

DAFTAR PUSTAKA

- Adawiyah, N. R., & Setiyawati, H. (2019). The Effect of Current Ratio, Pengembalian Ekuitas, And Firm Size on Pengembalian Saham (Study of Manufacturing Sector Food and Beverage in Indonesia Stock Exchange). Scholars Bulletin, 05(09), 513–520. <https://doi.org/10.36348/sb.2019.v05i09.004>
- Adrian, S. (2011). Pasar Modal Syariah (Pertama). Sinar Grafika.
- Aggarwal, S., Nawn, S., & Dugar, A. (2021). What caused global stock market meltdown during the COVID pandemic—Lockdown stringency or investor panic? Finance Research Letters, 38, 101827. <https://doi.org/10.1016/j.frl.2020.101827>
- Alam, M. N., Alam, S., & Chavali, K. (2020). Stock Market Response during COVID-19 Lockdown Period in India : An Event Stock Market Response during COVID-19 Lockdown Period in India : An Event Study. Journal of Asian Finance, Economics and Business, 7(7), 131–137. <https://doi.org/10.13106/jafeb.2020.vol7.no7.131>
- 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, 27. <https://doi.org/10.1016/j.jbef.2020.100326>
- Alfaro, L., Chari, A., Greenland, A. N., & Schott, P. K. (2020). Aggregate And Firm-Level Pengembalian Sahams During Pandemics, In Real Time Aggregate and Firm-Level Pengembalian Sahams During Pandemics, in Real Time. <http://www.nber.org/papers/w26950>
- Alwi, Z. I. (2003). Pasar Modal: Teori dan Aplikasi (Pertama). NasindoInternusa.
- Ang, R. (2010). Buku Pintar Pasar Modal Indonesia. Mediasoft Indonesia.
- Anh, D. L. T., & Gan, C. (2020). The impact of the COVID-19 lockdown on stock market performance: evidence from Vietnam. Journal of Economic Studies, 48(4), 836–851. <https://doi.org/10.1108/JES-06-2020-0312>
- Anoraga, & Pakarti. (2001). Pengantar Pasar Modal (Revisi). PT Rineka Cipta.
- Araújo, R. C. da C., & Machado, M. A. V. (2018). Book-to-Market Ratio, Pengembalian Ekuitas and Brazilian Pengembalian Sahams. RAUSP

- Management Journal, 53(3), 324–344. <https://doi.org/10.1108/RAUSP-04-2018-001>
- Ashraf, B. N. (2020). Stock markets reaction to COVID-19: Cases or fatalities? Research in International Business and Finance, 54. <https://doi.org/10.1016/j.ribaf.2020.101249>
- Aslam, F., Mohmand, T., Ferraire, Y., Memon, P., Khan M, A. B., & Khan, M. (2020). Network analysis of global stock markets at the beginning of the coronavirus disease (COVID-19) outbreak. Borsa Istanbul Review, 49–6.
- Bai, C., Duan, Y., Fan, X., & Tang, S. (2023). Financial market sentiment and Pengembalian Saham during the COVID-19 pandemic. Finance Research Letters, 54(February), 103709. <https://doi.org/10.1016/j.frl.2023.103709>
- Baig, A. S., Butt, H. A., Haroon, O., & Rizvi, S. A. R. (2021). Deaths, panic, lockdowns and US equity markets: The case of COVID-19 pandemic. Finance Research Letters, 38. <https://doi.org/10.1016/j.frl.2020.101701>
- Baker, S. R., Bloom, N., Davis, S. J., & Terry, S. J. (2020). COVID-Induced Economic Uncertainty. www.worlduncertaintyindex.com,
- Banerjee, S., & Agarwalla, V. (2022). Did Lockdown Affect Pengembalian Sahams of Airline Sector in India. Indian Journal of Economics and Finance, 2(2), 1–8. <https://doi.org/10.54105/ijef.d2516.111422>
- Beaver, W. H., 1989. Financial Reporting: An Accounting Revolution.
- Bouri, E., Naeem, M. A., Nor, S. M., Mbarki, I., & Saeed, T. (2021). Government responses to COVID-19 and industry Pengembalian Sahams. Economic Research-Ekonomska Istrazivanja . <https://doi.org/10.1080/1331677X.2021.1929374>
- Brigham, E. F., & Houston. (2006). Fundamental of Financial Management: Dasar-Dasar Manajemen Keuangan (10th ed.). Salemba Empat.
- Casey, M., & Wigginton, C. (2020). Understanding the sector impact of COVID19 – Telecommunications [Internet]. Deloitte.
- Chen, M. H., Demir, E., García-Gómez, C. D., & Zaremba, A. (2020). The impact of policy responses to COVID-19 on U.S. travel and leisure companies. Annals of Tourism Research Empirical Insights, 1(1), 1–8. <https://doi.org/10.1016/j.annale.2020.100003>
- Choi, E., Du, W., & Malcolm, M. (n.d.). The cost of the travel ban to high-tech firms: An event study (Vol. 39, Issue 1).

- Choiriya, C., Fatimah, F., Agustina, S., & Ulfa, F. A. (2020). The Effect of Return on Assets, Pengembalian Ekuitas, Net Profit Margin, Earning per Share , and Operating Profit Margin on Stock Prices of Banking Companies In Indonesia Stock Exchange. *International Journal of Finance Research*, 1(2), 103–123.
- Chun-Da Chen, Chin-Chun Chen, Wan-Wei Tang, & Bor-Yi Huang. (2009). The Positive and Negative Impacts of the Sars Outbreak: A Case of the Taiwan Industries. *The Journal of Developing Areas*, 43(1), 281–293. <https://doi.org/10.1353/jda.0.0041>
- Connelly, B. L., Certo, S. T., Ireland, R. D., & Reutzel, C. R. (2011). Signaling theory: A review and assessment. In *Journal of Management* (Vol. 37, Issue 1, pp. 39–67). <https://doi.org/10.1177/0149206310388419>
- Cordeiro da Cunha Araújo, R., & André Veras Machado, M. (2018). Book-to-Market Ratio, Pengembalian Ekuitas and Brazilian Pengembalian Sahams. *RAUSP Management Journal*, 53(3), 324–344. <https://doi.org/10.1108/RAUSP-04-2018-001>
- Dilla, S., Sari, L. K., & Achsani, N. A. (2020). Estimating the Effect of the Covid-19 Outbreak Events on the Indonesia Sectoral Pengembalian Saham. *Jurnal Aplikasi Bisnis Dan Manajemen*, 6(3), 662–668. <https://doi.org/10.17358/jabm.6.3.662>
- Eleftheriou, K., & Patsoulis, P. (n.d.). Munich Personal RePEc Archive COVID-19 Lockdown Intensity and Stock Market Returns: A Spatial Econometrics Approach COVID-19 lockdown intensity and stock market returns: A spatial econometrics approach.
- Elhini, M., & Hammam, R. (2021). The impact of COVID-19 on the standard & poor 500 index sectors: a multivariate generalized autoregressive conditional heteroscedasticity model. *Journal of Chinese Economic and Foreign Trade Studies*, 14(1), 18–43. <https://doi.org/10.1108/JCEFTS-08-2020-0049>
- Fama, E. F. (n.d.). American Finance Association Efficient Capital Markets: A Review of Theory and Empirical Work. In Source: *The Journal of Finance* (Vol. 25, Issue 2).
- Ferri, M. G., & Jones, W. H. (1979). American Finance Association Determinants of Financial Structure: A New Methodological Approach Determinants of Financial Structure: a New Methodological Approach. In Source: *The Journal of Finance* (Vol. 34, Issue 3).

- Fitrah, A., Apriyanto, G., & Respati, H. (2022). Determinants of Kapitalisasi Pasar and Its Effect on Sharia Pengembalian Sahams in Jakarta Islamic Index. Business and Accounting Research (IJEBAR) Peer Reviewed-International Journal, 6(4), 1827–1842. <https://jurnal.stie-aas.ac.id/index.php/IJEBAR>
- Ghozali, I. (2021). Aplikasi Analisis Multivariete Dengan Program IBM SPSS 26 (10th ed.). Badan Penerbit Universitas Diponegoro.
- Goodell, J. W. (2020). COVID-19 and finance: Agendas for future research. Finance Research Letters, 35. <https://doi.org/10.1016/j.frl.2020.101512>
- Gössling, S., Scott, D., & Hall, C. M. (2020). Pandemics, tourism and global change: a rapid assessment of COVID-19. Journal of Sustainable Tourism, 1–20. <https://doi.org/10.1080/09669582.2020.1758708>
- Günther-Bel, C., Vilaregut, A., Carratala, E., Torras-Garat, S., & Pérez-Testor, C. (2020). A Mixed-method Study of Individual, Couple, and Parental Functioning During the State-regulated COVID-19 Lockdown in Spain. Family Process, 59(3), 1060–1079. <https://doi.org/10.1111/famp.12585>
- Handayani, N. D., & Destriana, N. (2021). Faktor-Faktor Yang Mempengaruhi Return Saham Perusahaan Manufaktur Nova. E-Jurnal Akuntansi TSM, 1(1), 13–24.
- Harlan, S., & Wijaya, H. (2022). Pengaruh ROA, ROE, EPS, & MTB terhadap Stock Price dan Pengembalian Saham. Jurnal Ekonomi, 27(03), 202–223. <https://doi.org/10.24912/je.v27i03.873>
- Herry. (2016). Analisis Laporan Keuangan. PT. Bumi Aksara.
- Hery. (2016). Mengenal dan Memahami dasar dasar laporan keuangan. PT Grasindo.
- Hidayaturrahman, M., & Purwanto, E. (2020). COVID-19: Public support against the government's efforts to handle and economic challenges. Jurnal Inovasi Ekonomi, 05(02). <http://ejournal.umm.ac.id/index.php/jiko>
- Holzaepfel, M., & True, T. (2020). Healthcare: Why Now? A Look at Industry Trends and COVID-19 Impact.
- Jahfer, A., Ismail, M., & Riyath, M. (2016). SIZE EFFECT ON PENGEMBALIAN SAHAMS IN SRI LANKAN CAPITAL MARKET. <https://www.researchgate.net/publication/328073098>
- Jogiyanto, H. (2008). Teori Portofolio Dan Analisis Investasi . BPFE.

- Keogh-Brown, M. R., & Smith, R. D. (2008). The economic impact of SARS: How does the reality match the predictions? *Health Policy*, 88(1), 110–120. <https://doi.org/10.1016/j.healthpol.2008.03.003>
- Kohlscheen, E., Mojon, B., & Rees, D. (2020). BIS Bulletin No 4 The macroeconomic spillover effects of the pandemic on the global economy. www.bis.org
- Kusmayadi, D., Rahman, R., & Abdullah, Y. (2018). Analysis of the Effect of Net Profit Margin, Price to Book Value, and Debt to Equity Ratio on Pengembalian Saham. *International Journal of Recent Scientific Research*, 9(7), 28091–28095. <https://doi.org/10.24327/IJRSR>
- Kwan, S., & Mertens, T. (2020). Market Assessment of COVID-19. *FRBSF Economic Letter*, 2020(14), 1–5. <https://ideas.repec.org/a/fip/fedfel/88087.html>
- Mahammed, M. A. (2020). Analysis of covid-19 lockdown policy impact by the government of the country on the economic sector and signing of working relationships (layoffs). *International Journal of Law Reconstruction*, 4(1), 44. <https://doi.org/10.26532/ijlr.v4i1.10942>
- Majanga, B. B. (2018). Corporate CAPEX and Kapitalisasi Pasar of firms on Malawi stock exchange: an empirical study. *Journal of Financial Reporting and Accounting*, 16(1), 108–119. <https://doi.org/10.1108/JFRA-10-2016-0080>
- Martalena, & Malinda. (2011). *Pengantar Pasar Modal (Pertama)*. Andi.
- Mazur, M., Dang, M., & Vega, M. (n.d.). COVID-19 and the March 2020 Stock Market Crash. Evidence from S&P1500. <https://faculty.fuqua.duke.edu/>
- Nadyayani, D. A. D., & Suarjaya, A. A. G. (2021). the Effect of Profitability on Pengembalian Saham. *American Journal of Humanities and Social Sciences Research*, 5(1), 695–703. <https://www.ajhssr.com/wp-content/uploads/2021/01/ZZZC21501695703.pdf>
- Narayan, P. K., Phan, D. H. B., & Liu, G. (2021). COVID-19 lockdowns, stimulus packages, travel bans, and Pengembalian Sahams. *Finance Research Letters*, 38(July), 101732. <https://doi.org/10.1016/j.frl.2020.101732>
- Ngoc, H. D., Thuy, V. V. T., & Van, C. (2021). Covid 19 pandemic and Abnormal Pengembalian Sahams of listed companies in Vietnam. *Cogent Business and Management*, 8(1). <https://doi.org/10.1080/23311975.2021.1941587>

- Nurcahyono, N., Hanum, A. N., & Sukesti, F. (2021). The COVID-19 Outbreak and Stock Market Return: Evidence from Indonesia. *Jurnal Dinamika Akuntansi Dan Bisnis*, 8(1), 47–58. <https://doi.org/10.24815/jdab.v8i1.18934>
- Pham, A. V., Adrian, C., Garg, M., Phang, S. Y., & Truong, C. (2021). State-level COVID-19 outbreak and Pengembalian Sahams. *Finance Research Letters*, 43(March), 102002. <https://doi.org/10.1016/j.frl.2021.102002>
- Pieters, L. (2020). COVID-19: Impact on food & beverage consumer products companies. Deloitte. available at: www2.deloitte.com/global/en/pages/about-deloitte/articles/covid-19/covid-19-impact-on-food—beverage-consumer-products-companies.html#
- Priyatno, D. (2008). *Mandiri Belajar SPSS*. Mediakom.
- Rahman, M. A., Khudri, M. M., Kamran, M., & Butt, P. (2022). A note on the relationship between COVID-19 and stock market return: evidence from South Asia. *International Journal of Islamic and Middle Eastern Finance and Management*, 15(2), 359–371. [https://doi.org/https://doi.org/10.1108](https://doi.org/10.1108)
- Raifu, I. A., Kumeka, T. T., & Aminu, A. (2021). Reaction of stock market returns to COVID-19 pandemic and lockdown policy: evidence from Nigerian firms Pengembalian Sahams. *Future Business Journal*, 7(1), 1–16. <https://doi.org/10.1186/s43093-021-00080-x>
- Riyadi. (2006). *Banking Asset and Liability Management*. Universitas Indonesia Press
- Santoso, S. (2012). *Panduan Lengkap SPSS Versi 20*. Elex Media Komputindo.
- Sarwono, J. (2012). *Path Analysis: Teori, Aplikasi, Prosedur, Analisis untuk Riset Skripsi, Tesis, dan Disertasi (Menggunakan SPSS)*. Elex Media Komputindo.
- Scherf, M., Matschke, X., & Rieger, M. O. (2022). Stock market reactions to COVID-19 lockdown: A global analysis. *Finance Research Letters*, 45(June), 102245. <https://doi.org/10.1016/j.frl.2021.102245>
- Sitorus, J. S., Siburian, E., Simbolon, Y., & Naibaho, R. E. br. (2021). The Effect of Operating Cash Flow, Net Profit, ROA and ROE on Pengembalian Saham of Idx. *Jurnal Akuntansi*, 11(2), 189–196. <https://doi.org/10.33369/j.akuntansi.11.2.189-196>

- Sohrabi, C., Alsafi, Z., O Neill, N., Khan, M., Kerwan, A., Al-Jabir, A., Iosifidis, C., & Agha, R. (2020). World Health Organization declares global emergency: A review of the 2019 novel coronavirus (COVID-19). In International Journal of Surgery (Vol. 76, pp. 71–76). Elsevier Ltd. <https://doi.org/10.1016/j.ijsu.2020.02.034>
- Song, H. J., Yeon, J., & Lee, S. (2021). Impact of the COVID-19 pandemic: Evidence from the U.S. restaurant industry. International Journal of Hospitality Management, 92, 102702. <https://doi.org/10.1016/j.ijhm.2020.102702>
- Soyemi, K. A., Akingunola, R. O.-O., & Ogebe, J. (2019). Kasetsart Journal of Social Sciences Forecasting equilibrium quantity and price behavior on the world causal relationship model of purchasing of natural rubber market regarding processed fish products consumers in Thailand a Pongsu Pornchaiwiseskul. Kasetsart Journal of Social Sciences, 40, 24–31.
- Sugiyono. (2020). Metode Penelitian Kuantitatif, Kualitatif, dan R&D. Alfabeta.
- Suraya, I., Nurmansyah, M. I., Rachmawati, E., al Aufa, B., & Koire, I. I. (2020). The impact of large-scale social restrictions on the incidence of covid-19 : A case study of four provinces in Indonesia. Kesmas, 15(2), 49–53. <https://doi.org/10.21109/KESMAS.V15I2.3990>
- Tanjaya, T. N., & Suhendah, R. (2023). the Impact of Covid-19, Kapitalisasi Pasar, Stock Trading Volume, and Large-Scale Social Restrictions on Pengembalian Sahams. International Journal of Application on Economics and Business, 1(2), 484–497. <https://doi.org/10.24912/v1i2.484-497>
- Tryfino. (2009). Cara Cerdas Berinvestasi Saham. Transmedia Pustaka.
- Wahyudi, S. M. (n.d.). PRICE EARNING RATIO, DIVIDEN YIELD, DAN MARKET TO BOOK RATIO UNTUK MEMPREDIKSI RETURN ON STOCK MARKET.
- Widoatmodjo, S. (2009). Pasar Modal Indonesia. Ghalia Indonesia.
- Xu, L. (2021). Pengembalian Saham and the COVID-19 pandemic: Evidence from Canada and the US. Finance Research Letters, 38, 101872. <https://doi.org/10.1016/j.frl.2020.101872>
- Yang, Y., Peng, F., Wang, R., Guan, K., Jiang, T., Xu, G., Sun, J., & Chang, C. (2020). The deadly coronaviruses: The 2003 SARS pandemic and the 2020 novel coronavirus epidemic in China. In Journal of Autoimmunity (Vol. 109). Academic Press. <https://doi.org/10.1016/j.jaut.2020.102434>

Zhang, D., Hu, M., & Ji, Q. (2020). Financial markets under the global pandemic of COVID-19. *Finance Research Letters*, 36. <https://doi.org/10.1016/j.frl.2020.101528>