

DAFTAR PUSTAKA

- Asri, Marwan. *Keuangan Keperilakuan*. Yogyakarta: BPFE, 2013.
- Bhootra, Ajay & Hur, Junghik. (2013). The timing of 52-week high price and momentum. *Journal of Banking & Finance*. 37. 3773-3782. 10.1016/j.jbankfin.2013.05.025.
- F. Fama, Eugene. (1970). Efficient Capital Markets: A Review of Theory and Empirical Work. *Journal of Finance*. 25. 383-417. 10.1111/j.1540-6261.1970.tb00518.x.
- Grinblatt, Mark & Han, Bing. (2004). Prospect Theory, Mental Accounting, and Momentum. *Journal of Financial Economics*. 78. 311-339. 10.1016/j.jfineco.2004.10.006.
- Hao, Ying & Chu, Hsiang-Hui & Ho, Keng-Yu & Ko, Kuan-Cheng. (2015). The 52-week high and momentum in the Taiwan stock market: Anchoring or recency biases?. *International Review of Economics & Finance*. 43. 10.1016/j.iref.2015.10.035.
- Huddart, Steven & Lang, Mark & Yetman, Michelle. (2009). Volume and Price Patterns Around a Stock's 52-Week Highs and Lows: Theory and Evidence. *Management Science*. 55. 16-31. 10.1287/mnsc.1080.0920.
- J. Geogre, Thomas & Hwang, Chuan-yang. (2004). The 52-Week High and Momentum Investing. *Journal of Finance*. 59. 2145-2176. 10.1111/j.1540-6261.2004.00695.x.
- Kishore, Runeet & W. Brandt, Michael & Santa-Clara, Pedro & Venkatachalam, Mohan. (2008). Earnings Announcements are Full of Surprises. Duke University Working Paper. 10.2139/ssrn.909563.
- Ma, Qingzhong & Whidbee, David & Wei Zhang, Athena. (2014). Recency Bias and Post-Earnings Announcement Drift. *SSRN Electronic Journal*. 10.2139/ssrn.2469308.
- R. Marshall, Ben & M. Cahan, Rachael. (2005). Is the 52-Week High Momentum Strategy Profitable Outside the US?. *Applied Financial Economics*. 15. 1259-1267. 10.1080/09603100500386008.
- Statman, Meir. (2008). What Is Behavioral Finance?. 10.1002/9780470404324.hof002009.
- Shefrin, Hersh & Statman, Meir. (1984). The Disposition to Sell Winners too Early and Ride Losers too Long. *Journal of Finance*. 40. 777-790.

Titman, Sheridan & Chui, Andy & JOHN WEI, K.C.. (2010). Momentum and Individualism Around the World. *Journal of Finance*. 65. 361-392. 10.2139/ssrn.685767.

Titman, Sheridan & Jegadeesh, Narasimhan. (1993). Returns to Buying Winners and Selling Losers: Implications for Stock Market Efficiency. *Journal of Finance*. 48. 65-91. 10.1111/j.1540-6261.1993.tb04702.x