

DAFTAR PUSTAKA

- Ajija, S. R., Sari, D. W., & Setianto, R. H. (2010). *Cara Cerdas Menguasai Eviews*. PT. Salemba Empat.
- Artha, A. W., & Paramita, R. A. S. (2021). Pengaruh Makroekonomi dan Indeks Global terhadap Indeks Harga Saham Gabungan Selama Pandemi COVID-19 di Indonesia. *Jurnal Ilmu Manajemen*, 9(2), 681–697. <https://doi.org/10.26740/jim.v9n2.p681-697>
- Bursa Efek Indonesia. (2018). *Bursa Efek Indonesia*. Bursa Efek Indonesia. <https://www.idx.co.id/produk/indeks/>
- Chang, B. H., Bhutto, N. A., Turi, J. A., Hashmi, S. M., & Gohar, R. (2020). Macroeconomic variables and stock indices: an asymmetric evidence from quantile ARDL model. *South Asian Journal of Business Studies*, 10(2), 242–264. <https://doi.org/10.1108/SAJBS-09-2019-0161>
- Darmadji, T., & Fakhruddin, H. M. (2011). *Pasar Modal Di Indonesia*. Salemba Empat.
- Fauziyyah, N., & Ersyafdi, I. R. (2021). Dampak Covid-19 pada Pasar Saham di Berbagai Negara. *Forum Ekonomi*, 23(1), 56–66.
- Feng, G. F., Yang, H. C., Gong, Q., & Chang, C. P. (2021). What is the exchange rate volatility response to COVID-19 and government interventions? *Economic Analysis and Policy*, 69, 705–719. <https://doi.org/10.1016/j.eap.2021.01.018>
- Ganti, akhilesh. (2021, October 12). *Dow Jones Industrial Average (DJIA) Definition*. Investopedia. <https://www.investopedia.com/terms/d/djia.asp>
- Hartantio, V., & Yusbardini. (2020). Pengaruh Berbagai Indeks Saham Asia terhadap Indeks Harga Saham Gabungan Tahun 2015-2019. *Jurnal Manajerial Dan Kewirausahaan*, 2(4), 1096–1105. <https://journal.untar.ac.id/index.php/JMDK/article/view/9895>

- Hartono, J. (2017). *Teori Portofolio dan Analisis Investasi* (11th ed.). BPFE.
- He, Q., Liu, J., Wang, S., & Yu, J. (2020). The impact of COVID-19 on stock markets. *Economic and Political Studies*, 8(3), 275–288. <https://doi.org/10.1080/20954816.2020.1757570>
- Investopedia. (2021, September 15). *SSE Composite Definition*. Investopedia. <https://www.investopedia.com/terms/s/sse-composite.asp>
- Kementerian Perdagangan. (2021). *Perkembangan Ekspor NonMigas (Negara Tujuan) - Satudata Perdagangan*. <https://satudata.kemendag.go.id/growth-of-non-oil-and-gas-export-destination-country>
- Khan, K., Zhao, H., Zhang, H., Yang, H., Shah, M. H., & Jahanger, A. (2020). *The Impact of COVID-19 Pandemic on Stock Markets : An Empirical Analysis of World Major Stock Indices*. 7(7), 463–474. <https://doi.org/10.13106/jafeb.2020.vol7.no7.463>
- Liu, H., Manzoor, A., Wang, C., Zhang, L., & Manzoor, Z. (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>
- Madura, J. (2015). *International Financial Management*. Cengage Learning.
- Mahpudin, E. (2020). The Effect of Macroeconomics on Stock Price Index in the Republic of China. *International Journal of Economics and Business Administration*, VIII(Issue 3), 228–236. <https://doi.org/10.35808/ijeba/511>
- Mankiw, N. G., Quah, E., & Wilson, P. (2014). *Pengantar Ekonomi Makro* (2nd ed.). Salemba Empat.
- Masneri, R. (2019). Analisis Faktor-Faktor Yang Mempengaruhi Pergerakan Indeks Harga Saham Gabungan (IHSG) di Bursa Efek Indonesia. *Ensiklopedia of Journal*, 1(3), 272–280.

<https://doi.org/https://doi.org/10.33559/eoj.v1i3.145>

- Mulyadi. (2020). Effect Of Exchange Rate and Global Index in Five Countries Againts CSPI. *Journal of Accounting and Finance Management*, 1(1), 44–58.
- Nidar, S. R., & Diwangsa, E. J. (2017). The Influence of Global Stock Index and the Economic Indicators of Stock Investment Decision by Foreign Investors in the Indonesian Stock Exchange. *GATR Journal of Finance and Banking Review*, 2(1), 32–37. [https://doi.org/10.35609/jfbr.2017.2.1\(5\)](https://doi.org/10.35609/jfbr.2017.2.1(5))
- Nuraeni, R., & Panjawa, J. L. (2021). *Analisis pengaruh indeks saham asing terhadap indeks harga saham gabungan dengan pendekatan Error Correction Model*. 1(1), 25–39.
- Octavia, M., & Wijaya, C. (2020). Analysis of Cointegration and Causality Relationship among Selected Stock Market Indexes in the World and Indonesia Stock Exchange Composite Index (IHSG) for the Period 2005-2017. *Open Journal of Business and Management*, 8(3), 1226–1242. <https://doi.org/10.4236/ojbm.2020.83079>
- Putra, F. H., Marseto, & Sishadiyati. (2020). Analisis Pengaruh Ekonomi Makro dan Indeks Bursa Dunia Terhadap Indeks Harga Saham Gabungan (IHSG). *Syntax Idea*, 3(7), 1598–1611.
- Rosadi, D. (2012). *Ekonometrika dan Analisis Runtun Waktu Terapan dengan Eviews*. Andi Offset.
- Saragih, M. M. S., Nurhaida, Sinaga, S., Ilham, R. N., & Faisal. (2021). The Impact of the Covid 19 Pandemic on Stock Performance: Evidence from Indonesia. *Management Research and Behavior Journal*, 1(1), 1–6.
- Setiawan, K., & Mulyani, E. (2020). Pengaruh Perubahan Nilai Tukar Rupiah, Tingkat Inflasi, dan Indeks Bursa Internasional Terhadap Indeks Harga Saham Gabungan (IHSG) di Bursa Efek Indonesia (BEI). *Jurnal Ecogen*, 3(1), 7–18. <https://doi.org/10.24036/jmpe.v3i1.8482>

- Sugiyono. (2019). *Metode Penelitian Kuantitatif* (Setiyawami (ed.)). Alfabeta, cv.
- Trihantoro, J. (2021). Hubungan Kausalitas Pasar Saham Indonesia dengan Beberapa Pasar Saham Global Saat Terjadi Pandemi Covid-19 (Periode Januari - Juni 2020). *Journal of Economics and Business UBS*, 10(1), 33–46.
- Trisnowati, Y., & Muditomo, A. (2021). COVID-19 and Stock Market Reaction in Indonesia. *Journal of Accounting and Investment*, 22(1), 23–36.
- UFX Global Limited. (2017). *Nikkei* 225. UFX Global Limited.
<https://www.ufx.com/id-id/aset/indeks/nikkei/>
- Yunanto, M., & Medyawati, H. (2021). The Impact of Exchange Rate , Bank Indonesia Certificate and Global Indexes on the Composite Price Index (IHSG) in Indonesia. *Journal of Asian Finance, Economics and Business*, 8(6), 651–660. <https://doi.org/10.13106/jafeb.2021.vol8.no6.0651>
- Yuzzriel, M., & Andarini, S. (2021). Pengaruh Shanghai Index Composite (SSEC), Nikkei225, Suku Bunga, Dan Kurs USD/RP Terhadap Indeks Harga Saham Gabungan (IHSG) pada Bursa Efek Indonesia Tahun 2016 – 2020. *Jurnal Analitika Bisnis, Ekonomi, Sosial Dan Politik*, 1(2), 211–221.