

## DAFTAR PUSTAKA

- Abdul, Halim. (2002). Empat Analisis Investasi. Penerbit Salemba Empat Jakarta.
- Ang, Robert. (1997), Buku Pintar Pasar Modal Indonesia (The Intelligent Guide to Indonesian Capital Market), Jakarta, Mediasoft Indonesia.
- Bajo, E. (2010). "The Information Content of Abnormal Trading Volume", *Journal of Business Finance & Accounting*, 37(7-8): 950-978. <https://onlinelibrary.wiley.com/doi/abs/10.1111/j.1468-5957.2010.02197.x>. Diakses pada 22 Juni 2019.
- Beaver, W. H. (1968). The Information Content of Annual Earnings Announcements, vol 6: 67-92. <https://www.jstor.org/stable/2490070>. Diakses pada 1 Juni 2019.
- Black, F. (1986). Noise. *The Journal Of Finance*, XLI (3) : 529-543. <https://onlinelibrary.wiley.com/doi/full/10.1111/j.1540-6261.1986.tb04513.x>. Diakses pada 1 Juni 2019.
- Borman, D. (2011). *The Everything Guide to Day Trading. All The Tools, Training, and Techniques You Need to Succeed in Day Trading*. Avon, Massachusetts, USA: Adams Media. [https://books.google.co.id/books?hl=en&lr=&id=Pr3rDQAAQBAJ&oi=fnd&pg=PT20&dq=Borman,+D.+\(2011\).+The+Everything+Guide+to+Day+Trading,+All+The+Tools,+Training,+and+Techniques+You+Need+to+Succeed+in+Day+Trading,+Avon,+Massachusetts,+USA:+Adams+Media.&ots=yd7hTjkoio&sig=NhONiMIUes2iTbwHrRiz3\\_1qzXk&redir\\_esc=y#v=onepage&q&f=false](https://books.google.co.id/books?hl=en&lr=&id=Pr3rDQAAQBAJ&oi=fnd&pg=PT20&dq=Borman,+D.+(2011).+The+Everything+Guide+to+Day+Trading,+All+The+Tools,+Training,+and+Techniques+You+Need+to+Succeed+in+Day+Trading,+Avon,+Massachusetts,+USA:+Adams+Media.&ots=yd7hTjkoio&sig=NhONiMIUes2iTbwHrRiz3_1qzXk&redir_esc=y#v=onepage&q&f=false). Diakses pada 23 Mei 2019.
- Bursa Efek Indonesia. Tersedia di [www.idx.co.id](http://www.idx.co.id). Diakses pada 1 Mei 2019.
- De Bondt, W.F.M, dan R.H. Thaler (1985), "Does the Stock Market Overreact?." *Journal of Finance*, Juli:793-805. <https://onlinelibrary.wiley.com/doi/full/10.1111/j.1540-6261.1985.tb05004.x> Diakses pada 12 September 2019.
- Djumean, Erlangga. <https://money.kompas.com/read/2019/03/16/ini-tips-dan->

- pilihan-investasi-yang-cocok-buat-anak-muda?page=all. Diakses pada 12 Agustus 2019.
- Fama, E. F. (1991). Efficient Capital Markets II, *The Journal Of Finance*, XLVI (5) : 1575–1617. <https://onlinelibrary.wiley.com/doi/full/10.1111/j.1540-6261.1991.tb04636.x>. Diakses pada 1 Juni 2019 .
- Fama, E. F. (1970). Efficient capital markets A review of theory and empirical work. *The Journal Of Finace*, 25 (2) : 383-417. <https://www.jstor.org/stable/2325486>. Diakses pada 1 Juni 2019
- Fama, E. F. (1978). “The Effect of a Firm Investment and Financing Decisison on the Welfare of its Security Holders”. *American Economic Review* : Vol. 68 PP.271-282. [https://ucema.edu.ar/~ebarugel/MAESTRIA\\_EN\\_FINANZAS.\\_Orientacion\\_Finanzas\\_Corporativas./Papers/Paper\\_Fama.pdf](https://ucema.edu.ar/~ebarugel/MAESTRIA_EN_FINANZAS._Orientacion_Finanzas_Corporativas./Papers/Paper_Fama.pdf). Diakses pada 1 Juni 2019 .
- Hanafi, M.M. (2010). Unusual Market Activity Announcements. A Study of Price Manipulation on the Indonesian Stock Exchange. *Gajah Mada International Journal of Business*. Vol. 12 (2) : 159-187. <https://pdfs.semanticscholar.org/048f/6fc82f0eab146f8c19dad765f8b8ad0c3b81.pdf>. Diakses pada 12 Juni 2019.
- Engineering statistics handbook. (2012). [https://www.itl.nist.gov/div898/handbook/eda/section3/eda35b.htm/2012/04/Measures of Skewness and Kurtosis](https://www.itl.nist.gov/div898/handbook/eda/section3/eda35b.htm/2012/04/Measures%20of%20Skewness%20and%20Kurtosis). Diakses Rabu, 25 September 2019.
- Engineering statistics handbook. (2012). [https://www.itl.nist.gov/div898/handbook/eda/section3/eda35b.htm/2012/04/Measures of Skewness and Kurtosis](https://www.itl.nist.gov/div898/handbook/eda/section3/eda35b.htm/2012/04/Measures%20of%20Skewness%20and%20Kurtosis). Diakses Rabu, 25 September 2019.
- Daftar Saham Indeks LQ45 Terbaru Periode Februari 2016 - Juli 2016. (2016). <https://www.juruscuan.com/daftar-saham/515-daftar-saham-indeks-lq45-terbaru-periode-februari-2016-juli-2016/2016/06/belajar-investasi-dan-tading>. Diakses Kamis, 12 Juli 2019.

KEMENTERIAN SEKRETARIAT NEGARA

REPUBLIK INDONESIA, Siaran Pers BKPM. (2019).

[https://www.setneg.go.id/baca/index/siaran\\_pers\\_bkpm\\_tren\\_investasi\\_2015\\_2018\\_tumbuh\\_positif\\_presiden\\_ri\\_luncurkan\\_kopi\\_mantap](https://www.setneg.go.id/baca/index/siaran_pers_bkpm_tren_investasi_2015_2018_tumbuh_positif_presiden_ri_luncurkan_kopi_mantap) , Diakses kamis, 1 Agustus 2019.

Husnan, Suad (1990). Dasar-Dasar Teori Portofolio dan Analisis Sekuritas. Edisi kedua. AMP YKPN Yogyakarta. Diakses pada 17 Juli 2019.

Jogiyanto. (1998), Teori Portofolio dan Analisis Investasi, Edisi pertama, BPFE, Yogyakarta. Diakses pada 17 Juli 2019.

Karpoff, J. M. (1986). A Theory of Trading Volume, The Journal Of Finance XLI (5) : 1069-1087. <https://onlinelibrary.wiley.com/doi/abs/10.1111/j.1540-6261.1986.tb02531.x>. Diakses pada 17 Juli 2019.

Lo, A.W. & MacKinlay, C. (1990). When Are Contrarian Profits Due to Stock Market Overreaction? The Review of Financial Studies, Vol. 3(2):175-205. <https://www.nber.org/papers/w2977.pdf>. Diakses pada 12 September 2019.

Martin, C. A. and Tulgan, B. (2002). Managing the Generational Mix. Amherst, MA: HRD Press. [https://books.google.co.id/books?hl=en&lr=&id=i-T-sMCAOfIC&oi=fnd&pg=PR7&dq=Martin+%26+Tulgan+\(2002\)+&ots=Ddzfx\\_vzp-&sig=R0M4M0XVX5owPbjrfjHCnu5VXx8&redir\\_esc=y#v=onepage&q=Martin%20%26%20Tulgan%20\(2002\)&f=false](https://books.google.co.id/books?hl=en&lr=&id=i-T-sMCAOfIC&oi=fnd&pg=PR7&dq=Martin+%26+Tulgan+(2002)+&ots=Ddzfx_vzp-&sig=R0M4M0XVX5owPbjrfjHCnu5VXx8&redir_esc=y#v=onepage&q=Martin%20%26%20Tulgan%20(2002)&f=false). Diakses pada 12 Juni 2019.

Poetri, I. (2013). <https://www.seputarforex.com/artikel/definisi-dan-pengertian-investasi-119302-31> /2013/03/Definisi Dan Pengertian Investasi. Diakses kamis, 17 Juli 2019.

Sebastian, Y. (2016).” GENERASI LANGGAS MILLENIALS INDONESIA” Jakarta : Gagas Media.

Stickel, Scott E. and Robert E. Verrecchia, (1994). Evidence that trading volume sustains stock price changes, *Financial Analysts Journal*, P57. [https://www.researchgate.net/profile/Scott\\_Stickel/publication/238344501\\_Evidence\\_That\\_Trading\\_Volume\\_Sustains\\_Stock\\_Price\\_Changes/links/569e40c608ae950bd7a951a8/Evidence-That-Trading-Volume-Sustains-Stock-Price-Changes.pdf](https://www.researchgate.net/profile/Scott_Stickel/publication/238344501_Evidence_That_Trading_Volume_Sustains_Stock_Price_Changes/links/569e40c608ae950bd7a951a8/Evidence-That-Trading-Volume-Sustains-Stock-Price-Changes.pdf). Diakses pada 12 Juni 2019.

Tandelilin, Eduardus. (2010). "Portofolio dan Investasi : Teori dan Aplikasi". Edisi Pertama. Yogyakarta : Kanisius. [https://books.google.co.id/books?hl=en&lr=&id=YLORI8ul44kC&oi=fnd&pg=PT25&dq=Tandelilin+\(2010\)+investasi&ots=L5B4otxqfi&sig=gB4ATCJ79o\\_Feypqg9YMtmbRaEg&redir\\_esc=y#v=onepage&q=Tandelilin%20\(2010\)%20investasi&f=false](https://books.google.co.id/books?hl=en&lr=&id=YLORI8ul44kC&oi=fnd&pg=PT25&dq=Tandelilin+(2010)+investasi&ots=L5B4otxqfi&sig=gB4ATCJ79o_Feypqg9YMtmbRaEg&redir_esc=y#v=onepage&q=Tandelilin%20(2010)%20investasi&f=false). Diakses pada 1 Mei 2019.

Wulandari, R. Hafil, M. (2019). <https://republika.co.id/2019/03/jumlah-anak-muda-berinvestasi-saham-meningkat>. Diakses pada 12 Agustus 2019.

Yanuarti, I. dan Mulyono. (2013). The Effect of Unusual Moving Activity Announcement on Stock Return and Trading volume in Indonesia Stock Exchange. *Journal of Economics, Business, and Accountancy Ventura*, Vol. 16 No. 3: 423-430. <https://journal.perbanas.ac.id/index.php/jebav/article/viewFile/222/168>. Diakses pada 12 Juni 2019.