

DAFTAR PUSTAKA

- Ahsan, M., Sarkar, A.H. (2013). *Does January Effect Exist in Bangladesh?. International Journal of Business and Management*, 8 (7), hal. 82-89.
- Andreas, Daswan. (2011). *January Effect Pada Perusahaan LQ 45 Bursa Efek Indonesia 2003-2008. Jurnal ekonomi*, 19 (3), hal. 19-21.
- Astuti D., Legowo H. (2007). *Pengujian January Effect di Bursa Efek Jakarta. Jurusan Akuntansi Fakultas Ekonomi STIE Nusa Mega Kencana.*
- Azlina,Nur. (2009). *Pengaruh the Monday Effect terhadap Return Saham JII di Bursa Efek Indonesia. Pekbis Jurnal*, 1 (1), hal. 26-35.
- Chen H., Singal V. (2001). *What Drives The January Effect?. University of Baltimore.*
- Chotigeat T., Pandey I.M. (2005). *Seasonality in Asia's Emerging Markets: India and Malaysia. International Trade and Finance Association*, 53.
- Cooper M.J., McConnell J.J. (2005). *The Other January Effect. Journal of Financial Economics*, 2 (1), hal. 20-34.
- Fauzi, Nurul. (2007). *Analisis Fenomena Anomali Pasar January Effect dan Korelasi diantara Tiga Emerging Stock Market Asia Periode 2000-2006. Jurnal Akuntansi dan Manajemen*, 2 (2), hal. 63-77.
- Jogiyanto. (2010). *Teori Portofolio dan Analisis Investasi. Edisi V, BPFE Yogyakarta, Yogyakarta.*

- Jogiyanto. (2010). Metodologi Penelitian Bisnis. Penerbit BPFE, Yogyakarta.
- Keim D.B. (1983). *Size-Related Anomalies and Stock Return Seasonality. Journal of Financial Economic*, 12, hal. 13-32.
- Lakonishok, J., Smidt, S. (1989). *Are Seasonal Anomalies Real? A Ninety-Year Perspective. The Review of Financial Studies*, 1(4), hal. 403-425.
- Mahgianti, Rini. (2009). Perilaku Harga dan Volume Perdagangan. *Wacana*, 12 (4), hal. 774-791.
- Panuit, Iulian. (2013). *The Month of the Year Effect on Bucharest Stock Exchange. Hyperion Economic Journal*, 1 (1), hal. 19-26.
- Pratomo, Wahyu. (2007). *January Effect dan Size Effect Pada Bursa Efek Jakarta. Jurusan Akuntansi Fakultas Ekonomi Universitas Diponegoro.*
- Rathinasamy, R.S., Mantripragada, K.G. (1996). *The January Effect Revisited: Is It A Case Of Risk Mismeasurement?. Journal of Financial and Strategic Decisions*, 9 (3), hal. 9-14.
- Ritter J., Chopra N. (1989). *Portofolio Rebalancing and The Turn of The Year Effect. Journal of Finance*, 44 (1), hal. 149-166.
- Siamat, Dahlan. (2005). *Manajemen Lembaga Keuangan . Edisi Kelima. Lembaga Penerbit Fakultas Ekonomi Universitas Indonesia, Jakarta.*
- Sugiyono. (2013). *Metode Penelitian Pendidikan. Penerbit Alfabeta, Bandung.*

Wahlroos, B., Berglund, T. (1983). *The January Effect on a Small Stock Market: Lumpy Information and Tax-Loss Selling*. Swedish School of Economics and Business Administration, Helsinki, Finland.

Werastuti.D.N.S. (2012). Anomali Pasar Pada Return Saham: *The Day of Week Effect, Week Four Effect, Rogalsky Effect, dan January Effect*. *Jurnal Ilmiah Akuntansi dan Humanika*, 2 (1), hal. 1-18.

Yong, Otman. (1989). *January Effect: The Malaysian Experience*. *Jurnal Pengurusan*, 8, hal. 43-53.