

DAFTAR PUSTAKA

- Ariel, R.A., 1990, High Stock Returns Before Holiday: Existence and Evidence on Possible Cause, *Journal of Finance*, 45:5, 1611-1626
- Badan Pusat Statistik, *Penduduk Menurut Wilayah dan Agama yang Dianut*, 2016, <http://www.bps.go.id>, diakses pada 12 Juni 2016
- Banz, Rolf W., 1981, The Relationship between Return and Market Value of Common Stock, *Journal of Financial Economics*, March, 3-18
- Basu, Sanjay (1984). "Investment Performance of Common Stocks in Relation to Their Price Earning: A Test of The Efficient Market Hypothesis," *Journal of Finance*, 32:1, 663-682
- Brockman, P. dan David Michayluk, 1998, The Persistent Holiday effect: Additional Evidence, *Applied Economics Letters*, 5, 205-209
- Cadsby, C. B. Dan M. Ratner, 1992, Turn-of-Month and Pre-Holiday Effect on Stock Return: Some International Evidence, *Journal of Banking and Finance*, 16, 497-508
- Chan, M.W. L, Anya Khanthavit, dan Hugh Thomas, 1996, Seasonality and cultural Influences, on Four Asian Stock Markets, *Asian Pasific Journal of Management*, 13:2, 1-24
- Corporate History Bursa Malaysia, <http://www.bursamalaysia.com/corporate/about-us/corporate-history/>, diakses pada 16 Oktober 2016

De Bondt, Wener F.M. and Richard H. Thaler, 1987, Further Evidence On Investor Overreaction and Stock Market Seasonality, *Journal of Finance*, Vol. 42 Issue 3, 557-581

Department of Statistic Malaysia, *Jumlah Penduduk Mengikuti Kumpulan Etnik, Agama, Jantina dan negeri, Malaysia, 2010, 2016*, <http://www.statistic.gov.my>, diakses pada 12 Juni 2016

Department of Statistic Singapore, *Resident Population Aged 15 Years and Over by Religion, Ethnic Group and Sex, 2016*, <http://www.singstat.gov.sg>, diakses pada 12 Juni 2016

Elroy, D., dan P. Marsh, 1986, Even Study Methodologies and the size effect; The Case of U.K. Press Recommendation, *Journal of Finance Economics*, 17, 113-142

Elton, E.J. dan Gruber, M.J., 1995, *Modern Portfolio Theory and Investment Analysis*, John Wiley and Sons Inc, New York

Fama, E.F., 1970, "Efficient Capital Market: A Review of Theory and Empirical Work," *Journal of Finance*, vol. 25. No. 2, 383-417

Fields, M J, 1934, Security prices and stock exchange holidays in relation to short selling, *Journal of Business*, 1, 328-38.

Fitrianto, 2013, Pengujian Holiday Effect di Bursa Effect Indonesia Telaah Khusus Hari-Hari Libur Keagamaan (*tesis tidak diterbitkan*), Program Studi Magister Manajemen, Universitas Gadjah Mada

Fosback, N., 1976, *Stock Market Logic*, Fort Lauderdale, FL: The Institute for Economic Research

- Gorretti, Adelia Imana, 2004, Identifikasi Idul Fitri Holiday Effect di Bursa Efek Jakarta Tahun 1999-2003 (*tesis tidak diterbitkan*), Program Studi Magister Manajemen, Universitas Gadjah Mada
- Holiday Effect, http://www.investorwords.com/16467/holiday_effect.html, diakses pada 2 Oktober 2016
- How We Started SGX, http://www.sgx.com/wps/portal/sgxweb/home/about_us/our_brand, diakses pada 16 Oktober 2016
- Jones, Charles P., 2002, *Investment: Analysis and Management*, 8th edition, John Wiley and Sons Inc, New York
- Kalender Indonesia, <http://www.kalender-indonesia.com/libur/masehi/2000.html>, diakses pada 10 April 2016
- Keim, Donal B. Dan Stambaugh, R.F., 1994, "A Further Investigation of The Weekend Effect in Stock Returns," *Jurnal of Finance*, 29:1, 145-157
- Kim, Chan-Wung dan Jinwoo Park, 1994, "Holiday Effect and Stock Returns: Further Evidence," *The Journal of Financial and Quantitative Analysis*, Vol. 29, No.1 (Maret 1994), 145-157
- Kurniawan, Vinandi, 2015, Analisis Day of The Week Effect pada Bursa Efek Indonesia Selama Periode 2010-2012 (*tesis tidak diterbitkan*), Program Studi Magister Manajemen, Universitas Gadjah Mada
- Kusuma, Taufik hendra, 2010, Pengujian Anomali Winner-Loser Pada Portofolio Saham Berbasis Jakarta Islamic Index dan Non Jakarta Islamic Index di Bursa Efek Indonesia (*tesis tidak diterbitkan*), Program Studi Magister Manajemen, Universitas Gadjah Mada

- Lakonishok, J. And Smidt, S., 1988, Are Seasonal Anomalies Real? A Ninety-Year
Perprective, *The Review of Financial Studies*, 1, 403-425
- Lind, Douglas A., Marchal, William G. & Wathen, Samuel A. (2008). *Statistical
Techniques in Business and Economics with Global Data Sets*, 13th ed.
New York: McGraw-Hill Companies, Inc.
- Merrill, A. A., 1965, *Behavior of Price on Wall Street*, Chappaqua, New York: The
Analysis Press
- Pettingill, G. N., 1989, Holiday Closing and Security Returns, *The journal of
Financial Reseach*, 12(1), 57-67
- Pettingill, G.N., dan B.D. Jordan, 1990, “The Overraction Hypothesis, Firm, Size,
andn Stock Market Seasonaly.” *The Journal of Portfolio Management*,
16, 60-64
- Rozzey, M dan W. Kinney, 1976, Capital Market Seasonality: The Case of stock
Return, *Journal of Finance Economics*, September, 379-402
- Portal Seven, http://portalseven.com/calendar/Holidays_Malaysia.jsp?year=2000,
diakses pada 10 April 2016
- Sejarah IDX, <http://www.idx.co.id/id-id/beranda/tentangbei/sejarah.aspx>, diakses
pada 16 Oktober 2016
- Suryaputra, Risyanto Krina, 2012, Analisis Calendar Anomalies di IHSG dalam
Perioda Sebelum dan Selama Krisis Global (Januari 2004-Desember
2011) (*tesis tidak diterbitkan*), Program Studi Magister Manajemen,
Universitas Gadjah Mada

Tandelilin, Eduardus, 2001, *Analisis Investasi dan Management Portofolio, edisi pertama*, Yogyakarta: BPFE-YOGYAKARTA

Time and Date, <http://www.timeanddate.com/calendar/?year=2000&country=69>, diakses pada 20 Maret 2016

Tong, Wildon H S, 1992, Ananalysis of the January effect of the United States, Taiwan and South Korean stock returns, *Asia Pacific Journal of Management*, 9, 189-207.

Wong, P. L., S. K. Neoh, K.H. Lee dan T. S. Thong, 1990, Seasonality in The Malaysia Stock Market, *Asia Pasific Journal of Management*, 7, 43-62

Yen and Shyy, 1993, Chinese New Year effect in Asian stock markets, *Taiwan National University Management Journal*, 4:1, 417-36