

DAFTAR PUSTAKA

- Abi, F. P. P. (2016). *Semakin dekat dengan Pasar Modal Indonesia*. Yogyakarta: Deepublish.
- Alam, M. N., Alam, M. S., & Chavali, K. (2020). Stock market response during Covid-19 lockdown period in India: An event study. *Journal of Asian Finance, Economics and Business*, 7(7), 131–137.
- Ameici, A., Barusman, A. R. P., Amna, L. S., & Riswan, R. (2021). Analisis Return Saham Dan Volume Perdagangan Saham Pt Bukit Asam Tbk Di Masa Pandemi Covid-19. *Visionist*, 10(1), 1–7.
- Amin, M. A. N. (2020). Apakah Stock Split Memberikan Keuntungan Tidak Normal? *Permana : Jurnal Perpajakan, Manajemen, Dan Akuntansi*, 12(1), 9–17.
- Badan Pusat Statistik. (2020). *Pertumbuhan Ekonomi Indonesia*. [Online]. <https://www.bps.go.id/pressrelease.html> [14 Oktober 2021]
- Bursa Efek Indonesia. (2021). *Klasifikasi Industri Perusahaan Tercatat PT Bursa Efek Indonesia*. [Online]. <https://www.idx.co.id/media/9594/idx-industrial-classification.zip> [14 Oktober 2021]
- Clara, Z. N., & Firli, A. (2017). Terrorism Event Study: The Analysis of Abnormal Return And Trading Volume Activity Before, During and After Terrorism Act (A Case Study on Indonesia Terrorism Acts in 2005-2015). *International Journal of Economics, Commerce and Management*, V(2), 177–185.
- Diahlestari, I. G. A. D., & Artini, L. G. S. (2019). *Pengujian Anomali Size Effect di Pasar Modal Indonesia*. 8(4), 2325–2351.
- Fahmi, I. (2018). *Pengantar Teori Portofolio dan Analisis Investasi*. Bandung: Alfabeta.
- Fama, E. F. (1970). Session Topic: Stock Market Price Behavior Session Chairman: Burton G. Malkiel Efficient Capital Markets: A Review Of Theory And Empirical Work. *The Journal of Finance*, 25(2), 383–417.
- Febriyanti, G. A. (2020). Dampak pandemi Covid-19 terhadap harga saham dan aktivitas volume perdagangan (Studi kasus saham LQ-45 di Bursa Efek Indonesia). *Indonesia Accounting Journal*, 2(2), 204.
- Ghibran, N., Effendy, L., & Lenap, I. P. (2021). Reaksi Pasar Atas Pandemi Virus Corona Pada Perusahaan Lq45 Di Bursa Efek Indonesia. *Jurnal Bisnis Terapan*, 5(1), 125–138.
- Gumanti, T. A. (2011). *Manajemen Investasi Konsep, Teori dan Aplikasi*. Jakarta: Mitra Wacana Media.
- Hartono, J. (2017). *Teori Portofolio dan Analisis Investasi* (Edisi 11). Yogyakarta: BPFE-Yogyakarta.

- He, P., Sun, Y., Zhang, Y., & Li, T. (2020). COVID-19's Impact on Stock Prices Across Different Sectors—An Event Study Based on the Chinese Stock Market. *Emerging Markets Finance and Trade*, 56(10), 2198–2212.
- Hendrawaty, E., & Huzaimah, R. A. F. (2019). Testing of January Effect, the Day of the Week Effect, and Size Effect: a Study of LQ45 Stocks in Indonesia Stock Exchange. *Jurnal Dinamika Manajemen*, 10(2), 173–184.
- Husnan, S. (2015). *Dasar-Dasar Teori Portofolio & Analisis Investasi* (Edisi 5). Yogyakarta: UPP STIM YKPN.
- Ichev, R. (2021). Stock price reaction to appointment of a chief health officer during Covid-19. *Journal of Behavioral and Experimental Finance*, 31.
- Jones, C. P. (2014). *Investments: Principles and Concepts* (Edisi 12). Singapura: John Wiley & Sons Singapore Pte. Ltd.
- Kementrian Pariwisata dan Ekonomi Kreatif. (2020). *Statistik Kunjungan Wisatawan Mancanegara 2020*. [Online]. <https://kemenparekraf.go.id/ragam-pariwisata/Tren-Pariwisata-Indonesia-di-Tengah-Pandemi> [17 Juli 2022]
- Kontan.co.id. (2020). *Trading Halt*. [Online]. <https://investasi.kontan.co.id/news/sepanjang-2020-bei-telah-lakukan-7-kali-trading-halt-ini-rinciannya> [18 Juli 2022]
- Kurniawan, O. T. S., & Purbawangsa, I. A. (2018). Pengujian Anomali Pasar Size Effect dan The Day of Week di Bursa Efek Indonesia. *E-Jurnal Ekonomi Dan Bisnis Universitas Udayana*, 7(9), 2147–2174.
- 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.
- Liu, H., Wang, Y., He, D., & Wang, C. (2020). Short term response of Chinese stock markets to the outbreak of Covid-19. *Applied Economics*, 52(53), 5859–5872.
- McWilliams, A., & Siegel, D. (1997). Event studies in management research: Theoretical and empirical issues. *Academy of Management Journal*, 40(3), 626–657.
- Mishra, P., Pandey, C. M., Singh, U., Gupta, A., Sahu, C., & Keshri, A. (2019). Descriptive Statistics and Normality Tests for Statistical Data. *Annals of Cardiac Anaesthesia*, 22(1), 67–72.
- Munajat, W. R., & Nurfitriana, A. (2021). Reaksi Pasar Modal Indonesia Terhadap Kebijakan Tax Amnesty (Event Study pada Perusahaan LQ45 BEI). *Jurnal Akuntansi Dan Perbankan*, 15(1), 404–416.
- Nurmasari, I. (2020). Dampak Covid-19 Terhadap Perubahan Harga Saham dan Volume Transaksi (Studi Kasus Pada PT. Ramayana Lestari Sentosa, Tbk.). *Jurnal SEKURITAS (Saham, Ekonomi, Keuangan Dan Investasi)*, 3(3), 230.

- PT Kustodian Sentral Efek Indonesia. (2021). *Statistik Pasar Modal Indonesia Februari 2021*. [Online]. <https://www.ojk.go.id/id/kanal/pasar-modal/data-dan-statistik/statistik-pasar-modal/default.aspx> [17 Juli 2022]
- 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. *JMBI UNSRAT (Jurnal Ilmiah Manajemen Bisnis Dan Inovasi Universitas Sam Ratulangi)*., 7(2), 407–415.
- Sekaran, U., & Bougie, B. (2017). *Metode Penelitian untuk Bisnis Pendekatan Pengembangan Keahlian* (Edisi 6). Jakarta: Salemba Empat.
- Simao, P., & Ricci, A. (2020). *IMF predicts deeper global recession due to coronavirus pandemic | Reuters*. [Online]. <https://www.reuters.com/article/us-health-coronavirus-imf-outlook-idUSKBN23V1X8> [14 Oktober 2021]
- Sobti, N. (2018). Does Size, Value and Seasonal Effects Still Persist in Indian Equity Markets? *Vision*, 22(1), 11–21.
- Sugiyono. (2018). *Metode Penelitian Kuantitatif*. Bandung: Alfabeta.
- Suryatimur, K. P., & Khabibah, N. A. (2021). Reaksi Pasar Saham Perusahaan Farmasi Sebelum Dan Sesudah Covid-19 Di Indonesia. *Jurnal Aplikasi Akuntansi*, 6(1), 67–79.
- Tandelilin, E. (2017). *Pasar Modal: Manajemen Portofolio & Investasi*. Yogyakarta: PT Kanisius.
- World Health Organization. (2020). *Coronavirus disease (Covid-19) Situation Report-132*. [Online]. https://www.who.int/docs/default-source/coronaviruse/situation-reports/20200531-Covid-19-sitrep-132.pdf?sfvrsn=d9c2eaef_2 [14 Oktober 2021]
- World Health Organization. (2021). *Coronavirus*. [Online]. https://www.who.int/health-topics/coronavirus#tab=tab_1 [14 Oktober 2021]