

## DAFTAR PUSTAKA

- Agus Widarjono. 2013. *Ekonometrika : Pengantar dan aplikasinya*. Ekonosia. Jakarta.
- Ahmad , Muhannad Akram, Ashraf Mohammad Salem Alrjoub, and Hussein Mohammed Alrabba. 2018. The Effect Of Dividen Policy On Stock Price Volatility : Empirical Evidence From Amman Stock Exchange.: *Academy of Accounting and Financial Studies Journal*. Volume 22. Number 2.
- Apriani, Lisia, 2005, *Reaksi Pasar Terhadap Pengumuman Kenaikan / Penurunan Dividen*, SNA VIII, Solo.
- Baskin, J. 1989. Dividen Policy and The Volatility of Common Stocks. *The Journal of Portfolio Management*, 15, 19-25.
- Bhattacharya, S. 1979. Imperfect Information, Dividen Policy, and “The Bird in The Hand” fallacy. *Bell Journal of Economics*, 10, 259-270.
- Bursa Efek Indonesia. Laporan Keuangan Tahunan 2017 – 2020. Dalam [www.idx.co.id](http://www.idx.co.id). Diakses pada 18 Oktober 2021.
- Dhira, Nindi S., Wulandari, N., Wahyuni, N. 2014. Pengaruh Laba Bersih, Arus Kas Operasi, dan Ukuran Perusahaan Terhadap Kebijakan Dividen Studi Empiris Pada Perusahaan Manufaktur yang Listed di Bursa Efek Indonesia.
- Dissanayake, S. & Wickramasinghe, M. 2016. Earnings Fluctuation on Share Price Volatility. *Account and Financial Management Journal*, 1(5), 360-368.
- Driffill, J., Psaradakis, Z., & Sola, M. 1998. Testing The Expectations Hypothesis of The Term Structure Using Instrumental Variables. *International Journal of Finance and Economics*, 3(4), 321-325.
- Entri Lutfi Utami & Rini Setyo Wtiastuti. 2019. The Effect Of Dividen Policy on Share Price Volatility in Indonesia. *Management Analysis Journal*. Vol 8. No.2.
- Fahmi, Irham. 2012. “Analisis Kinerja Keuangan” , Bandung: Alfabeta.
- Gujarti, D.N. 2012. *Dasar-dasar Ekonometrika*, Terjemahan Mangunsong,R.C. Salemba Empat, Buku 2, Edisi 5, Jakarta
- Ghozali, Imam. 2016. *Aplikasi Analisis Multivariate Dengan Program IBM SPSS 23 (Edisi 8)*. Cetakan ke VIII. Semarang : Badan Penerbit Universitas Diponegoro.

- Ghozali, Imam. 2018. Aplikasi Analisis Multivariat dengan Program IBM SPSS 25. Badan Penerbit Universitas Diponegoro: Semarang.
- Ghozali, Imam dan Ratmono, Dwi. 2017. Analisis Multivariat dan Ekonometrika dengan Eviews 10. Badan Penerbit Universitas Diponegoro: Semarang.
- Gulo. 2010. Metodologi Penelitian. Jakarta : Grasindo.
- Hanafi, Mamduh M. 2014. Manajemen Keuangan (Edisi 1). Yogyakarta, Indonesia: BPF.
- Harjito, D.A dan Martono. 2014. Manajemen Keuangan. Edisi Kedua. Yogyakarta: EKONOSIA. Kampus Fakultas Ekonomi Islam Indonesia.
- Hashemijoo, M., Ardekani, A. M., & Younesi, N. 2012. The Impact of Dividen Policy on Share Price Volatility In the Malaysian Stock Market. *Journal of Business Studies Quarterly*, 4(1), 111- 129.
- Horne V. James dan John M Wachowicz. 2005. Prinsip-prinsip Manajemen Keuangan (*Fundamental of Financial Management*). Edisi 12. Diterjemahkan oleh Dewi Fitriyani. Jakarta: Salemba Empat.
- Jensen, M., C., dan W. Meckling. 1976. Theory of the firm : Managerial behavior, agency cost and ownership structure. *Journal of Finance Economic* 3.
- Jogiyanto. 2014. Teori Portofolio dan Analisis Investasi (Edisi ke 10). Yogyakarta :BPF.
- Jumingan. 2011. Analisis Laporan Keuangan. Jakarta: Bumi Aksara.
- Kasmir. 2016. Analisis Laporan Keuangan. Jakarta: Raja Grafindo Persada.
- Khurniaji, A. W., & Raharja, S. 2013. Hubungan Kebijakan Dividen (DPR dan DYIELD) terhadap Volatilitas Harga Saham di Perusahaan-Perusahaan yang terdaftar di Bursa Efek Indonesia. *Diponegoro Journal Of Accounting*. Vol. 2, No.3.
- Kinder, C. 2002. Estimating stock volatility.
- Kengatharan, Lingsiya, Jeyan Suganya Dimon Ford. (2021). Dividen Policy and Share Price Volatility :Evidence From Listed Non-Financial Firms In Sri Lanka. *International Journal of Business and Society*. Vol. 22 No. 1. Pp 227-239.
- Lashgari, D., & Ahmadi, M. 2014. The Impact of Dividen Policy on Stock Price Volatility in The Tehran Stock Exchange. *Kuwait Chapter of Arabian Journal of Business and Management Review*, 3(10), 273-283.

- Miller, M.H., & Rock, K. 1985. Dividen Policy Under Asymmetric Information. *The Journal of Finance*, 40(4), 1031-1051.
- Miller, M.H., Modigliani, F. 1961. Dividen Policy, Pertumbuhan perusahaan, and The Valuation of Shares. *The Journal of Business*, 34, 411-433.
- Nguyen, Thanh Hieu, Huu Anh Nguyen, Quang Chung Tran and Quynh Lien Le. (2020). Dividen policy and share price volatility: empirical evidence from Vietnam. *Accounting*. Vol. 6. Pp 67 – 78. doi:10.5267/j.ac.2019.12.006
- Rahardjo, Sapto. 2006. Kiat Membangun Aset Kekayaan (Panduan Investasi Saham). Jakarta : PT Elex Media Komputindo.
- Spence, Michael. 1973. Job Market Signaling. *The Quarterly Journal of Economics*
- Sugiyono. 1997. Metodologi Penelitian Bisnis. Bandung : CV Alfabeta.
- Sugiyono. 2008. Metode Penelitian Kuantitatif Kualitatif dan R&D. Bandung : ALFABETA
- Sulaiman, L. A. & Migiro, S. O. (2015). Effect of Dividen Decision on Stock Price Changes: Further Nigerian Evidence. *Investment Management and Financial Innovations*, 12(1), 330-337.
- Suliyanto. 2018. Metode Penelitian Bisnis untuk Skripsi, Tesis, & Disertasi. Yogyakarta: Andi Offset.
- Suliyanto. 2011, *Ekonometrika Terapan : Teori dan Aplikasi dengan SPSS*. Yogyakarta: Penerbit Andi Offset. Yogyakarta.
- Zakaria, Z., & Shamsuddin, S. 2012. Empirical evidence on the relationship between Stock Market Volatility and macroeconomics volatility in Malaysia. *Journal of Business Studies Quarterly*, 4(2), 61-71.