

DAFTAR PUSTAKA

- Brendy, Myers, Marcus. 2013, Dasar Dasar Manajemen Keuangan Perusahaan. Jakarta: Erlangga.
- Brigham, Eugene F dan Houston, 2006. Fundamental of Financial Management: Dasar-Dasar Manajemen Keuangan. Edisi 10. Jakarta: Salemba Empat.
- Chang, E. C., Cheng, J, W dan Khorana, A. 2000. An examination of herd behavior in equity markets: An international perspective. Journal of Banking & Finance, Vol 24, 1651-1657.
- Chiang, Thomas C. 2009. An empirical analysis of herd behavior in global stock markets. Journal of Banking And Finance 34, 1911-9121.
- Chiang, Thomas C. 2015. Dynamic *Herding* Behavior in Pacific-Basin Markets: Evidence and Implications. Multinational Finance Journal, Vol 25, 165-200.
- Christie, W. G., dan Huang, R. D. 1995. Do individual *returns* herd around the market. Financial Analysts Journal, July-August, 31-37.
- Damodar N. Gujarati. 2013. Basic Econometrics. New York: McGraw-Hill.
- Lindhe, Emma. 2012. Herd Behavior in Stock Markets. Lunds Universitet. Master Thesis.
- Filip, Angela. 2015. The *herding* behaviour of investors in the CEE stocks markets. Economics and Finance Journal, Vol32, 307-315.
- Ghozali Imam. 2013. Aplikasi Analisis Multivariate Dengan Program SPSS. Semarang: Yoga Pratama.
- Gujarati, D. N. 2013. Dasar-dasar Ekonometrika. Edisi Kelima. Jakarta: Salemba Empat.
- Gunawan. 2011. Pendeteksian Perilaku *Herding* Pada Pasar Saham Indonesia dan Asia Pasifik. Forum Statistika dan Komputasi, Vol 16, 16-23.
- Guney dan Yilmaz. 2016. *Herding* in Frontier Markets: Evidence from African Stock Exchanges. Journal of International Financial Market Institution and Money, 1-43.
- Halim, Abdul. 2005. Analisis Investasi. Edisi Kedua. Jakarta: Salemba Empat.

- Jogiyanto, Hartono. 2013. Teori Portofolio dan Analisis Investasi. BPFE Yogyakarta.
- Kumar, Ashish 2015 *Herding* in Indian Stock Markets: An Evidence from Information Technology Sector. *Journal of Economics and Finance*, Vol 12, 1-7.
- Lan, Ting. 2014. *Herding* Behavior in China Housing Market. *International Journal and Finance*, Vol 6, 115-124.
- Lubis, Arlina Nurbaity. 2013. Perilaku Investor Keuangan. USU Press.
- Mohamad Samsul. 2006. Pasar Modal dan Manajemen Portofolio, edisi pertama. Jakarta: Erlangga.
- Nofsinger. 2001 Psychology of Investing. *Journal of Finance*, Vol 54, 2263–2295.
- Nuffus, Melyana dan Wijaya, Chandra. 2013. Analisis Prilaku *Herding* pada Kompas100. *Journal of Economics and Finance*, vol 21,1-20.
- Ramadhan, Taofan. 2016. Deteksi Perilaku Herding Pada PASAR Saham Indonesia dan Singapura Tahun 2011- 2015. *Jurnal Ekonomi Universitas Diponegoro*, Vol 5 No 2.
- Ramli, Ishak. 2014 Information asymmetry and the role of foreign investors. *The Journal of Applied Business Research*, Vol 32, 269-288.
- Sarkar, Ahasan dan Ahsan, Mainul. 2013. *Herding* in Dhaka Stock Exchange. *The Journal of Applied Business Research*, Vol 14, 11-19.
- Shefrin dan Statman. 2000. Behavioral Portfolio Theory. *The Journal of Financial and Quantitative Analysis*, Vol. 35, No. 2.
- Situs ASEAN EXCHANGE. <http://aseanexchanges.org/> diakses pada tanggal 8 Febuari 2017.
- Statistik Pasar Modal OJK, <http://www.ojk.go.id>, diakses tanggal 12 Febuari 2017.
- Sugiyono. 2013. Metode Penelitian Kuantitatif Kualitatif dan R & D. Bandung: Alfabeta.
- Suharyadi. 2009. Statistika Untuk Ekonomi Dan Keuangan Modern Buku. Jakarta, Salemba Empat.
- Sujarweni dan Endrayanto. 2012. Statistika untuk Penelitian. Bandung: Alfabeta.

- Waweru, N., M., Munyoki, E., and Uliana, E. 2008. The effects of behavioral factors. *International Journal of Business and Emerging Markets*, Vol 1, 1542-1557.
- Yao, Juan. 2014. Investor *herding* behaviour of Chinese Stock Market. *International Review of Economics & Finance*. Vol 33, 12-29.