

DAFTAR PUSTAKA

- Bekaert, G 1995, 'Market Integration and Investment Barriers in Emerging Equity Markets', *The World Bank Economic Review*, 9, 75-107.
- Bierens, Herman J (2006). *Cointegration Analysis*. Pennsylvania State University.
- Birgham, Eugene F. and Ehrhardt, Michael C. (2010). *Financial Management: Theory and Practice*. 13th edition. South-western Cengage Learning, Mason.
- Bodie, Z., Alex Kane and A.J. Marcus. (2005). *Investment*. 6th Edition. Penerbit Salemba Empat, Jakarta.
- Brooks, R. and Marco Del Negro (2002). The Risk in Comovement across National Stock Markets: Market Integration or IT Bubble? *Federal Reserve Bank of Atlanta Working Paper 2002-17*, September 2002.
- Click, Reid w. and Plummer, Michael g. (2005). Stock market integration in ASEAN after the Asian financial crisis. *Journal of Asian Economics*, 16, 5-28.
- Deo, Malabika and Prakash, Arun P. (2017). A Study On Integration Of Stock Markets: Empirical Evidence From National Stock Exchange And Major Global Stock Markets. *Ictact Journal*, 03.
- Dickey, D.A. and Fuller, W.A., Distribution of the Estimators for Autoregressive Time Series with a Unit Root. *Journal of American Statistical Association*, 74: 427-443, 1979.
- Enders, W. (2014). *Applied Econometric Time Series*, 4th edition. Wiley, New York.
- Endri. (2009). Integrasi Pasar Saham Kawasan Perdagangan Bebas Asean – China. *Jurnal Manajemen Bisnis*, 2, 121-129.
- Engle, Robert M. and Granger, C.W.J. (1987). Co-Integration and Error Correction: Representation, Estimation, and Testing. *Econometrica*, 55, 251-276.
- Gupta, P. and Singh, A. (2016) Causal nexus between foreign direct investment and economic growth: A study of BRICS nations using VECM and Granger causality test. *Journal of Advances in Management Research*. 12, -.
- <https://ekonomi.bisnis.com/read/20191102/12/1166125/asean-tinjau-ulang-cetak-biru-mea-2025>
- <https://www.cnbcindonesia.com/market/20190908181416-17-97888/maaf-pak-jokowi-tapi-pasar-saham-vietnam-juga-lebih-seksi>

- Hung, Do Q et al. (2017). Capital Market Integration of Selected ASEAN Countries and its Investment Implications. *Journal of Economics and Development*, 19, 5-33.
- Husnan, Suad. (2015). *Dasar-dasar Teori Portofolio dan Analisis Sekuritas*, Edisi Kelima. Yogyakarta: UPP STIM YKPN.
- Huyghebaert, N. and Wang, L. (2010). The co-movement of stock markets in East Asia Did the 1997–1998 Asian financial crisis really strengthen stock market integration?. *China Economic Review*, 21, 98-112.
- Jogiyanto, M.H. 2016. Teori Portofolio dan Analisis Investasi. Edisi Kesebelas. Yogyakarta. BPFE
- Johansen, S. (1991) Estimation and Hypothesis Testing of Cointegration Vectors in Gaussian Vector Autoregressive Models, *Econometrica*, 59, 1551-1580.
- Karim, Abdul K. and Ning, Hoe X. (2013). Driving forces of the ASEAN-5 stock markets integration. *Asi-Pacific Journal of Business Administration*, 5, 186-181.
- Karim, Bakri A. and Karim, Zulkefly A., (2012). Integration Of Asean-5 Stock Markets: A Revisit. *Asian Academy of Management Journal of Accounting ana Finance*, 8, 21-41.
- Koh, Annie. (2017). *Financial Management*, Edisi Asia. Singapura: Cengage
- Markowitz, Harry M. (1959): *Portfolio Selection Efficient Diversification of investment*. Cowles Fondation for Economics at Yale University. Monograph 16. x+344 p. John Wiley and Sons Inc. New York
- Onay, C. and Unal, G. (2012). Cointegration and Extreme Value Analyses of Bovespa and the Istanbul Stock Exchange. *Czech Journal of Economic anf Finance*, 62, 66-90.
- Panda, Pradeep K. (2015). Stock Market Integration: Evidence from India and Other Major World Stock Markets. *Social Science Research Network*. December 2015
- Rasyidin. (2016). Integrasi Pasar Modal ASEAN Pasca Pemberlakuan MEA. *Journal Visioner and Strategis*, 5, 17-24.
- Rechtschaffen, Alan N. (2019). *Capital market, Derivatives & The Law: Positively & Preparation*. The United Stated of Amerrica, Oxford University Press.
- Robiyanto. (2017). The Analysis of Capital Market Integration In ASEAN Region by Using the Approach. *Jurnal Keuangan dan Perbankan*, 21, 169-175.
- Sam Agyei-Ampomah (2011). Stock market integration in Africa. *Managerial Finance*. February. Tersedia di <https://www.researchgate.net/publication/227430066> diakses pada tanggal 25 Oktober 2019.

- Schindler, Pamela S. 2019. *Business Research Methods*. Edisi ke tigabelas, penerbit Mv Graw Hill. Amerika Serikat
- Srikant and Aparna. (2012). Global Stock Market Integration A study of select world major stock markets. *International Refereed Research Journal* .Vol.– III, Issue –1, Jan.
- Srinisan, P. and Kalaivani, M. (2013). Stock Market Linkages in Emerging Asia-Pacific Markets. *Munich Personal RePEc Archive*. Tersedia di: <http://mpra.ub.uni-muenchen.de/45871/>
- Suryanta, Barli. (2011). Capital Market Integration in ASEAN Countries: Special Investigation of Indonesian Towards the Big Four. *The Asian Journal of Technology Management*, 4, 109-114.
- Tandelilin, E. (2017). *Pasar Modal Manajemen Portofolio & Investasi*. Yogyakarta: Kanisius.
- Tiwari, Dar, Niyati, Shah (2013). Stock Market Integration in Asian Countries: evidence from Wavelet multiple correlations. *Journal of Economic Integration*. September;28 (3) :441-456.
- Widarjono, Agus. (2005). *Ekonometrika Teori dan Aplikasi, edisi pertama*. Yogyakarta: EKONISIA.
- Yohana Artha Uly. (2019). Perjalanan 42 Tahun Pasar Modal Indonesia. *Okefinance*. 12 Agustus 2019. Tersedia di economy.okezone.com. diakses pada tanggal 23 Oktober 2019.