

DAFTAR PUSTAKA

- Adekoya, Oluwasegun B., Oliyide, Johnson A., Yaya, OlaOluwa S., Al-Faryan, Mamdouh Abdulaziz Saleh,(2022), *Does oil connect differently with prominent assets during war? Analysis of intra-day data during the Russia-Ukraine saga, Resources Policy,* <https://doi.org/10.1016/j.resourpol.2022.102728>
- Appiah-Otoo , Isaac, *Russia–Ukraine War and US Oil Prices* (2023), Energy Research Letters 4(1), . <https://doi.org/10.46557/001c.37691>
- Argyanto, Y. ., & Kusuma, N. I. (2023). The Influence of Influencers and Brand Awareness on Interest in Buying Samyang Brand Instant Noodles in Surabaya. *Jurnal Ekonomi Dan Bisnis Digital*, 2(3), 1055–1074. <https://doi.org/10.55927/ministal.v2i3.4206>
- Aufa, A. (2023, June 30). Impact of Ukraina and Russia War Perpective on Islamic Humanitatian Law. , 2(1), 1-1. <https://doi.org/10.32332/milrev.v2i1.6881>
- Avisha, F., Saputro, G E., & Prakoso, L Y. (2023, May 30). Comparative Study of the Political Economy Power of Russia and Ukraine. , 3(5), 936-943. <https://doi.org/10.55927/mudima.v3i5.3880>
- Avalos, Fernando, Huan,Wenqian (2022). *Commodity markets: shocks and spillovers.* BIS Quarterly Review, September 2022
- Bakrie, C R., Delanova, M O., & Yani, Y M. (2022, June 27). PENGARUH PERANG RUSIA DAN UKRAINA TERHADAP PEREKONOMIAN NEGARA KAWASAN ASIA TENGGARA. , 6(1), 65-86. <https://doi.org/10.36859/jcp.v6i1.1019>
- Bagchi , Bhaskar and Paul , Biswajit, (2023), *Effects of Crude Oil Price Shocks on Stock Markets and Currency Exchange Rates in the Context of Russia-Ukraine Conflict: Evidence from G7 Countries*, Journal of Risk and Financial Management, <https://doi.org/10.3390/jrfm16020064>
- Baba, Y., Engle, R. F., Kraft, D. F., & Kroner, K. F. (1991). "Multivariate Simultaneous Generalized ARCH." Discussion paper.
- Biswas, Priti, Jain, Prachi, Maitra, Debasish, (2024), *Are shocks in the stock markets driven by commodity markets ? Evidence from Russia-Ukraine war*, Journal of Commodity Markets, <https://doi.org/10.1016/j.jcomm.2024.100387>

Bougias, Alexandros, Episcopos, Athanasios, Leledakis, George N.,(2022),*Valuation of European firms during the Russia–Ukraine war*, Economics Letters, <https://doi.org/10.1016/j.econlet.2022.11075>

Boungou, Whelsy & Yatié, Alhonita, 2022. "The impact of the Ukraine–Russia war on world stock market returns," Economics Letters, Elsevier, vol. 215(C). DOI: 10.1016/j.econlet.2022.110516

Boungou, W., & Yatié, A. (2024). Uncertainty, stock and commodity prices during the Ukraine-Russia war. Policy Studies, 45(3–4), 336–352. <https://doi.org/10.1080/01442872.2024.2302440>

Bollerslev, T., Engle, R. F., & Wooldridge, J. M. (1988). "A Capital Asset Pricing Model with Time-Varying Covariances." Journal of Political Economy, 96(1), 116-131.

Bollerslev, T. (1986). "Generalized Autoregressive Conditional Heteroskedasticity." Journal of Econometrics, 31(3), 307-327.

Cavaliere, Giuseppe, Stochastic Volatility: Selected Readings, The Economic Journal, Volume 116, Issue 512, June 2006, Pages F326–F327, https://doi.org/10.1111/j.1468-0297.2006.01102_1.x

Chen, Y., Li, B., Zhang, D., & Zhang, Y. (2022, October 24). The Russia-Ukraine Conflict, Crude Oil Price, and Transportation Industry Yield. , 30, 88-95. <https://doi.org/10.54691/bcpbm.v30i.2406>

Cheng , Natalie Fang Ling, Hasanov, Akram Shavkatovich, Poon, Wai Ching, Bouri, Elie (2023), *The US-China trade war and the volatility linkages between energy and agricultural commodities*, Energy Economics 120 (2023) 106605, <https://doi.org/10.1016/j.eneco.2023.106605>

Dahl, Roy Endre, Oglend , Atle, Yahya, Muhammad (2020), *Dynamics of volatility spillover in commodity markets: Linking crude oil to agriculture*, Journal of Commodity Markets, <https://doi.org/10.1016/j.jcomm.2019.100111>

Danko, Y., Ніфатова, О., Orel, V., Жмайлів, В М., & Lutska, Т. (2022, January 1). Research of Factors of Development of Agriculture In Ukraine: Methodical Approach on The Basis of Econometric Modeling. , 20, 581-587. <https://doi.org/10.55365/1923.x2022.20.66>

Dibrova, A., Dibrova, L., & Dibrova, M. (2018, November 1). Competitiveness of Ukrainian Grains and Oilseeds in Terms of Diversification of Export. <https://doi.org/10.15414/isd2018.s1.02>

Engle, R. F., & Kroner, K. F. (1995). "Multivariate Simultaneous Generalized ARCH." *Econometric Theory*, 11(1), 122-150.

Fang, Yi, Shao, Zhiqian,(2022), *The Russia-Ukraine conflict and volatility risk of commodity markets*, Finance Research Letters, <https://doi.org/10.1016/j.frl.2022.103264>

Gusev, A., & Koshkina, I G. (2022, June 1). The grain sub-complex of the region: trends and development prospects when growing competition. IOP Publishing, 1043(1), 012021-012021. <https://doi.org/10.1088/1755-1315/1043/1/012021>

Hossain , Ashrafee T., Masum , Abdullah-Al, Saadi, Samir 2024), *The impact of geopolitical risks on foreign exchange markets: Evidence from the Russia–Ukraine war*, Finance Research Letters 59 (2024) 10470, <https://doi.org/10.1016/j.frl.2023.10475>

Imron, M A. (2021, May 22). Economy in Times of Crisis: An Economic Analysis of the Energy Policy during COVID-19 Pandemic. , 8(2). <https://doi.org/10.30726/ijmrss/v8.i2.2021.82011>

Iovlev, G., Pobedinsky, V., Zorkov, V., Popova, T., & Iovlev, G. (2021, January 1). Opportunities for agricultural industry in Russia. EDP Sciences, 282, 07004-07004. <https://doi.org/10.1051/e3sconf/202128207004>

Ilchenko, T., & Безугла, Л С. (2019, December 30). *Trends and Priorities Change in the European Agricultural Product Market*. DKS Center, 35-35. <https://doi.org/10.32702/2306-6814.2019.24.35>

Izzeldin, Marwan, Murado˘glu , Yaz Gülnur, Pappas, Vasileios, Petropoulou Athina, Sivaprasad Sheeja, (2023), The impact of the Russian-Ukrainian war on global financial market, International Review of Financial Analysis, <https://doi.org/10.1016/j.irfa.2023.102598>

Khomariyah, R N., Setyowati, E., & Utomo, Y P. (2022, January 1). Analysis of the Effect of Inflation, Interest Rate, Exchange Rate, and National Income on Financial Deepening in Indonesia From 2000 to 2020. Atlantis Press. <https://doi.org/10.2991/aebmr.k.220602.020>

Klose , Jens, Empirical effects of sanctions and support measures on stock prices and exchange rates in the Russia–Ukraine war (2024), Global Finance Journal, <https://doi.org/10.1016/j.gfj.2023.100925>

Kinsara, R A., & Matbouli, Y T. (2016, October 1). Strategic analysis of the European natural gas crisis. <https://doi.org/10.1109/smci.2016.7844918>

- Kravchenko, M., Ilyash, O., Smoliar, L., Boiarynova, K., & Trofymenko, O. (2023, January 1). Changes in the energy supply strategy of the EU countries amid the full-scale Russian invasion. IOP Publishing, 1126(1), 012035-012035. <https://doi.org/10.1088/1755-1315/1126/1/012035>
- Lei, Lei , Aziz , Ghazala, Sarwar, Suleman, Waheed , Rida, Tiwari, Aviral Kumar, (2023), *Spillover and portfolio analysis for oil and stock market: A new insight across financial crisis, COVID-19 and Russian-Ukraine war*, Resources Policy, <https://doi.org/10.1016/j.resourpol.2023.103645>
- Leonidovich, B I. (2020, November 30). Management of Innovations in the Supply Chains of Russian Oil and Oil Products Taking Into Account Regional Structure. , 13(11), 3479-3479. <https://doi.org/10.37624/ijert/13.11.2020.3479-3484>
- Lo, Gaye-Del, Marcellin, Isaac, Bass`ene , Th`eophile, S`ene , Babacar, (2022), *The Russo-Ukrainian war and financial markets: the role of dependence on Russian commodities*, Finance Research Letters, <https://doi.org/10.1016/j.frl.2022.10319>
- Мухаметгалиев, Ф., Ситдикова, Л., Акхадиев, Ф., Гайнутдинов, И., & Петрова, В А. (2020, January 1). Problems of regional grain market development. EDP Sciences, 17, 00082-00082. <https://doi.org/10.1051/bioconf/20201700082>
- Prijosoesilo, P., Sunarya, Y., & Wahab, A. (1993, January 1). Recent progress of geological investigations in Indonesia. Pergamon Press, 8(1-4), 5-23. [https://doi.org/10.1016/0743-9547\(93\)90003-8](https://doi.org/10.1016/0743-9547(93)90003-8)
- Prohorovs, A. (2022, July 2). Russia's War in Ukraine: Consequences for European Countries' Businesses and Economies. Multidisciplinary Digital Publishing Institute, 15(7), 295-295.
- Qian, K., Zheng, J., & Gu, D. (2023). The Impact of Russia's Invasion of Ukraine on the Global Economy. Frontiers in Business, Economics and Management, 9(3), 5-6. <https://doi.org/10.54097/fbem.v9i3.9426>
- Silva, Thiago Christiano, Wilhelm , Paulo Victor Berri, Tabak, Benjamin Miranda (2023), *Trade matters except to war neighbors: The international stock market reaction to 2022 Russia's invasion of Ukraine*, Research in International Business and Finance, <https://doi.org/10.1016/j.ribaf.2023.101935>

Sokhanvar , Amin, Çiftçioğlu , Serhan , Lee , Chien-Chiang (2023), *The effect of energy price shocks on commodity currencies during the war in Ukraine*, Resources Policy, <https://doi.org/10.1016/j.resourpol.2023.103571>

Soraya, N. (2023, April 3). An Event Study : Indonesian capital market reaction to the Russia-Ukraine war announcement. Universitas Pasundan, 15(1), 114-120. <https://doi.org/10.23969/jrak.v15i1.6676>

Shestakovska, T., Durglishvili, N., & Кушнір, С О. (2018, January 1). Competitiveness of the agrarian business in the context of maintenance of leadership positions on the market. <https://doi.org/10.2991/icseal-18.2018.26>

Tarigan, Y., Kindler, M., Elfira, E., & Silangit, Z A T. (2019). The Influence of Exchange Rate on Indonesian Export Value. ICAESS 2019, <https://doi.org/10.2991/icaess-19.2019.32>

Trenin, D. (2014, July 9).The Ukraine Crisis and the Resumption of Great-Power Rivalry.https://carnegieendowment.org/files/ukraine_great_power_rivalry2014

Tee , Chwee-Ming, Wong , Wai-Yan, Hooy, Chee-Wooi, (2023), *Financial sanctions and global stock market reaction: Evidence from the Russia-Ukraine conflict*, Finance Research Letters 58 (2023) 104398 <https://doi.org/10.1016/j.frl.2023.104398>

Tiara, D T., & Mas'udi, S Y F. (2023, January 31). Diplomasi Indonesia dalam Konflik Rusia - Ukraina: Sebuah Kajian Tentang Soft-Power. , 4(2), 74-88. <https://doi.org/10.33019/jpi.v4i2.95>

Thoti, K. K., & Sudheer, A. K. (2023). Global Economic Conditions are being Affected by the Conflict between Ukraine and Russia. International Journal of Academic Research in Economics and Management and Sciences, 12(2), 320 – 327.<https://doi.org/10.6007/ijarems/v12-i2/17148>

U, Tony Sio-Chong, Lin ,Yongjia, Wang, Yizhi (2024) *The impact of the Russia–Ukraine war on volatility spillovers*,International Review of Financial Analysis, <https://doi.org/10.1016/j.irfa.2024.103194>

Voytyuk, V., & Marinchenko, T. (2021, February 1). Modeling of export development of agricultural enterprises of the Kaluga region. IOP Publishing, 659(1), 012126-012126. <https://doi.org/10.1088/1755-1315/659/1/012126>

Wang, B. (2022, October 24). The Russian-Ukraine Conflict, Crude Oil Price Fluctuation, and Dynamic Changes in China's and American Manufacturing.

BCP Business & Management, 30, 180-188.
<https://doi.org/10.54691/bcpbm.v30i.2424>

Wu, Feng-lin, Zhan, Xu-dong, Zhou, Jia-qi, Wan, Ming-hui, (2023), *Stock market volatility and Russia–Ukraine conflict*, Finance Research Letters, <https://doi.org/10.1016/j.frl.2023.103919>

Yu, H. (2022). European Energy Prospect under the Russo-Ukrainian war. Highlights in Science, Engineering and Technology, 25, 203-209. <https://doi.org/10.54097/hset.v25i.3478>

Yuniarto, B., Nisa, L K., Junaedi, T N T., Yanto, H., & Shufiyyati, S. (2023, June 26). Russia-Ukraine War's Effects on Southeast Asian Countries' Economics. , 2(9), 3144-3151. <https://doi.org/10.55324/ijoms.v2i9.555>

Yurchuk, N. (2020, May 9). COMPETITIVENESS OF UKRAINIAN AGRICULTURAL ENTERPRISES AT THE CURRENT STAGE OF ECONOMIC TRANSFORMATIONS. 50-65. <https://doi.org/10.37128/2411-4413-2020-3-4>

Zhang, Yaojie, He, Jixin, He , Mengxi, Li, Shaofang (2023), *Geopolitical risk and stock market volatility: A global perspective*, Finance Research Letters 53 (2023) 103620 <https://doi.org/10.1016/j.frl.2022.103620>

Zeynalov, A., & Tiron, K. (2022, January 1). Macroeconomic performance of oil price shocks in Russia. Cornell University. <https://doi.org/10.48550/arxiv.2211.04954>