

DAFTAR PUSTAKA

- Abdullah Anwar, *Pasar Modal*, Ushawan Indonesia, Edisi 9. Tahun XIX, September 1990.
- Amling, Fredrick, *Investment, An Introduction to Analysis and Management*, Englewood Cliffs, New Jersey, Prentice-Hall Inc., 1989.
- Bernsten, Leopold A., *Financial Statement analysis: Theory, Application and Interpretation*, 5th, Richard D. Irwin, Inc., Bpston, 1993.
- Bower, Dorrothy H., Richard S. Bower, and Dennis E. Logue, *A Primer on Arbitrage Pricing Theory, The Revolution in Corporate finance*, 3rd, 1998, pp.78-86.
- Bowerman, Bruce L., dan Richard T. O'Connell, *Forecasting and Time Series: An Applied Approach*, 3rd, Duxbury Press, California, 1993
- Brigham, Eugene F., and Lois C. Gapenski, *Intermediate Financial Management*, 5th, The Dryden Press, Florida, 1996.
- Chhbra, Trilock N., *Banking Theory and Practice*, 1st, New Delhi: Darpat Rai and sons, 1987.
- Chen, Nai-fu, *Some Empirical Test of the Theory of Arbitrae Pricing*, *Journal of Finance*, Decmber 1983, pp. 1393-1414.
- Clark, Roger G., Brent D, Wilson and Stephen D. Nadould, *Strategic Financial Management*, Homewood, Illinis: Richard D. Irwin, Inc., 1990.
- Cohen, Jerome B., Edward D. Zinbarg, and Arthut Zeikel, *Investment Analysis and Portfolio Management*, 5th, Irwin, Homewood, Illionis, 1987
- Dhrymes, Phoebus J., Irwin Friend, and N. Bulent Gultekin, *A Critical Reexamination of the Emperical Evidence on the Arbitarage Pricing Theory*, *Journal of Finance*, 1984, pp.323-350.
- Fischer, Donald E., and Ronald J. Jordan. *Security Analysis and Portfolio Management*, 6th, Prentice Hall International, London. 1995.
- Gujarati, Damodar N., *Basic Econometric*, McGraww Hill Book Company, Tokyo, 1997
- Hossari, Ghassan, *The Arbitrage Pricing Theory: Malaysian Evidence*, *peper presented on the sixth annual PACAP finance conference*, Jakarta, July 6-8, 1994

- Husnan, Suad, *Manajemen Keuangan, Teori dan Penerapan (Keputusan Jangka Panjang)*, Buku I, Edisi Keempat, BPFE, Yogyakarta, 1996a.
- Husnan, Suad, *Dasar-dasar Teori Portofolio dan Analisis Sekuritas*, Edisi kedua, UPP AMP YKPN, Yogyakarta, 1996b.
- Islahuzamman, *Hubungan Pendapatan Per Lembar Saham dengan Harga Saham pada Pasar Perdana*, Tesis, Pascasarjana, UGM, Yogyakarta, 1991.
- Jones, *Investment Analysis and Management*, 3rd, John Wiley and Sons, New York, 1991
- Leffler, George L., *The Stock Market*, 3rd, Boston, USA, Ronald Press Company, 1968.
- Lintner, John, *Security Price, Risk and Maximal Gains from Diversification*, Journal of Finance, December 1965, pp 587-615
- Makridakis, Spyros, Steven C. Wheelwright, dan Victor E. McGee, *Metode dan Aplikasi Peramalan*, Terjemahan, Jilid 1, Binarupa Aksara, 1999
- Richard A. Brealey, and Stewart C. Myers, *Principles of Corporate Finance*, Mcraw-Hill Companies, Inc. London, 1996
- Roll, Richard and Stephen A. Ross, *An Empirical Investigation of Arbitrage Pricing Theory*, Journal of Finance, December 1983, pp. 1073-1103
- _____, *The Arbitrage Pricing Theory Approach to Strategic Portfolio Planning*, Financial Analyst Journal, 1984, pp. 14-26
- Rose, Peter S., et al., *Financial Institution, Understanding and Managing Financial Service*, 4th, Boston, USA, Ronald Press Company, 1993.
- Ross, Stephen A., *The Arbitrage Theory of Capital Asset Pricing*, Journal of Economic Theory, 1976, pp. 341-360.
- Sharp, William F., *Capital Asset Prices: A Theory of Market Equilibrium Under Condition of Risk*, Journal of Finance, September 1964, pp. 425-442.
- Supranto, J., *Statistik Pasar Modal*, PT Rineka Cipta . Jakarta, 1992.
- Van Horne, *Financial Management and Policy*, 9th, Prentice Hall International, London, 1992.
- Weston, J. Fred, and Thomas E. Copeland, *Managerial Finance*, 8th, Terjemahan, Jilid I, Erlangga, Jakarta, 1992.