

## DAFTAR PUSTAKA

- Aas, K. (2004). *To Log or Not to Log: The Distribution of Asset Returns*. Norwegian Computing Center: Applied Research and Development.
- Ang, Robert. 2007. *Buku Pintar Pasar Modal Indonesia (The Intelligent Guide To Indonesian Capital Market)*. Edisi Pertama. Mediasoft Indonesia. Jakarta.
- Akaike, H., 1974. A new look at the statistical model identification. *IEEE Transactions on Automatic Control*, 19(6), 716-723. doi: <http://dx.doi.org/10.1109/TAC.1974.1100705>
- Alexander, H. (2001). *Observasi Mengenai Dampak Berita/Informasi Politik & Ekonomi Terhadap Pergerakan Harga Saham di BEJ (Tesis)*. Tidak diterbitkan. Fakultas Ekonomi Manajemen Universitas Indonesia: Depok.
- Alfi, A. (2016, December 7). *Ekonomi*. Retrieved from Kompasiana: <https://www.kompasiana.com/>
- Ananzeh, I. E., Jdaitawi, Q. M., & Al-Jayousi, A. M. (2013). Relationship Between Market Volatility and Trading Volume: Evidence from Amman Stock Exchange. *International Journal of Business & Social Science*, 188-198.
- Batubara, Herianto. (2016, December 05). *Habib Rizieq Sebut Massa Aksi 2 Desember 7,5 Juta Orang, Begini Analisisnya*. Retrieved from Detik News : <https://news.detik.com/berita/d-3363317/habib-rizieq-sebut-massa-aksi-2-desember-75-juta-orang-begini-analisisnya>
- Beaulieu, M., Cosset, J. C., & Essadam, N. (2006). Political Uncertainty and Stock Market Returns: Evidence from the 1995 Quebec referendum. *Canadian Journal of Economics*, 621-641.
- Bodie, Z., Kane, A., & Marcus, A. J. (2014). *Investment 10th Edition*. New York: Mc-Graw Hill Education.
- Brown, K., Harlow, W., & Tinic, S. (1988). Risk Aversion, Uncertain Information, and Market Efficiency. *Journal of Financial Economics*, 355-385.
- Choirinnisa, Fatimah. (2017). *Analisis Framing Pemberitaan Kasus Korupsi Proyek E-KTP di Surat Kabar Harian Kompas (Skripsi)*. Fakultas Ilmu Dakwah dan Ilmu Komunikasi Universitas Islam Negeri Syarif Hidayatullah: Jakarta.
- Dahl, R. A. (1965). *Modern Political Analysis*. New Delhi: Prentice-Hall of India.
- Easton, D. (1960). *The Political System*. New York: Alfred A. Knopf.
- Eulau, H. (1963). *The Behavioural Persuasion in Politics*. New York: Random House.
- Fealy, G. (2016, December 12). *Talking Indonesia Podcast*. Retrieved from Indonesia At Melbourne: <http://indonesiaatmelbourne.unimelb.edu.au>
- Fong, W. M., & Koh, S. K. (2002). The Political Economy of Volatility Dynamics in the Hong Kong Stock Market. *Asia-Pacific Financial Markets, Research Collection Lee Kong Chian School of Business*, 259-282.
- Fraenkel, Jack. R., and Norman E. Wallen. 2012. *How to Design and Evaluate Research in Education 8th Edition*. Boston: McGraw-Hill Higher Education.

- Gok, I. Y., PhD., & Topuz, S., M.Sc. (2016). The Impact of The Domestic and Foreign Macroeconomic News Announcements on The Turkish Stock Market. *Financial Studies*, 20(3), 95-107.
- Hashemijoo, M., Ardekani, A. M., & Younesi, N. (2012). The Impact of Dividend Policy on Share Price Volatility in the Malaysian Stock Market. *Journal of Business Studies Quarterly*, Vol. 4, No. 1.
- Hyneman, C. (1956). *The Study of Politics*. Urbana: University of Illinois Press.
- Imelda, Siregar, H., & Anggraeni, L. (2014). Abnormal Returns and Trading Volume in the Indonesian Stock Market in Relation to the Presidential Election in 2004, 2009 & 2014. *International Journal of Administrative Science & Organization*, 65-76.
- Indonesia. Undang-Undang Pasar Modal. Undang-Undang No. 8 Tahun 1995. LN No. 64 Tahun 1995, TLN No. 3608.
- Indonesia, K. K. (Juni 2018). *Media Keuangan : Transparansi Informasi Kebijakan Fiskal Volume VIII No 129*. Republik Indonesia: Kementerian Keuangan. Retrieved from <https://www.kemenkeu.go.id/>.
- Indonesian Stock Exchange. (n.d.). Saham. Retrieved from <http://idx.co.id>.
- U.S. Exchange Commission. (n.d.). Retrieved from <https://www.investor.gov>
- Indonesian Stock Exchange. (2016). The Best Performing Stock Exchange: For Long-Term Investors. Retrieved from <http://www.idx.co.id>
- Ismail, I. and Suhardjo, H. (2001), The impact of Domestic political events on an emerging stock market: the case of Indonesia, *Proceedings of Asia Pacific Management Conference*, pp. 235-262.
- Jones, C. P. (2014). *Investment Analysis and Management 12th Edition*. United States of America: Wiley.
- Kementerian Pendidikan & Kebudayaan. (2018, April). Retrieved from KBBI daring: <https://kbbi.kemdikbud.go.id/>
- Kementerian Perencanaan Pembangunan Nasional: Direktorat Politik dan Komunikasi. (2016). *Laporan Kajian Indeks Keamanan Investasi Indonesia Tahun 2016*. Retrieved from <http://ditpolkom.bappenas.go.id>.
- Kementerian Keuangan. 2018. *Dialog Perkembangan Makro Fiskal 2017 dan Lanhkah-langkah Kebijakan Makro Fiskal 2018*. Retrieved from <http://www.fiskal.kemenkeu.go.id/>.
- Keown, A. J. (2001). *Dasar-Dasar Manajemen Keuangan*. Jakarta: Salemba Empat.
- Kuhe, A. David, and Chiawa A. Moses. *Modelling Volatility of Asset Returns in Nigerian Stock Market: Applications of Random Level Shifts Models*. *Asian Research Journal of Mathematics*, 7(4):1-14.
- Kumar, B., & Singh, P. (2008). The Dynamic Relationship between Stock Returns, Trading Volume and Volatility: Evidence from Indian Stock Market. *Indian Institute of Management Ahmedabad*.
- Kusumaningrat, P. (2005). *Jurnalistik: Teori dan Praktik*. Bandung: PT Remaja Rosdakarya.
- Lasswell, H. D. (1951). *The Political Writings of Harold D. Lasswell*. Illinois: The Free Press Glencoe.

- Lim, C. M., & Sek, S. K. (2013). Comparing the performances of GARCH-type models in capturing the stock market volatility in Malaysia. *Procedia Economics and Finance*, 478-487.
- Maryanne. Donna Menina Della. (2009). Pengaruh Nilai Tukar Rupiah, Suku Bunga SBI, Volume Perdagangan Saham, Inflasi dan Beta Saham terhadap Harga Saham. (Studi Empiris pada Perusahaan Sektor Perbankan Di Bursa Efek Indonesia Periode 2004 - 2007). Masters thesis, program Pascasarjana Universitas Diponegoro.
- McKinney, M. S., Kaid, L. L., Bystrom, D. G., & Carlin, D. B. (2005). *Communicating Politics: Engaging the Public in Democratic Life*. New York: Peter Lang Publishing.
- Mencher, M. (2011). *Melvin Mencher's News Reporting and Writing 12th Edition*. New York: McGraw-Hill.
- Mustafa, A., Tariq, M., Noveen, S., & Najaf, R. (2016). Investigation of Relation Between Stock Returns, Trading Volume, and Return Volatility. *International Journal of Research-Granthaalyah*, 231-239.
- Nguyen, T., & Ngo, C. (2014). Impacts of the US macroeconomic news on asian stock markets. *The Journal of Risk Finance*, 15(2), 149-179. doi:<http://dx.doi.org>
- Oxford University Press. (2018, June). Retrieved from Oxford Dictionaries: <https://www.oxforddictionaries.com/>
- Pathirawasam, Chandrapala. (2011). The Relationship Between Trading Volume and Stock Return. *Journal of Competitiveness*, vol. 3, issue 3, p. 41-49. Retrieved from <https://www.cjournal.cz>
- Reilly, F. K., & Brown, K. C. (2012). *Investment Analysis and Portfolio Management 10th Edition*. South Western: Cengage Learning.
- Rijanto, Arif. (2010). Dampak Rumor Terhadap Volatilitas Harga Saham: Studi empiris di Bursa Efek Indonesia. Prasetya Mulya Business School. Jakarta.
- Ross, A., & Victor, L. W. (2017). *Basic and Advanced Statistical Tests*. Rotterdam, The Netherlands: Sense Publishers.
- Schwarz, G., 1978. Estimating the dimension of a model. *Annals of Statistics*, 6(2), 461-464. Doi: <http://dx.doi.org/10.1214/aos/1176344136>.
- Sharma, U., & Sharma, S. K. (2007). *Principles and Theory of Political Science Volume 1*. Delhi: Atlantic Publishers & Distributors (P) LTD.
- Soultanaeva, A. (2008). Impact of Political News on the Baltic State Stock Markets. Department of Economics, Umea University.
- Suleman, M. T. (2012). Stock Market Reaction to Good and Bad Political News. *Asian Journal of Finance & Accounting Vol. 4 No. 1*, 299-312.
- Tahrur, Houtman, & Nasir, M. (2016). *Keterampilan Pers dan Jurnalistik Berwawasan Jender*. Yogyakarta: Deepublish.
- Tamburaka, A. (2013). *Literasi Media*. Jakarta: PT Raja Grafindo Persada.
- The United States Department of Justice. (2016, March). Retrieved from <https://www.justice.gov/jmd/political-activities>
- Tsay, R. S. (2005). *Analysis of Financial Time Series 2nd Edition*. New Jersey: John Wiley & Sons, Inc., Hoboken.

- Volodin, S., Kuranov, G., & Yakubov, A. (2017). Impact of Political News: Evidence from Russia, *Scientific Annals of Economics and Business*, 64(3), 271-287. doi: <https://doi.org/10.1515/saeb-2017-0018>.
- Wang, Jianxin. 2007. "The Causal Relationship between Foreign Ownership and Stock Volatility in Indonesia". *Asia Pacific Financial Markets*. Volume 14 Page 201-210.
- Wei, S. X. and Zhang C. 2006. "Why Did Individual Stocks Becomes More Volatile?". *Journal of Business*. Volume 79 No. 1.
- Wei, W. (2006). *Time Series Analysis : Univariate and Multivariate Methods* (2nd ed.). USA: Pearson Education, Inc.
- Weber, M. (1971). *Politics as a Vacation*. England: Penguin Books Ltd.
- Widodo, J. (2017, May 23). *Babak Baru Peningkatan Investasi di Indonesia*. Retrieved from Presiden RI: <http://www.presidentri.go.id>
- Wiranto. (2017, September 24). *Press Release Menko Polhukam Tentang Isu Politik Terkini*. Retrieved from Polhukam: <https://www.polkam.go.id>
- Yoswara, Yogi., & Koesrindartoto, Deddy. (2015). Social Media And Online News Correlation On The Performance Of Sector Indexes In Indonesia. *International Journal of Management and Applied Science (IJMAS)*, pp. 92-97, Volume-1, Issue-9.
- Zhang, T. Y., & Yang, Y. T. (2014). A Study on the Asymmetry of The News Aspect of the Stock Market: Evidence from Three Institutional Investors in the Taiwan Stock Market. *Panoeconomicus* Vol. 62, Issue 3, 361-383.