

DAFTAR PUSTAKA

- Aprina, Hilda. 2014. "The Impact of Crude Palm Oil Price on Rupiah' Rate". *Journal of Economics and Moneter Vol. 16*, No 4.
- Barber, et al. 2006. "Systematic Noise". *Journal of Financial Market Vol. 12*, No 4.
- Bekhet, H dan Mugableh. 2012. "Investigating Equilibrium Relationship between Macroeconomic Variables and Malaysian Stock Market Index through Bounds Test Approach". *International Journal of Economics and Finance Vol. 4*, No 10.
- Bodie, Zvi et al. 2013. *Investment*. United State of America : Mc Graw-Hill.
- Chuangcid, et al. 2012. "Factors Affecting Palm Oil Price Based on Extremes Value Approach". *International Journal of Marketing Studies Vol. 4*, No 6.
- Claudia, et al. 2014. "Effects of Macroeconomic Variables on Stock Prices Of The Bucharest Stock Exchange". *Academic Journal Vol. 48*, No 4.
- Gujarati. 2007. *Dasar-dasar Eknometrika*. Jakarta : Erlangga.
- H., Khaled dan Le Khanc. 2009. "The Impact of Macroeconomic Indicators on Vietnamese Stock Prices". *The Hournal of Risk Finance Vol. 10*, No 4.
- Husnan, Suad. 2005. *Dasar – Dasar Teori Portofolio & Analisis Sekuritas*. Edisi 4. Yogyakarta : UPP STIM YKPN.

Ibragimov, et al. 2015. "System Dynamic Analysis of The Determinants of the Malaysian Palm Oil Price". *American Journal of Applied Science Vol. 12*, No 5.

Joseph, Nathan. 2002. "Modelling The Impact of Interest Rate and Exchange Rate Changes on UK Stock Return". *Dervatives use, Trading and Regulation Vol. 7*, No 4.

Karl dan Fair. 2004. *Prinsip - Prinsip Ekonomi Makro*. Edisi 5. Jakarta : PT Indeks.

Kasilingam dan Charles. 2013. "Does Market Sentiments Influce Investor's Investment Decision". *The Journal of Management Vol. 6*, No 2.

Krugman dan Maurice. 2003. *Ekonomi Internasional : Teori dan Kebijakan*. Jakarta : Raja Grafindo Persada.

Levilne dan Zervos. 1998. "Stock Market, Bank and Economic Growth". *The American Economic Review Vol. 88*, No 3.

Lipsey, et al. 2007. *Macroeconomics 13th Edition*. United State of America : Prentice Hall.

Mankiw, N. Gregory. 2004. *Teori Makroekonomi*. Edisi 5 Jakarta : Erlangga

M., Menike dan Prabath. 2014. "The Impact of Accounting Variables on Stock Price : Evidence from The Colombo Stock Exchange Sri Lanka". *International Journal of Business and Management Vol. 9*, No 5.

Moein, et al. 2012. "Investigating The Effect of Fudamental Accounting Variables on Stock Price Variations". *International Journal of Economic and Finance Vol. 4*, No 10.

Muhammad, J., Ghuslan dan Jussof. 2009. "Long Run Relationship between Malaysian Stock Market and Agriculture Sektor". *Interdisciplinary Journal of Contemporary Research in Business Vol. 1*, No 6.

Nordin, Sabariah, Norhaza Nordin dan Rusmawati Ismail. 2014. "The Impact of Palm Oil Price on the Malaysian Stock Market Performance". *Journal of Economics and Behavioral Studies Vol. 6*, No 1.

Norhaslinda, et al. 2015. "Impact of Various Palm- Based Biodiesel Blend Mandate on Malaysian Crude Palm Oil Stock and Price : A System Dynamic Approach". *Asian Social Science Vol. 11*, No 25.

Pindyck dan Rubinfeld. 2014. *Mikroekonomi*. Edisi 14. Jakarta : Erlangga

Salvatore, Dominick. 1997. *Ekonomi Internasional*. Jakarta : Erlangga.

Santoso, Singgih. 2010. *Statistik Parametrik : Konsep dan Aplikasi dengan SPSS*. Jakarta : Elex Media Komputindo.

Saunders, Anthony. 2013. *Financial Institution Management*. United State of America : Mc Graw- Hill.

Singarimbun dan Effendi. 2011. *Metode Penelitian Survei*. Jakarta : Pustaka LP3S Indonesia.

Sohail, N dan Zakir. 2010. "Macroeconomic determinants of Stock Returns in Pakistan: The Case of Karachi Stock Exchange". *Journal of Advance Studies in Finance Vol. 3*, No 10.

Solahuddin. 2009. *Pertanian : Harapan Masa Depan Bangsa*. Bogor : Ipb Press.

T, Dimitrios dan Hammond. 2003. "Macroeconomic Factors and Stock Prices in The Emerging Cypriot Equity Market". *Managerial Finance Vol. 29*, No 4.

Tandelilin, Eduardus. 2010. *Portofolio dan Investasi Teori dan Aplikasi*. Edisi 1. Yogyakarta : KANISIUS.

Tehsen, Syed dan Anwar UIhaq. 2012. "Effects of Interest rate, Exchange rate and Their Volatilities on Stock Prices : Evidence from Banking Industry of Pakistan". *Theoretical and Applied Economics Vol.19*, No 19.

Valadkhani, A., Chancharat, S. dan Havie, C. 2009. "Analyzing the Impact of International Stock Markets and Macroeconomic Variables on the Thai Stock Market". *The Business Review Cambridge Vol. 12*, No 2.

Vardar, et al.2008. "Effect of Interest Rate and Exchange Rate on Volatility and Return of Sektor Price Indice at Istanbul Stock Exchange". *European Journal of Economics, Finance and Administrative Science Vol. 11*, No 11.

Wongbangpo, P dan Sharma. 2002. "Stock Market and Macroeconomic Fundamental Dynamic Interactions ASEAN 5-Countries". *Journal of Asian Economics Vol.13*, No 1.

Vaz, et al. 2008. "Effect of Interest Rate Change on Bank Stock Return". *Investment Management and Financial Innovations Vol. 5*, No 4.

Yildarim, et al. 2013. "The Effect of the Exchange Rate Risk on The Stock Prices of The Energy Companies". *Journal of Economics and Behavioral Studies Vol. 5*, No 2.