

DAFTAR PUSTAKA

- Affandi, Untung, and Siddharta Utama. 1998. *Uji Efisiensi Bentuk Setengah Kuat Pada Bursa Efek Jakarta*. Usahawan.
- Alam, Mohammad Noor, Md Shabbir Alam, and Kavita Chavali. 2020. "Stock Market Response during COVID-19 Lockdown Period in India: An Event Study." *Journal of Asian Finance, Economics and Business* 7 (7): 131–37. <https://doi.org/10.13106/jafeb.2020.vol7.no7.131>.
- Andreas, Tatang Ary Gumanti, Uliya Nurjannah, and Intan Nurul Awwaliyah. 2020. "The Effect of Announcement as the Host of XVIII Asian Games on the Indonesian Stock Market." *Investment Management and Financial Innovations* 17 (1): 109–18. [https://doi.org/10.21511/imfi.17\(1\).2020.10](https://doi.org/10.21511/imfi.17(1).2020.10).
- Asmaranti, Yuztitya, Nina Septina, and Lindrianasari. 2019. "Tick Size and Investor Reactions : A Study of Indonesia." *Review of Integrative Business and Economics Research* 8 (2): 273–82.
- Baker, Scott R., Nicholas Bloom, Steven J. Davis, Kyle Kost, Marco Sammon, and Tasaneeya Viratyosin. 2020. "The Unprecedented Stock Market Reaction to COVID-19." *Review of Asset Pricing Studies* 10 (4): 742–58. <https://doi.org/10.1093/rapstu/raaa008>.
- Bodie, Zvi, Alex Kane, and Alan J. Marcus. 2018. *Investment*. 11th ed. New York: McGraw-Hill.
- Brown, Stephen J., and Jerold B. Warner. 1985. "Using Daily Stock Returns. The Case of Event Studies." *Journal of Financial Economics* 14 (1): 3–31. [https://doi.org/10.1016/0304-405X\(85\)90042-X](https://doi.org/10.1016/0304-405X(85)90042-X).
- Fama, Eugene F. 1970. "Efficient Capital Markets: A Review Of Theory And Empirical Work." *The Journal of Finance* 25 (2): 383–417.
- Fetzer, Thiemo, Lukas Hensel, Johannes Hermle, and Christopher Roth. 2020. "Coronavirus Perceptions and Economic Anxiety." *ArXiv*. https://doi.org/10.1162/rest_a_00946.

Ghozali, Imam. 2013. *Aplikasi Analisis Multivariate Dengan Program IBM SPSS 21*. 7th ed. Semarang: Badan Penerbit universitas Diponegoro.

Gitman, Lawrence J, and Chad J Zutter. 2012. *Principles of Managerial Finance*. 13th ed. Boston: Pearson.

Gumanti, Tatang Ary, and Elok Sri Utami. 2002. "Bentuk Pasar Efisien Dan Pengujiannya." *Jurnal Akuntansi & Keuangan* 4: 54–68. <http://puslit.petra.ac.id/journals/accounting/>.

Handayani, Erna, Alni Rahmawati, Eko Haryanto, and Sri Wahyuni. 2020. "Abnormal Return of Indonesian Banking Shares in the Time of COVID 19: An Event Study on the Announcement of Government Regulation, POJK 11 of 2020." *International Journal of Research in Business and Social Science* (2147- 4478) 9 (7): 108–14. <https://doi.org/10.20525/ijrbs.v9i7.964>.

Handayanto, Agung, and Sudargo. 2010. *Buku Petunjuk Praktikum Komputasi 3*. Semarang: Fakultas MIPA IKIP PGRI.

Hartono, Jogyanto. 2008. *Teori Portofolio Dan Analisis Investasi*. Vol. 5. Yogyakarta: BPFE Universitas Gajah Mada.

———. 2010. *Teori Portofolio Dan Analisis Investasi*. 7th ed. Yogyakarta: BPPE Universitas Gajah Mada.

———. 2013. *Teori Portofolio Dan Analisis Investasi*. 8th ed. Yogyakarta: BPPE Universitas Gajah Mada.

———. 2015. *Teori Portofolio Dan Analisis Investasi*. 10th ed. Yogyakarta: BPFE Universitas Gajah Mada.

Heyden, Kim J., and Thomas Heyden. 2020a. "Market Reactions to the Arrival and Containment of COVID-19: An Event Study." *Finance Research Letters*, no. August: 101745. <https://doi.org/10.1016/j.frl.2020.101745>.

———. 2020b. "Market Reactions to the Arrival and Containment of COVID-19: An Event Study." *SSRN Electronic Journal*, no. April. <https://doi.org/10.2139/ssrn.3587497>.

- Huo, Xiaolin, and Zhigang Qiu. 2020. "How Does China's Stock Market React to the Announcement of the COVID-19 Pandemic Lockdown?" *Economic and Political Studies* 8 (4): 436–61. <https://doi.org/10.1080/20954816.2020.1780695>.
- Jones, Charles P. 2009. *Investment Analysis and Management*. 11th ed. New Jersey: John Wiley & Sons, Inc.
- 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* 17 (8): 1–19. <https://doi.org/10.3390/ijerph17082800>.
- Mackinlay, A Craig. 1997. "American Economic Association Event Studies in Economics and Finance." *Source Journal of Economic Literature Journal of Economic Literature* 35 (1): 13–39. <http://www.jstor.org/stable/2729691>.
- Ningsih, Ervina Ratna, and Dwi Cahyaningdyah. 2014. "Reaksi Pasar Modal Indonesia Terhadap Pengumuman." *Management Analysis Journal* 1 (3): 1–5.
- Pandey, Dharen Kumar, and Vineeta Kumari. 2021. "Event Study on the Reaction of the Developed and Emerging Stock Markets to the 2019-NCoV Outbreak." *International Review of Economics and Finance* 71 (April 2020): 467–83. <https://doi.org/10.1016/j.iref.2020.09.014>.
- Rundengan, Junior Meigel, Marjam Mangantar, Joubert B Maramis, and Universitas Sam Ratulangi. 2017. "Reaksi Pasar Atas Pelantikan Sri Mulyani Sebagai Menteri Keuangan Pada 27 Juli 2016 (Studi Pada Saham Lq45)." *Jurnal EMBA: Jurnal Riset Ekonomi, Manajemen, Bisnis Dan Akuntansi* 5 (3): 2731–41. <https://doi.org/10.35794/emba.v5i3.17151>.
- Santoso, Singgih. 2001. *Buku Latihan SPSS Statistik Non Parametrik*. 3rd ed. Jakarta: Elex Media Komputindo Kelompok Gramedia.
- Saputra, I Ketut Gede, I.B Anom Purbawangsa, and Sri Gede Luh Artini. 2017. "Reaksi Pasar Di Sekitar Peristiwa Kenaikan Harga BBM Pada Return Saham IDX30 Di Bursa Efek Indonesia." *E-Jurnal Ekonomi Dan Bisnis Universitas Udayana* 3 (6): 963-990/ISSN : 2337-3067.

Sekaran, Uma, and Bougie. 2017. *Metode Penelitian Untuk Bisnis Pendekatan Pengembangan-Keahlian*. 6th ed. Jakarta: Salemba Empat.

Sudana, I Made, and Angga Harlanta. 2018. "Stock Market Reaction to the Announcement of the 2015 Indonesian Government Economic Policy Package in the Indonesia Stock Exchange." *KnE Social Sciences* 3 (10): 315–28. <https://doi.org/10.18502/kss.v3i10.3383>.

Sugiyono. 2017. *Metode Penelitian Kuantitatif, Kualitatif Dan R&D*. Bandung: Alfabeta.

Tandelilin, Eduardus. 2010. *Portofolio Dan Investasi Teori Dan Aplikasi*. 1st ed. Yogyakarta: Kanisius.

