



Daftar Pustaka

- Berry, T. and K. Howe, 1994, "Public Information Arrival," *Journal of Finance*, 49, 1331-1346.
- Bodie, Z., Kane, A., Marcus,A.J., and Jain, R. 2014. *Investment : Asia Global Edition*, McGraw Hill.
- Chan, K., Chockalingam, M., and Lai, K.W.L., 2000. "Overnight Information and Intraday Trading Behavior: Evidence from NYSE Cross-Listed Stocks and Their Local Market Information," *Journal of Multinational Financial Management*.
- Chan, K.C., W. Fong, B. Kho, and R. Stulz, 1996, "Information, Trading and Stock Returns: Lessons from Dually-Listed Securities," *Journal of Banking and Finance*, 20, 1161-1187.
- Cooper R.D and Schindler S.P., 2014, *Business Research Methods*, McGraw Hill.
- Darmawan, Ahmad., 2007, Pengaruh Overnight Information Terhadap Return Saham Dual Listing, Jurnal Ekonomi Fakultas Ekonomi Univertas Tarumanegara, XII/01/Maret/2007 ISSN : 0854 ó 9842.
- Foster, F. and S. Viswanathan, 1993, "Variations in Trading Volume, Return Volatility, and Trading Costs: Evidence on Recent Price Formation Models," *Journal of Finance*, 48, 187-211.
- J, Hua., and B, Sanhaji., 2015, "Volatility spillovers between China and world equity markets," *Applied Economics*, Vol. 47, No. 50, 5407-5431.
- Lin, Wen-Ling., Engle, Robert., and Ito, Takatoshi., 1994, "Bulls and Bears Move Across Borders? International Transmission of Stock Returns and Volatility," *The Review of Financial Studies*, Vol. 7, No. 3, 507-538.
- Nachrowi, D., dan Usman, H., 2006, *Ekonometrika* : LP-FEUI.
- Peraturan Nomor 31/POJK.04/2015 tentang Keterbukaan Atas Informasi Atau Fakta Material Oleh Emiten Atau Perusahaan Publik.



Saunders, Mark., 1993, "American Depository Receipts: An Introduction to U.S. Capital Markets for Foreign Companies," *Fordham International Law Journal*, Volume 17, issue 1, article 12.

Tandelilin, Eduardus, 2001, "Analisis Investasi dan Manajemen Portofolio," Edisi Pertama, Yogyakarta: BPFE.

Tsiakas, I, 2008, "Overnight information and stochastic volatility: a study of European and US stock exchanges," *Journal of Banking & Finance*, 32, 251-268.

Wood, R., and T. McInish, 1992, "An Analysis of Intraday Patterns in Bid/Ask Spreads for NYSE Stocks," *Journal of Finance*, 47, 753-764.