

## قائمة المراجع

### المراجع العربية:

- بلال، فائقة حسين، (٢٠٠٥)، نموذج تقويم الأصول الرأسمالية (CAPM): تطبيق على الاستثمارات المالية في السودان، رسالة دكتوراه غير منشورة، جامعة السودان للعلوم والتكنولوجيا، الخرطوم. ص ٦٤، ٦٧، ٧٢.
- جامعة بير زيت، برنامج دراسات التنمية، تقرير التنمية البشرية، (١٩٩٨-١٩٩٩).
- الحسين، احمد عوض، (١٩٩٣) اختبار نموذج تسعير الأصل الرأسمالي في سوق عمان المالي النظامي، رسالة ماجستير غير منشورة، الجامعة الأردنية.
- سليم، محمد مجيد، ١٩٩٦، المحاسبة وفرضية كفاءة السوق العالمي، مجلة البنوك في الأردن، المجلد الخامس عشر، العدد الثاني، عمان، شباط، ص ٣٣ .
- سوق فلسطين للأوراق المالية من الإنترنت [www.P-s-e.com](http://www.P-s-e.com).
- السياسة الفلسطينية، السنة الثانية العدد الخامس، مركز البحوث والسياسات الفلسطينية، نابلس، فلسطين، شتاء ١٩٩٥، ص ٥٥-٦٠ .
- القوا سمي، زكريا، (١٩٩٠)، كفاءة سوق عمان المالي، رسالة ماجستير غير منشورة، الجامعة الأردنية.
- المؤسسة العربية لضمان الاستثمار، (١٩٨٥)، " الأسواق المالية العربية"، حلقة الأسواق المالية وتمويل المشروعات، دمشق.
- محفوظ، أحمد، (١٩٩٥)، تذبذب أسعار الأسهم: دراسة تطبيقية على سوق عمان المالي، رسالة ماجستير غير منشورة، الجامعة الأردنية.
- مركز دراسات الشرق الأوسط، الأوضاع الاقتصادية والإنسانية في الضفة الغربية وقطاع غزة، ص ٢٠.
- المطوري، عبد الكريم، (١٩٩٦)، فحص الكفاءة شبه القوي في سوق عمان المالي، رسالة ماجستير غير منشورة، الجامعة الأردنية.
- معهد أبحاث السياسات الاقتصادية (ماس)، القدس، حزيران ٢٠٠٣ ص ١ .

## المراجع الأجنبية:

- Alexander, Sindy, (1964), "Price Movement in Speculative Markets: Trends or Random Walks. No. 2", in Paul Cootner (Ed) , The Random Character of Stock Market Prices. Cambridge, Mass: MIT press.
- Amihud, Yakov, and Mendelson, Haim, (1986), "Asset Pricing and the Bid- Ask Spread", Journal of Financial Economics, 17, 1986. pp. 223-249.
- Arbel, Avner, (1985), "Generic Stocks: An Old Product in a New Package", Journal of Portfolio Management, Summer 1985, pp. 4-13.
- Ball, R., and Brown, P., (1968), "An Empirical Evaluation of Accounting Income Numbers", Journal of Accounting Research, Autumn 1968.
- Barnz, Rolf, (1981), "The Relationship between Return and Market Value of Common Stocks", Journal of Financial Economics, 9, March 1981.
- Basu, Sanjoy, (1977), " The Investment Performance of Common Stocks in Relation to their Price- Earnings Ratio: A Test of Efficient Market Hypothesis", Journal of Finance, 32, June 1977, pp. 663-682.
- Blacke, Fischer, (1972), "Capital Market Equilibrium with Restricted Borrowing", Journal of business, July, 1972.
- Blake, David, (1990), Financial Market Analysis. McGraw-Hill Book Company, London, p274, 243.
- Bloomfield, T., Leftwick, R., and Long, J.B., (1977), "Portfolio Strategies and Performance", Journal of Financial Economics, 5, November 1977, pp.201-218.

- Blume, Marshall E., and Stambough, Robert F., (1983) " Biases in Computed Returns: An Application to the size Effect", Journal of Financial Economics, 1983.
- Bodie, Zvi, Kane, Alex, and Marcus, (2002) Investments, McGraw-Hill/Irwin, New York, p363.
- Bodie, Zvi, Kane, Alex, and Marcus, Alan J., (1993) Investments, Second Edition, Irwin, Burr Ridge, Illinois. pp 242-389.
- Campbell, John Y., and Sheller, Robert, (1988), "Stock Prices, Earning and Expected Dividends", Journal of Finance, 43, July 1988, pp: 661-676.
- Conrad, Jennifer, and Kaul, Gautman, (1988), "Time-Variation in Expected Returns," Journal of Business, 61(4), October 1988, pp. 409-425.
- Elton and Gruber, Modern Portfolio Theory and Investment Analysis, Second Edition, John Wiley and Sons, 1989, P35
- Evans, J. and Archer, S.H., (1968), "Diversification and the Reduction of Dispersion: An Empirical Analysis", Journal of Finance, (December, 1968), pp. 761-767.
- Fama, Eugen F., (1970), "Efficient Capital Markets: A Review of Theory and Empirical Work", The Journal of Finance, May, 1970, pp 383-417
- Fama, Eugen F., (1973), "A Note on the Market Model and the Two Parameters Model," Journal of Finance, December, 1973, pp.1118-1185.
- Fama, Eugen F., and Blume, Marshall, (1966), "Filter Rules and Stock Market Trading Profits, Journal of Business, 39, (Supplement January 1966).

- Fama, Eugen F., Fisher, L., Jensen, M., and Roll, R., (1969), "The Adjustments of Stock Prices to New Information", Economic Review, February, 1969.
- Fama, Eugene F., (1965), "The Behavior of Stock Market Prices," Journal of Business, 38, January 1965.
- Fama, Eugene F., (1970), "Multiperiod Consumption-Investment Decision", American Economic Review, 60.
- Fama, Eugene F., and French, Kenneth R., (1988) "Dividend Yields and Expected Stock Returns, "Journal of financial Economics, 22, October 1988, pp. 3-25.
- Fama, Eugene F., and French, Kenneth R., (1988) "Permanent and Temporary Component of Stock Prices", Journal of Political Economy, 96, April, 1988, pp: 246-273, pp. 3-25
- Francis, Jack Clark, (1991), "Investments: analysis and Management", Fifth Edition, Mc Graw- Hill Book Company, London. p79.
- French, Kenneth, (1980), "Stock Returns and the Weekend Effect," Journal of Financial Economics, 8, March 1980.
- Gibbons, Michael, and Hess, Patrick, (1981) "Day of the Week Effect and Asset Returns", Journal of Business, 54, October, 1981.
- Gibson, M., Ross, S., and Shaken, J., (1989), "A Test of Efficiency of a Given Portfolio", Econometrica, 57, September, 1989, pp. 1121-1152.
- Gitman, L.J.and Joehnk, M.D., (1988), "Fundamentals of Investing", Third Edition, Harper& Row, Publishers, New York, p191.

- Givoly, Dan, and Palmon, Dan, " Insider Trading and Exploitation of Inside Information: Some Empirical Evidence, " Journal of Business, 58 (1), 1985.
- Hirt, Geoffrey A., and Block, Stanley B., (1983), "Fundamentals of Investment Management", Fourth Edition, IRWIN, Illinois, 1993, p 41 and p 687,298.
- Jaffe, Jeffrey F., (1974), "Special Information and Insider Trading", Journal of business, 47, July 1974.
- Keim, Donald B., (1983) "Size Related Anomalies and Return Seasonality: Further Empirical Evidence, Journal of Financial Economics, 12.
- Keim, Donald B., and Stambaugh, Robert F., (1986), "Predicting Returns in the Stock and Bonds Markets", Journal of Financial Economics, 17, pp. 357-390.
- Kendall, Maurice, (1953), "The Analysis of Economic Time Series, Part One: Prices", Journal of the Royal Statistical Society, p 96.
- Kenneth, West, (1988), "Bubbles, Fads, and Stock Price Volatility Tests: A Partial Evaluation", The Journal of Finance, 3, July 1988. pp. 639-659.
- Lentner, John, (1965), "Security Prices, Risk and Maximal Gains from Diversification", Journal of Finance, 20(12), ( December 1965), pp 587-615.
- Lo, Andrew W., and Mackinlay, A. Craig, (1988) " Stock Market Prices Do Not Follow Random Walks: Evidence from a Simple Specification Test, " Review of Financial Studies, 1(1), pp. 41-66.
- Markwitz, H. M., (1952), "Portfolio Selection", Journal of Finance, 7, March 1952, p 456.

- Melanie F.Bowman and Thom Hartle, "Dow Theory," Technical Analysis of Stock and Commodities, September, 1990. p. 690.
- Mossin, Jan, (1966), "Equilibrium in a Capital Asset Market", Economica, 34 (4).
- Myron, Scholes, (1969), "A test of Competitive Hypothesis: The Market for New Issue and Secondary Offerings", Unpublished Ph. D. Thesis, Graduate School of Business, University of Chicago.
- Niederhoffer, V., and Osborne, M., "Market Making and Reversal on Stock Exchange", Journal of American Statistical Association, 61, December 1966.
- Rao, Ramish K.S., (1992), "Financial Management: Concepts and Application", Second Edition, Maxwell Macmillan International, New York, 1992, p293.
- Reinganum, Mark R., " The Anomalous Stock Market Behavior of Small Firms in January: Empirical Test of Tax- Loss effects, "Journal of Financial Economics, 12, June 1983.
- Roberts, Harry, (1959), "Stock Market Patterns and Financial Analysis: Methodological Suggestions", Journal of Finance, 14, March 1959.
- Roll, R., (1977), "A Critique of the Asset Pricing Theory's Tests; Part 1: On Past and Potential Testability of the Theory's", Journal of Financial Economics, 4, March 1977, pp.129-176.
- Schwert, G., (1983), "Size and Stock Returns, and Other Empirical Regularities", Journal of Financial Economics,12,June,1983,pp.3-12
- Seyhun, H. Nejat, (1986), "Insiders" Profits, Cost of Trading and Market Efficiency", Journal of Financial economics, 16, 1986.

- Shapiro, Alan C., and Babirer, Sheldon, (1999), "Modern Corporate Finance", Prentice Hall, New Jersey. P. 197.
- Sharp, William. F., (1964), "Capital Asset Prices: A Theory of Market Equilibrium under Conditions of Risk", Journal of Finance, 19 (3), (September 1964), pp 425-442.
- Shiller, R., (1981), "Do Stock Prices Move Too Much to Be Justified by Subsequent Changes In Dividend", American Economic Review, June 1981.
- Weston, J. Fred, and Brigham, Eugene F., (1993), "Essentials of Managerial Finance", Tenth Edition, The Dryden Press, New York, p153.