

DAFTAR PUSTAKA

- Almilia, L. (2006). Reaksi Pasar dan Efek Intra Industri Pengumuman Financial Distress. *Jurnal Ilmiah Bidang Ilmu Ekonomi - Kopertis Wilaya IV*, 1(1).
- Almilia, L., & Kristijadi, S. (2005). Analisis Kandungan Informasi dan Efek Intra Industri Pengumuman Stock Split yang Dilakukan oleh Perusahaan Bertumbuh dan Tidak Bertumbuh. *Jurnal Ekonomi & Bisnis Indonesia*, 20(1), 1-29.
- Asquith, P., & Mullins, D. (1986). Equity Issues and Offering Dilution. *Journal of Financial Economics*, 15, 61-89.
- Azmi, S. (2017). *Underperformance pada Penerbitan Kembali Saham Berbasis Hak Memesan Efek Terlebih Dahulu (HMETD)*. Skripsi Sarjana (Tidak dipublikasikan), Yogyakarta: Fakultas Ekonomi UII.
- Bestari, O. (2015). *Pengaruh Pengumuman Right Issue Terhadap Abnormal Return dan Likuiditas Saham Berdasarkan Tujuan Penggunaan Dana (Perusahaan yang Terdaftar di BEI Pada tahun 2011-2014)*. Tesis S2 (Tidak dipublikasikan), Yogyakarta : Program Pasca Sarjana Universitas Gadjah Mada.
- Bradley, D., & Yuan, X. (2013). Information Spillovers Around Seasoned Equity Offerings. *Journal of Corporate Finance*, 21(1), 106-118.
- Brealey, R., Myers, S., & Marcus, A. (2001). *Fundamentals of Corporate Finance*. McGraw-Hill Companies Inc.
- Budiarto, A., & Baridwan, Z. (1999). Pengaruh Pengumuman Right Issue terhadap Tingkat Keuntungan dan Likuiditas Saham di Bursa Efek Jakarta Periode 1994-1996. *Jurnal Riset Akuntansi Indonesia*, 2(1), 91-116.
- Catranti, A. (2009). Pengaruh Right Issue terhadap Imbal Hasil Saham dan Volume Perdagangan. *Jurnal Ilmu Administrasi dan Organisasi*, 16(3), 188-203.
- Darmadji, & Fakhruddin. (2011). *Pasar Modal di Indonesia* (Vol. Edisi Ketiga). Jakarta: Salemba Empat.
- De Bondt, W., & Thaler, R. (1985). Does the Stock Market Overreact? *The Journal of Finance*, 40(3), 793-805.
- Dewi, N., & Putra, I. (2013). Pengaruh Pengumuman Right Issue pada Abnormal Return dan Volume Perdagangan Saham. *E-Jurnal Akuntansi Universitas Udayana*, 3, 163-178.

- Dissing, J., & Rasmussen, K. (2015). *Are Seasoned Equity Offerings Bad News?* Thesis, Aarhus University, Aarhus School of Business and Social Sciences.
- Ehrhardt, M., & Brigham, E. (2011). *Financial Management: Theory and Practice* (Thirteen Edition ed.). Mason USA: South-Western Cengage Learning.
- Esplenlaub, S., Siougle, G., & Strong, N. (2008). Asymmetric Information And The Announcement Effect of Greek Seasoned Equity Offerings. *SSRN Working Paper Series*.
- Fahmi, I., & Hadi, Y. (2009). *Teori Portofolio dan Analisis Investasi*. Bandung: Alfabeta.
- Fama, E. (1970). Efficient Capital Markets: A Review of Theory and Empirical Work. *Journal of Finance*, 25(2), 383-417.
- Ferguson, A., & Crockett, A. (2003). Information Transfer and Press Coverage : The Case of the Gawler Craton Gold Boom. *Pacific Basin Finance Journal*, 11(1), 101-120.
- Firth, M. (1976). The Impact of Earnings Annoucements on the Share Price Behaviour of Similar Type Firms. *The Economic journal*, 86, 296-306.
- Fung, H.-G., Leung, W., & Zhu, J. (2008). Rights Issue in the Chinese Stock Market: Evidence of Earnings Management. *Journal of International Financial Management & Accounting*, 19(2), 133-160.
- Hartono, J. (2000). *Teori Portofolio dan Analisis Investasi* (Vol. Edisi Kedua). BPFE.
- Haugen, R., & Jorion, P. (1996). The January Effect: Still There after All These Years. *Financial Analyst Journal*, 27-31.
- Husnan, S. (2005). *Dasar-Dasar Teori Portfolio dan Analisis Sekuritas* (Vol. Edisi Keempat). UPP AMP YKPN.
- Keim, D. (1983). Size-Related Anomalies and Stock Return Seasonality Further Empirical Evidence. *Journal of Financial Economics*, 12, 13-32.
- Kohers, N. (1999). The Industry-Wide Implications of Dividend Omission and Initiation Annoucements and the Determinants of Information Transfer. *The Financial Review*, 34(813), 137-158.
- Kusuma, P., & Suryanawa, I. (2015). Analisis Komparatif Kinerja Saham Sebelum dan Sesudah Pengumuman Right Issue. *E-jurnal Akuntansi Universitas Udayana*, 3, 566-581.

- Lang, L., & Stulz, R. (1992). Contagion and competitive intra-industry effects of bankruptcy announcements. An empirical analysis. *Journal of Financial Economics*, 32(1), 45-60.
- Laux, P., Starks, L., & Yoon, P. (1998). The Relative Importance of Competition and Contagion in Intra-Industry Information Transfers : An Investigation of Dividend Announcements. *Financial Management*, 27(3), 5-16.
- Marsden, A. (2000). Shareholder Wealth Effects of Rights Issues: Evidence from the New Zealand capital market. *Pacific-Basin Finance Journal*, 8, 419-442.
- Masulis, R., & Korwar, A. (1986). Seasoned Equity Offerings: An Empirical Investigation. *Journal of Financial Economics*, 15, 91-118.
- Megginson, W. (1997). *Corporate Finance Theory*. Addison-Wesley Educational Publishers Inc.
- Mulatsih, L., Maskie, G., & Susanto, M. (2009). Analisis Reaksi Pasar Modal Terhadap Pengumuman Right Issue di Bursa Efek Jakarta (BEJ) (Pengamatan Terhadap Return, Abnormal Return, Security Return Variability dan Trading Volume Activity). *WACANA*, 12 (4), 646-661.
- Norhamida, H. (2004). *Transfer Informasi Intra-Industri atas Pengumuman Right Issue di Bursa Efek Jakarta (BEJ)*. Tesis S2 (Tidak dipublikasikan), Yogyakarta: Program Pasca Sarjana Universitas Gadjah Mada.
- Peraturan Otoritas Jasa Keuangan Nomor 32/POJK.04/2015
- Prabandari, W. (2012). *Analisis Kinerja Keuangan dan Kinerja Saham Sebelum dan Sesudah Seasoned Equity Offerings (Studi Kasus pada Perusahaan yang Terdaftar di BEI dan melakukan SEO Periode 2005 – 2009)*. Skripsi, Universitas Diponegoro.
- Pratama, I., & Sudhiarta, G. (2012). Analisis Perbandingan Abnormal Return Saham Sebelum dan Sesudah Pengumuman Right Issue. *Bali: Universitas Udayana*, 243-257.
- Purwanto, A. (2004). Pengaruh Harga Saham, Volume Perdagangan, dan Varian Return Terhadap Bid-Ask Spread Pada Masa Sebelum dan Sesudah Right Issue di Bursa Efek Jakarta Periode 2000-2002. *Jurnal Akuntansi & Auditing*, 1(1), 67-82.
- Rusmiyati, Y. (2009). *An Analysis of Right Issue Policy at Information Content and Intra Industrial Effect Perspective (Case Study : Sub Sector Property and Real Estate in BEI)*. Tesis S2, Institut Pertanian Bogor, Manajemen dan Bisnis.

- Saputra, M. (2015). *Perbandingan Abnormal Return dan Volume Perdagangan Saham Perusahaan Non-Issuerdi Industri Perbankan Saat Sebelum dan Sesudah Right Issue PT. Bank Mandiri Tbk Tahun 2011*. Skripsi Sarjana (Tidak dipublikasikan), Yogyakarta: Fakultas Ekonomi dan Bisnis Universitas Lampung.
- Satoto, S., & Nurrohim, H. (2008). Competitive dan Contagion Effects dalam Transfer Informasi Intra Industri Terhadap Pengumuman Stock Split. *Jurnal Keuangan dan Perbankan*, 12(2), 167-182.
- Schipper, K. (1990). Information Transfers. *Accounting Horizons*, 4(4), 97-107.
- Scholes, M. (1972). The Market for Securities: Substitution Versus Price Pressure and the Effects of Information on Share Prices. *The Journal of Business*, 45(2), 179-211.
- Shahid, H., Xinping, X., Mahmood, F., & Usman, M. (2010). Announcement Effects of Seasoned Equity Offerings in China. *International Journal of Economics and Finance*, 2(3), 163-169.
- Shleifer, A. (2000). *Inefficient Markets: An Introduction to Behavioural Finance*. Oxford University Press.
- Sloan, R. (1996). Do Stock Prices Fully Reflect Information in Accruals and Cash Flows about Future Earnings? *The Accounting Review*, 71, 289-315.
- Szewczyk, S. (1992). The Intra-industry Transfer of Information Inferred from Annoucements of Corporate Security Offerings. *The Journal of Finance*, 47(5), 1935-1945.
- Tan, R., Chng, P., & Tong, Y. (2002). Private Placements and Rights Issues in Singapore. *Pacific-Basin Finance Journal*, 10(1), 29-54.
- Tawatnuntachai, O., & D'Mello, R. (2002). Intra-Industry Reactions to Stock Split Annoucements. *The Journal of Financial Research*, XXV(1), 39-57.
- Tsangarakis, N. (1996). Shareholde Wealth Effects of Equity Issues in Emerging Markets : Evidence from Rights Offerings in Greece. *Financial Management*, 25(3), 21-32.
- Van Horne, J., & Wachowicz. (2007). *Fundamentals of Financial Management, Prinsip-Prinsip Manajemen Keuangan*. Jakarta: Salemba Empat.
- West, R. (1975). On the Difference Between Internal and External Market Efficiency. *Financial Analysts Journal*, 31(6), 30-34.