

DAFTAR KEPUSTAKAAN

Undang-Undang Republik Indonesia Nomor 8 Tahun 1995 Tentang Pasar Modal.

Undang-Undang Republik Indonesia Nomor 10 Tahun 1998 Tentang Perbankan.

Undang-Undang Republik Indonesia Nomor 25 Tahun 2007 Tentang Penanaman Modal.

Undang-Undang Republik Indonesia Nomor 21 Tahun 2011 Tentang Otoritas Jasa Keuangan.

Peraturan Pemerintah Republik Indonesia Nomor 45 Tahun 1995 Tentang Penyelenggaraan Kegiatan di Bidang Pasar Modal.

Keputusan Menteri Keuangan Republik Indonesia Nomor 1055/KMK.013/1989 Tentang Pembelian Saham Oleh Pemodal Asing Melalui Pasar Modal.

Keputusan Menteri Keuangan Republik Indonesia Nomor 1548/KMK/1990 Tentang Pasar Modal.

Keputusan Menteri Keuangan Republik Indonesia Nomor 455/KMK.01/1997 Tentang Pencabutan 1055/KMK.013/1989

Abid, Saba; Neelam Jhavar, 2017, "*Impact of Foreign Institutional Investors (FIIs) on Indian Capital Market*", IOSR Journal of Business and Management (IOSR-JBM), Volume 19, Issue 6. Ver. III.

Adabag, Murat Can, José Renato Haas Ornelas, 2004, "*Behavior and Effects of Foreign Investors on Istanbul Stock Exchange*", <http://www4.fe.uc.pt/eefs/pap/adabag%26ornela-11.pdf>

Ahmad, Fayyaz; Muhammad Umar Draz, Su-chang Yang, 2015, "*Determinants of Foreign Portfolio Inflows: Analysis and Implications for China*", Asian Journal of Finance & Accounting, 7(2), 66-77

Ailemen, Ikpefan Ochei; Cynthia, Ikwuetoghu Ogochukwu; Tochukwu, Okafor; Aregban, Isibor, 2016, "*An Investigative Analysis Into Capital Market And Economic Growth In Nigeria*", Ekonomiske Ideje I Praksa, Broj 23.

- Alam, Md. Shabbir; Muawya Ahmed Hussein, 2019, "*The Impact Of Capital Market On The Economic Growth In Oman*", *Studii Financiare (Financial Studies)*, Centre of Financial and Monetary Research, Vol. 23, Issue 2, 116-129.
- Al-Smadi, Mohammad O., 2018, "*Determinants of foreign portfolio investment: The case of Jordan*", *Investment Management and Financial Innovations*, 15(1), 328-336
- Anoraga, Pandji; Piji Pakarti. 2006. "*Pengantar Pasar Modal*", Rineka Cipta, Jakarta.
- Apergis, Nicholas; Ioannis Pragidis, 2019, "*Stock Price Reactions to Wire News from the European Central Bank: Evidence from Changes in the Sentiment Tone and International Market Indexes*", *International Advances in Economic Research* volume 25, pages91–112.
- Barna, Flavia; Mura, Petru-Ovidiu, 2010, "*Capital Market Development And Economic Growth: The Case of Romania*", *Annals of the University of Petroșani, Economics*
- Bartram, S.M., Dufey, G., 2001, "*International Portfolio Investment Theory, Evidence, and Institutional Framework*", *Financial Markets, Institutions & Instruments*, V. 10, No. 3.
- Bekaert, Geert; Campbell R. Harvey, 2000, "*Foreign Speculators and Emerging Equity Markets*", *The Journal Of Finance* Volume LV Nomor 2
- Bello, Walden, 1999, "*The Asian financial crisis: Causes, dynamics, prospects*", *Journal of the Asia Pacific Economy*, 4:1, 33-55
- Bohl, Martin T.; Pierre L. Siklosz, David Sondermannw, 2008, "*European Stock Markets and the ECB's Monetary Policy Surprises*", *International Finance* 11:2.
- Budur, R. Manan, 2017, "*Effect Of Foreign Intitutional Investor On Stock Market-Bibliography Of Unclassified Lierature*", *Asian Journal of Research* No 9 (9)

- Carlson, Jeffrey L.; G. Bassett, W. Buehring, M. Collins, S. Folga, B. Haffenden, F. Petit, J. Phillips, D. Verner, R. Whitfield, 2012, “*Resilience: Theory and Applications*”, Argonne National Laboratory
- Chen, Zhian; Donghui Li, Steven X. Wei, 2006, “*Foreign Ownership and Domestic Stock Return Volatility Empirical Evidence in China*”, School of Banking and Finance, The University of New South Wales Sydney, NSW Australia.
- Chin, Wynne W, 1998, “*The Partial Least Squares Approach To Structural Equation Modeling, In Modern Methods for Business Research*”, Marcoulides, G.A. (ed.), Lawrence Erlbaum Associates, Mahwah, NJ.
- Clark, John; Elizabeth Berko, 1997, “*Foreign Investment Fluctuations and Emerging Market Stock Returns: The Case of Mexico*”, Federal Reserve Bank of New York.
- Dhiman, Rahul, 2012, “*Impact Of Foreign Institutional Investor On The Stock Market*”, International Journal of Research in Finance & Marketing (IJRFM), Volume 2 Issue 4
- Dornbusch, R., Fischer, S., Startz, R. 2014, “*Macroeconomics*” 12th edition, McGraw Hill, New York.
- Engle, R. F., & Granger, C. W. J., 1987, “*Co-Integration and Error Correction: Representation, Estimation, and Testing.*” *Econometrica*, 55(2), 251–276
- Fornell, Claes; David F. Larcker, 1981, “*Evaluating Structural Equation Models With Unobservable Variables And Measurement Error,*” *Journal of Marketing Research*
- Fukuda, Shin-ichi, 2017, *The Impacts Of Japan’s Negative Interest Rate Policy On Asian Financial Markets*, ADBI Working Paper Series Nomor 707, Asian Development Bank Institute, Tokyo.
- Gefen, David; Detmar W. Straub, Marie-Claude Boudreau, 2000, “*Structural Equation Modeling And Regression: Guidelines For Research Practise*”, *Communications of AIS* Volume 4, Article 7

- Gefen, David; Detmar W. Straub, 2005, "*A Practical Guide To Factorial Validity Using PLS-Graph: Tutorial And Annotated Example*", Communications of the AIS.
- Geisser, Seymour, 1975, "*The Redictive Sample Reuse Method With Applications*", Journal of the American Statistical Association.
- Garg, Reetika; Pami Dua, 2014, "*Foreign portfolio investment flows to India: determinants and analysis*" World Development, 59, 16-28.
- Gitman, Lawrence J., 2003, "*Principle of Finansial Magement*", Pennsylvania State University, Addison Wesley.
- Gujarati, Damodar, 2004, "*Basic econometrics 4th edition.*" New York, McGraw-Hill
- Gunawan, H. Wijayanto, N.A. Achsani, L.O. A Rahman, 2011, "Pendeteksian Perilaku Herding pada Pasar Saham Indonesia dan Asia Pasifik", Forum Statistika & Komputasi, Vol. 16 No.2, 16-23.
- Hair, Joseph F, Jr; William C. Black, Barry J. Babin, Rolph E. Anderson, 1998, "*Multivariate Data Analysis 7th edition*", Pearson Prentice Hall
- Halim, Abdul, 2005, "Analisis Investasi", Edisi 2, Salemba Emban Patria, Jakarta.
- Handini, Sri; Astawinetu, Erwindyah, 2020, "Teori Portofolio dan Pasar Modal Indonesia", Scopindo Media Pustaka, Surabaya.
- Hartono, J., 2017, "Teori Portofolio Dan Analisis Investasi", Edisi 11, BPFE UGM, Yogyakarta.
- Herlianto, D., 2013, Manajemen Investasi, Gosyen Publishing, Yogyakarta.
- Hermawan, D., 2006, "Pasar Finansial dan Lembaga-Lembaga Finansial, Bumi Aksara, Jakarta.
- Hsing, Yu, 2011, "*Impacts of Macroeconomic Variables on the U.S. Stock Market Index and Policy Implications*", Economics Bulletin, Volume 31 Nomor 1

- Hsu, Chun-Pin, 2013, *“The Influence of Foreign Portfolio Investment on Domestic Stock Returns: Evidence From Taiwan”*, The International Journal of Business and Finance Research, Volume 7 Number 3
- Idenyi, Odo Stephen; Nweke Godwin Onyinye, Anoke Charity Ifeyinwa, 2017, *“Effect of Capital Formation on Economic Growth in Nigeria”*, Asian Journal of Economics, Business and Accounting, Vol. 5, Issue 1, 1-16.
- Jahfer, Athambawa; Inoue, Tohru, 2014, *“Financial Development and Economic Growth: The Role of Stock Market in Japan”*, International Review of Business Research Papers, Vol. 10. No. 2. September 2014 Issue. Pp. 46-61
- Kamwaro, E.,K., 2008, *“The impact of investment portfolio choice on financial performance of investment companies in Kenya”*, University of Nairobi.
- Karim, B.A; M.S.A. Majid, S.A. Abdul K., 2009, *“Integration of Stock Markets between Indonesia and Its Major Trading Partners”*, Gadjah Mada International Journal of Business, Volume 11 Nomor 2.
- Kaserer, Christoph; Rapp, Marc Steffen, 2014, *“Capital Markets And Economic Growth: Long-Term Trends And Policy Challenges”*, Technische University Munchen (Germany)
- Kazi, Mazharul H., 2008, *“Is Australian Stock Market Integrated To The Equity Markets Of Its Major Trading Partners?”*, International Review of Business Research Papers Volume 4 Nomor 5.
- Khetsi, Queen Sarah; Mongale, Itumeleng Pleasure, 2015, *“The Impact Of Capital Markets On The Economic Growth In South Africa”*, Journal of Governance and Regulation, Volume 4, Issue 1
- Khyareh, Mohsen Mohammadi; Oskou, Vahid, 2015, *“The Effect of Stock Market on Economic Growth: The Case of Iran”* , International Journal of Academic Research in Economics and Management Sciences, Vol. 4, No. 4, ISSN: 2226-3624
- Kim, Yoonmin; Gab-Je Jo, 2019, *“The Impact of Foreign Investors on the Stock Price of Korean Enterprises during the Global Financial Crisis”*, Sustainability 2019, 11, 1576

- Kingkin, Gita Maria, 2022, “Pengaruh Inflasi, Fed Rate, Indeks Dow Jones dan Nikkei 225 terhadap Indeks Harga Saham Gabungan (IHSG) di Bursa Efek Indonesia (BEI) Periode 2014-2018”, Jurnal EBISTEK (Ekonomi Bisnis dan Teknologi), Volume 3, Issue 1
- Krugman, Paul R, Maurice Obstfeld, 2009, “*International Economics: Theory and Policy*”, 8th edition. Boston: Addison Wesley.
- Lee, Pei-Ling; Lee Chin, Siong Hook Law, W.N.W. Azman-Saini, 2019, “*Analysing the Effect of Portfolio Concentration Index and Stock Market Correlation*”, Jurnal Ekonomi Malaysia 53(2) 2019 165 – 176
- Leightner, Jonathan E., 2007, “*Thailand's Financial Crisis: Its Causes, Consequences, and Implications*”, Journal of Economic Issues, 41:1, 61-76
- Levine, Ross; David Renelt, 1992, “*A Sensitivity Analysis of Cross-Country Growth Regretion*”, The American Economic Review, Volume 82 Nomor 4, 942-963.
- Levine, Ross; 1991, “*Stock Markets, Growth, and Tax Policy*”, The Journal Of Finance, Vol. XLVI, No. 4.
- _____, Sara Zervos, 1996, “*Stock Markets, Banks, and Economic Growth*”, Policy Research Working Paper 1690, The World Bank Policy Research Department, Finance and Private Sector Development Division.
- Loncan, Tiago Rodrigues; João Frois Caldeira, 2015, “*Foreign Portfolio Capital Flows And Stock Returns: A Study Of Brazilian Listed Firms*”, Estudos Economicos 45(4):859-895.
- Miyanti, Gusti Ayu Diah Akua; Wiagustini, Luh Putu, 2018, “*Pengaruh Suku Bunga The Fed, Harga Minyak Dan Inflasi Terhadap Indeks Harga Saham Gabungan (IHSG) Di Bursa Eefek Indonesia*”, E-Jurnal Ekonomi dan Bisnis Universitas Udayana, Vol 7.5, 1261-1288
- Mankiw, N. Gregory, 2016, “*Prinsip of Economics*”, Edisi 7, Stamford Cengage Learning.

- Moosa, Imad, 2002, "Foreign Direct Investment: Theory, Evidence and Practice", (https://www.researchgate.net/publication/265453721_Foreign_Direct_Investment_Theory_Evidence_and_Practice), <http://dx.doi.org/10.1057/9781403907493>
- Nachrowi, D.; Usman, Hardius., 2007, "Prediksi IHSG dengan Model GARCH dan Model ARIMA", *Jurnal Ekonomi dan Pembangunan Indonesia*. Volume VII, Nomor 2.
- Naufa, A. Maulin; I.W. Nuka Lantara, 2020, "*Foreign Ownership, Return Volatility, Trading Volume, and Risk of Stocks in Indonesia*", *The International Journal of Banking and Finance*, Vol. 13. Number 2.
- Neugebauer, Frederik, 2020, "*ECB Announcements and Stock Market Volatility*", WHU - Otto Beisheim School of Management, Working Paper 20/02, Economics Group, Vallendar, Germany.
- Nguyen, Tri Minh; 2017, "*The Impact Of Foreign Investor Trading Activity On Vietnamese Stock Market*", *Internasional Journal of Marketing Studies*, Volume 9 Nomor 1, Canadian Center of Science and Education.
- Nunnally, Jum C.; I.H. Bernstein, 1994, "*Psychometric Theory*", McGraw-Hill, New York.
- Pala, Aynur; Bilgin Orhan Orgun, 2015, "*The Effect of Macroeconomic Variables on Foreign Portfolio Investments: an Implication for Turkey*", *Journal of Business Economics and Finance*, 4(1), 108-126
- Patterson, Ben; Kristina Lygnerud, 1999, "*The Determination of Interest Rates*", *Economic Affairs Series, Directorate-General for Research Working Paper*, European Parliament L-2929 Luxembourg.
- Raj, Janak; Sarat Dhal, 2008, "*Integration Of India's Stock Market With Global And Major Regional Markets*", *BIS Papers* Nomor 42, Swis.
- Raffestin, L., 2014, "*Diversification and systemic risk*", *Journal of Banking & Finance*, DOI: 10.1016/j.jbankfin.2014.05.014
- Ramli, Ishak; Setiawan, Ignatius Roni, 2016, "*Information asymmetry and the role of foreign investors in daily transactions during the crisis; A study of*

herding in the indonesian stock exchange”, The Journal of Applied Business Research, Volume 32, Number 1.

Rana, P. B., Dowling, J. M, 1988, “The Impact of Foreign Capital on Growth: Evidences from Asian Developing Countries”, The Developing Economics, 26(1).

Ritter, L.S., Silber, W.L., Udell, G.F., 2013, “*Principles of Money, Banking, & Financial Markets*”, Pearson.

Rusdin, 2008, “Pasar Modal: Teori, Masalah, dan Kebijakan dalam Praktik”, Alfabeta, Bandung.

Ruiz, Javier, 2015, “*Response Of Spanish Stock Market To ECB Monetary Policy During Financial Crisis*”, The Spanish Review of Financial Economics

Samuelson, Paul A.; William D. Nordhaus, 2003, “*Makroekonomi*”, Edisi 14, Erlangga, Jakarta.

Schorul, Ajija, 2011, Cara Cerdas Menguasai Eviews, Salemba Empat, Jakarta.

Silvanita, Ktut, 2009, “Bank Dan Lembaga Keuangan Lain”, Erlangga, Jakarta.

Sornarajah, 2010, “*The International Law On Foreign Investment*”, Cambridge University Press, Cambridge USA.

Sudarmanto, E., Khairad, F., Damanik, P., Purba, E., Peranginangin A.M., Arfandi, S.N., Purba, B., Basmar, E., Sriwiyanti, E., Astuti, 2021, “Pasar Uang dan Pasar Modal”, YKM.

Sugiyono, 2017, “Metode Penelitian Kuantitatif, Kualitatif, dan R&D”, CV. Alfabeta, Bandung.

Sunariyah, 2011, “Pengantar Pengetahuan Pasar Modal”, Edisi ke-6, Sekolah Tinggi Ilmu Manajemen YKPN, Yogyakarta.

Supranto, J., 2008, “Statistik Teori dan Aplikasi Jilid 1”, Edisi 7, Erlangga, Jakarta.

Sutrisno, 2012, “Manajemen keuangan teori, konsep dan aplikasi”, Edisi 8, Ekonisia, Yogyakarta.

- Stice, James D., Skousen, K. Fred, 2005, "Akuntansi Intermediate", Edisi 15, Terjemahan Safrida R. Parulian dan Ahmad Maulana. Salemba Empat, Jakarta.
- Stone, Mervyn, 1974, "Cross-validatory Choice And Assessment Of Statistical Predictions", Journal of the Royal Statistical Society.
- Tandelilin, E., 2010, "Analisis Investasi dan Manajemen Portofolio", Edisi-7, Kanisius, Yogyakarta.
- Testa, A. 2012, "Path-Dependent Behavior with Asymmetric Information about Trader's Type", Discussion Paper, University of Bonn, 1-36.
- Walia, Karan; Rimpi Walia, Monika Jain, 2012, "Impact Of Foreign Institutional Investment On Stock Market", Internasional Journal of Computing and Corporate Research, Volume 2 Issue 5
- Wang, Jianxin, 2000, "Foreign Trading And Market Volatility In Indonesia", School of Banking & Finance University of New South Wales Sydney 2052, Australia
- _____, 2007, "Foreign Ownership and Volatility Dynamics of Indonesian Stocks", School of Banking & Finance University of New South Wales Sydney, Australia
- _____, 2013, "The Impact of Foreign Ownership on Stock Volatility in Indonesia", Asia-Pacific Journal of Financial Studies (2013) 42, 493–509
- Wardiyah, M., L., 2017, "Manajemen Pasar Uang dan Pasar Modal", Pustaka Setia, Bandung
- Weaver, Karen. 2017, "The Subprime Mortgage Crisis: Boom, Bust, and Blame", The Journal of Structured Finance Summer. Vol. 23 No. 2.
- Werts, Charles E.; R.L. Linn, K.G. Joreskog, 1974, "Intraclass Reliability Estimates: Testing Structural Assumptions", Educational and Psychological Measurement
- Weston, J. Fred dan Brigham, Eugene F, 2006 "Fundamentals of Financial Management", Jilid I, Edisi Kesepuluh, Erlangga, Jakarta.

Yang, Jian; James W. Kolari, Insik Min, 2002, “*Stock Market Integration And Financial Crises: The Case Of Asia*”, Applied Financial Economics, Volume 13, Issue 7

Yusgiantoro, Inka; Koesrindartoto, Deddy; Aaron, Aurelius; Dharma, Wirata; Arroisi, Abdurrohman, 2019, “*Investors Behavior and Trading Strategies: Evidence from Indonesia Stock Exchange*”, OJK Research Project.

Siaran Pers OJK, SP 68/DHMS/OJK/XII/2019, Otoritas Jasa Keuangan Republik Indonesia.

