

DAFTAR REFERENSI

- Ahmad, Z dan Simon Hussain, 2001, "KLSE Long Run Overreaction and The Chinese New Year Effect", **Journal of Business Finance and Accounting**, Vol 28, p.1-2
- Ang, Robert, 2000, **Buku Pintar Pasar Modal Indonesia (The Intelligent Guid to Indonesian Capital Market)**, Mediasoft Indonesia.
- Banz, R., 1981, "The Relationship Between Return and Market Value of Common Stock", **Journal of Financial Economic**, 9: 3-18.
- Chatterjee, Amitava., 2000, "Market Anomalies Revisited", **Journal of Applied Business Research**, vol: 13 No.4
- Chotigeat, T and I.M. Pandey., 2005, "Seasonality In Asia's Emerging Markets:India and Malaysia.", **Internasional Trade and Finance Association**. Paper 53
- Elton, Edwin J., and Gruber, Martin J., 1995, **Modern Portfolio Theory and Investment Analysis**, Fifth Edition, John Wiley & Sons, Inc.
- French, Dan W and Trapani, Teresa D., 1994, "Cash Balances and The January Effect in Stock Returns", **Quarterly Journal of Business & Economic**, Vol: 33 Iss:4 p: 3-12
- Ghozali, Imam., 2006, **Analisis Multivariate Lanjutan Dengan Program SPSS**, Badan Penerbit Universitas Diponegoro, Semarang.
- Gumanti, Tatang Ary dan Elok Sri Utami., 2002, "Bentuk Pasar Efisien dan Pengujiannya", **Jurnal Akuntansi & Keuangan**, Vol. 4, No.1, p54-66

Hartono, Jogianto., 2000, **Teori Portofolio dan Analisis Investasi**, Edisi pertama, BPFE, Jogjakarta

Haugen R., and P. Jorion., 1966, " The January Effect : Still There after ll These Years." **Financial Analyst Journal**, vol:52:27-31.

Henke, Harald., 2002, "Tax-Loss Saelling and Window-Dressing: An Investigation of the January Effect in Poland." **Department of Economics**. Eropa University Viadrina Frankfurt, Germany.

Husnan, Suad. 2001, **Dasar-Dasar Teori Portofolio dan Analisis Sekuritas**, Edisi Ketiga, UPP AMP YKPN, Yogyakarta

Jones, C.P., 2000, **Investments: Analysis and Management**, 7th ed., New York, NY:John Wiley & Sons, Inc.

Lamoureux, Christopher G., and Sanger, Gary C., 1989. "Firm Size and Turn-of-the-Year Effects in the OTC / NASDAQ Market", **The Journal of Finance**, Vol XLIV No. (5).

Li, Eng Li., 1998, "Timing Stock Purchase and Sales in Kuala Lumpur, Mumbai, Singapore and Bangkok." **Singapore Management Review**. Vol:20 Iss:1 p:65-67

Pearce, Douglas K., 1955, "The Robustness of Calendar Anomalies in Daily Stock Returns." **College of Management North Carolina State University**. f

Ritter J., and N.Chopra., 1989,"Portofolio Rebalancing and the Turn of the Year Effect", **Journal of Finance** 44: 149-166.

Reinganum, Marc R., 1992, "A Revival of the Smal-Firm Effect". **Journal of Portofolio Management**, Vol:18 Iss:3 p:55-62.

- Ritter, Jay R dan Ziemba, William T., 1988," The Buying and Selling Behaviour of Individual Investor at the Turn of the Year", **Journal of Finance**, Vol:43 Iss:3 p:701-719
- Robert A. Haugen dan Philippe Jorion., 1996, "The January Effect: Still There after All These Years", **Financial Analyst Journal**, January-February
- Rathinasamy, R.S dan Krishna G. Mantripragada., 1996, "The January Size Effect Revisited: Is it A Case of Risk Mismeasurement?" **Journal of Financial and Strategic Decisions**. Vol:9 No. 3
- R. Christie-David and M. Chaudhry., 2000, "January Anomalies: Implications for the Market's Incorporation of News", **The Financial review**, Vol:3 p.79-96
- Santoso, Singgih., 2004, **SPSS Versi 10: Mengolah Data Statistik Secara Profesional**, PT. Elex Media Komputindo, Jakarta.
- Sharpe, W.F., Alexander, G.J, and Bailey, J.V., 1995, **Investments**, Fifth Edition, Prentice Hall, New Jersey.
- Suryawijaya, Marwan Asri dan Faisal Arief Setiawan. 1998, "Reaksi Pasar Modal Indonesia Terhadap Peristiwa Politik Dalam Negeri", **Kelola**, No. 18/VII