

Daftar Pustaka

- Abdullah, R. (2011). The Day Of The Week Effect On Bursa (Bourse) Malaysia Shariah-Compliant Market. *Interdisciplinary Journal of Research in Business*. Vol. 1 no. 4.
- Abraham, A dan D. Ikenbery. (1994). The Individual Investor and the Weekend Effect. *Journal of Financial and Quantitative Analysis*.
- Ambarwati, S. D. A. (2009). Pengujian Week-Four, Monday, Friday Effect Dan Earning Management Effect Terhadap Return Saham. *Jurnal Keuangan dan Perbankan*.
- Ang, Robert. (1997). Buku Pintar Pasar Modal Indonesia (The Intelligent Guide to Indonesian Capital Market). Jakarta: Mediasoft Indonesia.
- Arikunto. (2006). Prosedur Penelitian Suatu Pendekatan Praktek. Jakarta : PT. Rineka Cipta.
- Brigham, Eugene F dan Houston. (2006). Fundamental of Financial Management: Dasar-Dasar Manajemen Keuangan. Edisi 10. Jakarta: Salemba Empat.
- Cahyaningdyah, Dwi, Rini Setyo Witiastuti. (2010). Analisis Monday Effect dan Rogalsky Effect Di Bursa Efek Jakarta. *Jurnal Dinamika Manajemen Vol, 1, No. 2*.
- Cahyaningdyah, D. (2005). Analisis Pengaruh Hari Perdagangan Terhadap Return Saham : Pengujian Week-Four Effect dan Rogalski Effect di Bursa Efek Jakarta. *Jurnal Ekonomi dan Bisnis Indonesia. Vol.20, No.2*.
- Damodaran, Aswath. (1996). Investment Valuation. University Edition, John Wiley and Son, Inc.
- Daniel, K., D. Hirshleifer, A. Subrahmanyam. (2001). "Overconfidence, Arbitrage, and Equilibrium Asset Pricing," *Journal of Finance, 56, no. 3*.

- De Bondt, W. F. M, and Thaler, R. (1985). Does the Stock Market Overreact?.*The Journal of Finance*.
- Dyl, Edward A. dan Maberly, Edwin D. (1988). A Possible Explanation of the Weekend Effect.*Financial Analyst Journal*, Vol 44.
- Elton, Edwin J. and Martin J. Gruber. (1995). Modern Portofolio Theory and Investment Analysis. Toronto: John Wiley & Sons.
- Budileksmana, Antariksa. (2005). Fenomena The Monday Effect di Bursa Efek Jakarta. SNA VIII Solo, 15-16 September 2005
- Fama, Eugene, (1970), Efficient Capital Markets – A review of theory and empirical work, *Journal of Finance* Vol. 25, No. 2
- Fauzi, Nurul. (2010). Anomali Harga Saham Weekend effect di Shanghai Stock Exchange, Bombay Stock Exchange dan Indonesia Stock Exchange. *Jurnal Akuntansi & Manajemen*. Vol 5 No.1.
- Ghozali, Imam. (2001). Aplikasi Analisis Multivariate Dengan Program SPSS. Semarang: Badan Peneliti Universitas Diponegoro.
- Ghozali, Imam. (2012). Aplikasi Analisis Multivariate dengan Program IBM SPSS. Yogyakarta: Universitas Diponegoro.
- Gibbons, M. and Hess, P. (1981). Day of the week effects and assets return. *Journal of Business*. 54.
- Groth, J. C., Lewellen, W., Schlarbaum, G., & Lease, R. (1979). An analysis of brokerage house security recommendation. *Financial Analysts Journal*.
- Gujarati, Damodar N, (2004). Basic Econometrics, Fourth edition, Singapore. McGraw-Hill Inc.

- Gumanti, Tatang Ary dan Elok Sri Utami.(2002).Bentuk pasar Efisien dan Pengujiannya..*Jurnal Akuntansi & Keuangan. Vol 4. No 1.*
- Harjito, Agus. (2009). Keuangan Perilaku Menganalisis Keputusan Investor.Edisi pertama. EKONISIA. Yogyakarta.
- Hartono, Jogiyanto. (2010) Teori Portofolio dan Analisis Investasi. Edisi Keenam.Yogyakarta: BPFE.
- Haugen, Robert A. (2001). Modern Investment Theory,5thdition, Prentice Hall, New Jersey.
- Husnan Suad. (2001). Dasar-Dasar TeoriPortofolio dan Analisis Sekuritas,Edisi ketiga, Cetakan Kedua, UPP AMP YKPN.
- Iramani, dan Ansyori Mahdi.(2006).Studi Tentang Pengaruh Hari Perdagangan Terhadap Return Saham pada BEJ..*Jurnal Akuntansi, VOL. 8, NO. 2.*
- Jogiyanto, H.M. (2000). Teori Portofolio dan Analisis Investasi. Edisi Kedua. BPFE.Yogyakarta.
- Jones, Charles P.(1998). Investments Analysis & Management, 6th edition. John willey and Sons Inc.,New York.
- Jones, Charles P. (2000). Investment : Analysis and Management. Seventh Edition. John Willey and Sons, Inc.
- Kamaludin. (2004). Calender and Daily Information Effect In Jakarta Stock Exchange. *Jurnal Bisnis dan Akuntansi. Th XIV, No. 3.*
- Lakonishok, J and E. Maberly. (1990). The Weekend Effect: Trading Paatrens of Individual and Institutional Investor..*Journal of Finance. Vol. XLV, No. 1.*

- Mbululu, D., and C. Chipeta. (2012). Day of the week effect: Evidence from nine economic sectors of JSE. *Investment Analysts Journal*. Vol 75.
- Mehdian, Seyed and Mark J. Perry.(2001). The Reversal of the Monday Effect: New Evidence from US Equity Markets.*Journal of Business Finance & Accounting*.
- Miller, Edward.(1988). Why a Weekend Effect.*Journal of Portofolio Management*.
- Pompian, M. M. (2006). Behavioral Finance and Wealth Management. Hoboken, New Jersey: John Wiley & Son, Inc.
- Prastiyo, Fenny Anggraini. (2012). Analisis Overreaction Saham Perusahaan yang Terdaftar di Bursa Efek Indonesia Periode 1995-2010. Surabaya: Petra Christian University.
- Rr. Iramani, Ansyori Mahdi. (2006).Studi Tentang Pengaruh Hari Perdagangan Terhadap Return Saham pada BEJ.*Jurnal Akuntansi dan Keuangan, vol. 8, no. 2*.
- Rystrom, D.S. dan Earl D.Benson. (1989). "InvestorPsychology and the Day-of-the Week Effect".*Financial Analysts Journal* ,Vol.45.
- Sekaran, Uma. (2003). Research Methods For Business: A Skill Building Aproach, New York-USA: John Wiley and Sons, Inc
- Sugiyono. (2011). Metode Penelitian Kuantitatif, Kualitatif dan R&D. Bandung: Afabeta
- Sulaiman, dan Ana Handi. (2008). Pengaruh Kinerja Keuangan Terhadap Return Saham pada Perusahaan Manufaktur di BEJ. *Jurnal Penelitian dan Pengembangan Akuntansi Vol 2*.

Sularso, H., Suyono, E & Rahmawanto, D. (2011). Analisis *Monday* dan *Weekend Effect* pada Saham Perusahaan LQ 45 di Bursa Efek Indonesia. *Jurnal Keuangan dan Bisnis*. UNSOED.

Supriyono, E. dan W. Wibowo.(2008). Pengaruh Hari Perdagangan Terhadap Return Saham: Pengujian Week-Four Effect di Bursa Efek Jakarta. *Jurnal Manajemen dan Bisnis Vol. 16, No. 1*.

Sun, Q and W.H.S Tong. (2002). Another New Look at The Monday Effect. *Journal of Business Finance and Accounting*.

Sutheebanjard, P., and Wichian Premchaiswadi. (2010). Analysis Of Calendar Effects: Day-Of-The-Week Effect On The Stock ExchangeOf Thailand (SET). *International Journal of Trade, Economics and Finance. Vol 1 no. 1*.

Tandelilin, Eduardus, MBA.(2001). AnalisisInvestasi dan ManajemenPortofolio, Edisi Pertama, BPFE Yogyakarta.

Tandelilin, Eduardus. (2010). Portofolio dan Investasi Teori dan Aplikasi, Edisi Pertama, Kanisius IKAPI Yogyakarta.

Tandelilin, S., dan Agifari, 1999. Pengaruh Hari Perdagangan terhadap Return Saham di BEJ.*Jurnal Ekonomi dan Bisnis Indonesia*.

Ulussever, T., Guran Yumusak, I., & Kar, M. (2011). The Day-Of-The-Week Effect In The Saudi Stock Exchange: A Non-Linear GARCH Analysis. *Journal of Economics and Social Studies. Vol 1 no. 1*.

Wang, K, Y. Li, and J. Erickson. (1997). A New Look at The Monday Effect. *Journal of Finance, Vol LII, No.5*.

Lampiran 1. Harga Saham

| Tanggal | AALI | ADHI | ADRO | AKRA | ANTM |
|---------------|-----------|----------|----------|----------|------|
| 31 – Jan - 17 | 15,775.00 | 2,100.00 | 1,695.00 | 6,675.00 | 800 |