

- Kim, Neri., Lucivjanska, Katarina dan Villa, Roviél. 2018. Google searches and stock market activity: Evidence from Norway. *Finance Research Letters*, 28 (November 2017), 208–220. <https://doi.org/10.1016/j.frl.2018.05.003>
- Merton, Robert. 1987. A Simple Model of Capital Market Equilibrium With Incomplete Information. *The Journal of Finance* Vol. 3, pp. 1684
- Nachrowi, Djalal Nachrowi dan Hardius Usman. 2006. *Pendekatan Populer dan Praktis Ekonometrika untuk Analisis Ekonomi dan Keuangan*. Jakarta
- Parkinson, M. 1980. The Extreme Value Method for Estimating the variance of the rate of return. *Journal of Business* Vol 53. hal 61-65
- Sewell, Martin. 2012. The Efficient Market Hypothesis: Empirical Evidence. *International journal of statistics and probability*, Vol 1.
- Sojka, B Barbara., dan Kliber, Agata. 2019. The Causality between liquidity and volatility in the Polish stock market. *Finance research Letters*, Vol 30, Hal. 110-115
- Sugiyono. 2012. *Metode Penelitian Kuantitatif, Kualitatif dan R&D*. Bandung: Alfabeta
- Takeda, Fumiko., dan Wakao Takumi. 2013. Google search intensity and its relationship with return and trading volume of japanese stock. *Pacific - Basin Finance Journal* 27, hal. 1-8
- Wang, B., Long, W. dan Wei, X. 2018. “Investor Attention, Market Liquidity and Stock Return: A New Perspective,” *Asian Economic and Financial Review*, 8 (3), hal. 341–352.
- Xu, Yanyan., Huang, Dengshi., Ma, Feng., dan Qiao, Gaoxiu. 2018. Liquidity and realized range base volatility forecasting: evidence from China. *Physica A* 525, hal. 1102-1113.
- Yang, Z. H. *et al.* 2017. “Quantifying the effect of investors’ attention on stock market,” *PLoS ONE*, 12(5), hal. 21–34.

DAFTAR PUSTAKA

- Adachi, Yuta., Masuda, Motoki dan Takeda, Fumiko. 2017. Google search intensity and its relationship to the returns and liquidity Japanese Startup Stocks. *Pacific-Basin Finance Journal* Vol. 46, h. 243-257
- Arbel, A., Carvell, S., dan Strebel, P. 1983. Giraffes, *Institution and neglected firm*. Cornell University,
- Arifin , 2004 . *Membaca Saham* , Yogyakarta, Andi.
- Bade, M., dan Hirth, H. (2016). Liquidity cost vs. real investment efficiency. *Journal of Financial Markets*, 28, 70–90. <https://doi.org/10.1016/j.finmar.2015.10.001>
- Bank, M., Larch, M., dan Peter, G. (2011). Google search volume and its influence on liquidity and returns of German stocks. *Financial Markets and Portfolio Management*, 25(3), 239–264. <https://doi.org/10.1007/s11408-011-0165-y>
- Barber, Brad dan Odean, Terrance. 2008. Financial Markets and Portfolio Management, Vol. 25, No. 3, pp. 239-264, 2011. *Review of Financial Studies*, 2008, vol. 21, issue 2, 785-818
- Bijl, Laurens., Kringhaug, Glenn., Molnar, Peter dan Sandvik, Eirik. 2016. Google search and stock returns. *International Review of Financial Analysis* Vol 45, hal. 150-156
- Brooks. 2008. *Introductory econometrics for finance*. Cambridge University Press, UK
- Citra , 2017. Analisis Pengaruh *Investor attention* terhadap Aktivitas Pasar, Likuiditas Pasar dan Volatilitas Pasar Saham (Studi Empiris LQ-45). *Indonesia Banking School Journal*, vol.14, No 2.
- Conroy, Robert. 1990. The Effects of Stock Splits on Bid-Ask Spreads. *The Journal of Finance* vol.45, No 4.
- Da, Z. H. I., Engelberg, J., & Gao, P. (2011). *In Search of Attention*. LXVI(5).
- Daigler dan Willey. 1999. The impact of trader type on the future volatility - volume relation. *The Journal of Finance* vol.54, No 6.

- De Weerd. 2003. *Attention Neural Basis of*. Encyclopedia of cognitive science. Natural publishing group
- Ding, R., dan Hou, W. 2015, Retail Investor Attention and Stock liquidity. *Journal of International Fianancial Market, Institutions, and Money*, vol 37, hal. 12-26.
- Drake, Michael. 2012. Investor Information Demand: Evidence from Google Searches Around Earnings Announcements. *Journal of Accounting Research* Vol. 4 No.3
- Easley, D. dan M. O'Hara. 1987. Price, Trade size, and Information in securities market. *Journal of financial economic*, 19, hal. 69-90
- Fama, Eugene. 1969. Efficient Capital Markets: A Review of Theory and Empirical Work. *The Journal of Finance* Vol. 25, No. 2 h. 383-417
- Fang, Lily dan Peress, Joel. 2009. Media Coverage and the Cross-section of Stock Returns. *The Journal of American Finance Association*. 96–102. <https://doi.org/10.1016/j.frl.2017.10.025>
- Fehle, F. and Tsyplakov, S. 2005. Can Companies Influence Investor Behaviour Through Advertising? Super Bowl Commercials and Stock Returns. *European Financial Management* Vol. 78 h.3-47
- Garman, Mark dan Klass, Michael. 1980. On the Estimation of Security Price Volatilities from Historical Data. *The Journal of Business* Vol. 53 issue 1 h.67-78
- Glosten, Lawrence. dan Harris, Lawrence. 1988. Estimating The Component Of The Bid Ask Spread. *Journal of financial economics* 21, Hal. 123-142
- Gold, Nathan., Wang, Qiming., Cao, Melanie., dan Huang, Huaxiong. 2017. Liquidity and Volatility commonality in the Canadian stock market. *Mathematics in Industry Case Studies* 8:7
- Grullon, Gustavo. 2004. Advertising, Breadth of Ownership, and Liquidity. *The Review of Financial Studies*, Vol. 17 Issue 2 h. 439–461
- Gujarati, D.N. 2012. *Basic Econometrics*. New Delhi: Tata McGraw-Hill Education
- Husnan, Suad. 2005. *Dasar-Dasar Teori Portofolio dan Analisis Sekuritas*. UPP AMP YKPN , Yogyakarta
- Kahneman, Daniel. 1973. *Attention and effort*. Universitas Michigan: Prentice-Hall