

DAFTAR PUSTAKA

- Arifin, Z. (2015). ANALISIS PERBANDINGAN KINERJA SAHAM SYARIAH ANTARA DOW JONES ISLAMIC MARKET INDICES, FSTE GLOBAL ISLAMIC INDICES, KUALA LUMPUR STOCK EXCHANGE SYARIAH INDEX, DAN JAKARTA ISLAMIC INDEX. *Dinamika Dan Peran Ilmu Manajemen Untuk Menghadapi AEC*.
- Asimow, L. A., & Maxwell, M. M. (2010). *Probability and Statistics with Applications: A Problem Solving Text* (2nd ed.). Actex Publications.
- Bain, L., & Engelhardt, M. (1992). *Introduction to Probability and Mathematical Statistics* (2nd ed.). California: Duxbury Press.
- Bollerslev, T., Engle, R., & Nelson, D. (1994). Chapter 49 Arch Models. *Handbooks of Econometrics*, 4, 2959-3038.
- Cherubini, U., Luciano, E., & Vecchiato, W. (2004). *Copula Methods in Finance*. England: John Wiley & Sons, Ltd.
- Choirunnisak. (2019). Saham Syariah. *Islamic Banking*, 4, 283-284.
- Darmawan, A. R. (2018). *Analisis Perbandingan Kinerja Portofolio Optimal Saham Syariah Sebelum dan Sesudah Pelemahan Ekonomi Indonesia Tahun 2015 (Studi Kasus pada Jakarta Islamic Index Periode Tahun 2014-2016)*. Semarang: Universitas Islam Negeri Walisongo.
- Dias, A., & Embrechts, P. (2004). Change-point analysis for dependence structures in finance and insurance.
- Ekadjaja, M. (2016). PENGARUH INDEKS BURSA REGIONAL TERHADAP INDEKS HARGA SAHAM GABUNGAN. *Jurnal Ekonomi*, 193-211.
- Embrechts, P., Mikosc, T., & Klüppelberg, C. (1997). *Modelling Extremal Events for Insurance and Finance*. Berlin: Springer.
- Engle, R. F. (1982). Autoregressive Conditional Heteroscedasticity with Estimates of the Variance of United Kingdom Inflation. *Econometrica*, 50(4), 987-1007.
- Engle, R. F., & Ng, V. K. (1993). Measuring and Testing the Impact of News on Volatility. *The Journal of Finance*, 48(5), 1749-1778.
- Fisher, T. J., & Gallagher, C. (2012). New Weighted Portmanteau Statistics for Time Series Goodness of Fit Testing. *Journal of the American Statistical Association*, 777-787.
- Gibbons, J., & Chakraborti, S. (2003). *Nonparametric Statistical Inference (Fourth Edition, Revised and Extended)*. New York: Marcel Dekker, Inc.

- Glosten, L. R., Jagannathan, R., & Runkle, D. E. (1993). On the Relation between the Expected Value and the Volatility of the Nominal Excess Return on Stocks. *The Journal of Finance*, 48(5), 1779-1801.
- Hammoudeh, S., Mensi, W., Reboredo, J., & Nguyen, D. (2014). Dynamic dependence of the global Islamic equity index with global conventional equity market indices and risk factors. *Pacific-Basin Finance Journal*, 30, 189-206.
- Houidi, F., & Ellouze, S. (2022). Asymmetric dependence structures and decoupling hypothesis: Islamic versus conventional equity indices with copula approach. *International Journal of Islamic and Middle Eastern Finance and Management*, 15(6), 1088-1108.
- Huda, N., & N, M. (2008). *Investasi pada Pasar Modal Syariah* (Vol. 2). Jakarta: Prenada Media Group.
- Jaworski, P., Durante, F., Härdle, W., & Rychlik, T. (2009). *Copula Theory and Its Application*. Warsaw: Springer.
- Junaedi, D., & Salistia, F. (2020). DAMPAK PANDEMI COVID-19 TERHADAP PERTUMBUHAN EKONOMI NEGARA-NEGARA TERDAMPAK. *Symposium Nasional Keuangan Negara*, 2(1), 995-1013.
- Kendall, M., & Gibbons, J. (1990). *Rank Correlation Methods* (5th ed.). London: Edward Arnold.
- Keuangan, O. J. (2016). *Pasar Modal* (3rd ed.).
- Kumar, D., & Maheswaran, S. (2012). Modelling asymmetry and persistence under the impact of sudden changes in the volatility of the Indian stock market. *IIMB Management Review*, 24(3), 123-136.
- McLeod, A., & Li, W. (1983). Diagnostic Checking ARMA Time Series Models Using Squared-Residual Autocorrelations. *Journal of Time Series Analysis*, 4(4), 269-273.
- Messaoud, S., & Kouki, M. (2020). Dependence Structure between Conventional and Islamic Indexes: A Copula Approach. *International Journal of Islamic Banking and Finance Research*, 4(2), 22-30.
- Meyer, C. (2000). *Matrix Analysis and Applied Linear Algebra*. United States: SIAM.
- Michael. (2020). *ESTIMASI CONDITIONAL VALUE AT RISK (CVaR) PORTFOLIO MULTIVARIAT SAHAM-SAHAM LQ45 DENGAN METODE GARCH-STUDENT-T-EVT-VINE COPULA*. Yogyakarta: Program Studi Statistika Universitas Gadjah Mada.

- Naifar, N., Hammoudeh, S., & Al dohaiman, M. (2016). Dependence structure between sukuk (Islamic bonds) and stock market conditions: An empirical analysis with Archimedean copulas. *Journal of International Financial Markets, Institutions & Money*, 44, 148-165.
- Nasution, D. A., Erlina, & Muda, I. (2020). Dampak Pandemi COVID-19 terhadap Perekonomian Indonesia. *Jurnal Benefita*, 5(2), 212-224.
- Ningsih, W. R. (2020). *ESTIMASI VALUE AT RISK INTRADAY PORTOFOLIO DENGAN METODE CGARCH(1,1)-EVT-COPULA*. Yogyakarta: Program Studi Statistika Universitas Gadjah Mada.
- Novitasari. (2020). Perbandingan Pertumbuhan Saham Syariah dan Konvensional Sebelum dan Saat Terjadi Pandemi Corona di Indonesia. *Jurnal Al-Iqtishad: Jurnal Ekonomi Syariah*, 1(2), 49-64.
- Razak, R., & Ismail, N. (2019). Dependence Modeling and Portfolio Risk Estimation using GARCH-Copula Approach. *Sains Malaysiana*, 48(7), 1547-1555.
- Rejeb, A. (2017). On the volatility spillover between Islamic and conventional stock markets: a quantile regression analysis. *Research in International Business and Finance*, 42, 794-815.
- Rosadi, D. (2014). *Analisis Runtun Waktu dan Aplikasinya dengan R*. Yogyakarta: Gadjah Mada University Press.
- Russell, F. (2009, June). *FTSE Russell*. Retrieved from FTSE Bursa Malaysia KLCI Research Paper:
http://ftse.com/Indices/FTSE_Bursa_Malaysia_Index_Series/Downloads/FTSE_Bursa_Malaysia_KLCI_Research_Paper_0609.pdf
- Russell, F. (2010). *FTSE Russell an LSEG Business*. Retrieved from FTSE SGX Shariah Index Series: <https://www.ftserussell.com/products/indices/sgx-shariah>
- Salim, J. (2022). PENGARUH PANDEMIC COVID-19 DAN PASAR SAHAM ASEAN TERHADAP PASAR SAHAM INDONESIA. *Jurnal Ekonomi dan Bisnis*, 8(2), 112-121.
- Shahzad, S., Ferrer, R., Ballester, L., & Umar, Z. (2017). Risk transmission between Islamic and conventional stock markets: a return and volatility spillover analysis. *International Review of Financial Analysis*, 52, 9-26.

Siregar, H. A. (2020). KOMPARASI INDEX SAHAM SYARIAH DAN KONVENSIONAL SELAMA PANDEMIK COVID-19 DI INDONESIA. *Jurnal Ilmiah Akuntansi*, 4(3), 289-297.

Subanar. (2013). *Statistika Matematika. Probabilitas, Distribusi, dan Asimtotis dalam Statistika*. Yogyakarta: Graha Ilmu.

Supranto. (2001). *Statistik teori dan aplikasi*. Jakarta: Erlangga.

Suryaputri, R. V., & Kurniawati, F. (2020). Analisis ISSI, IHSG, dan Nilai Tukar Rupiah Selama Pandemi Covid -19. *Journal UMJ*, 1177, 1-17.

Triastuti, Y. (2019). *ESTIMASI VALUE AT RISK (VaR) PORTOFOLIO MULTIVARIAT MENGGUNAKAN METODE GJR GARCH-EVT-VINE COPULA*. Yogyakarta: Program Studi Statistika Universitas Gadjah Mada.

Usman, M., Jibrán, M., Amir-Ud-Din, R., & Akhter, W. (2019). Decoupling hypothesis of Islamic stocks: evidence from copula CoVaR approach. *Barsa Islamic Review*, 19, 56-63.