

## DAFTAR PUSTAKA

- Adnyana, I. M. (2020). *Manajemen Investasi dan Portofolio* (Melati, Ed.). Lembaga Penerbitan Universitas Nasional.
- Agustina, L., & Kianto, F. (2012). Pengaruh Informasi Laba Akuntansi Terhadap Abnormal Return pada Perusahaan yang Tergabung Dalam Indeks LQ45 Ferlysyia Kianto. *Jurnal Akuntansi*, 4(2), 135–152.
- Agustina, & Sumartio, F. (2014). Analisa Faktor-Faktor yang Mempengaruhi Pergerakan Harga Saham Pada Perusahaan Pertambangan. *Jurnal Wira Ekonomi Mikroskil*, 1(1), 51–61.
- Al-Yahyaaee, K. H. (2015). Security Returns During Ex-Dividend Period. *Procedia Economics and Finance*, 30, 948–954. [https://doi.org/10.1016/s2212-5671\(15\)01345-3](https://doi.org/10.1016/s2212-5671(15)01345-3)
- Andersson, U., Cuervo-Cazurra, A., & Nielsen, B. B. (2014). From the Editors: Explaining interaction effects within and across levels of analysis. In *Journal of International Business Studies* (Vol. 45, Issue 9, pp. 1063–1071). Palgrave Macmillan. <https://doi.org/10.1057/jibs.2014.50>
- Aprillianto, B., Wulandari, N., & Kurrohman, T. (2014). Perilaku Investor Saham Individual Dalam Pengambilan Keputusan Investasi: Studi Hermeneutika-Kritis. *E-Jurnal Ekonomi Bisnis Dan Akuntansi*, 1(1), 16–31.
- Baron, R. M., & Kenny, D. A. (1986). *The Moderator-Mediator Variable Distinction in Social Psychological Research: Conceptual, Strategic, and Statistical Considerations* (Vol. 51, Issue 6). Psychological Association, Inc.
- Brigham, E. F., & Houston, J. F. (2020). *Fundamentals of financial management*.
- Dewi, N. P. S., & Putra, I. N. W. A. (2013). Pengaruh Pengumuman Right Issue Pada Abnormal Retrun dan Volume Perdagangan Saham. *E-Jurnal Akuntansi Universitas Udayana*, 3(3), 163–178.
- Dwipayana, I. G. N. A. P., & Wiksuana, I. G. B. (2017). Pengujian Efisiensi Pasar Di Bursa Efek Indonesia. *E-Jurnal Manajemen Unud*, 6(4), 2105–2132.
- Felicia, & Salim, S. (2019). Pengaruh Ukuran Perusahaan, Informasi Laba, Kebijakan Dividen Dan Leverage Terhadap Abnormal Return. *Jurnal Multiparadigma Akuntansi*, 2, 372.
- Fu, Y., & Blazenko, G. W. (2015). Returns For Dividend-Paying And Non Dividend Paying Firms. *International Journal of Business and Finance Research*, 9(2), 1–20. [www.theIBFR.org](http://www.theIBFR.org)
- Hadi, N. (2020). *Pasar Modal* (2nd ed.). Graha Ilmu.

- Haryanti, Y., & Murtiasih, S. (2019). The Effects of DER, ROA and DPR on Stock Price with EPS as the Moderating Variable in SOE. *IOSR Journal of Business and Management*, 21(7), 1–08. <https://doi.org/10.9790/487X-2107040108>
- Idawati, W., & Wahyudi, A. (2015). The Effect of Return on Assets and Earnings per Share and Dividends per Share on Stock Price of Publicly Listed Banks in Jordan. *Journal of Resources Development and Management*, 7(5), 71–91. [www.bakrieglobal.com,](http://www.bakrieglobal.com/)
- Jogiyanto, H. (2017). *Teori Portofolio dan Analisis Investasi* (11th ed.). BPFE-Yogyakarta.
- Ngoc, D. B., & Cuong, N. C. (2016). Dividend Announcement and Ex-Dividend Effects on Stock Return. *International Journal of Economics and Finance*, 8(7), 207–2015. <https://doi.org/10.5539/ijef.v8n7p207>
- Pratama, G. (2019). Efisiensi Pasar Modal Indonesia Pada Tahun Pemilu 2019. *Journal of Economic*, 10(2), 169–179.
- Purwohedi, U. (2022). *Metode Penelitian Prinsip dan Praktik. Raih Asa Sukses.*
- Rahayu, Y. S., & Wardana, G. K. (2021). The Effect of Financial Performance and Dividend Policy on Cumulative Abnormal Rerturn. *Jurnal Keuangan Dan Perbankan Syariah*, 9(1), 62–76.
- Ross, S. A. (1977). The determination of financial structure: the incentive-signalling approach. *The Bell Journal of Economics*, 23–40.
- Sa'adah, L., & Kadarusman. (2014). Pengaruh Laba Akuntansi, Komponen Arus Kas, Ukuran Perusahaan Terhadap Harga Saham Pada Perusahaan Kelompok LQ 45 Yang Listing Di Bursa Efek Indonesia. *Jurnal Manajemen Dan Akuntansi*, 3(2), 15–29.
- Saputra, A. L. D., & Darsono. (2015). Reaksi Pasar Atas Pengumuman Dividen Tunai (Studi Empiris Pada Perusahaan Lq-45). *DIPONEGORO JOURNAL OF ACCOUNTING*, 4(4), 1–14. <http://ejournal-s1.undip.ac.id/index.php/accountingISSN>
- Sathyanarayana, S., & Gargesha, S. (2017). The Impact of Policy Announcement on Stock Market Volatility: Evidence from Currency Demonetisation in India. *IOSR Journal of Business and Management*, 19(01), 47–63. <https://doi.org/10.9790/487x-1901074763>
- Spence, M. (1973). Job Market Signaling. In *The Quarterly Journal of Economics* (Vol. 87, Issue 3).
- Sutejo, B. S., & Utami, M. (2020). Abnormal Return Testing Before and After the Earnings Announcement. *Business and Management Research*, 115.
- Syofyan, R., Putra, D. G., & Aprayuda, R. (2020). Influence of Company Value Information, Dividend Policy, and Capital Stucture ON Stock Price. *Soedirman Accounting Review*, 6(2), 138–169. <http://jos.unsoed.ac.id/index.php/sar/>

- Triana, C., & Lukman, H. (2021). Pengaruh Profitability, PbV, Firm Size Dan Dividen Terhadap Abnormal Return. *Jurnal Multiparadigma Akuntansi*, III(4), 1787–1795.
- Umdiana, N. (2014). ABNORMAL RETURN (Studi Empiris Pada Perusahaan Manufaktur Sektor Industri Konsumsi yang terdaftar di BEI 2008-2012). *Jurnal Akuntansi*, 1(1).