

## DAFTAR PUSTAKA

- Agarwal, S. et al. (2008). Why do foreign investors underperform domestic investors in trading activities? Evidence from Indonesia. *Journal of Financial Market*.
- Bhar, Ramaprasad and Nikolova, Biljana. (2007). Analysis of mean and volatility spillovers using BRIC countries, regional and world equity index returns. *Journal of Economic Integration*. Volume 22, pp. 369-381.
- Bracker, Kevin, et al. (1999). Economic determinants of evolution in international stock market integration. *Journal of Empirical Finance*, 6. Pp. 1-27
- Brooks, Robin and Del Negro, Marco. (2002). International stock returns and market integration: A regional perspective. *IMF Working Paper*.
- Buku Panduan Indeks Harga Saham*. 2010. Jakarta: BEI.
- Cahyono, Jaka E. (2000). *22 Strategi dan Teknik Meraih Untung di Bursa Saham, Jilid 1*. Jakarta: PT. Elex Media Komputindo.
- Chandra, R. (2010). Analisis pemilihan saham oleh investor asing di Bursa Efek Indonesia. *Jurnal Ilmu Administrasi dan Organisasi, Bisnis dan Birokrasi*. pp. 101-113
- Darrat, Ali F and Zong, Maosen. (2002). on permanent and transitory driving forces in Asian-Pacific stock markets. *The Financial Review*. Volume 37, pp. 35-52.
- Dornbusch, Rudiger dkk. (2008). *Makroekonomi*, Jakarta: Penerbit Media Global Edukasi.
- Eun, Cheol s. and Resnick, Bruce g. (2011). *International Financial Management. Global Edition*. New York: Mcgraw-hill,Inc.
- Ghozali, Iman. (2012). *Aplikasi Analisis Multivariate dengan Program IBM SPSS 20*. Semarang : BP UNDIP.
- Gujarati, Damodar. R. (2006). *Dasar-Dasar Ekonometrika, Jilid 1*. Jakarta: Erlangga.
- Halim, Abdul. (2005). *Analisis Investasi*. Edisi Kedua. Jakarta: Salemba Empat.
- Hartono, Jogiyanto. (2009). *Teori Portofolio dan Analisis Investasi, Edisi Keenam*. Yogyakarta: BPFE-Yogyakarta.

- Hasibuan, Ali Fikri dan Hidayat, Taufik. (2011). Pengaruh indeks harga saham global terhadap pergerakan indeks harga saham gabungan (IHSG). *Jurnal Keuangan dan Bisnis*. Volume 3, No 3.
- Hayo, Bernd and M. Kuntan, Ali. (2004). The Impact of News, Oil Prices, and Global Market Development on Russian Financial Markets, *William Davidson Institute Working Paper*. No. 656.
- Hidayat, Taufik. (2010). *Buku Pintar Investasi*. Jakarta: Mediakita.
- Husnan, Suad. (2001). *Dasar-dasar Teori Portofolio dan Analisis Sekuritas*. Yogyakarta: UPPAMP YKPN
- Kazi, M. H. (2008). Is Australian stock market integrated to the equity markets of its major trading partners. *International Review of Business Research Papers*, 4(5), 247-257.
- Janakiramanan, Sundaram dan Asjeet S. Lamba. (1998). An empirical examination of linkages between Pacific-Basin Stock Market. *Journal of International Financial Market, Institutions and Money*, 8. pp. 155-173.
- Kappou, Konstantina et al. (2009). The S&P 500 index effect reconsidered: evidence from overnight and intraday stock price performance and volume. *Journal of Banking and Finance*, 34.1
- Karim, B. A. et al. (2009). Integration of stock markets between Indonesia and Its major trading partners, *Gajah Mada International Journal of Business*, Volume 11, No.2. pp. 209-222.
- Madura, Jeff. (2006). *Keuangan Perusahaan Internasional*, Edisi Kedelapan. Jakarta: Salemba Empat.
- Mansur, M. (2005). Pengaruh indeks bursa global terhadap indeks harga saham gabungan (ihsg) pada bursa efek Jakarta (bej) periode tahun 2000-2002. *Sosiohumaniora*, volume 7, nomor, 3, 203-219.
- Nise, H., & Hidayat, R. R. (2016). Dampak krisis utang Yunani terhadap indeks Eropa dan pengaruhnya terhadap IHSG (Studi pada DAX, CAC 40, IHSG periode 2006-2015). *Jurnal Administrasi Bisnis*, 41(1), 72-80.
- Pattarathammas, Suluck dan Khanthavit, Anya. (2009). World and regional factors in stock market returns, *International Journal of Managerial Finance*. Vol. 5, No. 2. pp. 222 - 242.
- Rimbawan, Nyoman Dayuh. (2011). *Statistik Deskriptif Untuk Ekonomi dan Bisnis*. Denpasar: Udayana University Press.

- Salomons, R., dan Grootvelt, H. (2003). The equity risk premium: Emerging vs development market. *Emerging Market Review*, pp. 4.
- Samsul, Mohamad. (2006). *Pasar Modal & Manajemen Portofolio*. Jakarta: Erlangga
- Sekaran, Uma. (2006). *Research Methods for Business, Edisi 4, Buku 1*. Jakarta: Salemba Empat
- Sekolah Pasar Modal*. (2012). Jakarta: BEI
- Shankar, S. G., dan Randhawa, D. S. (2006). The effects of Index changes in the Hong Kong and Singapore stock markets. *Saw Centre for Financial Studies, NUS Business School, National University of Singapore, Singapore*.
- Sihono, T. (2009). Dampak Krisis Finansial Amerika Serikat Terhadap Perekonomian Asia. *Jurnal Ekonomi & Pendidikan*, 6(1).
- Sunariyah. (2003). *Pengantar Pengetahuan Pasar Modal, edisi ke tiga*. Yogyakarta: UPP-AMP YKPN.
- Supranto, J. (1994). *Statistik: Teori dan Aplikasi*. Jakarta: Erlangga.
- Tandelilin, Eduardus. (2010). *Portofolio dan Investasi, Edisi Pertama*. Yogyakarta: Kanisius
- Tarigan, R. D., et al. (2015). Pengaruh indeks harga saham global terhadap indeks harga saham gabungan (IHSG) studi pada Bursa Efek Indonesia (BEI) periode 2011-2014. *Jurnal Administrasi Bisnis*, 24(1).
- Tjiptono, Darmadji dan Fakhruddin, Hendy.M. (2001). *Pasar Modal Indonesia: Pendekatan Tanya Jawab, Edisi Pertama*. Jakarta: Salemba Empat.
- Undang-undang Pasar Modal No.8 Tahun 1995
- Wong, W. K., et al. (2004). The relationship between stock markets of major developed countries and Asian emerging markets, *Journal of Applied Mathematics and Decision Sciences*, Vol.8, pp. 201-218.
- Yang, J., Kolari, J., and Min, I. (2003). Stock market integration and financial crisis: The case of Asia. *Applied Financial Economics*. Vol.13, pp.477-486.

[www.bloomberg.com](http://www.bloomberg.com)

[www.idx.co.id](http://www.idx.co.id)

[www.londonstockexchange.com](http://www.londonstockexchange.com)

[www.nni.nikkei.co.jp](http://www.nni.nikkei.co.jp)

[www.nyse.com](http://www.nyse.com)

[www.sse.com](http://www.sse.com)

