DAFTAR PUSTAKA

- Adam, I. O., & Dzang Alhassan, M. (2020). Bridging the global digital divide through digital inclusion: the role of ICT access and ICT use. *Transforming Government: People, Process and Policy*, 15(4), 580–596. https://doi.org/10.1108/TG-06-2020-0114
- Ali, M., Alam, N., & Rizvi, S. A. R. (2020). Jou rna lP. Journal of Behavioral and Experimental Finance, 100341. https://doi.org/10.1016/j.jbef.2020.100341

Bhosale, J., & Mavale, S. (2018). Volatility of select Crypto-currencies: A comparison of Bitcoin, Ethereum and Litecoin. *Annual Research Journal of SCMS, Pune*, 6(March), 132–141.
https://www.scmspune.ac.in/journal/pdf/current/Paper 10 - Jaysing Bhosale.pdf

- Bouri, E., Das, M., Gupta, R., & Roubaud, D. (2018). Spillovers between Bitcoin and other assets during bear and bull markets. *Applied Economics*, 50(55), 5935–5949. https://doi.org/10.1080/00036846.2018.1488075
- Bouri, E., Gupta, R., Lahiani, A., & Shahbaz, M. (2018). Testing for asymmetric nonlinear short- and long-run relationships between bitcoin, aggregate commodity and gold prices. *Resources Policy*, 57(February), 224–235. https://doi.org/10.1016/j.resourpol.2018.03.008
- Chen, C., Liu, L., & Zhao, N. (2020a). Fear Sentiment, Uncertainty, and Bitcoin Price Dynamics: The Case of COVID-19. *Emerging Markets Finance and Trade*, 56(10), 2298–2309. https://doi.org/10.1080/1540496X.2020.1787150
- Chen, C., Liu, L., & Zhao, N. (2020b). Fear Sentiment, Uncertainty, and Bitcoin Price Dynamics: The Case of COVID-19. *Emerging Markets Finance and Trade*, 56(10), 2298–2309. https://doi.org/10.1080/1540496X.2020.1787150
- Diniz-Maganini, N., Diniz, E. H., & Rasheed, A. A. (2021a). Bitcoin's price efficiency and safe haven properties during the COVID-19 pandemic: A comparison. *Research in International Business and Finance*, 58(November 2020), 1–11. https://doi.org/10.1016/j.ribaf.2021.101472
- Diniz-Maganini, N., Diniz, E. H., & Rasheed, A. A. (2021b). Bitcoin's price efficiency and safe haven properties during the COVID-19 pandemic: A comparison. *Research in International Business and Finance*, 58(November 2020), 101472. https://doi.org/10.1016/j.ribaf.2021.101472
- Goodell, J. W., & Goutte, S. (2021a). Co-movement of COVID-19 and Bitcoin: Evidence from wavelet coherence analysis. *Finance Research Letters*, *38*(June 2020), 101625. https://doi.org/10.1016/j.frl.2020.101625
- Goodell, J. W., & Goutte, S. (2021b). Co-movement of COVID-19 and Bitcoin: Evidence from wavelet coherence analysis. *Finance Research Letters*, *38*(2001), 1–6. https://doi.org/10.1016/j.frl.2020.101625

- Goodell, J. W., & Goutte, S. (2021c). International Review of Financial Analysis Diversifying equity with cryptocurrencies during COVID-19. *International Review of Financial Analysis*, 76(June 2020), 101781. https://doi.org/10.1016/j.irfa.2021.101781
- Guo, X., Lu, F., & Wei, Y. (2021). Capture the contagion network of bitcoin Evidence from pre and mid COVID-19. *Research in International Business and Finance*, *58*(June), 101484. https://doi.org/10.1016/j.ribaf.2021.101484

Kjærland, F., Khazal, A., Krogstad, E., Nordstrøm, F., & Oust, A. (2018). An Analysis of Bitcoin's Price Dynamics. *Journal of Risk and Financial Management*, 11(4), 63. https://doi.org/10.3390/jrfm11040063

- Kurihara, Y., & Fukushima, A. (2018). How Does Price of Bitcoin Volatility Change? International Research in Economics and Finance, 2(1), 8. https://doi.org/10.20849/iref.v2i1.317
- Nguyen, K. Q. (2022). The correlation between the stock market and Bitcoin during COVID-19 and other uncertainty periods. *Finance Research Letters*, 46(January), 102284. https://doi.org/10.1016/j.frl.2021.102284
- Ozturk, M. B. E., & Cavdar, S. C. (2021). The Contagion of Covid-19 Pandemic on The Volatilities of International Crude Oil Prices, Gold, Exchange Rates and Bitcoin. *Journal of Asian Finance, Economics and Business*, 8(3), 171– 179. https://doi.org/10.13106/jafeb.2021.vol8.no3.0171
- Perlaky, A., Palmberg, J., Gopaul, K., Artigas, J. C., Street, L., Kumar, M., Jia, R., & Reade, J. (2021). Gold refining and recycling India gold market series. *World Gold Council.*
- Roy, S., Nanjiba, S., & Chakrabarty, A. (2019). Bitcoin Price Forecasting Using Time Series Analysis. 2018 21st International Conference of Computer and Information Technology, ICCIT 2018, 1–5. https://doi.org/10.1109/ICCITECHN.2018.8631923
- Sovbetov, Y. (2018). Factors Influencing Cryptocurrency Prices: Evidence from Bitcoin, Ethereum, Dash, Litcoin, and Monero. *Journal of Economics and Financial Analysis*, 2(2), 1–27.
- Sovbetov, Y., & Sovbetov, Y. (2018). Factors Influencing Cryptocurrency Prices: Evidence from Bitcoin, Ethereum, Dash, Litcoin, and Monero Journal of Economics and Financial Analysis. *Journal of Economics and Financial Analysis*, 2(2), 1–27. https://doi.org/10.1991/jefa.v2i2.a16
- Warsito, O. L. D., & Robiyanto, R. (2020). Analisis Volatilitas Cryptocurrency, Emas, Dollar, Dan Indeks Harga Saham (Ihsg). *International Journal of Social Science and Business*, 4(1), 40–46. https://doi.org/10.23887/ijssb.v4i1.23887