



## DAFTAR PUSTAKA

- Adrian, T., & Brunnermeier, M. K. (2011). *CoVaR*. National Bureau of Economic Research.
- Anginer, D., Demirguc-Kunt, A., & Zhu, M. (2014). How does competition affect bank systemic risk? *Journal of Financial Intermediation*.  
<https://doi.org/10.1016/j.jfi.2013.11.001>
- Ayomi, S., & Hermanto, B. (2013). Mengukur risiko sistemik dan keterkaitan finansial perbankan di Indonesia. *Buletin Ekonomi Moneter Dan Perbankan*, 16(2), 103–125.
- Badan Pusat Statistik. (2023). *No Title*.
- Black, F., & Scholes, M. (1973). The pricing of options and corporate liabilities. *Journal of Political Economy*, 81(3), 637–654.
- Calice, P., Leonida, L., & Muzzupappa, E. (2021). Concentration-stability vs concentration-fragility. New cross-country evidence. *Journal of International Financial Markets, Institutions and Money*, 74(November 2020), 101411.  
<https://doi.org/10.1016/j.intfin.2021.101411>
- Dailey, M. G. (n.d.). *Federal Government Response to COVID-19: Financial Institution Regulations and Available Measures*. 27 Maret 2020.  
<https://www.natlawreview.com/article/federal-government-response-to-covid-19-financial-institution-regulations-and>
- Derbali, A., & Hallara, S. (2016). Systemic risk of European financial institutions: Estimation and ranking by the Marginal Expected Shortfall. *Research in International Business and Finance*.  
<https://doi.org/10.1016/j.ribaf.2015.10.013>
- Drakos, A. A., & Kouretas, G. P. (2013). Measuring Systemic Risk in Emerging Markets Using CoVaR. In *Emerging Markets and the Global Economy: A Handbook*. <https://doi.org/10.1016/B978-0-12-411549-1.00012-0>
- Fardila, F., & Utama, Y. Y. (2021). Apakah Pandemi Covid-19 Mempengaruhi Risiko Sistemik Pada Dual Sistem Perbankan di Indonesia. *Al-Muraqabah: Journal of Management and Sharia Business*, 1(1), 49–64.
- Hassan, M. K., Khan, A., & Paltrinieri, A. (2019). Liquidity risk, credit risk and stability in Islamic and conventional banks. *Research in International Business and Finance*, 48, 17–31.
- IMF. (2010). *IMF Survey: Islamic Banks: More Resilient to Crisis?* 4 Oktober 2010. <https://www.imf.org/en/News/Articles/2015/09/28/04/53/sores100410a>
- Juhro, S. M. (2018). *Kebijakan moneter syariah dalam sistem keuangan ganda: teori dan praktik*. Tazkia Publishing kerjasama [dengan] Bank Indonesia.



- Lehar, A. (2005). Measuring systemic risk: A risk management approach. *Journal of Banking & Finance*, 29(10), 2577–2603.
- Merton, R. C. (1974). On the pricing of corporate debt: The risk structure of interest rates. *The Journal of Finance*, 29(2), 449–470.
- Milstein, E., & Wessel, D. (2021). *What did the Fed do in response to the COVID-19 crisis?* Brookings. <https://www.brookings.edu/articles/fed-response-to-covid19/>
- Mishkin, F. S. (2013). The Economics of Money, Banking, and Financial markets /. In Pearson Publications Company.  
<https://doi.org/10.1017/CBO9781107415324.004>
- Muharam, H. (2017). Measuring Systemic Risk of Banking in Indonesia. *SIGNIFIKAN: Jurnal Ilmu Ekonomi Terakreditasi DIKTI No. 36aJE/KPT/2016*, 6(2).
- Reinhart, C. M., & Rogoff, K. S. (2009). The aftermath of financial crises. *American Economic Review*, 99(2), 466–472.
- Rose, A. K. (2000). One money, one market: the effect of common currencies on trade. *Economic Policy*, 15(30), 8–45.
- Sadgrove, K. (2016). *The complete guide to business risk management*. Routledge.
- Salem, R. A., & Badreldin, A. M. (2013). Assessing the Resilience of Islamic Banks: An Empirical Analysis. In H. Ahmed, M. Asutay, & R. Wilson (Eds.), *Islamic Banking and Financial Crisis: Reputation, Stability and Risks* (p. 0). Edinburgh University Press.  
<https://doi.org/10.3366/edinburgh/9780748647613.003.0003>
- Saunders, A. (2014). *Financial markets and institutions*. McGraw-Hill Higher Education.
- Schwarcz, S. L. (2008). Systemic risk. *Geo. LJ*, 97, 193.
- Sun, J., Li, H., Huang, Q.-H., & He, K.-Y. (2014). Predicting financial distress and corporate failure: A review from the state-of-the-art definitions, modeling, sampling, and featuring approaches. *Knowledge-Based Systems*, 57, 41–56.
- Tian, M., Guo, F., & Niu, R. (2022). Risk spillover analysis of China's financial sectors based on a new GARCH copula quantile regression model. *North American Journal of Economics and Finance*, 63.  
<https://doi.org/10.1016/j.najef.2022.101817>
- Wibowo, I. G. B., & Wibowo, B. (2016). *The Effect of Competition Level and Banking Concentration to Systemic Risks: Indonesia Case*.
- Wijoyo, N. A. (2015). *Referensi Risiko Sistemik Perbankan*. Jakarta, UI Press.



Yan, Y., Jeon, B. N., & Wu, J. (2023). The impact of the COVID-19 pandemic on bank systemic risk: some cross-country evidence. *China Finance Review International*. <https://doi.org/10.1108/CFRI-08-2022-0158>



**Analisis Dampak Pandemi Covid-19 Terhadap Risiko Sistemik Pada Sistem Perbankan Ganda Indonesia**

Ganti Haidi Mazaya, Bowo Setiyono, S.E., M.Com., Ph.D.

Universitas Gadjah Mada, 2024 | Diunduh dari <http://etd.repository.ugm.ac.id/>

UNIVERSITAS  
GADJAH MADA