

DAFTAR PUSTAKA

- Afi, Hatem. (2017). "An examination of the relationship between the disposition effect and stock return, volatility, and trading volume: the evidence in US stock markets", *Int. J. Managerial and Financial Accounting*, 9 (3): 242–262.
- Barberis, N., Huang, M., & Santos, T. (2001). *Prospect Theory and Asset Prices*. *The Quarterly Journal of Economics*, 116(1), 1–53.
- Chandola, V., Banerjee, A., & Kumar, V. (2009). "Anomaly detection: A survey". *ACM Computing Surveys (CSUR)*, 41 (3): 15.
- Fama, E. F. (1965). "The behavior of stock-market prices". *The Journal of Business*, 38 (1): 34-105.
- Ferris, et.al. (1988). "Predicting Contemporary Volume with Historic Volume at Differential Price Levels: Evidence Supporting the Disposition Effect". *The Journal of Finance*, 43 (3): 677-697.
- Goetzmann, William N., and Massimo Massa. (2008). "Disposition Matters: Volume, Volatility, And Price Impact Of A Behavioral Bias." *The Journal Of Trading* 3.2: 68-90.
- Grinblatt, M. & Han, B. (2005). "Prospect Theory, Mental Accounting And Momentum". *Journal Of Financial Economics*, 78: 311-339.
- Grinblatt, M., & Han, B. (2002). "The disposition effect and momentum". *National Bureau of Economic Research*.
- Hur, Jungshik, Mahesh Pritamani, and Vivek Sharma. 2010. "Momentum and the Disposition Effect: The Role of Individual Investors.", *Financial Management* : 1155 – 1176
- Kahneman, D. & Tversky, A. (1979). "Prospect Theory : An Analysis of Decision Under Risk". *Econometrica*, 47: 263-291.

Maharani, Ema. 2016. Analisis Pengaruh Momentum, Trading Volume dan Size Terhadap Disposition Effect dan Return Aplikasi Cross Sectional Regression (Studi Pada Indeks Saham Kompas 100 di Bursa Efek Indonesia Tahun 2012- 2015). Skripsi Universitas Diponegoro.

Nartea, et.al. (2017). “Do Extreme Returns Matter in Emerging Markets? Evidence From The Chinese Stock Market”. *Journal of Banking and Finance*, 76: 189-197.

Odean, T. (1999). *Do Investors Trade Too Much?. The American Economic Review*.

Prosad, et.al. (2017). “Overconfidence and Disposition Effect in Indian Equity Market: An Empirical Evidence”. *Global Business Review*, 19 (5): 1-19.

Ricciardi, V., & Simon, H. K. (2000). “What is Behavioral Finance?”.

Sembiring, Vijai & Erman Denny Arfianto. (2016). Analisis Pengaruh Bid-Ask Spread, Turnover, Volatilitas Terhadap Disposition Effect Pada Pasar Modal Indonesia (Studi Kasus Pada Saham LQ45 Periode Januari 2010 – Juni 2015). *Diponegoro Journal of Management* Volume 5, Nomor 4, Tahun 2016, Halaman 1-8.

Shefrin, H & Statman, M. (1984). “The Disposition to Sell Winners too Early and Ride Losers too Long”. *The Journal of Finance*, 40 (3): 777-790.

Siwar, E. (2011). *The Impact of Overconfidence Bias and Disposition Effect on The Volume of Transaction and The Volatility of The French Stock Market. Journal of Applied Economic Sciences*.

Statman, et.al. (2003). *Investor Overconfidence and Trading Volume*.

Sutanto, Ervina. 2015. Disposition Effect pada Glamour Stocks Aplikasi Metode Vector Autoregression. Skripsi Universitas Diponegoro.

Weber, M. & Camerer, C. (1997). *The Disposition Effect in Securities Trading: an Experimental Analysis*.

Wibowo, A. E. (2012:61). Aplikasi praktis SPSS dalam penelitian. Gava Media. Yogyakarta.

Zaiane, S. (2013). Overconfidence, Trading Volume and The Disposition Effect: Evidence from the Shenzhen Stock Market of China. *Business Management and Economics*, 1(7), 163-175.

