

DAFTAR PUSTAKA

- Adawiyah, N. R. & Setiyawati, H. (2019). The effect of current ratio, return on equity, and firm size on stock return (study of manufacturing sector food and beverage in Indonesia stock exchange). *Scholars Middle East Publishers*, Vol 5 (09). pp. 513-520. DOI: 10.21276/sb.2019.5.9.4
- Allozi, N. M. & Obeidat, G. S. (2016). The relationship between the stock return and financial indicators (profitability, leverage): an empirical study on manufacturing companies listed in Amman stock exchange. *Journal of Social Sciences*, Vol 5(03). 408-424.
- Berggrun, L., Cardona, E. & Lizarzaburu, E. (2020). Firm profitability and expected stock returns: evidence from Latin America. *Research in International Business and Finance*. Vol 51. pp. 1-13. DOI: 10.1016/J.RIBAF.2019.101119
- Bhatti, A. M., et al. (2010). Affect of leverage on risk and stock returns: evidence from Pakistani companies. *International Research Journal of Finance and Economics*, Vol 58. Pp. 32-49.
- Bonazzi, G. & Iotti, M. (2014). Interest coverage ratios (ICRs) and financial sustainability: application to firms with bovine dairy livestock. *American Journal of Agricultural and Biological Sciences*, Vol 9(04). Pp. 482-489. DOI:10.3844/ajabssp.2014.482.489
- Chan, H., et al. (2010). Financial constraints and stock returns – evidence from Australia. *Pacific-Basin Finance Journal*, Vol 18. Pp. 306-318. DOI:10.1016/j.pacfin.2010.02.004
- Connelly, B. L., et al. (2011). Signaling theory: a review and assessment. *Journal of Management*, Vol 37(01). Pp. 39-67. DOI:10.1177/0149206310388419
- Ghozali, I. (2013). Aplikasi analisis multivariate dengan program IBM SPSS 25, 9th Edition. Semarang: Badan Penerbit Universitas Diponegoro.
- _____. (2016). Aplikasi analisis multivariate dengan program IBM SPSS 23, 8th Edition. Semarang: Badan Penerbit Universitas Diponegoro.
- Hou, K. & Robinson, D. T. (2006). Industry concentration and average stock returns. *The Journal of Finance*, Vol 61(04). Pp. 1927-1956.
- Lestari, K., Andini, R. & Oemar, A. (2016). Analisis likuiditas, leverage, profitabilitas, aktivitas, ukuran perusahaan dan penilaian pasar saham

terhadap return saham (pada perusahaan real estate dan property di BEI) periode tahun 2009-2014. *Journal of Accounting, Vol 2(02)*. Pp. 1-19.

Li, X. & Luo, D. (2019). Financial constraints, stock liquidity and stock returns. *Nottingham University Business School Research Paper, Vol 2014(01)*. Pp. 1-45.

Mariani, N. L. L., Yudiaatmaja, F. & Yulianthini, N. N. (2016). Pengaruh profitabilitas dan leverage terhadap return saham. *E-Journal Bisma Universitas Pendidikan Ganesha, Vol 4*. Pp. 1-10.

Marlina, D. & Sari, E. N. (2009). Pengaruh rasio profitabilitas dan leverage terhadap return saham (studi empiris perusahaan manufaktur di BEI). *Jurnal Riset Akuntansi dan Bisnis, Vol 9(01)*. Pp. 80-105.

Mirza, N., Rahat, B. & Reddy, K. (2016). Financial leverage and stock returns: evidence from an emerging economy. *Economic Research-Ekonomska Istrazivanja, Vol 29(01)*. Pp. 85-100. DOI:10.1080/1331677X.2016.1160792

Muradoglu, Y. G. & Sivaprasad, S. (2013). The effect of leverage mimicking portfolios in explaining stock returns variations. *Studies in Economics and Finance, Vol 30(02)*. Pp. 94-107. DOI:10.1108/10867371311325417

Sutriani, A. (2014). Pengaruh profitabilitas, leverage, dan likuiditas terhadap return saham dengan nilai tukar sebagai variabel moderasi pada saham LQ-45. *Journal of Business and Banking, Vol 4(01)*. Pp. 67-80.

Yusuf, A. M. (2017). Metode penelitian kuantitatif, kualitatif & penelitian gabungan, 1st Edition. Jakarta: Kencana.