

## TINJAUAN PUSTAKA

- Barber, B. and Odean, T. (2005). All that Glitters: The Effect of Attention and News on the Buying Behavior of Individual and Institutional Investors. *Review of Financial Studies*, 21(2) 785-818
- Brigham & Houston. (2011). Dasar-Dasar Manajemen Keuangan. Edisi 11, buku 1. Jakarta: Salemba Empat.
- Brown, S.J & Warner, J.B. (1985). Using Daily Stock Return. *Journal of Financial Economics* 14, 331.
- Bursa Efek Indonesia. Pengantar Pasar Modal. 12 Oktober 2020. <https://www.idx.co.id/investor/pengantar-pasar-modal/>
- Bursa Efek Indonesia. Saham – Klasifikasi Sektor dan Sub Sector. 12 Oktober 2020. <https://www.idx.co.id/produk/saham/>
- CNN Indonesia. (2020). IHSG Anjlok 26,43 Persen Sampai April Ini. 12 Oktober 2020. <https://www.cnnindonesia.com/ekonomi/20200424154424-92-497014/ihsg-anjlok-2643-persen-sampai-april-ini>.
- De Bondt, W. F. M. and Thaler R. (1984). Does the Stock Market Overreact?. *Journal of Finance*. 85(7), pp. 793-805.
- Dilla, Salsa. Et all. (2020). ESTIMATING the eFFECT OF THE COVID-19 OUTBREAK EVENTS ON THE INDONESIA SECTORAL STOCK RETURN. *Jurnal Aplikasi Manajemen dan Bisnis*, Vol. 6 No. 3, September 2020. School of Business, IPB University.
- Fama, E. (1965). The Behavior of Stock-Market Prices. *The Journal of Business*, 38(1)

- Fama, E., Fisher, L., Jensen, M. and Roll, R. (1969). The Adjustment of Stock Prices to New Information. *International Economic Review*, 10(1).
- Fama. E. F. (1970). Efficient Capital Markets: A Review of Theory and Empirical Works. *Journal of Finance*, 383-417.
- Hartono, Jogyanto. (2009). *Teori Portofolio dan Analisis Investasi Edisi Keenam*. Yogyakarta: BPFÉ.
- Hartono. (2017). *Teori Portofolio dan Analisis Investasi*. Yogyakarta: BPFÉ.
- Kodres, L. E., & D. O'Brien. 1994. "The Existence of Pareto-Superior Price Limits". *The American Economic Review* 84: 919-932.
- Lidemar, A. and Karlsson, C. (2014). The effects of sport results on domestic stock market indices - A study investigating the existence of investor sentiment. Copenhagen Business School.
- Lo, Andrew (2007). *Efficient Market Hypothesis : THE NEW PALGRAVE: A DICTIONARY OF ECONOMICS*, L. Blume, S. Durlauf, eds., 2nd Edition, Palgrave Macmillan Ltd., 2007
- MacKinlay, C. A., (1997). Event Studies in Economic and Finance. *Journal of economic literature*. Vol. 35, No. 1. (Mar., 1997), pp. 13-39.
- Meyer, J., Gremler, D. D., & Hogleve, J. (2014). Do Service Guarantees Guarantee Greater Market value?. *Journal of Service Research*. DOI: 10.1177/1094670513505359.
- Natasya, L. A., & Suganda, T. R. (2013). Kandungan Informasi Pengumuman Saham Bonus: Studi Empiris di Bursa Efek Indonesia. *Jurnal Keuangan dan Perbankan*, Vol. 17, No. 3, September.
- Rayarel, K (2018). *The Impact of Donald Trump Tweets on Financial Market*. The University of Nottingham. United Kingdom.

- Rita, M. R., & Tandelilin, E. (2007). Efektifitas Penerapan Price Limit di Bursa Efek Jakarta. *Jurnal Ekonomi dan Bisnis Indonesia*. Vol. 22, No. 2, 2007, 162 – 179.
- Rossa, V. (2020). Singapura Umumkan Kasus Virus Corona Pertama di Negaranya. 12 Oktober 2020. <https://www.suara.com/health/2020/01/24/073707/singapura-umumkan-kasus-virus-corona-pertama-di-negaranya?page=all>.
- Samuelson, P. 1965. Proof that properly anticipated prices fluctuate randomly. *Industrial Management Review* 6, 41–9
- Shleifer, A. and Summers, L. H. (1990). The noise trade approach to finance. *Journal of Perspectives*, 4(2), pp. 19-33.
- World Health Organization. (2020). Archived:WHO Timeline Covid-19. 12 Oktober 2020. <https://www.who.int/news/item/27-04-2020-who-timeline---covid-19>.