

DAFTAR PUSTAKA

- Ahsan, A. F., & Sarkar, A. H. (2013). Herding in Dhaka Stock Exchange. *Journal of Applied Business and Economics*, 14 (2).
- Arisanti, I., & Asri, M. (2018). Herding Behavior of Post Initial Public Offering in Indonesia Stock Exchange. *Journal of Accounting and Investment Vol. 19 no. 2*, 149 - 159. Ali, M., Alam, N., & Rizvi, S. A. (2020). Coronavirus (COVID-19) — An epidemic or pandemic for financial markets. *Journal of Behavioral and Experimental Finance* 27.
- Arjoon, V., Bhatnagar, C. S., & Ramlakhan, P. (2020). Herding in the Singapore stock Exchange. *Journal of Economics and Business* 109.
- Al-Awadhi , A., Alsaifi, K., Al-Awadhi, A., & Alhammadi, S. (2020). Death and contagious infectious diseases: Impact of the COVID-19 virus on stock market returns. *Journal of Behavioral and Experimental Finance* 27.
- Almetwally, E. M., & Almongy, H. M. (2018). Comparison Between M-Estimation, S-Estimation, And MM-Estimation Methods of Rpbust Estimation With Application Simulation. *International Journal of Mathematical Archive-9(11)*, 55-63.
- Bikhchandani, S., & Sharma, S. (2001). Herd Behavior in Financial Market. *IMF Staff Papers Vol.47 No.3*, 279 - 310.
- Bui, Nha D., Nguyeh, Loan T.B., Nguyen, Nhung T.T (2015). Herd Behavior in Southeast Asian Stock Markets - An Empirical Investigation. *Acta Oeconomica, Vol 65 (3)*, 413-429.
- Bursa Malaysia*. (2021, May 18). Retrieved from <https://www.bursamalaysia.com>
- Bodie, Z. (2009). Investments. Tata McGraw-Hill Education.
- Chang, E. C., Cheng, J. W., & Khorana, A. (2000). An examination of herd behavior in equity markets: An international perspective. *Journal of Banking & Finance* 24, 1651 - 1679.
- Christine, W . G., & Huang, R. D. (1995). Following the Pied Piper: Do Individual Return Herd around the Market? *Financial Analysts Journal*, 51, 31 – 37
- Fuller and Thaler Asset Management, INC. 2003: Finance Behavioral Economics and Sports Betting. <http://faculty-gsb.stanford.edu/wolfers>.
- Fransiska, M., Sumani, Willy, & Pangestu, S. (2018). Herding Behavior in Indonesian Investors. *International Research Journal of Business Studies Vol.11 No.2*, 129-143.

- Hartono, J. (2000). Teori Portofolio dan Analisis Investasi (Kesepuluh ed.). Yogyakarta: BPPFE-Yogyakarta.
- Hanafi, Mamduh M. (2003). Herding Between Institutional And Individual Investors: The Japanese Case. *Jurnal Ekonomi dan Bisnis Indonesia Vol. 18, No. 4*, 323-340.
- Hirshleifer, D., & Teoh, S. H. (2003). Limited attention, information disclosure, and financial reporting. *Journal of Accounting and Economics*, 337 - 386.
- Investing.com*. (2021, May 3). Retrieved from <https://www.investing.com>
- Indonesia Stock Exchange*. (2021, May 17). Retrieved from Data Indeks Saham: <https://www.idx.co.id/data-pasar/data-saham/indeks-saham/>
- Komalasari, P. T. (2016). Information Asymetry and Herding Behavior. *Jurnal Akuntansi dan Keuangan Indonesia Vol.13 No.1*, 70-85.
- Lao, P. & Singh, H. (2011). Herding behavior in the Chinese and Indian Stock markets. *Journal of Asian Economics*, 22 (6), 495 – 528
- Marwan Asri. (2013). *Keuangan Keperilakuan*. Yogyakarta: BPFEE.
- Méndez, C. E., & Arias, J. (2021). COVID-19 Effect on herding behaviour in European capital markets. *Finance Research Letters* 28.
- Putra, A. A., Rizkianto, E., & Chalid, D. A. (2017). The Analysis of Herding Behavior in Indonesia and Singapore Stock Market. *Advances in Economics, Business and Management Research Vol.36*, 197 - 206.
- Prosad, J., Kapoor, S . & Sengupta, J. (2012). An examination of herd behavior: an empirical study on Indian equity market. *International Conference on Economics and Finance Research*, 31, 11 – 15.
- Ramadhansyah, A., Rokhmawati, A., Fitri . & Yafiz ,I. (2020). Comparative Analysis of Herding Behavior in Indonesia, Malaysia and Singapore. *International Journal of Economic, Business and Applications*.
- Ritter. (2003). Behavior Finance . *Pacific-Basin Finance Journal* , 429-437.
- Thampanya, N., Wu, J., Nasir, M & Liu, J (2020). Fundamental And Behavioural Determinants Of Stock Return Volatility In ASEAN-5 Countries . *Journal International Finance Markets Inst. Money* 65.
- Setiyono, Tandelilin, E., Hartono, J., & Hanafi, M. M. (2013). Detecting the Existence of Herding Behavior in Intraday Data: Evidence from the Indonesia Stock Exchange. *Gadjah Mada International Journal of Business Vol. 15, No. 1* , 27-44.

- Singapore Exchange*. (2021, 18 May). Retrieved from Straits Times Index (STI) quarterly review - September 2020: <https://www.sgx.com/media-centre/20200903-straits-times-index-sti-quarterly-review-september-2020>
- Singapore Exchange*. (2021, May 18). Retrieved from Straits Times Index (STI) quarterly review - March 2021: <https://www.sgx.com/media-centre/20210304-straits-times-index-sti-quarterly-review-march-2021>
- Solihat , A., & Nugraha. (2020). How Behavioral Finance during Pandemic COVID-19? *Business Innovation & Entrepreneurship Journal Vol.2 No.2*.
- Tan, L., T.C. Chiang., J.R. Mason., and E. Nelling. (2008). Herding Behavior in Chinese Stock Markets: An Examination od A and B Shares. *Pacific-Basin Finance Journal* 16: 61 – 77
- The Stock Exchange of Thailand*. (2021, May 17). Retrieved from <https://www.set.or.th/set/mainpage.do?language=en&country=US>
- The Philippine Stock Exchange*. (2021, May 18). Retrieved from <https://www.pse.com.ph>
- Utomo, A. P., Sumartini, N., Siregar, A. G., Nagari, N., & Triyaningsih, S. (2014). Regresi Robust Untuk Memodelkan Pendapatan Usaha Industri Makanan Non-Makloon Bersekala Mikro Dan Kecil Di Jawa Barat Tahun 2013. *Jurnal Matematika, Sains, dan Teknologi, Sekolah Tinggi Ilmu Statistik Vol.15*, 63-74.