

Daftar Pustaka

- Ahmed, W. M. A. (2019). Asymmetric impact of exchange rate changes on stock returns: evidence of two de facto regimes. *Review of Accounting and Finance*, 19(2), 147–173. <https://doi.org/10.1108/RAF-02-2019-0039>
- Alfaro, L., Chari, A., Greenland, A., & Schott, P. (2020). Aggregate and Firm-Level Stock Returns During Pandemics. *SSRN Electronic Journal*. <https://doi.org/10.2139/ssrn.3562034>
- Ashraf, B. N. (2020). Stock markets' reaction to COVID-19: Cases or fatalities? *Research in International Business and Finance*, 54, 101249. <https://doi.org/10.1016/j.ribaf.2020.101249>
- Auer, R., Cornelli, G., & Frost, J. (2020). *US dollar funding markets during the Covid-19 crisis – the money market fund turmoil*. 3, 7. www.bis.org
- Brigham, E. F., & Houston, J. F. (2015). *Fundamentals of Financial Management*. Cengage Learning.
- Caporale, G. M., Spagnolo, F., & Spagnolo, N. (2016). Macro news and stock returns in the Euro area: A VAR-GARCH-in-mean analysis. *International Review of Financial Analysis*, 45, 180–188. <https://doi.org/10.1016/j.irfa.2016.03.016>
- Connelly, B. L., Certo, S. T., Ireland, R. D., & Reutzel, C. R. (2011). Signaling theory: A review and assessment. *Journal of Management*, 37(1), 39–67. <https://doi.org/10.1177/0149206310388419>
- Dunford, M., & Qi, B. (2020). Global reset: COVID-19, systemic rivalry and the global order. *Research in Globalization*, 2(May), 100021. <https://doi.org/10.1016/j.resglo.2020.100021>
- 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>
- Erdem, O. (2020). Freedom and stock market performance during Covid-19 outbreak. *Finance Research Letters*, 36(September), 101671. <https://doi.org/10.1016/j.frl.2020.101671>

- Exchange, I. S. (2010). *BUKU PANDUAN INDEKS HARGA SAHAM BURSA EFEK INDONESIA*. Bursa Efek Indonesia.
- Ghozali, I. (2018). *Aplikasi Analisis Multivariate dengan program IBM SPSS 25*. Badan Penerbit Universitas Diponegoro.
- Gujarati, D. (2015). *Econometrics by example second edition*.
- Hadi, N. (2015). *Pasar Modal (Edisi 2)* (2nd ed.). Garaha Ilmu.
- Hartomo, G. (2020). Penyebab IHSG Terus Merosot, Karena Panic Selling? *OKE Finance*. <https://economy.okezone.com/read/2020/03/23/278/2187623/penyebab-ihsg-terus-merosot-karena-panic-selling>
- Hartono, J. (2013). *Analisis & Desain Sistem Informasi : Pendekatan terstruktur teori dan praktik aplikasi bisnis*. Andi Offset.
- Hayat, R. (2021). *How COVID - 19 will impact ASEAN : Deep recessions and a weak recovery Mixed success in fighting COVID - 19 Very deep recessions in most of ASEAN*. 1–8.
- Lee, J. W., & Brahmashrein, T. (2019). Long-run and short-run causality from exchange rates to the Korea composite stock price index. *Journal of Asian Finance, Economics and Business*, 6(2), 257–267. <https://doi.org/10.13106/jafeb.2019.vol6.no2.257>
- Lu, Q., & Shi, Y. (2020). Coronavirus disease (COVID-19) and neonate: What neonatologist need to know. *Journal of Medical Virology*, 92(6), 564–567. <https://doi.org/10.1002/jmv.25740>
- Madura, J. (2018). *International Financial Management* (13th Editi).
- Mankiw, N. G. (2007). *Makroekonomi* (6th
- Mukhlis, I., Simanjuntak, T. H., & Prasetyo, T. (2018). The Analysis of the Bank Interest Influence and Exchange Rate Towards Composite Stock Price Index in Indonesia Using Vector Error Correction Model Approach. *KnE Social Sciences*, 3(3), 127. <https://doi.org/10.18502/kss.v3i3.1879>
- Nachrowi, N. D., & Usman, H. (2006). *Pendekatan Populer dan Praktis EKONOMETRIKA untuk Analisis Ekonomi dan Keuangan* (A. D. Prayoga (ed.)). Fakultas Ekonomi Universitas Indonesia.

- Nguyen, Q. K., & Dang, V. C. (2020). Audit committee structure and bank stability in Vietnam. *ACRN Journal of Finance and Risk Perspectives*, 8(1), 240–255. <https://doi.org/10.35944/jofrp.2019.8.1.015>
- Okorie, I. E., Akpanta, A. C., Ohakwe, J., Chikezie, D. C., Onyemachi, C. U., & Ugwu, M.
- C. (2021). Modeling the Relationships Across Nigeria Inflation, Exchange Rate, and Stock Market Returns and Further Analysis. *Annals of Data Science*, 8(2), 295–329. <https://doi.org/10.1007/s40745-019-00206-7>
- Parkin, M. (2014). *Economics* (D. Battista (ed.); 11th ed.). Pearson Education Limited.
- Sugiyono. (2017). *Metode Penelitian Bisnis* (S. Y. Suryandari (ed.); 3rd ed.). ALFABETA, cv.
- Sukmawati, F. N., & Haryono, N. A. (2021). Cointegration of Macroeconomics Variables and Dow Jones Industrial Average Index on the Composite Stock Price Index In 2015- 2019. *Journal of Business Management Review*, 2(3), 178–191. <https://doi.org/10.47153/jbmr23.1102021>
- Syafina, L., & Harahap, N. (2019). *Metode Penelitian Akuntansi Pendekatan Kuantitatif* (1st ed.). FEBI UIN-SU Press.
- Tandelilin, E. (2010). *PORTOFOLIO dan INVESTASI Teori dan Aplikasi* (1st ed.). KANISIUS.
- Tucker, I. B. (1997). *ECONOMICS FOR TODAY* (S. Goldbecker (ed.); 1997th ed.). West Publishing Company.
- Widoatmodjo, S. (2005). *Cara Sehat Investasi di Pasar Modal*. PT Gramedia.
- Xu, L. (2021). Stock Return 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>
- Zainuri, Z., Viphindrartin, S., & Wilantari, R. N. (2021). The Impacts of the COVID-19 Pandemic on the Movement of Composite Stock Price Index in Indonesia. *Journal of Asian Finance, Economics and Business*, 8(3), 1113–1119. <https://doi.org/10.13106/jafeb.2021.vol8.no3.1113>

ZVI, B., ALEX, K., & ALAN, J. M. (2007). *ESSENTIAL of INVENSTMENT* (6th ed.). The McGraw-Hill Companies.

