



DAFTAR PUSTAKA

- Ball, R. dan Kothari, S.P. 1989. "Nonstationary Expected Return: Implications for Test of Market Efficiency and Serial Correlation in Return". *Journal of Financial Economics*. Vol. 25.
- Boubaker, S., Farag, H., dan Nguyen, D. K. 2015. "Short-term overreaction to specific events: Evidence from an emerging market". *Research in International Business and Finance*. 35, 153-165.
- Brown, K. C., dan Harlow, W. V. 1988. "Market overreaction: Magnitude and intensity". *Journal of Portfolio Management*. 14, 6-13.
- DeBondt, W. F. M., dan R.H. Thaler. 1985. "Does the Stock Market Overreact?". *Journal of Finance*. Vol. 40, 793-805.
- Chan, K.C. (1988). "On the Contrarian Investment Strategy". *Journal of Business*. Vol. 6. Hal. 147-163.
- Chang, R.P, Mcleavey, D.W ang Rhee, S.G. 1995. "Short-term Abnormal Return of The Contrarian Strategy In the Japanese stock Market". *Journal of Bussiness Finance and Accounting*. Vol 22. Hal 1035-1049.
- Chen, A., Chiou, S. L., dan Wu, C. 2004. "Efficient learning under price limits: Evidence from IPOs in Taiwan". *Economics Letters*. 85, 373-378.
- Chen, Y.-M. 1997. "Price limits and liquidity: A five-minute data analysis". *Journal of Financial Studies*. 4, 45-65.
- Clare, A. dan Thomas, S. (1995). "The Overreaction Hypothesis and The UK Stockmarket." *Journal of Business Finance and Accounting*. Vol. 22. Hal. 961-973.
- Fama, F.E. 1970. "Efficient Capital Market: A Review of Theory and Empirical Work". *Journal of Finance*. Vol.25. Hal 383-171.
- Fama, E. F. 1989. "Perspectives on October 1987, or, what did we learn from the crash?". In R. W. Kamphuis Jr., R. W. Kamphuis Jr., et al. (Eds.), *Black Monday and the future of financial markets*. New York, NY: Irwin.
- Farag, Hisman. 2015, "The influence of price limits on overreaction in emerging markets: Evidence from the Egyptian stock market". *The Quarterly Review of Economics and Finance*. Vol. 58, 190-199.
- George, T. J., dan Hwang, C. Y. 1995. "Transitory price changes and price-limit rules—Evidence from the Tokyo Stock-Exchange". *Journal of Financial and Quantitative Analysis*. 30, 313-327.
- Gibbons, M.R. dan Hess, P.J. 1981. "Day of the Week Effect and Asset Return". *Journal of Business*. Vol. 54. Hal. 579- 596.
- Huang, S.H.. 1998. "Stock Price Reaction to Daily Price Limit Moves: Evidence from the Taiwan Stock Exchange". *Journal of Business Finance and Accounting*. Vol. 25, 469-483.



- Jogiyanto, H.M. 1998. Teori Portofolio dan Analisis Investasi. BPF. Yogyakarta
- Jones, C.P. 1998. "Investment: analysis and management". Sixth edition. John w Wiley & Son.
- Khatua, S., dan Pradhan, H. K. 2014. "Examining Overreaction in Indian Stock Market for Quarterly News". *Emerging Markets Journal*. 4(1), 1.
- Kim, K. A., dan Rhee, S. G. 1997. "Price limits performance: Evidence from the TokyoStock Exchange". *Journal of Finance*. 52, 885–891.
- Kodres, L. E., dan D. O'Brien. 1994. "The Existence of Pareto-Superior Price Limits". *The American Economic Review*. Vol. 84, 919-932.
- Kim, K.A., dan P. Limpaphayom. 2000. "Characteristics of Stocks that Frequently Hit Price Limits: Empirical Evidence from Taiwan and Thailand". *Journal of Financial Markets*. Vol. 3, 315-332.
- Larson, S. J., dan Madura, J. 2003. "What Drives Stock Price Behavior Following Extreme One-Day Returns". *Journal of Financial Research*. 26(1), 113-127.
- Lee, C. M. C., Ready, M. J., dan Seguin, P. J. 1994. "Volume, volatility, and New YorkStock Exchange trading halts". *Journal of Finance*. 49, 183–214.
- Lehmann, B. N. (1989). "Commentary: Volatility, price resolution, and the effective-ness of price limits". *Journal of Financial Services Research*. 3, 205–209
- Octavio, Danes Quirira dan Lantara, I Wayan Nuka. 2014. *Market Overreaction, Size Effect atau Liquidity Effect* Studi pada Bursa Efek Indonesia. Jurnal Manajemen Strategi Bisnis dan Kewirausahaan Vol.8 No.1. Fakultas Ekonomika dan Bisnis Universitas Gadjah Mada, Yogyakarta-Indonesia
- Phylaktis, K., Kavussanos, M., dan Manalis, G. 1999. "Price limits and stock market volatility in the Athens Stock Exchange". *European Financial Management*, 5, 69–84.
- Reinganum, M.R. 1981. "Missepecification of Capital Asset Pricing: Empirical Anomalies Based on Earning Yields and Market Values". *Journul of Financial Economics*. Vol. 9. Hal. 19-46.
- Rita, Maria Rio. 2007. Efektivitas Penerapan *Price Limit* di Bursa Efek Jakarta (BEJ). Magister Sains Program Studi Manajemen Universitas Gadjah Mada Yogyakarta.
- Zarowin, Paul. (1989a). "Does the Stock Market Overreact to Corporate Earning Information?". *The Journal of Finance*. Vol. 44. Hal. 1385-1399.
- _____ (1989b). "Short-Run Market Overreaction:Size and Seasonality Effects". *The Journal Portfolio Management*. Vol. 15. Hal. 26-30.
- _____ (1990). "Size, Seasonality, and StockOverreaction". *Journal of Financial and Quantitative Analysis*. Vol. 25. Hal. 113-125.