

DAFTAR PUSTAKA

- Barberis, N., Shleifer, A., & Vishny, R. (1998). A Model of Investor Sentiment. *Journal of Financial Economics*, *XLIX*, 307-343.
- Bolton, J., & Boetticher, S. T. (2015). Momentum Trading on the Johannesburg Stock Exchange after the Global Financial Crisis. *Procedia Economics and Finance*, 83-92.
- De Bondt, W. F., & Thaler, R. (1985). Does the Stock Market Overreact? *The Journal of Finance*, 793-805.
- De Bondt, W. F., & Thaler, R. H. (1987). Further Evidence on Investor Overreaction and Stock Market Seasonality. *The Journal of Finance*, 557-581.
- Fama, E. F. (1970). Efficient Capital Markets: A Review of Theory and Empirical Work. *The Journal of Finance*, 383-417.
- Foster, G. (1986). *Financial Statement Analysis*. New Jersey, Englewood Cliff: Prentice-Hall International, Inc.
- Galariotis, E. C. (2014). Contraria and Momentum Trading: A Review of The Literature. *Review of Behavioral Finance*, 63-82.
- Hong, H., & Stein, J. C. (1999). A Unified Theory of Underreaction, Momentum Trading, and Overreaction in Asset Markets. *The Journal of Finance*, 2143-2184.
- Husnan, S. (1982). *Manajemen Keuangan: Keputusan Investasi dan Pembelanjaan* (1st ed.). Yogyakarta: Bagian Penerbitan Fakultas Ekonomi.
- Jegadeesh, N., & Titman, S. (1993). Returns to Buying Winners and Selling Losers: Implication for Stock Market Efficiency. *Journal of Finance*, *XLVIII*(1), 65-91.
- Jegadeesh, N., & Titman, S. (2001). Profitability of Momentum Strategies: An Evaluation of Alternative Explanations. *The Journal of Finance*, 699-720.
- Kaminsky, G., Lyons, R. K., & Schmukler, S. L. (2004). Managers, Investors, and Crises: Mutual Fund Strategies in Emerging Markets. *Journal of International Economics*, 113-134.

- Lee, C. M., & Swaminathan, B. (2000). Price Momentum and Trading Volume. *The Journal of Finance*, LV(5), 2017-2069.
- Moskowitz, T. J., & Grinblatt, M. (1999). Do Industries Explain Momentum? *The Journal of Finance*, 1249-1290.
- Riadi, M. (2015, Juli). *Home: Ekonomi*. Retrieved April 7, 2016, from Kajian Pustaka: <http://www.kajianpustaka.com/2015/07/analisis-dan-faktor-yang-mempengaruhi.html>
- Sekaran, U., & Bougie, R. (2013). In *Research Methods for Business: A Skill-Building Approach* (6th ed.). John Wiley & Sons Ltd.
- Simlai, P. (2009). Stock Returns, Size, and Book-to-market Equity. *Studies in Economics and Finance*, 198-212.
- Zheng, Y. (2007). Abnormal Trading Volume, Stock Returns and the Momentum Effects. *Dissertations and Theses Collection (Open Access)*. Retrieved from http://ink.library.smu.edu.sg/etd_coll/3