

DAFTAR PUSTAKA

- Acheampong, Prince, Evans Agalega, and Albert Kwabena Shibu. 2014. "The Effect of Financial Leverage and Market Size on Stock Returns on the Ghana Stock Exchange: Evidence from Selected Stocks in the Manufacturing Sector." *International Journal of Financial Research* 5 (1). <https://doi.org/10.5430/ijfr.v5n1p125>.
- Adami, Roberta, et al. "The leverage effect on stock returns." *European Financial Management*, Portugal (2010). Agnes Sawir. 2004. Analisis Kinerja Keuangan dan Perencanaan Keuangan Perusahaan, Jakarta: PT. Gramedia Pustaka Utama.
- Adriana Dian Natalia M. (2019), "Pengaruh Price to Book Value, Earning per Share terhadap return saham dengan Price Earning Ratio sebagai variabel mediasi studi empiris pada perusahaan manufaktur sektor industri barang konsumsi yang listing di BEI periode 2016- 2018.
- Agus, Widarjono. 2007. Ekonometrika Teori dan Aplikasi. Yogyakarta: Ekonisia FE UII
- Ahmad, R. (2016). Analysis of Financial Statement Approach. *Global Journal of Management and Business Research: C Finance*, 16(1), 1–10. Ajizah, Nurul, and Sarwenda Biduri. 2021. "The Effect of Company Size, Sales Growth, Profitability and Leverage on Stock Returns in Food and Beverage Companies Listed on the Indonesia Stock Exchange for the 2015-2019 Period." *Academia Open* 4: 1–20. <https://doi.org/10.21070/acopen.4.2021.1984>.
- Aletheari, Ida, and I Jati. 2016. "Pengaruh Earning Per Share, Price Earning Ratio, Dan Book Value Per Share Pada Harga Saham." *E-Jurnal Akuntansi* 17 (2): 1254–82.
- Alfira, N., Fasa, M. I., & Suharto, S. (2021). Pengaruh Covid-19 terhadap Indeks Harga Saham Gabungan (IHSG) dan Nilai Tukar Rupiah. *Al-Kharaj : Jurnal Ekonomi, Keuangan & Bisnis Syariah*, 3(2), 313–323. <https://doi.org/10.47467/alkharaj.v3i2.356>
- Arditti, Fred D. 1967. "Risk and the Required Return on Equity." *The Journal of Finance* 22 (1): 19. <https://doi.org/10.2307/2977297>.
- Arslan, Y., Drehmann, M., & Hofmann, B. (2020). *BIS Bulletin economics*. 20.

- Ariyoso. 2009, Regresi Logistik Biner. <http://statistik4life.blogspot.com>. Diakses tanggal 28 juni 2015 Arslan, Y., Drehmann, M., & Hofmann, B. (2020). *BIS Bulletin economies*. 20.
- Badan Pusat Statistik Indonesia. (2022). Statistik Indonesia 2022. 03200.2205, 1101001, 790.
<https://www.bps.go.id/publication/2020/04/29/e9011b3155d45d70823c141f/statistik-indonesia-2020.html>
- Brooks, C. (2014). *Introductory Econometrics for Finance* (Vol. 1).
- Brooks, C. (2018). *Introductory Econometrics for Finance* (2nd edition).
- Budhiman, I. (2020). Terdampak Corona, Agen Properti Ubah Strategi Penjualan.
- Carter, David, Sharif Mazumder, Betty Simkins, and Eric Sisneros. 2022. “The Stock Price Reaction of the COVID-19 Pandemic on the Airline, Hotel, and Tourism Industries.” *Finance Research Letters* 44 (January): 102047.
<https://doi.org/10.1016/j.frl.2021.102047>.
- Chang, Chia Lin, Michael McAleer, and Yu Ann Wang. 2020. “Herding Behaviour in Energy Stock Markets during the Global Financial Crisis, SARS, and Ongoing COVID-19*.” *Renewable and Sustainable Energy Reviews* 134 (July): 110349. <https://doi.org/10.1016/j.rser.2020.110349>.
- Chang, K. W., Wang, G. Y., & Lu, C. (2013). The Effect of Liquidity on Stock Returns: A Style Portfolio Approach. *WSEAS Transactions on Mathematics*, 12(2), 170–179.
- Chendrawan, Tony S. 2012. “Pengaruh Likuiditas, Earnings Growth, Leverage, Dan Ukuran Perusahaan Terhadap Abnormal Return Saham Indeks Lq 45” 11 (21): 48–67.
- Chiu, Yu -Jing, Kuang-Chin Chen, and Hui-Chung Che. 2020. “Using Patent to Predict Book-Value-Per-Share and Investment-Evidence in China A-Shares.” *International Journal of Innovation in Management* 8 (2): 47–64.
- Damodar N., Gujarati dan Dawn C. Porter. 2009. Basic Econometric 5th Edition. McGraw –Hill: New York
- Darmadji & Fakhrudin. (2012). Pasar Modal di Indonesia Edisi Ketiga: Jakarta:Salemba Empat.
- Dhama, Kuldeep, Sharun Khan, Ruchi Tiwari, Shubhankar Sircar, Sudipta Bhat, Yashpal Singh Malik, Karam Pal Singh, Wanpen Chaicumpa, D. Katterine Bonilla-Aldana, and Alfonso J. Rodriguez-Morales. 2020. “Coronavirus

Disease 2019–COVID-19.” *Clinical Microbiology Reviews* 33 (4): 1–48.
<https://doi.org/10.1128/CMR.00028-20/FORMAT/EPUB>.

Dinata, I Made Agus Surya, and I Putu Yadnya. 2014. “View of PENGARUH PROFITABILITAS DAN STRUKTUR KEPEMILIKAN TERHADAP KEBIJAKAN DIVIDEN DAN NILAI PERUSAHAAN.” 2014.
<https://ojs.unud.ac.id/index.php/Manajemen/article/view/9406/7745>.

Dr. Mohammad Abdelkarim Yousef Almunani. 2018. “An Empirical Study on Effect of Profitability Ratios & Market Value Ratios on Market Capitalization of Commercial Banks in Jordan.” *International Journal of Business and Social Science* Vol. 9 (No. 4). http://fac.ksu.edu.sa/sites/default/files/6_38.pdf#.

Fahmi, I. (2012). Analisis Kinerja Keuangan. Bandung: Alfabeta.

Febriyanti, A. R., Maslichah, M., & Afifudin, A. (2021). Pengaruh Earning Per Share (Eps), Price Book Value (Pbv), Debt To Equity Ratio (Der), Dan Return On Assets (Roa) Terhadap Harga Saham Sektor Properti Dan Real Estate Yang Listing Di Bei Saat Pandemi Covid-19. *Jurnal Ilmiah Riset Akuntansi*, 10(09).

Felicia, and Susanto Salim. 2019. “Pengaruh Ukuran Perusahaan , Informasi Laba , Kebijakan Dividen Dan Leverage Terhadap Abnormal Return.” *Jurnal Multiparadigma Akuntansi I* (2): 372–80.

Fitriana, SE. MM. Ririn Parmita. SE. MM. Andi Sabirin Baso. SE. M.Si. 2022. “BUKU AJAR MANAJEMEN KEUANGAN.” *Global Aksara Pers*, March, xi–132.

George, Thomas J., and Chuan Yang Hwang. 2010. “A Resolution of the Distress Risk and Leverage Puzzles in the Cross Section of Stock Returns.” *Journal of Financial Economics* 96 (1): 56–79.
<https://doi.org/10.1016/J.JFINECO.2009.11.003>.

Gitman & Zutter. (2015). Principle of Managerial Finance Fourteenth Edition. Singapore: Pearson Education.

Ghozali, Imam, 2007, Aplikasi Analisis Multivariate Dengan Program SPSS, Universitas Diponegoro, Semarang.

Ghozali, Imam. 2011. Aplikasi Analisis Multivariat Dengan Program SPSS. Semarang : Badan Penerbit Universitas Diponegoro

Ghozali, Imam. 2016. Aplikasi Analisis Multivariate Dengan Program IBM SPSS 23 (Edisi 8). Cetakan ke VIII. Semarang : Badan Penerbit Universitas Diponegoro.

- Gujarati, D.N. dan D.C. Porter. 2010. *Dasar-Dasar Ekonometrika*, Edisi 5. Jakarta: Salemba Empat
- Gujarati, D.N., 2012, *Dasar-dasar Ekonometrika*, Terjemahan Mangunsong, R.C., Salemba Empat, buku 2, Edisi 5, Jakarta
- Gunistiyo, Sumarno. 2019. "ANALISIS PENGARUH BOOKVALUE PER SHARE TERHADAP HARGA SAHAM PERUSAHAAN DI BURSA EFEK JAKARTA (STUDI KASUS PERUSAHAAN KELOMPOK LQ-45)." *Journal of Chemical Information and Modeling* 53 (9): 1689–99. <http://e-journal.upstegal.ac.id/index.php/Cermin/article/view/63#>.
- Hanifah, Azimah. 2019. "The Effect of Earning Per Share (EPS), Price Earning Ratio (PER) and Price Book Value (PBV) Against the Stock Price of Telecommunications Sector Company Included in the Indonesian Islamic Stock Index (ISSI)." *KnE Social Sciences* 2019: 711–26. <https://doi.org/10.18502/kss.v3i26.5410>.
- Hall, Marshall, and Leonard Weiss. 1967. "Firm Size and Profitability." *The Review of Economics and Statistics* 49 (3): 319. <https://doi.org/10.2307/1926642>.
- Herrera, Martin J., and Larry J. Lockwood. 1994. "The Size Effect in the Mexican Stock Market." *Journal of Banking & Finance* 18 (4): 621–32. [https://doi.org/10.1016/0378-4266\(93\)00010-M](https://doi.org/10.1016/0378-4266(93)00010-M).
- Heryanto. (2016). Effect of Liquidity and Profitability to Bank Stock Return in Indonesia Stock Exchange (IDX). *International Journal of Academic Research in Accounting, Finance and Management Sciences*, 6(3), 131–138.
- Jiang, Xiaoquan, and Bong Soo Lee. 2007. "Stock Returns, Dividend Yield, and Book-to-Market Ratio." *Journal of Banking and Finance* 31 (2): 455–75. <https://doi.org/10.1016/j.jbankfin.2006.07.012>.
- Jogiyanto. 2003. *Teori Portofolio dan Analisis Investasi*. Yogyakarta: BPF. Edisi Ketiga.
- Jogiyanto. (2008). *Teori Portofolio dan Analisis Investasi*. Edisi Kelima. Yogyakarta: BPF.
- Johnson, Richard Arnold, and Dean W. Wichern. *Applied multivariate statistical analysis*. Vol. 6. London, UK.: Pearson, 2014.
- Khatatbeh, I., Hani, M. A. B., Alfoul, M. A., Khatatbeh, I. N., Hani, M. B., & Abu-Alfoul, M. N. (2020). The Impact of COVID-19 Pandemic on Global Stock Markets: An Event Study View project Shadow economy View project The Impact of COVID-19 Pandemic on Global Stock Markets: An Event Study.

International Journal of Economics and Business Administration, VIII(4), 505–514. <https://www.researchgate.net/publication/344906860>

Kiky, A. (2020). MANAJEMEN RISIKO TERHADAP BLACK SWAN EVENT MARET 2020 DI INDONESIA. STUDI KASUS EFEK COVID-19 TERHADAP PASAR MODAL INDONESIA. *Jurnal Bina Manajemen*, 8(2), 90–105. <https://doi.org/10.52859/JBM.V8I2.89>

Kristi, N. M., & Yanto, H. (2020). The Effect of Financial and Non - Financial Factors on Firm Value. *Productivity Review*, 24(1), 111–128. <https://doi.org/10.15843/kpapr.24.1.201003.111>

Lease, Ronald C., John J. McConnell, and Wayne H. Mikkelson. 1983. “The Market Value of Control in Publicly-Traded Corporations.” *Journal of Financial Economics* 11 (1–4): 439–71. [https://doi.org/10.1016/0304-405X\(83\)90019-3](https://doi.org/10.1016/0304-405X(83)90019-3).

Lestari, H. S. (2021). The Effect of Liquidity, Leverage and Bank’s Size on Bank’s Profitability of Indonesian Listed Bank. *Jurnal Manajemen*, 12(2), 26. <https://doi.org/10.32832/jm-uika.v12i2.3946>

Liu, H., Manzoor, A., Wang, C., Zhang, L., & Manzoor, Z. (2020). The COVID-19 outbreak and affected countries stock markets response. *International Journal of Environmental Research and Public Health*, 17(8), 1–19. <https://doi.org/10.3390/ijerph17082800>

Ma, A., Latri Wihastuti, dan, & Lingkar Selatan, J. (2008). PERTUMBUHAN EKONOMI INDONESIA: Determinan dan Prospeknya. *Jurnal Ekonomi Dan Studi Pembangunan*, 9(1), 44–55.

Marundha, Amor dan Widarto Racbini, 2014, Debt To Equity Ratio, Pertumbuhan Laba, Pertumbuhan Assets dan Return Saham Perusahaan Property dan Real Estate di Bursa Efek Indonesia, *Jurnal Riset Akuntansi dan Perpajakan*, Vol. 1, No. 1.

Mar’ati, F. S. (2013). *Pengaruh Firm Size Terhadap Return Saham Pada Perusahaan Manufaktur Yang Tercatat Di Bursa Efek Indonesia Periode 2004 - 2009*. 6(12), 66–79.

Megawati Cheng dan Yulius Jogi Christiawan. 2011. Pengaruh Pengungkapan Corporate Social Responsibility Terhadap Abnormal Return. *Jurnal Akuntansi dan Keuangan*, 13 (1): 24-36

- Mohanty, Pitabas. 2016. "Evidence of Size Effect on Stock Returns in India:" *Http://Dx.Doi.Org/10.1177/0256090920020304* 27 (3): 27–38.
<https://doi.org/10.1177/0256090920020304>
- Mulia, Fredy Hermawan dan Nurdiana. 2012. Pengaruh Book Value (BV), Price to Book Value (PBV), Earning Per Share (EPS), dan Price Earning Ratio (PER) Terhadap Harga Saham Perusahaan Food and Beverage yang Terdaftar di Bursa Efek Indonesia Tahun 2007 – 2010. Semarang.
- Murni Sari. 2020. "Jurnal Economix Volume 8 Nomor 2 Desember 2020." Pengaruh Nilai Pasar dan Faktor Fundamental Terhadap Abnormal Return (Studi Pada Perusahaan Makanan dan Minuman yang Terdaftar di Bursa Efek Indonesia (BEI) Tahun 2012 - 2016) 2 (x); 12-24.
<https://ojs.unm.ac.id/economix/article/view/14249/8367>.
- Nurchayono, Nurchayono, Ayu Noviani Hanum, and Fatmasari Sukesti. 2021. "COVID 19 Outbreak and Stock Market Return: Evidence from Indonesia." *Jurnal Dinamika Akuntansi Dan Bisnis* 8 (1): 47–58.
<https://doi.org/10.24815/jdab.v8i1.18934>.
- Nurmasari, I. (2020). *Dampak Covid-19 Terhadap Perubahan Harga Saham dan Volume Transaksi (Studi Kasus Pada PT. Ramayana Lestari Sentosa, Tbk)*. Jurnal SEKURITAS (Saham, Ekonomi, Keuangan Dan Investasi).
<https://doi.org/10.32493/skt.v3i3.5022>
- Novilia, Rosa, Yuliansyah Yuliansyah, and Ade Widiyanti. 2022. "Reaksi Pasar Modal Terhadap Pandemi Covid-19 Di Indonesia." *Review of Applied Accounting Research (RAAR)* 2 (1): 75.
<https://doi.org/10.30595/raar.v2i1.13011>.
- Olson, Russell L. 2005. *The Handbook for Investment Committee Members: How to Make Prudent Investments for Your Organization. Analysis*. Wiley.
https://books.google.com/books/about/The_Handbook_for_Investment_Committee_Me.html?hl=id&id=5hsm817agncC.
- Parawansa, Dita Sukma, Maryati Rahayu, and Bida Sari. 2019. "Pengaruh ROA , DER , Dan SIZE Terhadap Return Saham Pada Perusahaan Yang Terdaftar Di BEI." *Jurnal IKRA-ITH Ekonomika* 4 (2): 1–10.
- Penman, Stephen H., Scott A. Richardson, and Irem Tuna. 2007. "The Book-to-Price Effect in Stock Returns: Accounting for Leverage." *Journal of Accounting Research* 45 (2): 427–67.
<https://doi.org/10.1111/J.1475-679X.2007.00240.X>.

- Pratiwi, Tiara Mega dan Maswar Patuh Priyadi, 2014, Analisis Pengaruh Kinerja Keuangan Perusahaan Terhadap Return Saham, Jurnal Ilmu dan Riset Akuntansi, Vol. 3, No. 10.
- Puspitasari, Diana, Herwening Sindu Lestari, Zulaika Putri Rokhimah, dan S Ardiani Ika, and Jurusan Akuntansi. 2017. "Pengaruh Komponen Arus Kas dan Ukuran Perusahaan Terhadap Abnormal Return Dengan Earning Per Share (EPS) Sebagai Variabel Pemoderasi (Studi Pada Perusahaan yang Terdaftar di Jakarta Islamic Index Periode 2012-2016)."
- Risky Christian Syauta dan Indra Widjaja."Analisis Pengaruh Rasio ROA, LDR,NIM dan NPL terhadap Abnormal Return Saham Perbankan diIndonesiapada Periode Sekitar Pengumuman Subprime Mortgage" Journal ofApplied Finance and Accounting Vol. 1 No.2 June 2009: 351 - 367
- Rencher, A. C. 2002. *Methods of Multivariate Analysis*, Second Edition. John Wiley & Sons Inc. New York.
- Samsul, M. (2006). *Pasar Modal dan Manajemen Portofolio*. Surabaya: Erlangga.
- Santoso, Singgih. "SPSS Mengolah Data Statistik Secara Profesional Versi 7.5." *PT Elex Media Computindo: Jakarta* (2000).
- Santoso, Singgih.. 2001. *SPSS Versi 11,5 Mengolah Data Statistik Secara Profesional*. Jakarta: PT Elex Media Komputindo.
- Sari, D N. 2016. "Pengaruh ROA Dan TVA Terhadap Abnormal Return Saham Pada Perusahaan-Perusahaan Terdaftar Di BEI Yang Melakukan Stock Split Pada Tahun" *Jurnal Ilmu Manajemen (JIM)*, no. Dild.
<https://ejournal.unesa.ac.id/index.php/jim/article/view/17486/15918>.
- Sarwendhi, Rezza Arlinda, and Agus Samekto. 2014. "The Effect of Market-to-Book Ratio, Asset Structure, and Earning after Tax on the Level of Leverage in Non-Financial Companies Listed in Indonesia Stock Exchange 2007-2012." *The Indonesian Accounting Review* 4 (02): 149.
<https://doi.org/10.14414/tiar.v4i02.330>.
- Sawir, Agnes. 2004. "Kebijakan Pendanaan Dan Kestrukturisasi Perusahaan," 251.
- Sayekti, Yosefa dan Ludovicus Sensi Wondabio. 2007. "Pengaruh CSR Disclosure terhadap Earning Response Coefficient (Studi Empiris pada Perusahaan yang Terdaftar di Bursa Efek Jakarta)". Makalah yang disampaikan pada Simposium Nasional Akuntansi X, Makassar, 26-28 Juli 2007.

- Sinambela, Elizar. 2011. "Pengaruh Earning Per Share Terhadap Return Saham Pada Perusahaan Property Dan Real Estate Yang Terdaftar Di BEI." *Fakultas Ekonomi Universitas Muhammadiyah Sumatera Utara*, 116–25.
- Siregar., 2015. *Metode Penelitian Kuantitatif*. Jakarta: Prenadamedia Group
- Suad Husnan dan Enny Pudjiastuti. 2012. *Dasar – Dasar Manajemen Keuangan*. Edisi Keenam Cetakan Pertama. Yogyakarta : UPP STIM YPKN.
- Sudarsono, Bambang; Sudiyatno, Bambang. 2016. "4304-Article Text-2912-1-10-20160826." *Jurnal Bisnis Dan Ekonomi (JBE)* 23 (1): 30–47. <https://www.unisbank.ac.id/ojs/index.php/fe3/article/view/4304>.
- Syauta, Risky Christian, and Indra Widjaja. 2009. "Analisis Pengaruh Rasio Roa, Ldr, Nim Dan Npl Terhadap." *Journal of Applied Finance and Accounting* 1 (2): 351–67.
- Tandelilin, E. (2001), *Analisis Investasi Dan Manajemen Portopolio*, BPFE Yogyakarta.
- Tandelilin, E. (2010). *Portofolio dan Investasi Teori dan Aplikasi*. Edisi Pertama. Yogyakarta: Kanisius.
- Ulfah, Debby F. dan Paramu, Hadi, (2017). Pengaruh Kinerja Keuangan dan Kebijakan Deviden Terhadap Abnormal Return. *Jurnal Sains Manajemen dan Bisnis Indonesia*. (7): 58-84.
- Ulupui, I. K. A. (2006). Analisis Pengaruh Rasio Likuiditas, Leverage, Aktivitas dan Profitabilitas Terhadap Return Saham. *Journal of Accounting*, 2, 1–20.
- Ung, F O K. 2020. "KEKEBALAN TUBUH UNTUK MENCEGAH PENYAKIT COVID-19 Analysis of Clinical Symptoms and Immune Enhancement to Prevent COVID-19 Disease" 2 (2).
- Wahyuni, T., Endang Ernawati, S.E., M. S., & Dr. Werner R. Murhadi, S.E., M. . (2013). Faktor-Faktor Yang Mempengaruhi Nilai Perusahaan Di Sektor Property, Real Estate & Building Construction Yang Terdaftar Di Bei Periode 2008-2012. *Calyptra: Jurnal Imiah Mahasiswa Universitas Surabaya*, 2(2), 28.
- Wijaya, Dennis Prasetya, and Ida Bagus Panji Sedana. 2020. "Effects of Quick Ratio, Return on Assets and Exchange Rates on Stock Returns." *American Journal of Humanities and Social Sciences Research* 4 (1): 323–29.

Wijaya, Erric, Tiqisha Putri Fadillah, Kania Nastiti Krisnandya, Fahreza Putranda, and Sarah Hani Mahdiyah. 2018. "Faktor Fundamental Internal Dan Eksternal Common Stock Market Prices Sektor Konstruksi Dan Properti Periode 2013 – 2017" 15.

Woo, Carolyn Y. 1981. "Market Share Leadership--Does It Always Pay Off?" *Academy of Management Proceedings* 1981 (1): 7–11.
<https://doi.org/10.5465/ambpp.1981.4976490>.

Zellner, Arnold. 1962. "An Efficient Method of Estimating Seemingly Unrelated Regressions and Tests for Aggregation Bias." *Journal of the American Statistical Association* 57 (298): 348–68.
<https://doi.org/10.1080/01621459.1962.10480664>

