

## DAFTAR PUSTAKA

- Ajayi, Richard A , dan Seyed Mehdian. 1994. ‘Rational Investor Reaction to Uncertainty : Evidence from the World’s Majormarkets. *Journal of Business Finance and Accounting*. 21 (4), pp : 533 – 545.
- Alonso, A. dan G Rubio, 1990 “Overreaction in the Spanish Equity Market” *Journal of Banking and Finance*, Vol. 14, pp. 469 – 481.
- Ball, R., S. Khotari , dan J.Shanken, 1995 “Problem in Measuring Portofolio Performance: An Application on Coantrarian Investmwnt Strategies” *Journal of Financial Economics*, Vol. 49, pp. 307 – 343.
- Ball, R., S. Khotari , dan J.Shanken, 1989 “Nonstationary Expected Return: Implications for Test of Market Efficiency and Serial Correlation in Returns” *Journal of Financial Economics*, Vol. 25, pp. 51 – 74.
- Chan, K, 1988 “ On the Contrarian Investment Strategy” *Journal of Business*, Vol. 61, No 2, pp. 147 – 163.
- Conrad, J., dan G. Kaul, 1989 “Mean Reversion in the Short – Horizon Expected Returns” *Review of Financial Studies*, Vol. 2, pp. 225 – 240.
- Conrad, J., dan G. Kaul, 1993 “Long – Term Market Overreaction or Biases on Computed Returns” *Journal of Finance*, Vol. 48, No. 1, pp. 39 – 63.
- Damodar, Gujarati dan Sumarno, Zain, 1997, *Ekonometrika Dasar*. Cetakan kelima. Penerbit ERLANGGA.
- DeBondt, W. dan R. Thaler, 1985, Does the Stock Market Overreact?, *Journal of Finance*, Vol. 40, No. 3, pp. 793 – 805.
- DeBondt, W. dan R. Thaler, 1987, Futher Evidence on Investor Overreaction and Stick Market Seasonality, *Journal of Finance*, Vol. 42, No. 3, pp. 557 – 581.
- Fabozzy, Frank J. 1995. *Investment Management*. New York: Prentice Hall.
- Farida Umaiayanti, Iramani., 2002, “Analisis Return Pasca terjadinya Perubahan Harga Ekstrem pada Saham LQ – 45”, *Jurnal Ekonomi Ventura*, Vol. 5, No. 1, Hal. 44 – 56.

- Jogiyanto, 2000. *Teori Portofolio dan Analisis Investasi*. Edisi 2. BPFE Yogyakarta.
- J. Supranto, 1992. *Statistik Pasar Modal*. Cetakan Pertama, Penerbit RINEKA CIPTA.
- Rodoni, Ahmad., dan Yong, Othman. 2002. *Analisis Investasi dan Teori Portofolio*. Edisi Pertama. PT Raja Grafindo Persada, Jakarta.
- Sharpe, William F, et al. 1995. *Investasi* (Investment 5e), Edisi . New York: Prentice Hall.
- Sjahrir, 1995. *Analisis Bursa Efek*. Jakarta : PT Gramedia Pustaka Utama.
- Suad Husnan. 1998. *Dasar – dasar Teori Portofolio dan Analisa Sekuritas*, Edisi ketiga. Yogyakarta : UPP AMP YKPN.
- Sugiyono, 1999. *Metode Penelitian Bisnis*. Cetakan pertama. Penerbit ALFA BETA, Bandung.
- Suhartini, Lutfi., 2002, "Faktor Besaran Perusahaan dan Tingkat Keuntungan dari Strategi Contrarian di Bursa Efek Jakarta", *Jurnal Ekonomi Ventura*, Vol. 5, No. 1, Hal. 31 – 43.
- Zarowin, P., 1990, Size, Seasonality, and Stock Market Overreaction, *Journal of Financial and Quantitative Analysis*, Vol. 25, No. 1, pp. 113 – 125.