



DAFTAR PUSTAKA

- Ackert, Lucy F., and Richard Deaves. *Behavioral Finance Psychology, Decision-Making, and Markets*. South-Western: Cengage Learning, 2010.
- Adiatma, Rifan Satria. "Analisis Days of the Week Effect Pada Return Dan Volatilitas Saham (Studi Pada Indeks Harga Saham Gabungan Periode Tahun 2000 Sampai Dengan 2014)." Skripsi. Universitas Gadjah Mada, 2016.
- Asri, Marwan. *Keuangan Keperilakuan*. Yogyakarta: BPFE, 2013.
- Bayara, Asli, dan Özgür Berk Kan. "Day of the Week Effects: Recent Evidence from Nineteen Stock Markets." *Central Bank Review* 2 (2002): 77-90.
- Berument, Hakan, dan Halil Kiymaz. "The Day of the Week Effect on Stock Market Volatility and Volume: International Evidence ", *Review of Financial Economics* Vol. 12 (2003): 363–80.
- Berument, Hakan, dan Halo Kiymaz. "The Day of the Week Effect on Stock Market Volatility." *Journal of Economics and Finance* Vol. 25, No. 2 (2001): 181-93.
- Cross, Frank. "The Behavior of Stock Prices on Fridays and Mondays ", *Financial Analyst Journal* (1973): 67-69.
- Dicle, Mehmet F., dan John D. Levendis. "The Day-of-the-Week Effect Revisited: International Evidence ", *Journal of Economics and Finance* 38 (2014): 407–37. <https://dx.doi.org/10.1007/s12197-011-9223-6>.
- Engle, RF. "Autoregressive Conditional Heteroscedasticity with Estimates of the Variance of United Kingdom Inflation." *Econometrica* Vol. 50 (1982): 987-1007.
- Eugenie, M.J.H. *Empirical Studies on Volatility in International Stock Markets*. New-York: Springer-Verlag New York Inc., 2003.
- Fama, Eugene F. "Efficient Capital Markets: A Review of Theory and Empirical Work." *THE JOURNAL OF FINANCE* Vol. 25, No. 2 (1970): 383-147. <https://dx.doi.org/10.2307/2325486>.
- Fama, Eugene F. "Eficient Capital Markets: Ii." *The Journal of Finance* Vol. 46, No. 5 (1991): 1575-617.
- Gregoriou, Greg N. *Stock Market Volatility. Chapman & Hall/Crc Finance Series*. London: CRC Press, 2009
- Gujarati, Damodar, dan Dawn Porter. *Basic Econometrics*. 5 ed.: McGraw-Hill Education, 2008.



- Jaffe, Jeffrey. "The Week-End Effect in Common Stock Returns: The International Evidence." *The Journal of Finance* Vol. XL (1985): 433-54.
- Klock, Shelby. "The January Effect: A Test of Market Efficiency." Theses, Dissertations & Honors Papers. Paper 133., Longwood University, 2014.
- Latif, Madiha, Shanza Arshad, Mariam Fatima, dan Samia Farooq. "Market Efficiency, Market Anomalies, Causes, Evidences, and Some Behavioral Aspects of Market Anomalies." *Research Journal of Finance and Accounting* 2 (2011).
- Ogee, Agnes, Mark Ellis, Bruno Scibilia, Cheryl Pammer, dan Cody Steele. "How to Interpret a Regression Model with Low R-Squared and Low P Values." Minitab LLC., 2014. Diakses pada 14 Mei, 2019.
- Reinganum, Marc R. "The Anomalous Stock Market Behavior of Small Firms in January: Empirical Tests for Tax-Loss Selling Effects." *Journal of Financial Economics* Volume 12, no. Issue 1 (1983): 89-104.
- Rogalski, Richard J. "New Findings Regarding Day-of-the-Week Returns over Trading and Non-Trading Periods: A Note ", *The Journal of Finance* 39 (1984): 1903-614.
- Schwert, G. W. "Why Does Stock Market Volatility Changes Overtime?", *Journal of Finance* Vol. 44, No. 5 (1989): 1115-53.
- Simbolon, Ika Pratiwi. "January Effect of Stock Return in Indonesia: The Unconditional Method and the Conditional Method." *International Business Management* 9, (6) (2015): 1221-25.
- Surya, Asri. "Day of the Week Effect Dan Volatilitas Studi Empiris Bursa Efek Indonesia Periode 1990-2014." Skripsi. Universitas Gadjah Mada, 2016.
- Surya, Asri. "Day of the Week Effect Dan Volatilitas Studiempiris Bursa Efek Indonesia Periode 1990-2014." Universitas Gadjah Mada, 2016.
- Tandelilin, Eduardus. *Pasar Modal Manajemen Portofolio & Investasi*. Yogyakarta: Kanisius, 2017.
- Wooldridge, Jeffrey M. *Introductory Econometrics : A Modern Approach*. 6th Edition ed. Mason, OH, United States: Cengage Learning, Inc, 2016.