UNIVERSITAS GADJAH MADA
ANALISIS RESPON PASAR MODAL TERHADAP BENCANA BANJIR DAN TANAH LONGSOR SUMATERA 2025 (STUDI PADA PERUSAHAAN AGRIKULTUR YANG BEROPERASI DI WILAYAH TERDAMPAK DAN TERDAFTAR DI BEI)
Adyatma Nur Shabri, Prof. Dr. Abdul Halim, M.B.A., Ak., CA.
Universitas Gadjah Mada, 2026 | Diunduh dari http://etd.repository.ugm.ac.id/

Daftar Pustaka

Ahad, N. A., Yahaya, S. S. S., Mdyusof, Z., Abdullah, S., & Fung, L. Y. (2014). Performance of the modified Wilcoxon signed rank test. *Aip Conference Proceedings*, *1635*, 690–694. https://doi.org/10.1063/1.4903657

Ahad, N. A., Yin, T. S., Othman, A. R., & Yaacob, C. R. (2011). Sensitivity of normality tests to non-normal data. *Sains Malaysiana*, *40*(6), 637–641.

Amewu, G., Asamoah, M. E., Angmosi, B. A., & Angelo, A. K. (2025). Financial derivatives. In *Elgar Companion to Financial Economics*.

Assis, T. P., Cordeiro, F. F., & Schiavon, L. C. (2023). How stock market reacts to environmental disasters and judicial decisions: A case study of Mariana's dam collapse in Brazil. *International Review of Law and Economics*, *73*. https://doi.org/10.1016/j.irle.2022.106105

Badan Nasional Penanggulangan Bencana. (2025). *Data Informasi Bencana Indonesia*. DIBI BNPB.

Bahagia, I., & Yusuf, F. (2026, January 28). *Banjir Sumatra: Dua bulan usai bencana, ribuan hektare sawah masih lautan lumpur*. BBC. Retrieved June 9, 2026, from https://www.bbc.com/indonesia/articles/czjgmew70jmo

Beaver, W.H. 1989. Financial Reporting: An Accounting Revolution, 2nd Ed. Englewood Cliffs, NJ: Prentice Hall, Inc.

BNPB. (2025, November 26). *Perkembangan Situasi dan Penanganan Bencana di Tanah Air Tanggal 26 November 2025*. Badan Nasional Penanggulangan Bencana. Retrieved June 14, 2026, from https://bnpb.go.id/berita/perkembangan-situasi-dan-penanganan-bencana-di-tanah-air-tanggal-26-november-2025

BNPB. (2026, Juni 9). *Dashboard Penanganan Darurat Banjir dan Longsor Provinsi Aceh, Sumatera Utara, dan Sumatera Barat Tahun 2025*. Geoportal Data Bencana Indonesia. Retrieved June 9, 2026, from https://gis.bnpb.go.id/bansorsumatera2025/

Boungou, W., Djatche, M. N., & Biekpe, N. (2025). Chinese Stock Market Performance and Natural Disasters. *Journal of Emerging Market Finance*, *24*(3), 281–305. https://doi.org/10.1177/09726527251318132

Brown, S. J., & Warner, J. B. (1985). Using daily stock returns: The case of event studies. *Journal of Financial Economics*, *14*(1), 3–31. https://doi.org/10.1016/0304-405X(85)90042-X

Campbell, J. T., Sirmon, D. G., & Schijven, M. (2016). Fuzzy logic and the market: A configurational approach to investor perceptions of acquisition

UNIVERSITAS GADJAH MADA
ANALISIS RESPON PASAR MODAL TERHADAP BENCANA BANJIR DAN TANAH LONGSOR SUMATERA 2025 (STUDI PADA PERUSAHAAN AGRIKULTUR YANG BEROPERASI DI WILAYAH TERDAMPAK DAN TERDAFTAR DI BEI)
Adyatma Nur Shabri, Prof. Dr. Abdul Halim, M.B.A., Ak., CA.
Universitas Gadjah Mada, 2026 | Diunduh dari http://etd.repository.ugm.ac.id/

announcements. *Academy of Management Journal*, *59*(1), 163–187. https://doi.org/10.5465/amj.2013.0663

Clò, S., David, F., & Segoni, S. (2024). The impact of hydrogeological events on firms: Evidence from Italy. *Journal of Environmental Economics and Management*, *124*, 102942. https://doi.org/10.1016/J.JEEM.2024.102942

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

Ding, L., Lam, H. K. S., Cheng, T. C. E., & Zhou, H. (2018). A review of short-term event studies in operations and supply chain management. *International Journal of Production Economics*, *200*, 329–342. https://doi.org/10.1016/j.ijpe.2018.04.006

Endri, E., Dermawan, D., Abidin, Z., & Riyanto, S. (2019). Effect of financial performance on stock return: Evidence from the food and beverages sector. *International Journal of Innovation Creativity and Change*, *9*(10), 335–350.

Fama, E. F. (1970). Accessibility support: If you experience accessibility issues with this file, report them here Efficient Capital Markets: A Review of Theory and Empirical Work. In *Source: The Journal of Finance* (Vol. 25, Number 2).

Feria-Domínguez, J. M., Paneque, P., & Gil-Hurtado, M. (2017). Risk perceptions on hurricanes: Evidence from the U.S. stock market. *International Journal of Environmental Research and Public Health*, *14*(6). https://doi.org/10.3390/ijerph14060600

Firdiani, F., Setiyono, W. P., & Sriyono. (2025). The impact of Russia's invasion of Ukraine on agricultural stock prices on the IDX. *Multidisciplinary Science Journal*, *7*(12). https://doi.org/10.31893/multiscience.2025602

Goyal, P., & Soni, P. (2024). Beyond borders: investigating the impact of the 2023 Israeli–Palestinian conflict on global equity markets. *Journal of Economic Studies*, *51*(8), 1714–1731. https://doi.org/10.1108/JES-12-2023-0729

Hazra, A., & Gogtay, N. (2016). Biostatistics series module 3: Comparing groups: Numerical variables. *Indian Journal of Dermatology*, *61*(3), 251–260. https://doi.org/10.4103/0019-5154.182416

Hikmah, Y., Yuristamanda, V., Hikmah, I. R., & Safitri, K. A. (2022). Probit Modeling of Indonesian Economic and Social Factors to the Interest in Purchasing Flood-Impacted Insurance Products. *International Journal of Industrial Engineering and Production Research*, *33*(2). https://doi.org/10.22068/ijiepr.33.2.13

UNIVERSITAS GADJAH MADA
ANALISIS RESPON PASAR MODAL TERHADAP BENCANA BANJIR DAN TANAH LONGSOR SUMATERA 2025 (STUDI PADA PERUSAHAAN AGRIKULTUR YANG BEROPERASI DI WILAYAH TERDAMPAK DAN TERDAFTAR DI BEI)
Adyatma Nur Shabri, Prof. Dr. Abdul Halim, M.B.A., Ak., CA.
Universitas Gadjah Mada, 2026 | Diunduh dari http://etd.repository.ugm.ac.id/

Hu, G., Yang, J., Cheng, X., Li, N., & Li, J. (2025). Climate-Induced Disasters, Risk Resilience and Firm Performance. *Emerging Markets Finance and Trade*, *61*(10), 3074–3095. https://doi.org/10.1080/1540496X.2025.2476115

Husodo, Z. A., & Alatas, M. N. (2025). THE IMPACT OF INCREASING NEWS INTENSITY AND NUMBER OF INVESTORS ON THE RELATIONSHIP BETWEEN NEWS SENTIMENT AND PRICE MOVEMENT IN THE DEVELOPING COUNTRY: INDONESIAN EVIDENCE. *Buletin Ekonomi Moneter Dan Perbankan/Monetary and Banking Economics Bulletin*, *28*(4), 651–672. https://doi.org/10.59091/2460-9196.2353

Ikatan Akuntan Indonesia (IAI). (2024a). *PSAK 201: PENYAJIAN LAPORAN KEUANGAN*.

Ikatan Akuntan Indonesia (IAI). (2024b). *PSAK 236: PENURUNAN NILAI ASET*.

Ikatan Akuntan Indonesia (IAI). (2024c). *PSAK 237: PROVISI, LIABILITAS KONTINJENSI, DAN ASET KONTINJENSI*.

Ikatan Akuntan Indonesia (IAI). (2024d). *PSAK 241: AGRIKULTUR*.

Jogiyanto Hartono. (2022). *Portfolio dan Analisis Investasi Pendekatan Modul Edisi 2* (2nd ed.). ANDI Yogyakarta.

Jones, C. P. (2014). *INVESTMENTS Principles and Concepts* (12th ed.). John Wiley & Sons Singapore Pte. Ltd.

Kementerian Pertanian Republik Indonesia. (2026, January 14). *Kementerian Pertanian Republik Indonesia*. Kementerian Pertanian Republik Indonesia. Retrieved June 9, 2026, from https://www.pertanian.go.id/sakip/admin/file/RENSTRAHOR.pdf?show=news&act=view&id=7473

KSEI. (2025). *Statistik Pasar Modal Indonesia 2025*.

Lind, D. A., Marchal, W. G., & Wathen, S. A. (2021). *Statistical Techniques in BUSINESS & ECONOMICS* (18th ed.). McGraw-Hill Education.

Lo, A. W. (2004). The adaptive markets hypothesis. *Journal of Portfolio Management*, *30*(SUPPL.), 10–29. https://doi.org/10.3905/jpm.2004.442611

Mackinlay, A. C. (1997). Event Studies in Economics and Finance. In *Journal of Economic Literature* (Vol. 35, Number 1).

Maneejuk, P., Panyagad, Y., & Rakpho, P. (2025). Assessing the Financial Impact of Natural Disasters on Global Stock Markets: Evidence from the Five Large Economies. In *Lecture Notes in Computer Science: 15586 LNAI*. https://doi.org/10.1007/978-981-96-4603-6_20

UNIVERSITAS GADJAH MADA
ANALISIS RESPON PASAR MODAL TERHADAP BENCANA BANJIR DAN TANAH LONGSOR SUMATERA 2025 (STUDI PADA PERUSAHAAN AGRIKULTUR YANG BEROPERASI DI WILAYAH TERDAMPAK DAN TERDAFTAR DI BEI)
Adyatma Nur Shabri, Prof. Dr. Abdul Halim, M.B.A., Ak., CA.
Universitas Gadjah Mada, 2026 | Diunduh dari http://etd.repository.ugm.ac.id/

Market, J., Author, S., & Spence, M. (1973). Accessibility support: If you experience accessibility issues with this file, report them here. In *Source: The Quarterly Journal of Economics* (Vol. 87, Number 3). https://about.jstor.org/terms

Massahi, M., & Mahootchi, M. (2024). A deep Q-learning based algorithmic trading system for commodity futures markets. *Expert Systems with Applications*, *237*. https://doi.org/10.1016/j.eswa.2023.121711

Pagnottoni, P., Spelta, A., Flori, A., & Pammolli, F. (2022). Climate change and financial stability: Natural disaster impacts on global stock markets. *Physica A Statistical Mechanics and Its Applications*, *599*. https://doi.org/10.1016/j.physa.2022.127514

Pandey, D. K., Kumar, S., Kumari, V., & Alahdal, W. M. (2024). Quaking the stock market: Event study evidence on the Turkey-Syria earthquake. *International Review of Economics and Finance*, *93*, 182–194. https://doi.org/10.1016/j.iref.2024.03.023

Park, C., Wang, M., & Hwang, W.-Y. (2020). A study on robustness of the paired sample tests. *Industrial Engineering and Management Systems*, *19*(2), 386–397. https://doi.org/10.7232/IEMS.2020.19.2.386

Peráček, T. (2019). Securities loan agreement as an unnecessary contract. *Proceedings of the 33rd International Business Information Management Association Conference Ibima 2019 Education Excellence and Innovation Management Through Vision 2020*, 3273–3281.

Prema, K., & Periasamy, M. N. (2022). Stock Price Reaction and Market Efficiency on Budget Announcement During Covid Periods: An Empirical Analysis of Indian Stock Market. *Remittances Review*, *7*(2), 72–86. https://doi.org/10.47059/rr.v7i2.2413

Putri, W. N. D., & Adawiyah, W. (2020). The effect of behavioral finance and financial literacy on investment intentions among Indonesian investors. In *Research on Firm Financial Performance and Consumer Behavior*.

Rochon, J., & Kieser, M. (2011). A closer look at the effect of preliminary goodness-of-fit testing for normality for the one-sample t-test. *British Journal of Mathematical and Statistical Psychology*, *64*(3), 410–426. https://doi.org/10.1348/2044-8317.002003

Santia, T. (2025, Desember 16). *Operasional Emiten Sawit LSIP Tak Terdampak Banjir dan Longsor Sumatera*. Liputan 6. https://www.liputan6.com/saham/read/6237782/operasional-emiten-sawit-lsip-tak-terdampak-banjir-dan-longsor-sumatera

UNIVERSITAS GADJAH MADA
ANALISIS RESPON PASAR MODAL TERHADAP BENCANA BANJIR DAN TANAH LONGSOR SUMATERA 2025 (STUDI PADA PERUSAHAAN AGRIKULTUR YANG BEROPERASI DI WILAYAH TERDAMPAK DAN TERDAFTAR DI BEI)
Adyatma Nur Shabri, Prof. Dr. Abdul Halim, M.B.A., Ak., CA.
Universitas Gadjah Mada, 2026 | Diunduh dari http://etd.repository.ugm.ac.id/

Sarla, P., Deepthi, T., & Triveni, V. S. (2024). Impact of Covid-19 on crude oil futures market in India. *Aip Conference Proceedings*, *2971*(1). https://doi.org/10.1063/5.0196077

Silva, T. C., Wilhelm, P. V. B., Guerra, S. M., & Tabak, B. M. (2026). In the eye of the storm: Heterogeneous effects of extreme climate events on supply chains. *Journal of Environmental Management*, *397*. https://doi.org/10.1016/j.jenvman.2025.128244

Singh, T., Aggarwal, S., & Sharma, V. (2025). T + 0 Settlement: A Game Changer for the Indian Stock Market. *Asia Pacific Financial Markets*. https://doi.org/10.1007/s10690-025-09541-7

Thas, O., Rayner, J. C. W., & Best, D. J. (2005). Tests for symmetry based on the one-sample Wilcoxon signed rank statistic. *Communications in Statistics Simulation and Computation*, *34*(4), 957–973. https://doi.org/10.1080/03610910500308354

Yuwono, A. (2013). REAKSI PASAR MODAL DI BURSA EFEK INDONESIA TERHADAP PENGUMUMAN PERISTIWA BENCANA BANJIR YANG MELANDA DAERAH KHUSUS IBU KOTA JAKARTA TAHUN 2013 CAPITAL MARKET REACTION AT INDONESIAN STOCK EXCHANGE TOWARDS ANNOUNCEMENT FLOOD DISASTER WHICH ATTACKS DAERAH KHUSUS IBUKOTA JAKARTA IN 2013. *Nominal: Barometer Riset Akuntansi Dan Manajemen 2*, *2*, 135–150.

Zhang, Y. (2023). MEAN-VARIANCE ASSET-LIABILITY MANAGEMENT UNDER CIR INTEREST RATE AND THE FAMILY OF 4/2 STOCHASTIC VOLATILITY MODELS WITH DERIVATIVE TRADING. *Journal of Industrial and Management Optimization*, *19*(6), 4022–4063. https://doi.org/10.3934/jimo.2022121