

DAFTAR PUSTAKA

- Acheampong, P., Agalega, E., & Shibu, A. (2014). the Effect of Financial Leverage and Market Size on Stock Returns on the Ghana Stock Exchange: Evidence from Selected Stocks in the Manufacturing Sector. *International Journal of Finance Research*, 5(1), 125-134.
- Adami, R., Gough, O., Muradoglu, G., & Sivaprasad, S. (2010). Returns And Leverage. *Oxford Business & Economics Conference Program*, June 28-29, London.
- Aisah, A. N., & Mandala, K. (2016). PENGARUH RETURN ON EQUITY, EARNING PER SHARE, FIRM SIZE DAN OPERATING CASH FLOWTERHADAP RETURN SAHAM. *E-Jurnal Manajemen Unud*, Vol. 5, No. 11.
- Alnajjar, M. (2014). Determinants of Capital Structure in Jordan Industrial Sector. *Global Journal of Management and Business Research*, 14 (2), 1-9.
- Berggren, S., & Bergqvist, A. (2014). Capital Structure and Stock Returns-A study of the Swedish large cap companies. *Unpublished Bachelor Thesis*, University of Gothenburg.
- Berggren, S., & Bergqvist, A. (2014). Capital Structure and Stock Returns-A study of the Swedish large cap companies. *Unpublished Bachelor Thesis*, University of Gothenburg.
- Bhandari, L. C. (1988). Debt/Equity ratio and expected common stock returns: Empirical evidence. *The Journal of Finance*, 43, 507-528.
- Bodie, Z., Kane, A., & Marcus, A. J. (2003). *Essentials of Investments*. New York: McGraw-Hill.
- Brealey, R. A., Myers, S. C., & Marcus, A. J. (2001). *Fundamentals of Corporate Finance Third Edition*. Singapore: McGraw-Hill.
- Brigham, E. F., & Gapenski, L. C. (2003). *Financial Management*. Prentice-Hall.
- Brigham, E. F., & Houston, J. F. (2009). *Dasar-dasar Manajemen Keuangan*. Bandung: Salemba Empat.
- Chasanah, A. N., & Adhi, D. K. (2017). Profitabilitas, Struktur Modal dan Likuiditas Pengaruhnya Terhadap Nilai Perusahaan Pada Perusahaan Real Estate yang Listed di BEI Tahun 2012-2015. *Fokus Ekonomi*, 129-146.
- Chiang, T., & Zheng, D. (2015). Liquidity and stock return: Evidence from international markets. *Global Finance Journal*, 27, 73-97.
- Copeland, T. E., & Weston, J. F. (2005). *Fundamental of Financial Management*. McGraw-Hill.
- Dhaliwal, D., Heitzman, S., & Zhen, L. O. (2006). Taxes, Leverage and The Cost of Equity Capital. *Journal of Accounting Research*, 44, 691-723.
- Edy, S., & Herawati, A. (2005). *Analisa Laporan Keuangan, Edisi Keempat*. Yogyakarta: Liberty.
- Fama, E. F., & French, K. R. (1992). The Cross-Section of Expected Stock Returns. *Journal of Finance*, Volume XLVII, No.2.
- Fama, E. F., & French, K. R. (2010). Size, Value, and Momentum in International Stock Returns. *Journal of Finance*, 15(2):1-36.
- French, E. F., & French, K. R. (1995). Size and Book to Market Factors in Earnings and Returns. *Journal of Finance*, Vol.L, No.1.
- Gharaibeh, H., & Najjar, A. (2007). Determinants of Capital Structure: (Evidence from Jordanian Data). *Jordan Journal of Business Administration*, Volume 3, No.2.

- Hamada, R. S. (1972). The Effect of The Firm's Capital Structure on the Systematic Risk of Common Stocks. *The Journal of Finance*, 27, 435-452.
- Hartono, J. (2008). *Teori Portofolio dan Analisis Investasi, Edisi ke lima*. Yogyakarta: BPFE.
- Hartono, J. (2010). *Teori Portofolio dan Analisis Investasi*. Yogjakarta: BPFE.
- Hasudungan, J., Dwiatmanto, & ZA, Z. (2017). PENGARUH STRUKTUR MODAL DAN PROFITABILITAS TERHADAP HARGA SAHAM (Studi pada Perusahaan Makanan dan Minuman yang tgerdaftar di Bursa Efek Indonesia Periode 2012-2015). *Jurnal Administrasi Bisnis (JAB)*, Vol. 46 No. 1.
- Horne, J. C., & Wachowicz.Jr, J. M. (2005). *Prinsip-Prinsip Manajemen Keuangan jilid 1*. Jakarta: Salemba empat.
- Hung, C., Azad, S., & Fang, V. (2014). Determinants of stock returns: Factors or systematic co-moments? Crisis versus non-crisis periods. *Journal of International Financial Markets, Institutions & Money*, 31,14-29.
- Islam, M. R., Khan, T. R., Choudhury, T. T., & Adnan, A. M. (2014). How Earning Per Share (EPS) Affects on Share Price and Firm Value. *European Journal of Business and Management*, Vol.6, No.17.
- Ismanto, H. (2011). Analisis Pengaruh Ukuran Perusahaan, Book-to-Market Value dan Beta terhadap Return Saham di BEI. *Jurnal Ekonomi dan Pendidikan*, 8(2) STIENU Jepara.
- Justina, D. (2017). Pengaruh Firm Size dan Market to Book Ratio terhadap Return Portofolio. *Jurnal Manajemen dan Bisnis Sriwijaya*, Vol.15 (2).
- Kasmir. (2016). *Analisis Laporan Keuangan*. Jakarta: Raja Grafindo Persada.
- Kruger, J. W., & Lantermans, S. (2010). Risk, Book to Market and Size Effects in the South African Stock Market. *Journal International Conference on Leadership and Management for Sustainable Development*, Midrand South Africa.
- Linda, & Fazli, S. (2005). Hubungan Laba Akuntansi, Nilai Buku dan Total Arus Kas dengan Market Value: Studi AKutansi Relevansi Nilai. *Jurnal Riset Akuntansi Indonesia*, 8 (3): 263-286.
- Masulis, R. (1983). The impact of capital structure change on firm value: Some estimates. *The Journal of Finance*, 38 (1). 107-126.
- May, M. M. (1968). The Earnings per Share Trap. *Financial Analysts Journal*, 24 (3), 113-117.
- Modigliani, F., & Miller, M. (1958). The Cost of Capital, Corporation Finance, and the Theory of Investment. *American Economic Review*, 48(3), 261-297.
- Mudjiyono. (2012). INVESTASI DALAM SAHAM & OBLIGASI DAN MEMINIMALISASI RISIKO SEKURITAS PADA PASAR MODAL INDONESIA. *JURNAL STIE SEMARANG*, Vol 4, No 2.
- Nasution, Y. S. (2015). Peranan Pasar Modal Dalam Perekonomian Negara. *HUMAN FALAH*, Volume 2. No.1.
- Njoki, N. (2014). The relationship between capital structure and stock returns of firms quoted in the Nairobi securities exchange. *Unpublished master thesis*, University of Nairobi.
- Olowoniyi, A., & Ojenike, J. (2013). Capital structure and stock returns of firms quoted in the Nairobi securities exchange. *The international Journal of Applied Economics and Finance*, 7(1), 2013, 49-53.
- Pouraghajan, A., Milad, E., Faramarz, N., & Ali, S. (2012). Information Content of Earning and Operating Cash Flow: Evidence from the Tehran Stock Exchange. *International Journal of Econoic and Finance*, 4(7): 41-51.

- Robbetze, N., Villiers, R. d., & Harmse, L. (2017). The Effect Of Earnings Per Share Categories On Share Price Behaviour: Some South African Evidence. *The Journal of Applied Business Research*, Volume 33, Number 1.
- Ross, S. A. (2005). CAPITAL STRUCTURE AND THE COST OF CAPITAL. 1-44.
- Salamat, W. A., & Mustafa, H. H. (2016). The Impact of Capital Structure on Stock Return: Empirical Evidence from Amman Stock Exchange. *International Journal of Business and Social Science*, Vol. 7, No.9.
- Salim, M. A., & Rodoni, A. (2017). ANALISIS CAPITAL STRUCTURE DALAM KEUANGAN ISLAM. *INDO-ISLAMIKA*, Vol 7, No.2.
- Salim, M., & Yadav, D. R. (2012). Capital Structure and Firm Performance: Evidence from Malaysian Listed Companies. *Procedia - Social and Behavioral Sciences*, 156-166.
- Sawir, A. (2005). *Analisis Kinerja Keuangan dan Perencanaan Keuangan Perusahaan*. Jakarta: PT.Gramedia Pustaka.
- Sawir, A. (2005). *Analisis Kinerja Keuangan dan Perencanaan Keuangan Perusahaan*. Jakarta: Gramedia Pustaka Utama.
- Sharif, S. H. (2019). The Impact of Capital Structure on Stock Return of Selected Firms in the Pharmaceutical and Chemical Sector in Bangladesh. *International Journal of Social Sciences Perspectives*, Vol.5, No. 1, pp 9-21.
- Simamora, B. (2005). *Analisis Multivariat Menasaran*. Jakarta: Gramedia Pustaka Utama.
- Smart, S. B., & Graham, J. R. (2012). *Introduction to Financial Management*. Belmont, CA: Cengage Learning.
- Sondakh, P., Saerang, I., & Samadi, R. (2019). PENGARUH STRUKTUR MODAL (ROA, ROE DAN DER) TERHADAP NILAI PERUSAHAAN (PBV) PADA PERUSAHAAN SEKTOR PROPERTI YANG TERDAFTAR DI BEI (Periode 2013-2016). *Jurnal EMBA*, Vol.7 No.3 Hal. 3079-3088.
- TAHMOORESPOUR, R., ABBAR, M. A., & RANDJBARAN, E. (2015). The Impact of Capital Structure on Stock Returns: international Evidence. *Hyperion Economic Journal*, Year III, no.1(3).
- Tahmoorespour, R., Ali-Abbar, M., & Randjbaran, E. (2015). The Impact of Capital Structure on Stock Returns: International Evidence. *Hyperion Economic Journal*, 1(30), 56-78.
- Tandililin, E. (2010). *Portofolio dan Investasi : Teori dan Aplikasi*. Yogyakarta: Kanisius.
- 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*, 1-13.
- Welch, I. (2004). Capital Structure and Stock Returns. *Journal of Political Economy*, 112 (1), 106-131.
- Yang, C., Lee, C., Gu, Y., & Lee, Y. (2012). Co-determination of capital structure and stock returns --- A LISREL approach: An empirical test of taiwan stock markets. *The quarterly review of economics and finance*, 50, 222-233.