

DAFTAR PUSTAKA

- Alles, Lakshman., and Louis Murray. 2013. Rewards for Downside Risk in Asian Markets. *Journal of Banking & Finance*, 37: 2501-2509.
- Ang, Andrew, Joseph Chen, and Yuhang Xing. 2006. Downside Risk. *The Review of Financial Studies*, 19 (4): 1191-1239.
- Artavanis, Nikolaos., George Diacogiannis, and John Mylonakis. 2010. The D-CAPM: The Case of Great Britain and France. *International Journal of Economics and Finance*, 2 (3): 25-38.
- Beakert, Gaert., and Campbell, R. Harvey. 1997. Emerging Equity Market Volatility. *Journal of financial Economics*, 43: 29-77.
- Bodie, Zvi., Alex Kane, dan Alan J. Marcus. 2005. *Investment*, 6th edition. Penerjemah: Zuliani Dalimunthe dan Budi Wibowo. 2006. Jakarta: Salemba Empat.
- Brealey, Richard A., Stewart C. Myers, and Allan J. Marcus. 2004. *Fundamental of Corporate Finance*, 3rd Edition. New York: Mc Graw-Hill.
- Damodaran, A. 2011. *Investment Valuation: Tools and Techniques for Determining the Value of Any Asset*. New York : John Wiley & Sons, Inc.
- Estrada, Javier. 2000. The Cost of Equity in Emerging Market: A Downside Risk Approach. *Emerging Market Quarterly*, 3: 365-379.
- , 2002. Systematic Risk in Emerging Market: the D-CAPM. *Emerging Market Review*, 3: 365-379.
- , 2007. Mean-Semivariance Behaviour: Downside risk and Capital Asset Pricing. *International Review of Economics and Finance*, 16: 169-185.
- Galgadera, Don U.A., and Robert D. Brooks. 2007. Is Co-skewness a Better Measure of Risk in the Downside than Downside Beta? Evidence in Emerging Market Data. *Journal of Multinational Financial Management*, 17: 214:230.
- Galgadera, Don U.A. 2009. Economic Significance of Downside risk in Developed and Emerging Markets. *Applied Economics Letters*, 16: 1627-1632.
- Gitman, Lawrence J. and Michael D. Joehnk. 2002. *Fundamentals of Investing*, 8th edition. United States: Pearson Education, Inc.
- Hartono, Jogyanto. 2003. *Teori Portofolio dan Analisis Investasi*, edisi ketiga. Yogyakarta: BPFE.

- , 2014. *Teori dan Praktik Portofolio dengan excel*. Jakarta: Salemba Empat.
- Harvey, Campbell R, and Akhtar Siddique. 2000. Conditional Skewness in Asset Pricing Tests. *The Journal of Finance*, 4 (3): 1263-1296.
- Horne, James C. Van, and John M. Wachowicz. 2001. *Fundamental of Financial Management, 11th Edition*. New Jersey: Prentice Hall.
- Husnan, Suad. 1996. *Dasar-Dasar Teori Portofolio dan Analisis Sekuritas, Edisi Ketiga*. Yogyakarta: UPP AMP YKPN.
- Jones, Charles P. 2002. *Investment: Analysis and Management, 8th edition*. New York: John Wiley and Son, Inc.
- Markowitz, H. 1952. Portfolio selection. *The Journal of Finance*. 7 (1): 77-91.
- , 1959. *Portfolio selection*. New York: John Willey & Sons Inc.
- Mody, Ashoka. 2004. What Is an Emerging Market. *IMF Working paper*, 177: 1-24.
- Pedersen. Christian S. and Soosung Hwang. 2007. Does Downside Beta Matter in Asset Pricing?. *Applied Financial Economics*. 17 (12): 101-116.
- Pettengill, Glenn, N., Sridhar Sundaram, and Ike Mathur. 1995. The Conditional Relation Between Beta And Return. *Journal Of Financial And Analysis*. 30 (1):101-116
- Pinches, George, E. 1994. *Financial Management*. New York: Harper Collins Collage Publisher.
- Post, Thierry., Pim Van Vliet., and Simon Lansdrop. 2010. Sorting Out Downside Beta. Working paper.
- Rom, Brian M., and Kathleen W. Ferguson. 1993. Post Modern Portfolio Theory Comes of Age. *Journal of Investing*, 3 (3): 11-17.
- Roy, A. D. 1952. Safety First and The Holding of Assets. *Econometrica*. 20 (3): 431-449.
- Sudana, I Made. 2011. *Manajemen Keuangan Perusahaan Teori dan Praktek*. Surabaya: Erlangga.
- Setyadharma, Andrian. 2010. *Uji Asumsi Klasik dengan SPSS 16.0*. Semarang: Universitas Negeri Semarang.
- Trihadmini, Nuning. 2011. Contagion dan spillover effect pasar keuangan global sebagai early warning system. ISSN 1410-8623. Jakarta: Universitas Katolik Atmajaya.

www.bi.go.id

www.duniainvestasi.com

www.finance.yahoo.com

www.idx.co.id



Hasil Uji Asumsi Klasik Model Analisis Ketiga

