

DAFTAR PUSTAKA

- Aktas, H., & Oncu, S. (2006). *The Stock Market Reaction to Extreme Events: The Evidence from Turkey*. International Research Journal of Finance and Economics (6), 78-85.
- Chandra, T. (2013). *The Impact of Fuel Price Increase on Stock Price in Indonesia Stock Exchange*. Journal of Economics, Business, and Accountancy, XVI(3), 385-398.
- Chandra, T. (2015). *Impact of Indonesia's 2014 Presidential election towards stock priceso Indonesia stock exchange*. International Journal of Business and Management, Vol. 10, No. 7 , 172-183
- Daadaa, W. (2016). *Abnormal Return, Market Reaction Around Rating Announcement in Tunisian Stock Market*. Journal of Economics and Finance Engineering LIFE, Vol.8, No.7
- Fahmi,I (2012). Pengantar Pasar Modal.Bandung,Indonesia : Alfabeta
- Finance.yahoo.com.(2019). Historical Data. Diakses pada 1 Juli 2020, dari <https://finance.yahoo.com/quote/%5EJKLQ45/history?p=%5EJKLQ45>
- Gumanti & Utami .(2002). Bentuk Pasar Efisien dan Pemgujiannya.Jurnal akuntansi dan keuangan,4(1),54-68
- Hermuningsih, S., Rahmawati, A., & Mujino.(2018). Faktor-Faktor yang Mempengaruhi *Return Saham*. Ekobis Edisi Khusus September :78-89

IDX.com.(2019).Ringkasan saham.Diakses pada 1 juli 2020, dari
<https://www.idx.co.id/data-pasar/ringkasan-perdagangan/ringkasan-saham/>

Islami , L. N & Sarwoko, E. (2012). Reaksi Pasar Modal Indonesia Terhadap
Pergantian Menteri Keuangan . Jurnal Modernisasi, Vol.8 No.1

Kirana ,N. & Sembel,R . (2019). *The Effect of Political Event on The Indonesian Stock
Market : An Event Study of Presidential Election on LQ45 Index Stocks* .
International Journal of Business Economics and Law, Vol.19

Kompas.com.(2019,13 oktober). Jokowi Umumkan Kabinet Baru, IHSG Melemah.
Diakses pada 11 agustus 2020, dari
<https://money.kompas.com/read/2019/10/23/101404326/jokowi-umumkan-kabinet-baru-ihsg-melemah>

MacKinlay, A. C. (1997). *Event Studies in Economics and Finance*. Journal of
Economic Literature, XXV, 13–39.

Mahmood,S. ,Iqbal,M. ,Kamran,M. & Ijaz,A .(2014). *Impact of Political Events on
Stock Market: Evidence from Pakistan* .Journal of Asian Business
Strategy.4(12) 1630174

Meidawati, N. & Harimawan, M.(2014). Pengaruh Pemilihan Umum Legislatif
Indonesia Tahun 2004 Terhadap Return Saham dan Volume Perdagangan
Saham LQ-45 di PT.Bursa Efek Jakarta (BEJ). Jurnal Kajian Bisnis dan
Manajemen Vol.7 No.1

Siregar,S. & Kanya,N.(2019).*Market Reaction on the First Reshuffle of “Kabinet
Kerja” at LQ-45*. Advances in Economics, Business and Management

Research, vol.65

Sugiyono (2013). *Metode Penelitian Manajemen* (ed 1). Bandung, Indonesia : Alfabeta

Samudera , S.(2016). Analisis Efisiensi Pasar Modal pada Indeks Saham Syariah di Bursa Efek Indonesia. *Jurnal Katalogis*, Vol. 4 No. 6

Strong, N. (1992). *Modeling abnormal return: An Review Article*. Manchester: Journal of Business Finance and Accounting.

Tandelilin,E (2010). *Portofolio dan Investasi* (ed 5).Yogyakarta, Indonesia : Kanisius

Titman, S., Martin, J. D., & Keown, A. J. (2011). *Financial Management: Principles and Applications (11th Edition ed.)*. London, United Kingdom: Pearson.

Wibowo, A (2017). Reaksi Investor Pasar Modal Indonesia Terhadap Paket Kebijakan Ekonomi Tahap I Jokowi-JK .*Jurnal Media Ekonomi dan Manajemen*, Vol.32 No.1

Zakaria,F.& Aziz,H.(2019). *The Impact of Unanticipated Political Events on Stocks Market Returns : International Journal of Islamic Business Ethics*,Vol.4

Zulfikar,R. & Ade,P.(2017).*The Effect of Political Events Againsts Abnormal Return and Total Volume Sharia Shares Activity That Listed in Jakarta Islamic Index(JII)*. *Jurnal Ilmiah Bidang Akuntansi dan Manajemen*, Vol.14