

## DAFTAR PUSTAKA

- Akbar, R., Nurmatias, & Triwahyuningtyas, N. (2021). *Analisis Ramadhan Effect Pada Abnormal Return Subsektor Food and Beverages di Bursa Efek Indonesia (BEI)*. Konferensi Riset Nasional Ekonomi, Manajemen, Dan Akuntansi, 2(1), 1499–1511. <https://conference.upnvj.ac.id/index.php/korelasi/article/view/1124>
- Alber, N. (2020). *Finance in the time of Coronavirus during 100 Days of Isolation: The Case of the European Stock Markets*. Available at SSRN 3631517, 09(5), 7352–7363.
- Ananda, R. R., Nawir, J., & Siti, H. (2019). *Analysis Abnormal Return Eid Al-Fitr on Food and Beverages Company Listed In Indonesia Stock Exchange Year 2013 – 2017*. Journal of Economics, Business, and Government Challenges, 2(1), 79–85. <https://doi.org/10.33005/ebgc.v2i1.67>
- Bodie, Kane, & Marcus. (2015). *Manajemen Portofolio dan Investasi. In 1 (9th ed.)*. Jakarta: Salemba Empat.
- Brigham, & Houston. (2017). *Dasar-Dasar Manajemen Keuangan*. Salemba Empat. Jakarta.
- Dilla, S., Sari, L. K., & Achsani, N. A. (2020). *Estimating the Effect of the Covid-19 Outbreak Events on the Indonesia Sectoral Stock Return*. Jurnal Aplikasi Bisnis Dan Manajemen, 6(3), 662–668. <https://doi.org/10.17358/jabm.6.3.662>
- Fahmi, I. (2015). *Manajemen Investasi: Teori dan Soal Jawab (2nd ed.)*. Jakarta: Salemba Empat.
- Fakhrudin, H. M. (2018). *Istilah Pasar Modal A-Z. Jakarta*. Jakarta: Elex Media Komputindo.
- Fama, E. F. (1970). *Efficient Capital Market : A Riview of Theory and Empirical Work*. Journal of Finance, 25(2), 383–417. <http://www.jstor.org/stable/2325486>
- Fauziah, F. (2017). *Kesehatan Bank, Kebijakan Dividen, dan Nilai perusahaan Teori dan Kajian Empiris*. Samarinda : RV Pustaka Horizon.
- Firli, A., & Rahadian, D. (2020). *Analysis of the Impact of Terrorist Bombing Acts on Abnormal Return and Trading Volume Activity: Study of Terrorist Bombings Worldwide (2008–2017)*. In W. A. Barnett & B. S. Sergi (Eds.), *Advanced Issues in the Economics of Emerging Markets (Vol. 27, pp. 13–*

26). Emerald Publishing Limited. <https://doi.org/10.1108/S1571-038620200000027002>

Ghozali, I. (2016). *Aplikasi Analisis Multivariate SPSS 23*. Semarang: BPFE Universitas Diponegoro.

Hadi, N. (2015). *Pasar Modal* (2nd ed.). Graha Ilmu.

Halim, A. (2015). *Analisis Investasi di Aset Keuangan*. Jakarta: Mitra Wacana Media.

Handayani, E., Rahmawati, A., Haryanto, E., & Wahyuni, S. (2020). *Abnormal Return Of Indonesian Banking Shares In The Time of COVID 19*. International Journal of Research in Business and Social Science (2147-4478), 9(7), 108–114. <https://doi.org/10.20525/ijrbs.v9i7.964>

Hartono, J. (2017). *Teori Portofolio dan Analisis Investasi: Edisi Kesebelas (11th ed.)*. Yogyakarta: BPFE.

Kusnandar, D. L., & Bintari, V. I. (2020). *Perbandingan Abnormal Return Saham Sebelum dan Sesudah Perubahan Waktu Perdagangan Selama Pandemi Covid-19*. Jurnal Pasar Modal Dan Bisnis, 2(2), 195–202. <https://doi.org/10.37194/jpmb.v2i2.49>

Mohamad samsul. (2015). *Pasar Modal Dan Manajemen Portofolio (2nd ed.)*. Jakarta : Erlangga.

Nasution, Y. S. J. (2015). *Peranan Pasar Modal Dalam Perekonomian Negara*. HUMAN FALAH: Jurnal Ekonomi Dan Bisnis Islam, 2(1), 95–112.

Nisa, N. W. (2019). *Analisis Abnormal Return Saham Industri Travel and Leisure Yang Terdaftar di Bursa Saham Malaysia Sebelum dan Sesudah Peristiwa Jatuhnya Pesawat Air Asia*. September 2019, 2019–2022.

Nuryadi, Astuti, T. D., Utami, E. S., & Budiantara, M. (2017). *Dasar-Dasar Statistik Penelitian*. Yogyakarta: Sibuku Media.

Rahmadiani, D. (2020). *Analysis Of Differentiation Of Abnormal Return, Trading Volume Activity, Bid-Ask Spread, Before And After Coronavirus Pandemic Was Confirmed In Indonesia*. (Doctoral Dissertation, Universitas Andalas), 151–156.

Rokom. (2022). *Varian Omicron Terdeteksi di Indonesia*. Sehatnegeriku.Kemkes.Go.Id. <https://sehatnegeriku.kemkes.go.id/baca/umum/20211216/2738991/varian-omicron-terdeteksi-di-indonesia/>

- Saputra, E. F., Pulungan, N. A. F., & Subiyanto, B. (2021). *The Relationships between Abnormal Return, Trading Volume Activity and Trading Frequency Activity during the COVID-19 in Indonesia*. *Journal of Asian Finance, Economics and Business*, 8(2), 737–745. <https://doi.org/10.13106/jafeb.2021.vol8.no2.0737>
- Saputra, M. Y., Yetti, F., & Hidayati, S. (2021). *Analisis Abnormal Return Sebelum Dan Saat Pandemi Covid-19 Terhadap Saham Sektor Food and Beverages*. *Konferensi Riset Nasional Ekonomi, Manajemen, Dan Akuntansi*, 2, 839–848.
- Sugiyono. (2016). *Metode Penelitian Kuantitatif, Kualitatif dan R&D*. Bandung: PT Alfabet.
- Suhendi, K. S. P., Desmintari, & Yetti, F. (2021). *Analisis Abnormal Return Sebelum Dan Sesudah Ex- Date Dividen Pada Perusahaan IDX30 di BEI*. *Konferensi Riset Nasional Ekonomi, Manajemen, Dan Akuntansi*, 2, 564–580.
- Susanti, N., Ridwan, M., Ichsan, S., & Nugraha, M. (2021). *Comparative analysis of average abnormal return, average trading volume activity and average bid-ask spread before and after Covid-19 announcement in Indonesia (Event study on IDXHIDIV20 Index)*. *PalArch's Journal of Archaeology of Egypt / Egyptology*, 17(10), 2946–2959.
- Tandelilin, E. (2017). *Pasar Modal Manajemen Portofolio dan Investasi (G. Sudibyo (ed.))*. PT Kanisius Yogyakarta.
- yahoo.finance.com. (n.d.). *LQ45 Index (^JKLQ45)*. Retrieved March 15, 2022, from <https://finance.yahoo.com/quote/%5EJKLQ45?p=%5EJKLQ45&.tsrc=fin-srch>
- yahoo.finance.com. (n.d.). *Index Harga Saham Gabungan (^JKSE)*. Retrieved March 15, 2022, from <https://finance.yahoo.com/quote/%5EJKSE?p=%5EJKSE&.tsrc=fin-srch>
- Zacharias, J. A. (2020). *Teori Portofolio Investasi*. Boyolali : Lakeisha.