

DAFTAR PUSTAKA

- Aileen, L., & Abraham, C. (2020). The Effect of COVID-19 Pandemi on the Philippine Stock Exchange, Peso-Dollar Rate and Retail Price of Diese. *Journal of Asian Finance, Economics and Business*, 543–553.
- Anh, D. L., & Gan, C. (2021). The impact of the COVID-19 lockdown on stock market performance: evidence from Vietnam. *Journal of Economic Studies*, 836-851.
- Brunschwig, S., Carrasco, B., Hayashi, T., & Mukhopadhyay, H. (2011). The Global Financial Crisis: Impact on Asia and Emerging Consensus. *ADB South Asia Working Paper Series*.
- Chopra, M., & Mehta, C. (2022). Is the COVID-19 pandemi more contagious for the Asian stock markets? A comparison with the Asian financial, the US subprime and the Eurozone debt crisis. *Journal of Asian Economics*, 21.
- Dornbusch, R., Park, Y. C., & Claessens, S. (2000). Contagion: Understanding How It Spreads. *The World Bank Research Observer*, 177-197.
- Drake, P. P., & Fabozzi, F. J. (2010). *The Basics of Finance: An Introduction to Financial Markets, Business Finance, and Portfolio Management*. North Carolina: John Wiley & Sons.
- Engle, R. (2002). Dynamic COnditional Correlation: A Simple Class of Multivariate Generalized Autoregressive COnditional Heteroskedasticity Models. *Journal of Business & Economic Statistics*, 13.
- Fadly, S. R. (2021, March 31). *Kementrian Keuangan Republik Indonesia*. Retrieved from [djkn.kemenkeu.go.id: https://www.djkn.kemenkeu.go.id/kpknl-kupang/baca-artikel/13817/Aktivitas-Pasar-Modal-Indonesia-Di-Era-Pandemi.html](https://www.djkn.kemenkeu.go.id/kpknl-kupang/baca-artikel/13817/Aktivitas-Pasar-Modal-Indonesia-Di-Era-Pandemi.html)
- Frankel, J. A., & Saravelos, G. (2010). *Are Leading Indicators of Financial Crises Useful for Assessing Country Vulnerability? Evidence rom the 2008-09 Global Crisis*. Cambridge: National.
- Fu, S., Liu, C., Wei, & Xinyang, W. (2021). Contagion in Global Stock Markets during the COVID-19 Crisis. *Global Challenges*, 11.
- Guinigundo, D. C. (2009). The impact of the global financial crisis on the Philippine financial system – an assessment. *BIS Papers*.

- Husnan, S. (2009). *Dasar-dasar Teori Portofolio dan Analisis Sekuritas*. Yogyakarta: UPP STIM YKPN.
- Indonesia Stock Exchange. (2020). *Laporan Tahunan 2020*. Jakarta: Indonesia Stock Exchange.
- Jindal, N., & Gupta, R. K. (2022). The Impact of COVID-19 on Stock Market Returns & Volatility: A Study of Thailand and Indian Bourses. *Thailand and The World Economy*, 145-167.
- Jordan, R. (2009). Singapore in Its Worst Recession for Years. The Effects of the Current Economic Crisis on the City-State's Economy. *Journal of Current Southeast Asian Affairs*, 95-110.
- Lee, H.-Y. (2012). Contagion in International Stock Markets during the Sub Prime Mortgage Crisis. *International Journal of Economics and Financial Issues*, 41-53.
- Lee, K. Y.-M., Jais, M., & Chan, C.-W. (2020). Impact of Covid-19: Evidence from Malaysian Stock Market. *International Journal of Business and Society*, 607-628.
- Lee, K.-J., Lu, S.-L., & Shih, Y. (2018). Contagion Effect of Natural Disaster and Financial Crisis Events on International Stock Markets. *Journal of Risk and Financial Management*, 26.
- Ma, C., & Mansur, M. (2014). Contagion Effects of US Subprime Crisis on ASEAN-5 Stock Markets: Evidence from MGARCH-DCC Application. *Munich Personal RePEc Archive*, 32.
- Mishkin, F. S., & Serletis, A. (2011). *The Economics of Money, Banking and Financial Markets*. Toronto: Pearson Addison Wesley.
- Mishra, P., & Mishra, S. (2020). Corona Pandemi and Stock Market Behavior: Empirical Insights from Selected Asian Countries. *Millennial Asia*, 341-365.
- Nambiar, S. (2009). Malaysia and the Global Crisis: Impact, Response, and Rebalancing Strategies. *ADB Working Paper Series*.
- Nazir, M. (1999). *Metode Penelitian*. Jakarta: Ghalia Indonesia.
- Polina, F. (2009). Indicators of financial crisis: How do they perform? *University of Neuchâtel*.
- Sapto, R. (2006). *Husnan (2008)*. Jakarta: PT Elex Media Komputindo.

- Schindler, P. S., & Cooper, D. R. (2019). *Business Research Methods*. New York: McGraw Hill.
- Sincere, M. (2004). *Understanding Stocks*. McGraw-Hill Companies .
- Sugiyono. (2015). *Metode Penelitian Kombinasi*. Bandung: Alfabeta.
- Sussangkarn, C., & Nikomborirak, D. (2011). Trans-Pacific Rebalancing: Thailand Case Study. *ADB Working Paper Series*.
- Thanh, V. T. (2008). *IMPACTS OF GLOBAL FINANCIAL CRISIS ON VIETNAM'S ECONOMY AND RECOMMENDED POLICY RESPONSES*. Sussex: Institute of Development Studies.
- Uddin, G. S., Yahya, M., Gosmawi, G. G., Lucey, B., & Ahmed, A. (2022). Stock market contagion during the COVID-19 pandemi in emerging economies. *International Review of Economics and Finance*, 302-309.
- Wahyudi, S. (2003). *Pengukuran, Return Saham Jurnal Ekonomi*. Suara Merdeka.