

DAFTAR PUSTAKA

- Alesina, A. & Perotti, R, 1994, "The Political economy of economic growth: A Critical Survey of the Recent Literature", **The World Bank Economic Review**, Vol. 8(3), pp. 351-371
- Alesina, A. & Perotti, R, 1996, "Income distribution, political instability and investment", **European Economic Review**, Vol. 40(6), pp. 1203-1228
- Alesina, A. Ozler, S., Roubini, N. & Swagel, S, 1996, "Political Instability and Economic Growth." **Journal of Economic Growth**, Vol. 1(2), pp. 189-212
- Alfaro, L. Kalemli-Ozcan, S. & Volosovych, V, 2004, "Volatility of Capital Flows: Bad Policies or Bad Institutions?", **Paper Presented at the NBER Conference on International Capital Flows**, December 17-18, 2004, Cambridge, MA
- Asteriou, D. & Price, S, 2001, "Political Instability and Economic Growth: UK Time Series Evidence", **Scottish Journal of Political Economy**, Vol. 48(4), pp. 383-399
- Astuti, 2004, "Integrasi Pasar Modal Indonesia Dengan Pasar Modal Dunia Serta Implikasinya Terhadap Saham Individu", **KOMPAK**, Vol. 10, pp. 88 – 101
- Auzairy and Ahmad, 2009, "The Impact of Subsequent Stock Market Liberalization on the Integration of Stock Markets in ASEAN-4 + South Korea", **World academy of science, engineering and technology**, Vol. 58
- Bailey, Warren and Peter Chang, 1995, "Exchange Rate Fluctuations, Political Risk, and Stock Returns: Some Empirical Evidence", **Journal of Financial and Quantitative Analysis**, pp. 541-61
- Barro, R. J. ,1999, "Inequality, Growth, and Investment", **NBER Working Paper**, no.7038, Cambridge, MA: National Bureau of Economic Research
- Batten. D. S Thornton, D. L, 1985, "Lag-Length Selection and Tests of Granger Causality between Money and Income", **Journal of Money, Credit, and Banking** (Blackwell Publishing)
- Bialkowski Et al., 2006, "Stock Market Volatility Around National Elections", October 2006

Bittlingmayer, George, 1998, "Output, Stock Volatility, and Political Uncertainty in a Natural Experiment: Germany, 1880-1940", **Journal of Finance**, Vol. 53, pp. 2243-2258

Blackman, S.C., Holden, K. and Thomas, W.K, 1994, "Long-term relationship between international share prices", **Applied Financial Economics**, Vol. 4, pp. 297-304

Bodie, Zvi, Kane, Alex and Marcus, Alan, 1999, **Essential of Investment 3 rd edition**, Boston: Irwin McGraw-Hill

Brahmana and Wooi, 2009, **The Effect of Psychology factor to Investment behavior** University Sains Malaysia Finance Dissertation (unpublished)

Brown D and J Warner, 1985, "Using Daily Stock Returns: The Case of Event Studies", **Journal of Financial Economics**, Vol. 14, pp. 3 -13

Campbell, T. Y. and Perron, P, 1991, "Pitfalls and Opportunities: What Macroeconomists Should Know about Unit Roots", in Blanchard O. J. Fischer, S. (eds), **NBER Macroeconomics Annual 1991**, MIT Press, Cambridge, MA. pp. 141-201

Charemza, Wojciech W. & Deadman, Derek F, 1997. "Speculative Bubbles With Stochastic Explosive Roots: The Failure of Unit Root testing", **Journal of Empirical Finance, Elsevier**, Vol. 2(2), pp. 153-163

Chen and Siems, 2003, "The Effect of Terrorism on Global Capital Market", **European Journal of Political Economy**, Vol. 20, pp. 349 – 366

Chevalier, Alain and George Hirsch, 1981, "The Assessment of the Political Risk in the Investment Decision", **Journal of the Operational Research Society**, pp. 599-610

Chua, Dibooglu and Sharma, 1999, "The Impact of the US and Japanese Economies on Korea and Malaysia after the Plaza Accord", **Asian Economic Journal**, Vol.13, no.1

Click and Plummer, 2003, "Stock Market Integration in ASEAN", **Working Paper Series**, May 2003, Vol. 2003 – 06

Cutler, David, James Poterba and Lawrence Summers, 1989, "What Moves Stock Prices?" **Journal of Portfolio Management**, Vol. 15, pp. 4-11.

Daly, K. J, 2003, "Southeast Asian Stock Market Linkages: Evidence from Pre- and Post-October 1997", **ASEAN Economic Bulletin**, Vol. 20, No. 1, pp. 75-85

Deb and Mukherjee, 2008, "Does Stock Market Development Cause Economic Growth? A time series analysis for Indian economy", **International Research Journal of Finance and Economics**, Vol. 21, Pp. 1450 – 2887

Denny, A. F, 2005, "Integrasi Pasar Modal Indonesia: Pengamatan Terhadap Beberapa Bursa di Asia Pasifik dan Amerika Serikat", **Media Ekonomi dan Bisnis**, Vol. XVII, No. 2

Dickey, D. A. and Fuller, W. A, 1981, "Autoregressive Time Series with a Unit Root", **Journal of the American Statistical Association**, Vol. 74, pp. 427-31

Dimson and Mussaivan, 1998, "A Brief History of Market Efficiency", **European financial management**, Vol. 4, No. 1, pp. 91 – 193

Engle, R.F. and Granger, C.W.J, 1987, "Cointegration and error-correction: representation, estimation, and testing", **Econometrica**, Vol. 55, pp. 251-76

Erb, C., C. Harvey and T. Viskanta, 1996, "Expected Returns and Volatility in 135 Countries", **Journal of Portfolio Management**, Vol.22, pp. 46-58

Fama, 1969, "The Adjustment of Stock Prices to New Information", **International Economic Review**, Vol. 10 (1), pp.1-21

Fan. K, Lu. Z and Wang, S, 2009, "Dynamic Linkages between the China and International stock market", **Asia-Pacific Financial Markets**, Vol. 16, pp. 211 - 230

Fernandez, V, 2006, "The Impact of Major Global Event on Volatility Shift: Evidence from the Asian Crisis and 9/11", **Economic systems**, Vol.30, pp. 79-97

Gitman and Joehnk, 1998, **Fundamental of Investing**, Vol. 7

Ghossoub and Reed, 2006, "The Stock Market, Monetary Policy and Economic development"

Gosh, 2007, **East Asian Finance, Te Road to Robust Market**, world bank, 2006, pp.27

Goeltom, Miranda S, 2003, **Kebijakan Ekonomi Makro dengan Integrasi Pasar Uang dan Globalisasi: Quo Vadis Kebijakan Fiscal**, Kolom Pakar – Paradigma Pembangunan, www.pacific.net.id

Grabel, I, 1995, "Assessing the impact of financial liberalization on stock market volatility in selected Developing Countries", **The Journal of Development Studies**, Vol. 31(6), pp.903 -917

Greene, W, 2003, "Functional Form and Heterogeneity in Models for Count Data, Foundations and Trends in Econometrics", **Department of Economics, Stern School of Business**, New York University, Vol. 1, No. 2, pp. 113-218

Grubel, H, 1968, "International Diversified Portfolio: Welfare Gains and Capital Flows", **American Economic Review**, Vol. 58, pp. 1299-314

Hamilton and James D, "Autoregressive Conditional Heterokedasticity and Changes in Regime", **Journal of Econometrics**

Hanke, J, E, and A. G. Reitsch, 1998, **Business Forecasting**, New York, NY: Prentice-Hall, International Edition, Sixth Edition

Heany and Hooper, 1999, "World, Regional and Political Risk Influences Upon Asia Pacific Equity Market Returns", **Australian Journal of Management**, Vol.24, No. 2

Hee, N.T ,2002, "Stock market linkages in South East Asia", **Asian Economic Journal**, Vol. 16, No. 4, pp. 353-77

Hon, M., & Strauss, J., & Yong, S, 2004, "Contagion in financial market after September 11: Myth or reality?", **The Journal of Financial Research**, Vol. 27, No. 1, pp. 95 – 114

Hoque, 2007, "Co-movement of Bangladesh Stock Market with Other Markets", **Managerial Finance**, Vol. 33, No. 10, pp. 810 – 820

Hung and Cheung, 1995, "Economic forces and the stock market", **Journal of Business Finance and Accounting**, Vol. 1, pp. 129 – 142

Ibrahim, M.H, 2005, "International Linkage of Stock Prices: The Case of Indonesia", **Management Research News**, Vol. 28 No. 4, pp. 93-115

Ismail and Suhardjo, 2001), "The Impact of Domestic Political Event on an Emerging Stock Market: The case of Indonesia", **Proceeding of the Asia Pacific Management Conference**, p. 235 – 262

Jianping, 1999, "Political Risk, Financial Crisis and Market Volatility", August 1999

Jogiyanto, 2008, **Teori Portofolio dan Analisis Investasi**, Vol.5

Johansen, S, 1988, "Statistical Analysis of Cointegrating Vectors", **Journal of Economic Dynamics and Control**, Vol. 12, pp. 231-54

Johannson, J, 1989, "Determinants and Effects of the Use of 'Made in' Labels", **International Marketing Review**, Vol. 6 No.1, pp. 47-58

Johansen, S. and Juselius, K, 1990, "Maximum Likelihood Estimation and Inference on Cointegration-with Application to the Demand for Money", **Oxford Bulletin of Economics and Statistics**, Vol. 52, pp. 69-210

Karolyi and Stulz, 1996, "Why Do Market Move Together: an Investigation of U.S. – Japan Stock Return Co-movements", **The Journal of Finance**, Vol. 5, No. 3

Keane, 2001, **Computationally Intensive Methods for Integration in Econometrics**, **Handbook of Econometrics**, Vol. 5

Kwiatkowski. D, 1992, "Testing the Null Hypothesis of Stationarity Against the Alternative of a Unit Root: How Sure Are We That Economic Time Series Have a Unit Root?", **Journal of Econometrics**, Vol. 54, pp. 159-178

Laopodis, 2003, "International Interest Rate Linkages: Implication for Monetary Policy", Vol. 29, No. 11

Lessard, D, 1973, "International portfolio diversification: a multivariate analysis for a group of Latin American countries", **Journal of Finance**, Vol. 28, pp. 619-33

Madura, Jeff. (2006). "Keuangan Perusahaan Internasional, edisi 8." **Salemba Empat**

Majid and Azis, 2009, "Dynamic Linkages among Asean-5 emerging stock market", **International Journal of Emerging Market**, vol. 4, No. 2, pp.160 – 184

Masron and Yusop, 2009, "Reserve Polling and Its Implication on Optimum Currency Area in ASEAN", **Singapore Economic Review**, Vol.54, No. 2, June 2009

Nor. Z. Md, 2009, "The Integration of Asean5 Equity Markets, GDP and Trade and Their Relationship with Asset Pricing", **Thesis of Doctor of Philosophy**, Scholl of Economic, Finance and Marketing, RMIT University

Oks, D. & Wijnbergen, S, 1995, "Mexico after the debt crisis: is growth sustainable?", **Journal of Development Economics**, Vol. 47(1), pp. 155-178

Osterwald and Lenum M, 1992, "Function of Likelihood Ratio Tests For Co-integration", **Journal of Applied Econometrics**, Vol. 14. pp 563-577

Patev, Kanaryan and Lyouardi, 2006, "Stock Market Crises and Portfolio Diversification in Central and Eastern Europe", **Managerial Finance**, Vol.32, No. 5, pp. 415 -432

Pearce. John. A and Robinson. (2007). Richard. B, Strategic Management: Formulation, Implementation and Control, McGraw-Hill

Phillip and Perron, 1988, "Testing for A Unit Root in Time Series Regression". **Biometrical**, Vol. 75 (2), pp. 335-346

Said, E Said and David A Dickey, 1984, "Autoregressive Moving Average Models of Unknown Order", **Biometrical**, Vol. 71 (3), pp. 599-607

Sala-i-Martin, X, 1997, "I Just Run Four Million Regressions", **NBER Working Paper**, No.4186, Cambridge, MA: National Bureau of Economic Research

Sargent, Thomas J and Christopher A. Sims, 1990, "Business Cycle Modeling Without Pretending", **Journal of Econometrics**, Vol. 13, pp. 341-64

Shaluf, I.M, Ahmadun. F and Said A. M, 2003, "A Review of Disaster and Crisis", **Disaster Prevention and Management**, Vol. 12, No. 1, pp. 24 – 32

Stock. J. H and Watson. M. W, 1998, "Business Cycles, Indicators, and Forecasting", **University of Chicago Press for the NBER**

Suliman. A. M. T, 2003, "Self and supervisor ratings of performance: Evidence from an individualistic culture Type: Article, **Research paper**, Vol. 25, No. 4

Tajaddini et al, 2008, **Stock Market Integration between ASEAN-5 and Developed Nations: the Roles of Political and Financial Crises**, University Sains Malaysia MBA tesis

Thompson Data Stream version 4.0

Valadkhani and Chancharat, 2007, "Dynamic linkages between Thai and International stock market", **Journal of Economic Studies**, Vol.35, No. 5, pp. 425 – 441

Venieris, Y. & Gupta, D, 1986, "Income Distribution and Sociopolitical Instability as Determinants of Savings: A Cross-sectional Model", **Journal of Political Economy**, Vol. 94(4), pp. 873-883

Voth, 2002, "Stock Price Volatility and Political Uncertainty: Evidence from Interwar Period"

Winantyo dan Kurniati, 2007, **Integrasi Keuangan dan Moneter di Asia Timur**, Indonesian Bank

Worthington, 2008, "The Impact of Natural Event and Disaster on the Australian Stock Market: a GARCH-M Analysis of Storms, Floods, Cyclones, Earthquake and Bushfires", **Global Business and Economic Review**, Vol. 10, No. 1

Worthington and Valadkhani, 2004, "Measuring the Impact of Natural Disasters on Capital Market an Empirical Application Using Interventions Analysis"

Worthington and Valadkhani, 2005, "Catastrophic Shocks and Capital Market: A Comparative Analysis by Disaster and Sector", **University of Wollongong Economic Working Paper Series**

www.IDX.com

www.USinfo.state.gov

www.USmarketstock.com

www.vibiznews.com

www.web.olivet.edu/gradusers/kwatts1/stockcrasha.htm

www.Wikipedia.com

Yamamori and Kobayashi, 1999, "Is it True, that Insures Benefit from a Catastrophic Event? Market Reaction to the 1995 Hanshin-Awaji Earthquake", **Pacific Base in Working Paper Series**, No. PB99-04