

## DAFTAR PUSTAKA

- Abraham, A. & Ikenberry, D. (1994), "The Individual Investor and the Weekend Effect", *Journal of Financial and Quantitative Analysis*, Vol. 29, No. 2, June 1994.
- Basher, S. A. and Sadorsky, P. (2006), "Day-of-the-week Effect in Emerging Stock Markets", *Applied Economics Letters*, 13, 621-628.
- BEI (2010), "Buku Panduan Indeks Harga Saham Bursa Efek Indonesia", Jakarta: PT Bursa Efek Indonesia.
- Chia, R.& Liew V. (2010), "Evidence on the Day-of-the-Week Effect and Asymmetric Behavior in the Bombay Stock Exchange", *The IUP Journal of Applied Finance*, Vol. 16, No. 6, 2010.
- Chiaku Chukwuogor-Ndu (2005), "Day-of-The-Week Effect and Volatility in Stock Returns in The Post Crisis Period: Evidence From East Asian Financial Markets", *The International Journal of Finance*, Vol. 17, No. 2, 2005.
- Fama, E. F. (1970), "Efficient Capital Market: a Review of Theory and Empirical Work", *Journal of Finance*, 25: 387-417.
- Gharaibeh & Hammadi (2013), "The day-of-the-Week Anomaly in Bahrain's Stock Market", *International Management Review*, Vol. 9, No.2, 2013
- Gujarati, D. N. 2004. *Basic Econometric*, 4<sup>th</sup>, *International Edition*. NY: The McGraw-Hill Companies.
- Gumanti, T. & Utami E. (2002), "Bentuk Pasar Efisien dan Pengujiannya", Universitas Kristen Petra, copy tersedia di <http://puslit.petra.ac.id/journals/accounting/>
- Haroon & Shah (2013), "Investigating Day-of-the-Week Effect in Stock returns: Evidence from Karachi Stock Exchange-Pakistan", *Pakistan Journal of Commerce and Social Science*, Vol. 7 (2), 381-393, 2013.



- Horvouliaades, N., L. & Korkoumelis, N. (2009), "New Evidence for the Day-of-The-Week Effect in the Financial Crisis", *International Conference on Applied Economics (ICOAE)*, 225-243, 2009.
- Iramani & Mahdi A. (2006), "Studi Tentang Pengaruh Hari Perdagangan Terhadap Return Saham pada BEJ", *Jurnal Akuntansi dan Keuangan*, Vol. 8, No. 2, November 2006: 63-70.
- Jones, Charles P. (2002), *Investments, Eighth Edition*, John Wiley & Sons, Inc.
- Lakonishok J., Maberly, E. (1990), "The Weekend Effect: Trading Patterns of Individual and Institutional Investors", *The Journal of Finance*, Vol. XLV, No. 1, MARCH 1990.
- Lim, S. and Chia, R. (2010), "Stock Market Calendar Anomalies: Evidence from ASEAN-5 Stock Markets", *Economics Bulletin*, Vol. 30 no.2 pp. 996-1005.
- Nurunnabi, N., R. (2011), "Testing Weak Form Efficiency of Emerging Economies: A critical Review of Literature", *Journal of Business Economics and Management*, 2012, 13(1): 167-188.
- Sekaran, U (2006), *Research Methods For Business*, Edisi Keempat, Jakarta: Salemba Empat
- Sumiyana (2008), "Day Of The Week dan Monday Effect: Fenomena Yang Terbuktikan Tidak Konsisten di Pasar Modal Indonesia", *Jurnal Manajemen Teori dan Terapan*, Tahun 1, No.1, April 2008.
- Tandelilin, Eduardus (2001), *Analisis Investasi dan Manajemen Portofolio*, Edisi Pertama, Yogyakarta: BPFE
- Todea, A. & Lazar, D. (2012), "Global Crisis and Relative Efficiency: Empirical Evidence from Central and Eastern European Stock Market", *The Review of Finance and Banking*, Volume 04, Issue 1, Year 2012, Pages 045—053.
- Wang, Li, and Erickson (1997), "A New Look at the Monday Effect", *Journal of Finance*, Vol: 52 (5): 2171-2186.
- Yat, et. al. (2011), "Sectoral Analysis of Calendar Effects in Malaysia: Post financial crisis (1998-2008)", *African Journal of Business Management* Vol. 5(14), pp. 5600-5611, 18 July, 2011.