

DAFTAR PUSTAKA

- Abushammala, S.N.M. 2011. Testing the Weak Form Efficiency of Palestine Exchange. *International Journal of Economics and Finance*. Vol. 3, No. 6, hal 244-253.
- Abeyratna, G., dan Power, D.M. 1995. A test of the weak-form of the efficient market hypothesis: evidence using daily data from the Colombo Stock Exchange. *Sri Lanka Journal of Social Sciences*.
- Arewa, A., dan Nwakanma, P.C. 2014. Re-Validating Weak-Form Hypothesis in Nigerian Capital Market: A Comparative Test Analyses. *International Business Research*. Vol. 7, No. 4, hal:73-83.
- Astuti, N.S. 2008. *Analisa Efisiensi Pasar Modal Bentuk Lemah pada Bursa Efek Jakarta*. Program Studi Magister Sains Akuntansi. Universitas Diponegoro.
- Ajao, M.G., Osayuwu, R. 2012. Testing the Weak Form of Efficient Market Hypothesis in Nigerian Capital Market. *Accounting and Finance Research*. Vol. 1, No. 1, hal. 169-179.
- Awad, I., dan Daraghma, Z. 2009. Testing the Weak-Form Efficiency of the Palestinian Securities Market. *International Research Journal of Finance and Economics*. ISSN 1450-2887 Issue 32.
- Buyuksalvarci, A., dan Abdioglu, H. 2011. Testing the weak form efficiency of the Turkish stock market. *African Journal of Business Management*. Vol. 5(34), hal. 13044-13056.
- Chiwira, O., dan Muyambiri, B. 2012. A Test of Weak Form Efficiency for the Botswana Stock Exchange (2004-2008). *British Journal of Economics, Management & Trade*. 2(2): 83-91.
- Chigozie, O.G. 2009. Analysis of Weak-Form Efficiency on the Nigerian Stock Market: Further Evidence from GARCH Model. *The International Journal of Applied Economics and Finance*. ISSN 1991-0886.
- Chaudhuri, S.K. 1991. Short-run Share Price Behaviour: New Evidence on Weak Form of Market Efficiency. *Vikalpa*. Vol. 16, No 4.

- Chen, C.P., dan Metghalchi, M. 2012. Weak-Form Market Efficiency: Evidence from the Brazilian Stock Market. *International Journal of Economics and Finance*. Vol. 4, No. 7, hal 22-32.
- Dewi, R.K. 2009. *Pengujian Efisiensi Pasar Modal Melalui Evaluasi Pergerakan Indeks LQ-45 di Bursa Efek Indonesia (BEI)*. Jurusan Manajemen Fakultas Ekonomi dan Ilmu Sosial. Universitas Islam Negeri Syarif Hidayatullah Jakarta.
- Fama, E.F. 1972. "Efficient Capital Markets: A Review of Theory and Empirical work". *The Journal of Finance*. Vol.72 No.5 December. hal.383 – 417.
- Gilani, S.T.R., Nawaz, M., Shakoor, M.I., dan Asab, M.Z. 2014. Testing the Weak Form Efficiency of Islamabad Stock Exchange (ISE). *Developing Country Studies* ISSN 2224-607X (Paper) ISSN 2225-0565 (Online) Vol.4, No.11.
- Hadianto, B., dan Ida. (2013). Pengujian Efisiensi Bentuk Lemah: Investigasi Empirik pada Saham Pembentuk Indeks LQ45 di Bursa Efek Indonesia. *Jurnal Akuntansi*, 2 (5), hal.102-112.
- Halim, N.B.A., dan Ying, H.T., dan Ahmad, W.M.A.B.W. 2007. Kesan Anomali Bermusim Terhadap Bursa Malaysia. *Statistika*. Vol. 7 No. 1, 37 – 40.
- Hamid, K., Suleman, M.T., Shah, S.Z.A, dan Akash, R.S.I. 2010. Testing the Weak form of Efficient Market Hypothesis: Empirical Evidence from Asia-Pacific Markets. *International Research Journal of Finance and Economics – Issue*.
- Husnan, S. (1991). Pasar Modal Indonesia Makin Efisienkah? Pengamatan selama Tahun 1990. *Usahawan*, 6, Th XX, hal.36-39.
- Husnan, S. (2005). *Dasar-dasar Teori Portofolio dan Analisis Sekuritas*. UPP AMP YKP: Yogyakarta.
- Ibrahim, J., Long, Y., Ghani, H.Ab., dan Salleh, S.I.M. 2011. Weak-Form Efficiency of Foreign Exchange Market in the Organisation for Economic Cooperation and Development Countries: Unit Root Test. *International Journal of Business and Management*. Vol. 6, No. 6, hal 55-65.
- Irfan, M., Irfan, M., dan Awais, M. 2010. Investigating The Weak Form Efficiency Of An Emerging Market Using Parametric Tests: Evidence From Karachi Stock Market Of Pakistan. *Electronic Journal of Applied Statistical Analysis*. Vol. 3, Issue 1, 52 – 64.
- Jogianto. 2000. *Teori Portofolio Dan Analisis Investasi*, Edisi 2. BPFE. Yogyakarta.

- Khajar, I. 2008. Pengujian Efisiensi dan Peningkatan Efisiensi Bentuk Lemah Bursa Efek Indonesia pada Saat dan Sesudah Krisis Moneter pada Saham-saham LQ-45. *Jurnal Manajemen Teori dan Terapan*, Tahun 1, No.3, hal.144-164.
- Khan, A.Q., Ikram, S., dan Mehtab, M. 2011. Testing weak form market efficiency of Indian capital market: A case of national stock exchange (NSE) and Bombay stock exchange (BSE). *African Journal of Marketing Management* Vol. 3(6), hal. 115-127.
- Korkmaz, M., Akman, G. 2010. Testing The Weak Form Market Efficiency On Istanbul Stock Exchange. *Trakia Journal of Sciences*, Vol. 8, No. 3, hal.39-49.
- Mahajan, S., dan Luthra, M. 2013. Testing weak form efficiency of Bse Bankex. *IRACST – International Journal of Commerce, Business and Management (IJCBM)*, ISSN: 2319–2828 Vol. 2, No.5.
- Mishra, P.K. Weak Form Market Efficiency: Evidence From Emerging And Developed World. *The Journal of Commerce*, Vol. 3, No. 2.
- Moustafa, M.A. 2004. Testing the Weak-Form Efficiency of the United Arab Emirates Stock Market. *International Journal Of Business*, 9(3), Issn: 1083–4346.
- Nasrudin. 2011. *Pengujian Hipotesis Pasar Efisien Bentuk Lemah Pasar Modal di Indonesia Periode 2009-2010 (Studi Kasus pada Perusahaan yang Terdaftar dalam Indeks LQ 45)*. Jurusan Manajemen Fakultas Ekonomi dan Bisnis. Universitas Islam Negeri Syarif Hidayatullah Jakarta.
- Ntim, C.G., Opong, K.K., Danbolt, J., dan Dewotor, F.S. 2011. Testing the weak-form efficiency in African stock markets. *Managerial Finance*. Vol. 37 No. 3, hal. 195-218.
- Nassir, A. MD., Ariff, M., dan Mohamad, S. 1993. Weak-Form Efficiency of The Kuala Lumpur Stock Exchange: An Application of Unit Root Analysis. *Pertanika J. Soc. Sci. & Hum.* Vol. 1, No. I.
- Nisar, S., dan Hanif, M. 2012. Testing Weak Form of Efficient Market Hypothesis: Empirical Evidence from South-Asia. *World Applied Sciences Journal* 17 (4): 414-427.
- Omran, M., dan Farrar, S.V. 2006. Tests of weak form efficiency in the Middle East emerging markets. *Studies in Economics and Finance*. Vol. 23 No. 1, hal. 13-26.

Prihantoro, A. 2001. *Pengujian Efisiensi Pasar Modal Indonesia Bentuk Lemah di BEJ Periode 1998-1999*. Program Studi Magister Manajemen Program Pasca Sarjana. Universitas Diponegoro.

Poshakwale, S. 1996. Evidence on Weak Form Efficiency and Day of the Week Effect in the Indian Stock Market. *Finance India*. Vol. X No. 3, hal: 605-616.

Sugiyono. (2010). *Metode Penelitian Bisnis*. Alfabeta: Bandung.

Widarjono, A. 2013. *Ekonometrika Pengantar dan Aplikasinya Disertai Panduan EViews*. Edisi Keempat. UPP STIM YKPN: Yogyakarta.