock Returns", *Journal of Finance*, 52, 1-33.
- Davis, James L., Eugene Fama, and Kenneth French, February 1999, "Characteristics, Covariances, and Average Returns: 1929-1997, *Working Paper*.
- Diana Riyana H, 2002, "Penguujian beta, book to market, equity, size, per terhadap return pada sektor consumer goods – BEJ", MM-FEUI
- Fama, E.F., and Mac Beth, J., 1973, "Risk, Return, and Equilibrium; Empirical Test", *Journal of Political Economy*.
- Fama, Eugene F. and Kenneth R French, June 1992, *The Cross Section of Expected Stock Return*, *Journal of Finance*.
- _____, March 1995 "Size and Book-to-Market Factors in Earnings and Returns", *The Journal of Finance*.
- _____, December 1996 "The CAPM is Wanted, Dead or Alive", *The Journal of Finance*.
- _____, 2004 "The Capital Asset Pricing Model: Theory and Evidence", *Working Paper*.
- Gatchev, Vladimir A., October 1999, "Beta, Firm Size, Book to Market and Security Returns An Exercise based on Fama and French", *Journal of Finance*.
- Gitman, Lawrence J., 2006, *Principles of Managerial Finance 11th edition*, USA: Pearson International Edition.
- Gujarati, Damodaran, 1995, *Basic Econometric, 3 th edition*, Mc Graw-Hill.

- Hadinugroho, Bambang, 2002, *Pengaruh Beta, Size dan Book to Market Equity dan Earning Yield Terhadap Return Saham*, Thesis tidak dipublikasikan.
- Hodoshima, J., Garza-Gomez X., Kimura, M, 2000, "Cross-sectional Analysis of Return and Beta in Japan", *Journal of Economic and Business*.
- Jensen, G.R., Mercer, J.M., 2002, "Monetary Policy and The Cross Section of Expected Returns", *The Journal of Financial Research*.
- Jones, C.P., 2001, *Investments; Analysis and Management 8 th Edition*, John Wiley & Sons, Inc.
- Keim, D.B, 1983, 'Size related anomalies and stock return seasonality', *Journal of Financial Economics*, vol. 12, pp. 13–32.
- Lintner, J., 1965, "The Valuation of Risk Assets and The Selection of Risky Investments in Stock Portfolios and Capital Budgets, *Review of Economics and Statistics* 47, 13-37.
- L'Her, Jean-François, Tarek Masmoudi, Jean-Marc Suret, March 2003 "Evidence to Support The Four-Factor Pricing Model from The Canadian Stock Market", (www.fsa.ulaval.ca).
- Mine Aksu , Turkan Onder, 2000, "The Size and Book-To-Market Effects and Their Role As Risk Proxies In The Istanbul Stock Exchange".
- Naughton, T.& Veeraraghavan, M., 2005, "A Multifactor Model Explanation of The Anomalies in The Cross-Section of Expected Stocks Return: Evidence from Indonesia, Singapore, and Taiwan". *Journal of Finance India*.
- Patrick, J. Kelly, 2003, "Real and Inflationary Macroeconomic Risk in the Fama and French Size and Book-to-Market Portfolios".
- Rosenberg, B., K. Reid and R. Lanstein, 1985, "Persuasive Evidence of Market Inefficiency, *Journal of Portfolio Management*.
- Sharpe, William F., 1964, "Capital Asset Prices: A Theory of Market Equilibrium under Conditions of Risk, *Journal of Finance*.
- Tontian, Farul, 2003, "*Analisis Pengaruh Beta, Size, dan Rasio Book to Market Terhadap Return Saham*", Program Magister Manajemen, Universitas Gadjah Mada, Jogjakarta, 2003, Thesis tidak dipublikasikan.

Tandelilin, Eduardus, "Analisis Investasi dan Manajemen Portofolio", Edisi Pertama, Cetakan Kedua, BPFE, Yogyakarta, 2007.

Husnan, Suad, "*Dasar-Dasar Teori Portofolio dan Analisis Sekuritas*", Edisi keempat, UPP AMP YKPN, Yogyakarta, 2005.

Van Horn, J., Wachowics, J.M.Jr., 1992, *Fundamental of Financial Management 8 th Edition*, Prentice Hall International Edition.