

## BIBLIOGRAPHY

- Aggarwal, R. I., & C, L. R. (1999). Volatility in Emerging Stock Markets. *Journal of Financial and Quantitative Analysis*, 33-55.
- Balasubramanyan, L., & G., P. (2003). Volatility Spillover and Co-Movement: Some New Evidence From Singapore.
- Bekiros, S. D. (2014). Contagion Decoupling and The Spillover Effects of The US Financial Crisis Evidence from The BRIC Market. *International Review of Financial Analysis*, 58-69.
- Billio, M., & Lorian, P. (1990). Volatility and Shock Spillover Before And After EU in European Stock Markets. *Journal of Multinational Financial Management*, 13, 498-505.
- Biro Pusat Statistik. (2010). *Laporan Bulanan Data Sosial Ekonomi Edisi 3 Agustus*. Biro Pusat Statistik.
- Choudhry, T., & Lin, T. (2004). Common Stochastic Trends Among Far East Stock Prices: Effect of The Asian Financial Crisis. *Paper Presented at The European Financial Management Association 2004 Annual Meeting*. Basle, Switzerland.
- Christiansen, C. (2007). Decomposing European Bond and Equity Volatility. *CREATES Research Paper*.
- Dong, Shuh-Chyi, Yang, Sheng-Yung, Wang, & Alan T. (2005). The Dynamic Relationship and Pricing of Stocks and Exchange Rates: Empirical Evidence from Asian Emerging Markets. *Journal of American Academy of Business*, 7, No.1, 118-123.
- Eun, C., & S. Shim. (1989). International Transmission of Stock Market Movement. *The Journal of Financial and Quantitative Analysis*, 24, 241-256.
- Hamao, Y., R.W, M., & V.K, N. (1990). Correlations in Price Changes and Volatility Across International Stock Markets. *Review of Financial Studies*, 3, 281-307.
- Hilliard, J. (1979). The Relationship Between Equity Indicators on World Exchanges. *Journal of Finance*, 34, 103-114.
- Houston, B. (2009). *Fundamentals of Financial Management 10 Edition*.
- Indonesian Stock Exchange. *Stock Summary of IHSG on January 1, 2004*. Retrieved December 10, 2015, From Indonesian Stock Exchange:

[https://202.155.2.90/\\_Dl.Asp?Cmd=Dl&CURDIR=/Download\\_Data/Daily/Stock\\_Summary/&TODIR=](https://202.155.2.90/_Dl.Asp?Cmd=Dl&CURDIR=/Download_Data/Daily/Stock_Summary/&TODIR=)

- Jang, H., & Sul, W. (2002). The Asian Financial Crisis and The Co-Movement of Asian Stock Markets. *Journal of Asian Economics*, 94-104.
- Kaminsky, G., & Schmukler, S. (1999). What Triggers Market Jitters? :A Chronicle Of The Asian Crisis. *Journal Of International Money And Finance*, 18(4), 537-560.
- Kartika, A. (2010). Volatilitas Harga Saham di Indonesia dan Malaysia. 12(1), 17-26.
- Kasmir, D. (2012). *Bank dan Lembaga Keuangan Lainnya* (Vol. 11). Jakarta: PT. RAJAGRAFINDO PERSADA.
- Koutmos, G., & Booth, G. G. (1995). Asymmetric Volatility Transmission in International Stock Markets. *Journal of International Money and Finance*, 14, 747-763.
- Lau, J., & I, I. (2003). Asian Flu or Wall Street Virus ? Tech and Nontech Spillovers in The United States and Asia. *Journal of Multinational Financial Management*, 13, No. 4-5, 303-322.
- Le, T. N., & Kakinaka, M. (2010). International Transmission of Stock Returns: Mean and Volatility Spillover Effect in Indonesia and Malaysia. *The International Journal of Business and Finance Research*, 4, 115-131.
- Mankiw, N. G. (2003). *Macroeconomics, 5th Edition*. New York: Worth Publisher.
- Merton, R. (1980). On Estimating The Expected Return on The Market: An Explanatory Investigation. *Journal of Financial Economics Vol 8*, 323-361.
- Mishkin, S. F. (2004). Appendix 1 In Chapter 5. In *The Economics of Money, Banking and Financial Market, 7th Edition* (P. 1). Amerika Serikat: Addison Wesley.
- Miyakoshi, T. (2003, October). Spillovers of Stock Return Volatility to Asian Equity Markets From Japan and The US. *Journal of International Financial Market, Institutional and Money*, 13, No.4, 383-399.
- Muckherjee, K. &. (2008). Stock Market Integration and Volatility Spillover: India and It's Major Asian Coounterparts. *Munich Personal Re-Pec Archive*.
- Mulyadi, M. S. (2009). *Volatility Spillover in Indonesia, USA, and Japan Capital Market*. Munich, Germany: Munich Personal Repec Archive. Retrieved From [Http://Mpra.Ub.Uni-Muenchen.De/16914/](http://Mpra.Ub.Uni-Muenchen.De/16914/)

- Murinde, V., & Poshakwale, S. (2004). Exchange Rate and Stock Price Interactions in European Emerging Financial Markets Before and After The Euro. *Working Paper Birmingham Business School*.
- Ng, A. (2000). Volatility Spillover Effects From Japan and The US to The Pacific Basin. *Journal of International Money and Finance*, Vol 19, 207-233.
- Nikkei, Inc. (2011). *Nikkei Stock Average Index Guidebook*. Japan: Nikkei, Inc Published.
- Palamalai, S., M., K., & Devakumar, C. (2013, October-December). Stock Market Linkages in Emerging Asia-Pacific Markets. *SAGE Open*, Pp. 1-15.
- Poor, S.-H. (2005). *A Practical Guide To Forecasting Financial Market Volatility*. Inggris: John Wiley & Sons, Inc.
- Rogers, A. R. (1994, June). Evolution of Time Preference By Natural Selection. *The American Economic Review*, 84(3), 460-481. Retrieved December 14, 2015, From [Http://Links.Jstor.Org/Sici?Sici=00028282%28199406%2A3%3C460%2-P](http://links.jstor.org/sici?sici=00028282%28199406%2A3%3C460%2-P)
- Ryu, J. S. (2015). Effect of The Subprime Mortgage Crisis on A Leading Emerging Market. *Investment Analysis Journal*, 20-42.
- Schroek, G. (2004). *Risk Management and Value Creation in Financial Institution*. United States of America: John Wiley & Sons, Inc.
- Schwert, G. W. (1989). Why Does Stock Market Volatility Change Over Time ? *The Journal of Finance*, 1115-1154.
- Sembel, R., & Mulyadi, M. S. (2009). Volatility Spillover in Indonesia, USA, and Japan Capital Market. *Munich Personal Re-Pec Archive*.
- Shroek, G. (2002). *Risk Management and Value Creation in Financial Institutions*. Amerika Serikat: John Wiley & Sons, Inc.
- Smith. (2007). *Analisis Pengaruh Transaksi Investor Asing Terhadap Volatilitas Indeks di Bursa Efek Jakarta Pada Tahun 2006*. Yogyakarta: Tesis Program Studi Magister Manajemen Program Pasca Sarjana UGM.
- Stephen, R. &. (1989). Information And Volatility: The No-Arbitrage Martingale to Timing and Resolution Irrelevancy. *Journal of Finance*, Vol 44, 1-17.
- Suny. (2015). *What Is Globalization ?* Retrieved 12 6, 2015, From The Levin Institute - The State University Of New York: [Http://Www.Globalization101.Org/What-Is-Globalization/](http://www.globalization101.org/what-is-globalization/)

- Tan, K., &Tse, Y. (2002). *The Integration of The East and South-East Asian Equity Markets*.International Center for The Study of East Asian Development Working Paper 11.
- Tandelilin, E. (2001). *Analisis Investasi dan Manajement Portfolio*.Yogyakarta: BPFE.
- W, P. J. (2010). Comovement ofAsian Stock Markets and The U.S Influence. *Global Economy and Finance Journal*, 3, 76-88.
- Winarno, W. (2009). *Analisis Ekonometrika dan Statistika Dengan Eviews* (Edisi Kedua). Yogyakarta: UPP STIM YKPN.
- Worthington, A., &H., H. (2004). Transmission of Equity Return and Volatility in Asian Developed and Emerging Markets: A Multivariate GARCH Analysis. *International Journal of Finance and Economics*, 9, No. 1, 71-80.

