

DAFTAR PUSTAKA

- Afriani, Fauzia Citra. (2018). *Analisis Pengaruh Investor Attention Terhadap Aktivitas Pasar, Likuiditas Pasar Dan Volatilitas Pasar Saham (Studi Empiris Pada Perusahaan Yang Terdaftar Dalam Indeks LQ-45 Periode 2015-2017)*. Skripsi. Jakarta: Indonesia Banking School.
- Al-Awadhi, A.M, Khaled Alsaifi, Salah Alhammadi. (2020). Death Contagious Infectious Diseases: Impact of The COVID-19 virus on stock market returns. *Journal Behavioral and Experimental Finance*. Vol. 27, No.1.
- Albulescu, Claudiu. (2021). COVID-19 and The United States Financial Markets Volatility. *Journal of Finance Research Letters*. Vol. 38.
- Andersen, Toben G. Tim, Bollerslev, Peter F, Diebold. (2005). *Volatility Forecasting. Working Paper National Bureau of Economic Research*.
- Andiani, Wayan Sekar dan Gayatri. (2018). Pengaruh Volume Perdagangan Saham, Volatilitas Laba, *Dividend Yield*, dan Ukuran Perusahaan pada Volatilitas Harga Saham. *E-Jurnal Akuntansi Universitas Udayana*.
- Ang, Robert. (2001). *Buku Pintar Pasar Modal Indonesia*. Jakarta : Mediasoft Indonesia.
- Anh, Dao Le Trang, and Christopher Gan. (2020). The impact of the COVID-19 lockdown on stock market performance: Evidence from Vietnam. *Journal of Economic Studies*. Vol.48, No.4.
- Ariyanti, Wenny. (2016). Dinamika hubungan return saham dan volume perdagangan serta pengaruhnya terhadap volatilitas indeks saham sektoral. *Thesis*. Institut Pertanian Bogor.
- Ary, Tatang Gumanti. (2011). *Manajemen Investasi, Konsep, Teori dan Aplikasi*. Jakarta: Mitra Wacana Media.
- Bahrini, Raef, Assaf Filfilan. (2020). “ Impact of the novel coronavirus on stock markets returns: evidence from GCC countries”. *Journal of Quantitative Finance and Economics*. Vol.4, No.4.
- Baig Ahmed S, Hassan Anjum Butt, Haroon & Rizvi. (2021) Deaths, panic, lockdowns, and US Equity markets : The case of COVID-19 Pandemic. *Journal of Finance Research Letters*. Vol. 38.
- Baker, Scott, Nicholas Bloom & Steven J Davis. (2020). “ The Unprecedented Stock Market Impact of COVID-19”. *Working Papers of Economic Research*.

- Baldwin, Richard. (2020). *Economic in The Time of COVID-19*. London: Centre for Economic Policy Research
- Bank, Mathias, Martin Larch, George Petter. (2011). Google Search Volume and Its Influence on Liquidity and Returns of German Stocks. *Journal of Financial Markets and Portofolio Management*. Vol. 25, No.3.
- Barry, Husnil. (2020). Analisis Dampak COVID-19 Terhadap Volatilitas Pasar Saham di Lima Negara di Dunia. *Indonesian Society of Applied Science (ISAS)*. Vol. 6, No.2.
- Basuki, Agus Tri dan Prawoto, Nano. (2016). *Analisis Regresi Dalam Penelitian Ekonomi & Bisnis: Dilengkapi Aplikasi SPSS & EViews*. Depok: PT Rajagrafindo Persada.
- Będowska-Sójka, B., & Kliber, A. (2020). “Information content of liquidity and volatility measures”. *Physica A: Statistical Mechanics and Its Applications*. Vol. 563. <https://doi.org/10.1016/j.physa.2020.125436>.
- Bekaert, G., & Harvey, C. R. (1997). Emerging equity market volatility. *Journal of Financial Economics*, Vol. 43, No.1., 29–77.
- Bittman, James B. (2009). *Tranding Options as a Professional dialih bahasakan Dwin Gideon Sitohang*. Jakarta: Elex Media Komputindo.
- Bodie, Kane, Marcus. (2011). *Investments (Tenth Edition)*. New York: McGraw-Hill Education.
- Brigham, Eugene F dan Houston. (2006). *Fundamental of Financial Management: Dasar-Dasar Manajemen Keuangan*. Edisi 10. Jakarta: Salemba Empat.
- Brochado, Ana. (2014). “Investor Attention and Portuguese stock market volatility”. *Business Research Unit ISTCE Business School (IBS)*.
- Chaudary, Rashmi, Priti Bakhshi, Hemendra Gupta. (2020). “ Volatility in International Stock Market An Empirical Study during COVID-19. *Journal of Risk and Financial Management*. Vol. 13.
- Conroy, R. M, R.S Harris and B.A Benet. (1990). “The Effect of Stock Splits on Bid-Ask Spread”. *Journal of Finance* 4:1288-1289.
- Da, Zhi, Joseph Engelberg, Pengjie Gao. (2011). In Search of Attention. *The Journal of Finance*. LXVI, 1461-1499.
- Fabozzi, F. J. (2014). *The Basics of Financial Econometrics*. Hoboken: John Wiley & Sons.
- Fama, Eugene. (1970). Efficient Capital Markets – A review of theory and empirical work. *Journal of Finance*. Vol. 25, No. 2.

- Fransson, Abbe. (2005). "Reverse Stock Split, An Empirical Approach to The Signalling and Trading Range Hypothesis on Swedish Stock Subject to Reverse Split between 1995 and 2004". *Thesis*. Jonkoping International Business School
- Ghozali, Imam. (2011). *Aplikasi Analisis Multivariate dengan Program SPSS*. Semarang: BPUNDIP.
- Grouard, Marie-Helene, Sebastien Levy, Chaterine Lubochinsky. (2003). "Stock Market Volatility :From Empirical Data to Their Interpretation". *Journal of Financial Stability Research*. Banque de France.
- Gujarati, Damodar N, Dawn C. Porter. (2012). *Dasar-Dasar Ekonometrika* (Edisi 5). Jakarta: Salemba Empat.
- Gujarati, Damodar, Dawn C. Porter. (2018). *Basic Econometrics* (Fifth Edition). New York: McGraw-Hill/Irwin.
- Hardeva, Ridho, Hendratno. (2021). Analisis Pengaruh Berita Tentang COVID-19 di Media Massa Terhadap Volatilitas Harga Saham di Sub Sektor Hotel, Restoran & Pariwisata Dengan Menggunakan *RavenPack News Analytic*. *E-Proceeding of Management*: Vol 8.
- Hermuningsih, Sri. (2012). *Pengantar Pasar Modal Indonesia*. Yogyakarta: UPP STIM YKPN.
- Hsieh, Hui-Ching Sana. (2013). "The Causal Relationships Between Stock Returns, Trading Volume, and Volatility: Empirical Evidence from Asian Listed 131 Real Estate Companies". *International Journal of Managerial Finance*, Vol. 10 No. 2, 2014.
- Hua, Wang, Liao Xu, Susan Sunila Sharma. (2021). Does Investor Attention Increase Stock Market Volatility During COVID-19 Pandemic. *Pacific Basin Finance Journal*. Vol. 69.
- Husnan, Suad. (2010). *Dasar-Dasar Teori Portofolio dan Analisis Sekuritas* (Edisi 3). Jakarta : UPP AMP YKYPN.
- Kaplanski, Guy, Haim Levy. (2010). " Sentiment and stock prices: The case of aviation disasters. *Journal of Financial Economics*. Vol 95, No. 2.
- Keown, Arthur J. (2003). *Financial Management: Principles and Applications*. New Jersey: Pearson Education.
- Kohar, Abdul, Nurmala Ahmar, Suratno. (2018). "Sensitivitas Faktor Ekonomi Makro dan Mikro Dalam Memprediksi Volatilitas Harga Saham Perusahaan Sektor Industri Food & Beverages. *Jurnal Ilmiah Akuntansi Fakultas Ekonomi (JIAFE)*. Vol. 4, No.1.
- Lintner, G. (1998). Behavioural Finance: Why investors make bad decisions. *The Planner*. Vol. 13(1),7-8.

- Long, Wen, Bin Wang, dan Ling Xiaocui. (2016). "The Influence of Investor Attention on Return and Volatility of Stock Market. *Journal of International Conference on Web Intelligence Workshops*.
- Merton, R.C. (1987). "A Simple Model of Capital Market Equilibrium with Incomplete Information". *Journal of Finance and Accounting*. Vol. 2.
- Moore, L.M & Ray. (1999). "Statistical Methods for sensitivity and Performance Analysis in Computer Experiments". *Proceedings of the 1999 Winter Simulation Conference*, 486-491.
- Mustakini, Jogyanto Hartono. (2016). *Teori Portofolio dan Analisis Investasi* (Edisi ke 10). Yogyakarta: BPFE.
- Onali, Enrico. (2020). Covid-19 and Stock Market Volatility. *Journal of SSRN Electronic*. <http://dx.doi.org/10.2139/ssrn.3571453>
- Pangaribuan, Arini A. (2009). Analisis Perbedaan Likuiditas dan Abnormal Return Sebelum dan Sesudah Pengumuman Reverse Split di Bursa Efek Indonesia. *Thesis*. Yogyakarta: Universitas Atma Jaya Yogyakarta.
- Poon, Ser Huang & Granger Clive WJ. (2003). "Forecasting Volatility in Financial Markets: A Review. *Journal of Economic Literature*. Vol. 42, No. 2.
- Priambudi, Ikhsan Noor. (2020). *Pengaruh Jumlah Kasus, Kepanikan, Kebijakan Pembatasan Sosial Covid-19 Terhadap Volatilitas IHSG. Skripsi*. Yogyakarta: Universitas Islam Indonesia.
- Ross, Stephen, Randolph W, dan Bradford D. Jordan. (2007). *Fundamentals of corporate finance*. New York: McGraw-Hill/Irwin.
- Rudolf, Poltak Nainggolan. (2010). ARCH/GARCH Volatility untuk Perhitungan Value at Risk Tiga Saham Emiten Penghasil CPO. *Thesis*. Bogor: Institut Pertanian Bogor.
- Rumanti, Fretty Asih dan Moerdiyanto. (2012). Pengaruh Pemecahan Saham (Stock Split) Terhadap Return Dan Trading Volume Activity (TVA) Saham Perusahaan Yang Terdaftar Di Bursa Efek Indonesia Periode 2006-2010. *Skripsi*. Yogyakarta : Universitas Negeri Yogyakarta.
- Schwert, G. W. (1989). "Why Does Stock Market Volatility Change Over Time?". *The Journal of Finance*. Vol. 44(5), 1115-1153.
- Shefrin, Hersh. (2000). *Beyond Greed and Fear : Understanding Behavioral Finance and the Psychology of Investing*.
- Sherli, Afrial Ningsih. (2016). *Analisis Pengaruh Investor Attention terhadap Return, Likuiditas, dan Volatilitas Return Saham pada Perusahaan Sektor Properti dan Real Estate di Bursa Efek Indonesia 2012-2015*. Diploma thesis, Universitas Andalas.

- Smales, Lee A. (2021). "Investor Attention and Global Market Returns during the COVID-19 Crisis." *Journal Of International of Financial Analysis*. Vol. 73.
- Soedewi, Srie dan Purqon, A. (2015). "Analisis Volatilitas Lima Saham Berbeda Sektor pada Indeks Kompas100 dengan Metode ARCH-GARCH". *Proceeding SKF*. Bandung: Institut Teknologi Bandung.
- Spence, Michael. (1973). "Job Market Signaling". *The Quarterly Journal of Economics*. Vol 87, No 3.
- Sudarto, Hanida Herni Wati, Retno Kurniasih. (2021). Memodel Volatilitas Return Saham dengan Model E-GARCH dan T-GARCH. *Journal Ekonomi, Bisnis, dan Akuntansi (JEBA)*. Vol. 23, No.2.
- Sugiyono. (2014). *Metode Penelitian Bisnis*. Bandung: CV alfabeta.
- Sugiyono. (2012). *Metode Penelitian Kuantitatif Kualitatif dan R&B*. Bandung: Alfabeta.
- Suliyanto. (2011). *Ekonometrika Terapan: Teori dan Aplikasi dengan SPSS*. Yogyakarta: Andi.
- Suliyanto. (2018). *Metode Penelitian Bisnis*. Yogyakarta: Andi.
- Suwardjono. (2010). *Teori Akuntansi: Pengungkapan dan Sarana Interpretatif*. BPFE: Yogyakarta
- Tandelilin, Eduardus. (2010). *Portofolio dan Investasi: Teori dan Aplikasi Edisi Pertama*. Yogyakarta: Kanisius.
- Tatang, Gumanti. (2011). *Portofolio dan Investasi: Teori dan Aplikasi Edisi Pertama*. Jakarta: Mitra Wacana Media.
- Thampanya, Natthinee, Wu Junjie, Nasir Muhammad Ali,, Liu Jia. (2020). Fundamental, and Behavioural Determinants of Stock Return Volatility in ASEAN-5 Countries. *Journal of International Financial Markets, Institutions & Money*. Vol. 65.
- Tiep Le Quang dan Mehmed Mustafa. (2009). "The Relationship Between Trading Volume, Stock Index Returns and Volatility: Empirical Evidence in Nordic Countries". *Thesis*. Lund University.
- Tim, Bollerslev. (1986). "Generalized Autoregressive conditional Heteroskedasticity". *Journal of Econometrics*. Vol. 31.
- Undang-Undang Republik Indonesia Nomor 8 Tahun 1995 Tentang Pasar Modal.
- Usman, Berto dan Eduardus Tandelilin. (2012). Pengaruh Google Search Traffic Terhadap Return, Likuiditas, dan Volatilitas Return Saham

Studi Empiris: Perusahaan Sektor Manufaktur di Bursa Efek Indonesia.
Thesis. Universitas Gadjah Mada.

Utami, Rizky Anindya. (2021). Pengaruh Price Limit dan Trading Halt Terhadap Volatilitas Return dan Pembentukan Harga di Bursa Efek Indonesia Tahun 2020. *Journal of Management*. Vol. 10, No.2.

Verawati, Rika. (2014). “Faktor-Faktor Penentu yang Mempengaruhi Return Saham Perusahaan Manufaktur yang Terdaftar di Bursa Efek Indonesia(BEI) Periode 2008-2013”. *Skripsi*, Program Sarjana, Fakultas Ekonomi Universitas Negeri Yogyakarta.

Widarjono, Agus. (2009). *Ekonometrika Pengantar dan Aplikasinya, Edisi Ketiga*. Yogyakarta: Ekonesia.

Winarno, Wing Wahyu. (2009). *Analisis Ekonometrika dan Statistika dengan Eviews Edisi kedua*. Yogyakarta: UPP AMP YKPN.

Young, M. E., King, N., Harper, S., & Karin, R. (2013). The influence of popular media on perceptions of personal and population risk in possible disease outbreaks. *Journal of Health, Risk & Society*.

Zhang T. (2013). Stock price synchronicity, crash risk, and institutional investors. *Journal of Corporate Finance*, Vol 21, No. 1.

<https://github.com/CSSEGISandData/COVID-19>

<https://yuknabungsaham.idx.co.id/indeks-lq45>

www.finance.yahoo.com

www.google.com/trends

www.idx.com

www.kontan.co.id