

## DAFTAR PUSTAKA

- Abraham, Abraham., & Ikenberry, David L. (1994). The Individual Investor and The Weekend Effect. *Journal of Financial and Quantitative Analysis*, 29 (2): 263-277.
- Cahyaningdyah, Dwi. (2005). Analisis Pengaruh Hari Perdagangan Terhadap Return Saham. *Jurnal Ekonomi dan Bisnis Indonesia*, 20 (2): 175-186.
- Fama, Eugene Francis. (1970). Efficient Capital Markets: A Review of Theory and Empirical Work. *Journal of Finance*, 25 (2): 383-417.
- French, Kenneth R. (1980). Stock Return and The Weekend Effect. *Journal of Financial Economics*, XL: 31-62.
- Fuller, Russell J. (2000). Behavioral Finance and The Sources of Alpha. Retrieved from <http://www.acsu.buffalo.edu>
- Gibbons, Michael R., & Hess, Patrick J. (1981). Day of The Week Effects and Asset Returns. *Journal of Business*, 54: 579-596
- Harris, Larry. (1986). A Transaction Data Study of Weekly and Intraday Patterns in Stock Returns. *Journal of Financial Economics*, 14: 99-117
- Indonesia Stock Exchange. (2010). *Buku Panduan Indeks Harga Saham Bursa Efek Indonesia*, Jakarta: Indonesia Stock Exchange
- Iramani, Rr., & Mahdi, Ansyori (2006). Studi Tentang Pengaruh Hari Perdagangan Terhadap Return Saham pada BEJ. *Jurnal Akuntansi dan Keuangan*, 8 (2) November: 63-70.
- Jones, Charles P. (2002). *Investments: Analysis and Management* (8th Ed.), New York: John Willey and Sons, Inc.
- Kato, Kiyoshi. (1990). Weekly Patterns in Japanese Stock Returns. *Management Science*, 36 (9) September: 1031-1043.
- Lakonishok, Josef., & Maberly, Edwin. (1990). The Weekend Effect: Trading Patterns of Individual and Investor. *Journal of Finance*, XLV (1): 231-243.
- Maberly, Edwin. (1995). Eureka! Eureka! Discovery of The Weekend Effect Belongs to The Ancient Scribes. *Financial Analysis Journal*, Sept-Oct: 10-11.

- Mills, T.C., & Coutts, J.A. (1995). Calender Effect in The London Stock Exchange FT-SE Indices. *The European Journal of Finance*, 1: 79-93.
- Murtini, Umi., & Halomoan, Agung Isaac. (2007). Pengaruh Hari Perdagangan Terhadap Return Saham: Pengujian Monday, Week-Four dan Rogalski Effect di Bursa Efek Jakarta. *Jurnal Riset Akuntansi dan Keuangan*, 3 (1) Februari: 20-33.
- Pratama, Anggha Dipa. (2004). Monday Effect Anomaly & Its Relationship with Firm Size in BEJ. Thesis S2 Universitas Gadjah Mada Yogyakarta.
- Prianto, Irawan Djati. (2002). Analisa Day Week Effect Return Sektoral Bursa Efek Jakarta. Thesis S2 Universitas Gadjah Mada Yogyakarta.
- Primawurti, Galuh. (2003). Analisis Weekend Effect dan Reverse Weekend Effect Terhadap Return Saham di BEJ. Skripsi S1 Universitas Gadjah Mada Yogyakarta.
- Rita, Maria Rio. (2009). Pengaruh Hari Perdagangan Terhadap Return Saham: Pengujian Day of The Week Effect, Week-Four Effect dan Rogalski Effect di BEI. *Jurnal Ekonomi dan Bisnis*, XV (2): 121-134.
- Republik Indonesia. (1995). Undang-Undang Pasar Modal. Jakarta: Sekretaris Negara
- Rogalski, R. J. (1984). New Finding Regarding Day of The Week Returns Over Trading and Non Trading Periods: A Note. *Journal of Finance*, 39 (5): 1603-1614.
- Sumiyana. (2008). Day-End Effect: Ketidakkonsistenan Harga Penutupan Akhir Hari Perdagangan dalam Perepresentasian Nilai Saham (Studi Empiris Berbasis Intraday Data, Bursa Efek Indonesia 2006). *Jurnal Riset Akuntansi Indonesia*, 11 (2): 212-236.
- Sun, Qian., & Tong, Wilson H.S. (2002). Another New Look at The Monday Effect. *Journal of Business Finance and Accounting*, 29 (7): 1123-1147.
- Supriyono, Edi, & Wibowo, Wibi. (2008). Pengaruh Hari Perdagangan Terhadap Return Saham: Pengujian Week-Four Effect di Bursa Efek Jakarta. *Utilitas Jurnal Manajemen dan Bisnis*, XVI (1) Januari: 54-62.

- Suwarni, T. (2002). Pengujian Day of The Week Effect di Bursa Efek Jakarta: Perbandingan Periode Sebelum dan Selama Krisis. Skripsi S1 Universitas Gadjah Mada Yogyakarta.
- Tandelilin, Eduardus. (2010). *Portofolio dan Investasi: Teori dan Aplikasi* (edisi pertama), Yogyakarta: Kanisius.
- Wang, Ko., Li, Yuming., & Erickson, John. (1997). A New Look at The Monday Effect, *Journal of Finance*, Vol: 52 (5): 2171-2186.
- Widoatmodjo, Sawidji. (2005). *Cara Sehat Investasi di Pasar Modal*, Jakarta: PT Elex Media Komputindo.
- Wihandaru. (2004). Pengaruh Hari Perdagangan Saham Terhadap Indeks Harga Saham (Studi Kasus pada IHSG dan Indeks LQ45 Tahun 2000). *Utilitas*, 12 (1) Januari: 73-89.
- Wong, Kie Ann., & Yuanto, Kusnadi. (1999). Short Term Seasonalities on The Jakarta Stock Exchange. *Pasific Basin Financial Market and Policies*, 2 (3): 375-398.
- Wulan, Ary Asmara. (2000). Analisa Gejala Weekend Effect pada Return Saham BEJ 1997-1999. Thesis S2 Universitas Gadjah Mada Yogyakarta.
- Yulianawati, Sila Rosa. (2002). Monday Effect at JSX : Is It Anomaly or Caused by The President Statement?. Thesis S2 Universitas Gadjah Mada Yogyakarta.