

DAFTAR PUSTAKA

- Ball, Ray and Brown, Philip. (1968). An Empirical Evaluation of Accounting Income Number. *Journal of Accounting Research*. pp: 159-177.
- Banz, R.W. (1981). The Relationship between Return and Market Value of Common Stocks. *Journal of Financial Economics*, 9(1), pp. 3-18
- Beaver. W.. R. Clarke and W. Wright. (1979). The association between unsystematic security returns and the magnitude of earnings forecast errors, *Journal of Accounting Research*, Autumn.
- Brigham, Eugene F. and J.F. Houston. (2010). Dasar-Dasar Manajemen Keuangan. Edisi 11. Jakarta: Salemba Empat
- Brown, S.J. and Warner, J.B. (1985) Using Daily Stock Returns: The Case of Event Studies. *Journal of Financial Economics*, 14, pp. 3-31.
- Chen, Carl R., Lung, Peter P., and Wang, F Albert. (2009). Stock Market Mispricing: Money Illusion or Resale Option. *Journal of Financial and Quantitative Analysis*. 44, pp. 1125-1147.
- Constantinidis, E. dan Andreas C. (2004), Size and Book-to-Market Factors in Earnings and Stock Return : Empirical Evidence for Japan
- Daljono, Bramantyo N. (2013). Pengaruh Kinerja Keuangan Terhadap Return Saham (Studi Empiris Perusahaan Automotive And Component Yang Listing Di Bursa Efek Indonesia Periode 2005-2011). *Diponegoro Journal Of Accounting*, 2(1), pp. 1-11.
- Fama, E., and K. French. (1993). Common Risk Factors in the Returns on Stocks and Bonds. *Journal of Financial Economics*, 33, pp. 3-56.
- Fama, E., and K. French. (2008). Dissecting Anomalies. *Journal of Finance*, pp. 1653-1678.
- Fama, E., and K. French. (2015). A Five-Factor Asset Pricing Model. *Journal of Financial Economics*, 116, pp. 1-22.

- Frankel, R., and C. Lee, (1998), Accounting valuation, market expectation, and crosssectional stock returns, *Journal of Accounting and Economics* 25, pp. 283–319
- Groppelli, A. E. Nikbakht (2000). *Finance, 4th ed.* Barron's Educational Series, Inc. pp. 444–445
- Gujarati, D. N. (2013). Dasar-dasar Ekonometrika, Edisi Kelima. Mangunsong, R. C., penerjemah. Jakarta: Salemba Empat.
- Hanafi, M., & Halim, A. (2014). Analisis Laporan Keuangan. Yogyakarta: UPP AMP YKPN.
- Har, Wong P. and Ghafar, M.A.A. (2015). The Impact of Accounting Earning on Stock Return: The Case of Malaysia`s Plantation Industry. *International Journal of Business And Management* , 10(4), pp: 155-156.
- Harahap, Sofyan S. (2007). Analisis Kritis Atas Laporan Keuangan. Jakarta: PT.Raja Grasindo Persada.
- Hou, K., Xue, C., Zhang, L., (2017). A comparison of new factor models. In: NBER Working Paper.
- Hyde, C.E., (2016). 'The Piotroski F-score: evidence from Australia. *Accountant Finance*. 58 (2), pp.423–444.
- Jogiyanto, H.M., (2005), Analisa dan Desain Sistem Informasi: Pendekatan Terstruktur Teori dan Praktik Aplikasi Bisnis, ANDI, Yogyakarta
- Jogiyanto, H. (2010). Teori portofolio dan analisis investasi (7th ed.). BPFE.
- Kabajeh, M.A.M., Said , M.A.A.N., And Firas, N.D. (2012). The Relationship Between The ROA, ROE, And ROI Ratios With Jordanian Insurance Public Companies Market Share Price. Internati
- Kaestner, R., dan F. Y. Liu, (1998), New Evidence on The Information Content of Dividend Announcement, *The Quarterly Review of Economics and Finance*, Vol. 38, pp. 251-274.

- Kasmir. (2018). Analisis Laporan Keuangan. Rajawali Pers.
- Kieso, D. E., Weygandt, J. J., & Warfield, T. D. (2019). Intermediate Accounting 17th ed. John Wiley & Sons, Inc.
- Leong, K., Pagani, M., dan Zaima, J.K. (2009). Portfolio Strategies Using EVA, Earnings Ratio or Book to Market Is One Best?. Review of Accounting and Finance, 8(1), pp. 76-86
- Ng, C.C.A., Shen, J., (2016). Screen winners from losers using simple fundamental analysis in the Pacific-Basin stock markets. Pacific-Basin Finance Journal. 39, pp. 159–177.
- Norpratiwi, M.V. Agustina. (2007). Analisis Korelasi Investment Opportunity Set terhadap Return Saham (pada Saat Pelaporan Keuangan Perusahaan), Jurnal Akuntansi dan Manajemen XVII (1). pp. 9-22.
- Novy-Marx, R. (2013). The Other Side of Value: The Gross Profitability Premium. Journal of Financial Economics 108(1), pp. 1-28
- Nurbaety, L. (2013). Pengaruh Persistensi Laba, Kesempatan Bertumbuh , dan Ukuran Perusahaan Terhadap Earnings Response Coefficient
- Olowoniyi dan Ojenike. (2012). Determinants of Stock Return of Nigerian-Listed Firms. Journal of Emerging Trends in Economics and Management Sciences (JETEMS). 3 (4) pp. 389-392.
- Ou, J., and S. Penman, (1989), Accounting measures, price-earnings ratio, and the information content of security prices, Journal of Accounting Research 27(Supplement), pp. 111–143
- Piotroski, J.D., (2000). Value investing: the use of historical financial statement information to separate winners from losers. Journal of Accountant. Res. 38, pp. 1–41.

- Piotroski, J.D., So, E.C., (2012). Identifying expectation errors in value/glamour strategies: a fundamental analysis approach. *Review of Financial Study*. 25, pp. 2841–2875.
- Pontiff, Jeffrey, Lawrence D., Schall. (1998). Book-to-Market Ratios as Predictors of Market Returns. *Journal of Financial Economics*, 49, pp. 141-160.
- Robert, A, (1997). *The Intelligent Guide to Indonesian Capital Market*, Mediasoft Indonesia, Jakarta.
- Schmalensee, R., (1989). Inter-Industry studies of structure and performance. *Handbook of Industrial Organization*, 2, pp. 951-1099
- Schwert, G. W., (1983). Size and Stock Return, and Other Empirical Regularities, *Journal of Financial Economics* 12, June, pp. 3–12.
- Subramanyam, K. R. (2014). *Financial Statement Analysis* (11th ed.). McGrawHill Education.
- Supranoto, H. dan A. Juliarto. (2019). Analisis Fundamental Berdasarkan Metode Piotroski F-Score Guna Penilaian Investasi. *Diponegoro Journal of Accounting*. Vol. 8, No 4: pp.1-10
- Van Horne, J. C., & Wachowicz, J. M. (2008). *Fundamentals of Financial Management*. Prentice Hall.
- Wahyuni, I. (2013). The Effect of Earning Per Share (EPS), Book Value (BV), Return on Assets (ROA), and Return On Equity (ROE), To The Stock Return. *Fakultas Ekonomi Universitas Muhammadiyah, Purwokerto*: pp. 1-13.
- Wang, J., G. Fu, and Luo, C. (2013). Accounting information and stock price reaction of listed companies- empirical evidence from 60 listed companies in Shangha Stock Exchange. *Journal of Business & Management*, 2(2).
- Wang, J., Wu, Y., (2011). Risk adjustment and momentum sources. *J. Bank. Financ.* 35 (6), pp. 1427–1435