

## Daftar Pustaka

- Aravind, M., and C. G. Manojkrishnan. 2020. "COVID 19: Effect on Leading Pharmaceutical Stocks Listed with NSE." *International Journal of Research in Pharmaceutical Sciences*. doi: 10.26452/ijrps.v11iSPL1.2014.
- Bodie, Zvie, Alex Kane, and Alan J. Marcus. 2014. "Manajemen Portofolio Dan Investasi." in *I*. Jakarta: Salemba Empat.
- Chen, Ming Hsiang, Soo Cheong (Shawn) Jang, and Woo Gon Kim. 2007. "The Impact of the SARS Outbreak on Taiwanese Hotel Stock Performance: An Event-Study Approach." *International Journal of Hospitality Management* 26(1):200–212. doi: 10.1016/j.ijhm.2005.11.004.
- Darmadji, Tjiptono, and Hendy M. Fakhruddin. 2012a. *Pasar Modal Di Indonesia: Pendekatan Tanya Jawab*. Jakarta: Salemba Empat.
- Darmadji, Tjiptono, and Hendy M. Fakhruddin. 2012b. *Pasar Modal Di Indonesia*.
- Dyckman, Thomas, Donna Philbrick, and Jens Stephan. 1984. "A Comparison of Event Study Methodologies Using Daily Stock Returns : A Simulation Approach Published by : Wiley on Behalf of Accounting Research Center , Booth School of Stable URL : <https://www.jstor.org/stable/2490855> A Comparison of Event Study Method." 22:1–30.
- Fama, Eugene F. 1970. "American Finance Association Efficient Capital Markets : A Review of Theory and Empirical Work Author ( s ) : Eugene F . Fama Source : The Journal of Finance , Vol . 25 , No . 2 , Papers and Proceedings of the Twenty- Eighth Annual Meeting of the American." *The Journal of Finance* 25(2):383–417.
- Ghozali, Imam. 2013. "Ghozali, Imam (2013)." *Aplikasi Analisis Multivariate Dengan Program IBM SPSS 21 Update PLS Regresi*. Semarang: Badan Penerbit Universitas Diponegoro.
- Goker, İlku, Binali Eren, and Suleyman Karaca. 2020. "The Impact of the COVID-19 (Coronavirus) on The Borsa Istanbul Sector Index Returns: An Event Study COVID-19." 14–41.
- Hartono, Jogiyanto. 2010. *Teori Portofolio Dan Analisis Investasi (Edisi Sepuluh)*. Yogyakarta: BPFE.
- Iskandar Z, Alwi. 2003. *Pasar Modal: Teori Dan Aplikasi*. Yayasan Pancur Siwah.
- Liu, Haiyue, Aqsa Manzoor, Cangyu Wang, Lei Zhang, and Zaira Manzoor. 2020. "The COVID-19 Outbreak and Affected Countries Stock Markets Response." *International Journal of Environmental Research and Public Health*. doi: 10.3390/ijerph17082800.
- Mazur, Mieszko, Man Dang, and Miguel Vega. 2020. "COVID-19 and the March 2020 Stock Market Crash . Evidence From." *Finance Research Letters* (May):101690. doi: 10.1016/j.frl.2020.101690.
- Peterson, Pamela P. .. 2019. "Event Studies : A Review of Issues and Methodology Author ( s ) : Pamela P . Peterson Source : Quarterly Journal of Business and Economics , Vol . 28 , No . 3 ( Summer , 1989 ), Pp . Stable URL : <https://www.jstor.org/stable/40472954>." *Quarterly Journal of Business and Economics* 28(3):36–66.
- Raharjdo, Supto. 2006. *Kiat Membangun Aset Kekayaan (Panduan Investasi Saham)*. Jakarta: PT Elex Media Komputindo.
- Santoso, Singgih. 2001. "SPSS Versi 10 Mengolah Data Statistik Secara Profesional." *Jakarta: PT Elex Media Komputindo*.
- Sartono, Aguis. 2008. *Manajemen Keuangan Teori Dan Aplikasi*. empat. Yogyakarta: BPFE.
- Suganda, T. Renald. 2018. *EVENT STUDY: Teori Dan Pembahasan Reaksi Pasar Modal Indonesia*. Pertama. edited by S. R. Wicaksono. Malang: CV. Seribu Bintang.

- Sugiyono. 2019. *Metode Penelitian Kuantitatif Kualitatif*. 2nd ed. Bandung: Alfabeta.
- Tandelilin, Eduardus. 2010. *Portofolio Dan Investasi: Teori Dan Aplikasi*. Kanisius.
- William L. Megginson. 1997. *Corporate Finance Theory*. United Kingdom: Addison-Wesley.
- Zulfikar. 2016. "Pengantar Pasar Modal Dengan Pendekatan Statistika. Edisi 1." *Yogyakarta : Deepublish*.