

## DAFTAR PUSTAKA

- Agustina, L., Kianto, F. (2012). *Pengaruh Informasi Laba Akuntansi Terhadap Abnormal Return pada Perusahaan yang Tergabung Dalam Indeks LQ-45*. Jurnal Akuntansi Vol.4 No.2.
- Alam, MM, Wei, H, Wahid, ANM. (2020). “*Covid-19 Outbreak and sectoral performance of the Australian stock market: An event study analysis*”. Australian Economic Paper. 2021; 60: 482–495.
- Al-Awadhi, A.M., Alsaifi, K., Al-Awadhi, A., & Alhammadi, S. (2020). *Death and contagious infectious diseases: Impact of the Covid-19 virus on stock market returns*. Journal of Behavioral and Experimental Finance.
- Alifah, F.N., Yunita, I. (2021). *Capital Market Reaction to The Announcement of Covid-19 Vaccine Clinical Test by PT. Bio Farma Indonesia: Case Study of Pharmaceutical Sub-Sector Listed on The IDX 2020*. International Journal of Advanced Research in Economics and Finance, Vol 3, No 1. Telkom University.
- Ashraf, B.N. (2020). *Stock markets' reaction to Covid-19: Cases or fatalities?*. Research in International Business and Finance.
- Bansal, T. (2020). “*Behavioral Finance and Covid-19 : Cognitive errors that determine the financial future*”. Cornell University.
- Chandra, C. H., Anastasia, N., & Memarista, G. (2014). *Perbedaan Average Abnormal Return, Average Trading Volume Activity Sebelum dan Sesudah Pemilu di Indonesia*. Jurnal Finesta.
- Diniar, A. H., & Kiryanto. (2015). *Analisis Dampak Pemilu Presiden Jokowi Terhadap Return Saham*. Jurnal Akuntansi Indonesia.
- Evangelos, V. (2021). *Efficient Markets Hypothesis in the time of Covid-19*. Review of Economic Analysis, 13(1), 45-63.
- Fama, E. F., & French, K. R. (2001). *Disappearing dividends: Changing firm characteristics or lower propensity to pay?* Journal of Financial Economics, 60(1), 3–43.
- Ghozali, I. (2015). *Aplikasi Analisis Multivariate dengan Program IBM SPSS 23*. Universitas Diponegoro.

- Goodell, J. W. (2020). *Covid-19 and finance: Agendas for future research*. Finance Research Letters, 35(March).
- Ghozali, Imam.. (2016). *Aplikasi Analisis Multivaririate dengan Program IBM SPSS 23*. Semarang: Badan Penelitian Universitas Diponegoro.
- Handayani, E., Rahmawati, A., Haryanto, E., & Wahyuni, S (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), 108-114.
- Hutami, R.N. (2015). *ABNORMAL RETURN DAN TRADING VOLUME ACTIVITY SEBELUH DAN SETELAH PEMILIHAN PRESIDEN SECARA LANGSUNG 9 JULI 2014 (STUDI KASUS PADA SAHAM LQ-45)*. Program Sarjana Fakultas Ekonomika dan Bisnis, Universitas Diponegoro.
- Iskandar, R., & Marfuah. (2019). *Pengaruh Pemilu Presiden Indonesia Tahun 2019 Terhadap Abnormal Return dan Trading Volume Activity (Studi Pada Perusahaan yang tercatat dalam Indeks Saham LQ-45)*.
- Jogiyanto. (2016). *Teori portofolio dan analisis investasi*. Yogyakarta: BPFE.
- Khanal, A. R., & Mishra, A. K. (2017). Stock price reactions to stock dividend announcements: A case from a sluggish economic period. *The North American journal of economics and finance*, 42, 338-345.
- Kusnandar, D.L., Bintari, V.I. (2020). *Perbandingan Abnormal Return Saham Sebelum dan Sesudah Perubahan Waktu Perdagangan Selama Pandemi Covid-19*. The Indonesia Capital Market Institute. Fakultal Ekonomi, Universitas Siliwangi.
- Mulyaningsih, M., Hartini, S., Anggraeni., & Mahendra, D.P. (2021). *Analysis of Covid-19 Impact on Stock's Abnormal Return in Sub Cigarette Sector Companies Listed on BEI*. JSTARD, Vol 3, No 1.
- Nugraha, D, S., & Haryanto, M, A. (2021). *ANALISIS ABNORMAL RETURN SAHAM SEKTOR PERBANKAN PADA MASA COVID-19 (Studi pada Bank BUKU III dan Bank BUKU IV yang Terdaftar di BEI Periode Januari-Desember 2020)*. Volume 10, Nomor 4, 2021. DIPONEGORO JOURNAL OF MANAGEMENT.
- Pinglin He , Yulong Sun , Ying Zhang & Tao Li (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.

Putri, H. T. (2020). “*Covid 19 dan Harga Saham Perbankan di Indonesia*”. Fakultas Ekonomi Universitas Batanghari Jambi.

Pramana., Andi., & Mawardi (2012). Analisis Perbandingan Trading Volume Activity dan Abnormal Return Saham Sebelum dan Sesudah Pemecahan Saham. *Jurnal Manajemen*. Volume 1, Nomor 1, 2012. Hlm : 1-9. Semarang : Jurusan Manajemen Fakultas Ekonomi dan Bisnis Universitas Diponegoro.

Raharjo, S. (2017). SPSS Indonesia. Retrieved 2020, from Panduan Lengkap Cara Melakukan Uji Wilcoxon dengan SPSS: [www.spssIndonesia.com](http://www.spssIndonesia.com)

Romdiani. P.R., Kurniawan, G.I. (2021). *Differences abnormal return and cumulative abnormal return financial sector issuers for the previous period and time of the Covid-19 pandemic*. *Financial Management Studies*, Vol 1 (2). Sekolah Tinggi Ilmu Ekonomi Ekuitas.

Sambul, H. S., Murni, S., Tumiwa, J. R. (2016). PENGARUH KINERJAKEUANGAN PERBANKAN TERHADAP HARGA SAHAM YANG DI TAWARKAN DI BURSA EFEK INDONESIA (STUDI KASUS 10 BANK DENGAN ASET TERBESAR). Jurusan Manajemen, Fakultas Ekonomi dan Bisnis, Universitas Sam Ratulangi.

Santoso, S. (2014). *Statistik Multivariat Edisi Revisi*. Jakarta: Elex Media Komputindo.

Suganda, T. R. (2018). *Event Study, Teori dan Pembahasan Reaksi Pasar Modal Indonesia*.

Sugiyono. (2018). *Metode Penelitian Kuantitatif, Kualitatif, dan R&D*. Bandung: Alfabeta.

Sujarweni, W. (2015). *Metodologi Penelitian Bisnis & Ekonomi*. Yogyakarta: Pustaka baru press.

Zhang, D., Hu, M., & Ji, Q. (2020). *Financial markets under the global pandemic of Covid-19*. *Finance Research Letters*, 36(January), 1–7.

<https://idx.co.id> (Website Resmi Bursa Efek Indonesia)

<https://bps.go.id> (Website Resmi Badan Pusat Statistik)

<https://finance.yahoo.com/>