

DAFTAR PUSTAKA

- Asmita, M. (2005). "Rekasi Pasar Modal Terhadap Pemilu 2004". *Tesis*, Universitas Diponegoro.
<http://eprints.undip.ac.id/11642/1/2005MAK3678.pdf>
- Bae, J. Y., Lee, Y., & Heo, E. (2017). Effects of the Middle East conflicts on oil company returns. *Energy Sources, Part B: Economics, Planning and Policy*, 12(3), 243–249. <https://doi.org/10.1080/15567249.2015.1079565>
- Bash, A., & Alsaifi, K. (2019). Fear from uncertainty: An event study of Khashoggi and stock market returns. *Journal of Behavioral and Experimental Finance*, 23, 54–58. <https://doi.org/10.1016/j.jbef.2019.05.004>
- Cheng, Z. J., & Shan, J. (2020). 2019 Novel coronavirus: where we are and what we know. *Infection*, 48(2), 155–163. <https://doi.org/10.1007/s15010-020-01401-y>
- Corgnet, B., Kujal, P., & Porter, D. (2010). The effect of reliability, content and timing of public announcements on asset trading behavior. *Journal of Economic Behavior and Organization*, 76(2), 254–266.
<https://doi.org/10.1016/j.jebo.2010.06.014>
- Daat, S. C., Sesa, P. V. S., & Rahayu, Y. L. (2021). Indonesian Capital Market Condition Before and After The Announcement of Social Restriction. *Management and Entrepreneurship: Trends of Development*, 18(4), 8–20.
<https://doi.org/https://doi.org/10.26661/2522-1566/2021-4/14-01>
- Deng, T., Xu, T., & Lee, Y. J. (2022). Policy responses to COVID-19 and stock market reactions - An international evidence. *Journal of Economics and Business*, 119(September), 106043.
<https://doi.org/10.1016/j.jeconbus.2021.106043>
- Fama, E. F. (1970). Stock market price behavior. *The Journal of Finance*, 25(2), 383–417.
- Fama, E. F. (1965). The Behavior of Prices. *The Journal of Business*, 38(1), 34–105. <https://doi.org/10.2307/2277297>
- Febriyanti, G. A. (2020). Dampak pandemi Covid-19 terhadap harga saham dan aktivitas volume perdagangan (Studi kasus saham LQ-45 di Bursa Efek Indonesia) Galuh. *Indonesia Accounting Journal*, 2(2), 204–214.
<https://doi.org/http://doi.org/10.32400/iaj.30579>

- Gavalas, D., Syriopoulos, T., & Tsatsaronis, M. (2022). COVID-19 impact on the shipping industry: An event study approach. *Transport Policy*, 116(November 2021), 157–164. <https://doi.org/10.1016/j.tranpol.2021.11.016>
- Ghozali, I. (2018). *Aplikasi analisis multivariate dengan program IBM SPSS 25* (7th ed.). Badan Penerbitan Universitas Diponegoro.
- Haldar, A., & Sethi, N. (2020). The Effect of Country-level Factors and Government Intervention on the Incidence of COVID-19. *Asian Economics Letters*, 1(2), 2–5. <https://doi.org/10.46557/001c.17804>
- Hardani, D. (2020). *Metode Penelitian Kualitatif & Kuantitatif*. Pustaka Ilmu.
- Hinnant, C. H. (1998). The invention of Homo Oeconomicus: A reading of John Stuart Mill's "On the definition of political economy." *Prose Studies*, 21(3), 51–68. <https://doi.org/10.1080/01440359808586653>
- Irawan, W., James Andrew Hadiprajitno, & H Hersugondo. (2021). Reaksi Pasar Modal Indonesia Terhadap Peristiwa Pengumuman PSBB DKI Jakarta. *E-Bisnis : Jurnal Ilmiah Ekonomi Dan Bisnis*, 14(2), 145–153. <https://doi.org/10.51903/e-bisnis.v14i2.399>
- Islam, M. M., Jannat, A., Al Rafi, D. A., & Aruga, K. (2020). Potential Economic Impacts of the COVID-19 Pandemic on South Asian Economies: A Review. *World*, 1(3), 283–299. <https://doi.org/10.3390/world1030020>
- Jogiyanto. (2014). *Teori Portofolio dan Analisis Investasi*. BPFEE.
- Lau, H., Khosrawipour, V., Kocbach, P., Mikolajczyk, A., Schubert, J., Bania, J., & Khosrawipour, T. (2021). The positive impact of lockdown in Wuhan on containing the COVID-19 outbreak in China. *Journal of Travel Medicine*, 27(3), 1–7. <https://doi.org/10.1093/JTM/TAAA037>
- Mailangkay, F., Mangantar, M., Tulung, J., Pasar, R., Terhadap, M., Kebijakan, P., Pada, P., Mailangkay, F. A., Manajemen, J., & Ekonomi, F. (2021). PERHOTELAN YANG TERDAFTAR DI BURSA EFEK INDONESIA REACTION OF THE CAPITAL MARKET TO THE IMPLEMENTATION OF THE PSBB POLICY IN THE HOTEL INDUSTRY THAT LISTED ON THE INDONESIAN STOCK EXCHANGE. *Jurnal EMBA*, 9(3), 640–647.
- Manullang, R., Karamoy, H., & Maramis, J. B. (2021). Event Study Impact of the Announcement of PSBB Covid-19 on State-Owned Banks that Go Public on the Indonesia Stock Exchange. *European Journal of Life Safety and Stability*, 12, 127–140.

- Mochamad Zaqi. (2006). *Reaksi Pasar Modal Indonesia Terhadap Peristiwa – Peristiwa Ekonomi Dan Peristiwa – Peristiwa Sosial-Politik (Studi Pada Saham Lq45 Di Bej Periode 1999-2003)*.
- Montolalu, C., & Langi, Y. (2018). Pengaruh Pelatihan Dasar Komputer dan Teknologi Informasi bagi Guru-Guru dengan Uji-T Berpasangan (Paired Sample T-Test). *D’CARTESIAN*, 7(1), 44. <https://doi.org/10.35799/dc.7.1.2018.20113>
- Mujib, B., & Candraningrat, I. R. (2021). Capital Market Reaction to Covid-19 Pandemic on LQ45 Shares at Indonesia Stock Exchange (IDX). *American Journal of Humanities and Social Sciences Research*, 5, 74–80. www.ajhssr.com
- Naidu, D., & Ranjeeni, K. (2021). Effect of coronavirus fear on the performance of Australian stock returns: Evidence from an event study. *Pacific Basin Finance Journal*, 66(February), 101520. <https://doi.org/10.1016/j.pacfin.2021.101520>
- Nerger, G. L., Huynh, T. L. D., & Wang, M. (2021). Which industries benefited from Trump environmental policy news? Evidence from industrial stock market reactions. *Research in International Business and Finance*, 57(October 2020), 101418. <https://doi.org/10.1016/j.ribaf.2021.101418>
- Sambuari, I. B., Saerang, I. S., & Maramis, J. B. (2020). Reaksi Pasar Modal Terhadap Peristiwa Virus Corona (Covid-19) pada Perusahaan Makanan dan Minuman yang Terdaftar di Bursa Efek Indonesia. *JURNAL ILMIAH MANAJEMEN BISNIS DAN INOVASI UNIVERSITAS SAM RATULANG (JMBI UNSRAT)*, 7(3), 407–415.
- Scherf, M., Matschke, X., & Rieger, M. O. (2022). Stock market reactions to COVID-19 lockdown: A global analysis. *Finance Research Letters*, 45(May), 102245. <https://doi.org/10.1016/j.frl.2021.102245>
- Sekretariat Kabinet Republik Indonesia. (2021). Mulai 3 Juli, Pemerintah Berlakukan PPKM Darurat di Jawa-Bali. 1 Juli 2021. Jakarta.
- Shahzad, F., Yannan, D., Kamran, H. W., Suksatan, W., Nik Hashim, N. A. A., & Razzaq, A. (2021). Outbreak of epidemic diseases and stock returns: an event study of emerging economy. *Economic Research-Ekonomska Istrazivanja*, 0(0), 1–20. <https://doi.org/10.1080/1331677X.2021.1941179>
- Soebagiyo, D., & Prasetyowati, E. H. (2003). Analisis Faktor-Faktor yang Mempengaruhi Indeks Harga Saham di Indonesia. *Jurnal Ekonomi Pembangunan*, 4(3), 93–109.

- Spence, M. (1973). JOB MARKET SIGNALING. *The Quarterly Journal of Economics*, 87(3), 355–374.
- Stosic-Mihajlovic, L. (2016). Functioning of financial and capital markets in modern conditions. *Journal of Process Management. New Technologies*, 4(4), 30–38. <https://doi.org/10.5937/jouproman4-12134>
- Subrata, K., & Werastuti, D. N. S. (2020). Analisis Reaksi Pasar Pada Penetapan Status Darurat Global Ke Level Tertinggi Terkait Virus Corona Oleh WHO (World Health Organization) Pada Bursa Efek Indonesia. *Jurnal Ilmiah Mahasiswa Akuntansi*, 11(2), 169–177.
- Sugiyono. (2014). *Metode Penelitian Kuantitatif, Kualitatif dan R & D*. Alfa Beta.
- Tavor, T., & Teitler-Regev, S. (2019). The impact of disasters and terrorism on the stock market. *Jamba: Journal of Disaster Risk Studies*, 11(1), 1–8. <https://doi.org/10.4102/JAMBA.V11I1.534>
- Undang-Undang Republik Indonesia tentang Pasar Modal. (n.d.). *Undang-Undang No 8 Tahun 1995, LN No. 64 Tahun 1995, TLN No. 3608*.
- Usmar, D. (2021). Transformasi PPKM Terhadap Abnormal Return Sub Industri Farmasi. *Jurnal Sosial Dan Teknologi (SOSTECH)*, 1(11), 341–352.
- Vanini, P., Leippold, M., & Trojani, F. (2004). Learning and Asset Prices under Ambiguous Information. *SSRN Electronic Journal*. <https://doi.org/10.2139/ssrn.594401>
- Verma, R. K., Kumar, A., & Bansal, R. (2021). Impact of COVID-19 on Different Sectors of the Economy Using Event Study Method: An Indian Perspective. *Journal of Asia-Pacific Business*, 22(2), 109–120. <https://doi.org/10.1080/10599231.2021.1905492>
- Wu, Y. C., Chen, C. S., & Chan, Y. J. (2020). The outbreak of COVID-19: An overview. *Journal of the Chinese Medical Association*, 83(3), 217–220. <https://doi.org/10.1097/JCMA.0000000000000270>
- Xie, L., Wang, M., & Huynh, T. L. D. (2022). Trust and the stock market reaction to lockdown and reopening announcements: A cross-country evidence. *Finance Research Letters*, 46(May). <https://doi.org/10.1016/j.frl.2021.102361>
- Yasar, B., Martin, T., & Kiessling, T. (2020). An empirical test of signalling theory. *Management Research Review*, 43(11), 1309–1335. <https://doi.org/10.1108/MRR-08-2019-0338>