

### Daftar Pustaka

- Algifari. *Statistika Induktif untuk Ekonomi dan Bisnis*. UPP AMP YKPN. Edisi ke-2, 2003.
- Black, Fischer. 1993. *Beta and Return*. The Journal of Portfolio Management. p.p. 8 – 16.
- Brigham, E.F., Gapenski, L.C., & Daves, P.R. *International Financial Management*. The Dryden Press. 7<sup>th</sup> edition, 1999.
- Brennan, Michael J., Wang, Ashley W., and Xia, Yihong. 2001. *Intertemporal Capital Asset Pricing and the Fama-French Three Factor Model*. Draft. p.p. 1 – 55.
- Clare, Andrew D., & Priestley, Richard. 1998. *Risk factors in the Malaysian stock market*. Pacific-Basin Finance Journal. No. 6. p.p. 103 - 114.
- Elton, Gruber. *Modern Portfolio Theory an Investment Analysis*. Jhon Willey & Sons, Inc. 5<sup>th</sup> edition, 1985.
- Fama, E.F. 1969. *Risk, Return and Equilibrium: Some Clarifying Coments*. The Journal of Finance. p.p. 29 – 40.
- Fama, E.F. 1973. *A Note on The Market Model and The Two Paramete Model*. The Journal of Finance. p.p. 328 – 332.
- Fama, E.F. 1997. *Market Efficiency, Long-Term Returns, & Behavioral Finance*. Draft. p.p. 1 – 31.
- Fama, E.F., & French, K. R. 1992. *The Cross Section of Expected Stock Return*. The Journal of Finance. Vol. XLVII. No. 2. p.p. 427 – 465.
- Fama, E.F., & French, K. R. 1996. *Multifactor Explanations of Asset Pricing Anomalies*. The Journal of Finance. Vol. LI. No. 1. p.p. 55 – 83.
- Fletcher, Jonathan. 2000. *On the conditional relationship between beta and return in international stock returns*. International Review of Finacial Analysis. No. 9. p.p. 235-245.
- Garcia, R., & Bonomo, M. *Tests of Conditional Asset Pricing Models in the Brazilian Stock Market*. Journal of International Money and Finance. No. 20 p.p. 71 – 90.

- Jacoby, Gady., Fowler, David J., & Gottesman, Aron A. 2000. *The capital asset pricing model and the liquidity effect: A theoretical approach*. Journal of Financial Markets. No. 3. p.p. 69 – 81.
- Jones, C.P. *Investments: Analysis and Management*. Jhon Willey & Sons, Inc. 7<sup>th</sup> edition, 2000.
- Johnson, R., Kusnadi, S., & Soenen, L. 1995. *CAPM and the JSX*. Jurnal Manajemen Prasetya Mulya. Vol III, no. 5 p.p. 65 – 70.
- Hanafi, M.M, & Halim, Abdul. *Analisis Laporan Keuangan*. UPP AMP YKPN. Edisi ke-2, 2000.
- Hawawini, G. 1983. *Why Beta Shifts as the Return Interval Changes*. Financial Analyst Journal. May – June. p.p.73 – 77.
- Keim, D.B., & Stambaugh, R.F. 1984. *A Further Investigation of the Weekend Effect in Stock Returns*. The Journal of Finance. Vol. XXXIX. No. 3. p.p. 818 – 835.
- Klemkosky, R.C., & Martin, J.D. 1975. *The Effect of Market Risk on Portfolio Diversification*. The Journal of Finance. Vol. XXX. No. 1. p.p. 147 – 154.
- Liew, J., & Vassalow, M. 2000. *Can book-to-market, size and momentum be risk factors that predict economic growth?* . Journal of Financial Economics. No. 57. p.p. 221 – 254.
- Pettengill, G.N., Sundaram, S., & Mathur, I. 1995. *The Conditional Relation Between Beta and Returns*. Journal of Financial and Quantitative Analysis. Vol. 30. No. 1. p.p. 101 – 116.
- Perez, Errol, B. 1979. *Systematic risk and levels of unsystematic risk in the Philippine capital market: A modified capital asset pricing model?* The Philippine Review of Economics and Business. Vol XVI. No. 2. p.p. 33 – 67.
- Roll, R. 1977. *A Critique of The Asset Pricing Theory's Tests. Part I: On The Past and Potential Testability of the Theory*. Journal of Financial Economics. No. 5. p.p. 129 – 176.
- Roll, R. & Ross, S.A. 1984. *The Arbitrage Pricing Theory Approach to Strategic Portfolio Planning*. Financial Analyst Journal. May – June. p.p.14 – 26.
- Santosa, Singgih. *Buku Latihan SPSS Statistik Parametrik*. Elek Media Komputindo, Gramedia. 2002.



**Pengujian Asset Pricing Model: Capital Asset Pricing Model dan Model Tiga Faktor :: Pengujian di BEJ**

**periode Januari 2000 - Desember 2002**

WIDYANINGSIH, Chatarina Titik, Dr. Mamduh M. Hanafi, MBA

Universitas Gadjah Mada, 2004 | Diunduh dari <http://etd.repository.ugm.ac.id/>

Scholes, M., & Williams, J. 1977. *Estimating Betas from Nonsynchronous Data*.  
*Journal of Financial Economics*. No. 5. p.p. 309 – 327.

Whitelaw, R.F. 2000. *Stock Market Risk and Return: An Equilibrium Approach*.  
*The Review of Financial Studies*. Vol. 13, No. 3. p.p. 521 – 547.

Zivot, Eric. 2000. *Introduction to Financial Econometrics The Capital Asset Pricing Model*. Draft. p.p. 1 – 7.