

DAFTAR PUSTAKA

BUKU

- Arikunto, Suharsimi. 2006. "Metodelogi penelitian". Bina Aksara. Yogyakarta. 158
- Brigham, Eugene F dan Joel F Houston. 2004. *Fundamentals of Financial Management 10th Edition*. Thomson South-Western
- Darmadji, Tjiptono dkk. 2004. Pasar Modal Di Indonesia. Penerbit Salemba Empat. Indonesia.
- Emery, Douglas R. et all. 2004. Corporate Financial Management 2nd Edition. Pearson Prentice Hall. New Jersey.
- Finkler, Steven. 2001. "Financial Management For Public, Health, and Not-For-Profit Organizations". Prentice Hall. New Jersey. 315-317
- Gujarati, Damodar N. 2003. *Basic Econometric*. Mc Graw Hill. International Edition Financial Series. Singapore.
- Hendriksen, Eldon. "Accounting Theory". Richard Dd. Irwin Inc. 136
- Imam, Ghazali. 2009. Aplikasi Multivariate dengan Program SPSS. Badan Penelitian Universitas Diponegoro: Semarang.
- Lasher, William. 2000. "Practical Financial Management 2nd Edition". South-Western Thomson Learning. Amerika. 58-69
- Levine, David M. et all. 2008. Statistics For Managers Using Microsoft Excel 5th Edition. Pearson Prentice Hall. New Jersey.
- Oliver dan Horngren. 2010. "Managerial Accounting". Pearson Prentice Hall. New Jersey. 604-606
- Ross, Stephen A dkk. 2010. Fundamentals of Corporate Finance 9th Edition. McGraw Hill. New York. 394-600

- Ross, Stephen A, et al. 2002. *Corporate Finance 6th Edition*. New York : Mc.Graw-Hill
- Scott, William E. 1997. *Financial Accounting Theory*. Prentice Hall International Inc.
- Sekaran, Uma dan Bougie, Roger. 2013. *Research Methods For Business: A Skill Building Approach 6th Edition*. John Wiley & Sons Ltd. United Kingdom.
- Sugiyono. 2010. *Metode Penelitian Kuantitatif, Kualitatif, dan R&D*. Bandung: Alfabeta.
- Tim Studi Volitalitas Pasar Modal Indonesia dan Perekonomian Dunia. 2011. *Laporan Studi Volitatlitas Pasar Modal Indonesia dan Perekonomian Dunia*. Kementrian Keuangan Republik Indonesia. Badan Pengawas Pasar Modal dan Lembaga Keuangan.
- Weetman, Pauline. 2003. "Financial & Management Accounting 3rd Edition". Prentice Hall. London. 61-64

DISERTASI & SKRIPSI

- Amminatuzzahra. 2010. *Analisis Pengaruh Current Ratio, Debt to Equity Ratio, Total Asset Turnover, Net Profit Margin Terhadap ROE*. Skripsi Sarjana Strata 1. FE Universitas Diponegoro
- Asria, Novis. 2004. *Analisis Manajemen Kas Optimal Pada Perusahaan Reasuransi (Studi Kasus PT REX)*. Tesis Pasca Sarjana. Program Studi Ilmu Manajemen. FE UI
- Bagiarta, I Ketut. 2006. *Analisis Kinerja Keuangan dan Penilaian Saham Menggunakan Metode Free Cash Flow (PT Telekomunikasi Indonesia Tbk)*. Tesis Pasca Sarjana. Program Studi Ilmu Manajemen. FE UI.

- Lestari, Triana. 2012. Pengaruh Suku Bunga SBI dan Nilai Tukar Rupiah Terhadap Indeks Saham LQ45 Periode 2006-2010. Skripsi Sarjana Strata 1. Program Studi Manajemen. FEIS Universitas Bakrie
- Siamat, Dahlan. 2001. Manajemen Lembaga Keuangan Jakarta. Lembaga Penelitian Fakultas Ekonomi Universitas Indonesia.
- Sulistyarini, Imbuh. 2006. Benarkah Arus Kas Memiliki *Earning Persistence* Lebih Tinggi Dibanding Akrua dan Apakah *Return* Saham Mencerminkan *Earnings*, Arus Kas Operasi dan Akrua?. Tesis Pasca Sarjana. Program Studi Akuntansi. FE UI
- Susanti, Ervinda Wahyu. 2005. Analisis Strategi Bisnis dan Manajemen Kas Pada Koperasi Telkomsel (kiSEL). Tesis Pasca Sarjana. Program Studi Ilmu Manajemen. FE UI
- Wijaya, Krisna Adi. 2004. Analisis Pengaruh Beta dan Kapitalisasi Perusahaan Terhadap Tingkat Pengembalian Saham Dalam Keadaan Pasar Bullish dan Bearish. Tesis Pasca Sarjana. Program Studi Ilmu Manajemen. FE UI.
- Witjaksana, Firman. 2002. Analisa Nilai Intrinsik Saham Dengan Menggunakan Model Free Cash Flow Sebagai Dasar Keputusan Investasi (Studi Kasus: PT Indosat Tbk). Tesis Pasca Sarjana. Program Studi Ilmu Manajemen. FE UI.

JURNAL

- Hamori, Shigeyuki dkk. 2002. Stock Returns and Real Activity : New Evidence from United States and Japan. Quarterly Journal of Business and Economics; Summer 2002; No 3 and 4.
- John R. Mills dan Jeanne H. Yamamura. "The Power of Cash Flow Ratios". Journal of Accounting. October 1998. Hal 53.

Maoro, Paolo. 2002. Stock Returns and Output Growth in Emerging and Advanced Economies. *Journal of Development Economics* 71 (2003). Hal: 129-153.

Anam, Ousam Abdulrahman, et all. 2011. Effects of Intellectual Capital Information Disclosed In Annual Reports On Market Capitalization (Evidence From Bursa Malaysia). *Journal of Human Resource Costing & Accounting* Vol. 15 No. 2. Hal: 97

ARTIKEL

Sloan, Richard G.. “Do Stock Price Fully Reflect Information in Accruals and Cash Flows About Future Earnings?”. *The Accounting Review* Vol. 71 No. 3. Juli 1996. Hal 289-315

WEBSITE

http://www.bapepam.go.id/pasar_modal/publikasi_pm/kajian_pm/studi-2011/Volatilitas-PM-indonesia.pdf 17-Mar-2014 00:12

<http://www.idx.co.id/id-id/beranda/tentangbei/programbei/icamel.aspx> 16-Mar-2014 18:05

<http://www.statisticsmentor.com/spss/splog.htm> 6-Juli-2014 11:06

<http://gorillapuber.blogspot.com/2012/04/memilah-data-outlier-dengan-spss.html>

<http://mansenandyyy.blogspot.com/2011/06/uji-normalitas-dengan-menggunakan-uji.html>

<http://www.konsistensi.com/2013/08/uji-heteroskedastisitas-dengan-uji.html> 7 Juli 2014 17:13