

DAFTAR PUSTAKA

- Abdullah, A., Hariyanto, D., & Safitri, H. (2024). *Analyzing Stock Market Reaction: The Impact of Crude Palm Oil (CPO) Export Ban in the Plantation Sub-Sector*. <https://doi.org/10.4108/eai.2-8-2023.2340640>
- Abidin, J. Z. (2023). Tata kelola industri kelapa sawit berkelanjutan dalam mendukung ketahanan energi nasional. *JASSU Journal of Agrosociology and Sustainability* JASSU, 1(1). <https://doi.org/10.61511/jassu.v1i1>
- Alam, N., Mollah, M. B., & Rizvi, S. A. R. (2021). *The impact of regulatory announcements on stock returns: Evidence from a natural experiment*. *Journal of Behavioral and Experimental Finance*, 31, 100540. <https://doi.org/10.1016/j.jbef.2021.100540>
- Al-Awadhi, A. M., Alsaifi, K., Al-Awadhi, A., & Alhammadi, S. (2020). Death and contagious infectious diseases: Impact of the COVID-19 virus on stock market returns. *Journal of Behavioral and Experimental Finance*, 27. <https://doi.org/10.1016/j.jbef.2020.100326>
- Du, J., Li, Z., & Wang, J. (2022). The reaction of energy markets to regional conflict: evidence from *event study* approach. *Procedia Computer Science*, 214(C), 935–942. <https://doi.org/10.1016/j.procs.2022.11.262>
- Fama, E. F., Fisher, L., Jensen, M. C., & Roll, R. (1969). The adjustment of stock prices to new information. *International Economic Review*, 10(1), 1–21. <https://doi.org/10.2307/2525569>

- Farisha, A. K., & Trisna, I. N. (2024). *Mimbar Agribisnis: Jurnal Pemikiran Masyarakat Ilmiah Berwawasan Agribisnis Reaksi Pasar Saham Terhadap Pengumuman Kebijakan Larangan Ekspor CPO dan Turunannya Stock Market Reaction to the Announcement of the CPO and its Derivatives Export Ban Policy*. 10(1), 1497–1507. <https://dx.doi.org/10.25157/ma.v10i1.13213>
- Gu, G. (2023). The Dynamic Interplay of Market Forces and Human Behavior: A Critical Review of Efficient Market Hypothesis and Behavioral Finance. *Advances in Economics, Management and Political Sciences*, 31(1), 54–59. <https://doi.org/10.54254/2754-1169/31/20231498>
- Gavalas, D., Syriopoulos, T., & Tsatsaronis, M. (2022). COVID–19 impact on the shipping industry: An *event study* approach. *Transport Policy*, 116, 157–164. <https://doi.org/10.1016/j.tranpol.2021.11.016>
- Halim, N. (2022). Stock Market Reaction During Coal Export Ban Policy. 7(10). <https://doi.org/10.36418/syntax-literate.v7i10.13090>
- Hartono, Jogiyo. (2015). *Teori Portofolio dan Analisis Investasi*, Edisi ke 10, Yogyakarta: BPFE.
- Herdiansyah, H. (2018). Pengelolaan Konflik Sumber Daya Alam Terbarukan di Perbatasan dalam Pendekatan Ekologi Politik. *Jurnal Hubungan Internasional*, 7(2). <https://doi.org/10.18196/hi.72134>
- Kefi, B. S., Taufiq, M., & Sutopo. (2020). Analisis *Return Saham* Sebelum Dan Selama Pandemi Covid-19 (*Studi Terhadap Indeks Harga Saham Gabungan Dan LQ 45 Di Bursa Efek Indonesia*).

- Kiroyan, T. C. S., Mangantar, M., & Sumarauw, J. S. B. (2022). Analisis Reaksi Pasar Modal Pada Perusahaan Cpo Sub Sektor Perkebunan Yang Terdaftar Di Bursa Efek Indonesia Sebelum Dan Sesudah Larangan Ekspor Minyak Goreng Dan Bahan Baku Di Indonesia. In *490 Jurnal EMBA* (Vol. 10).
- Kusuma, I. G. N. A. B. D., & Dewi, S. K. S. (2024). Reaksi Pasar Saham Terhadap Pengumuman Kebijakan Larangan Ekspor CPO dan Turunannya. *E-Jurnal Manajemen Universitas Udayana*, 13(3), 388.
<https://doi.org/10.24843/EJMUNUD.2024.v13.i03.p02>
- Lim, K. P., & Brooks, R. (2011). The evolution of stock market efficiency over time: A survey of the empirical literature. *Journal of Economic Surveys*, 25(1), 69–108.
<https://doi.org/10.1111/j.1467-6419.2009.00611.x>
- Marcus, J. A., Kane, A., & Bodie, Z. (2011). Investments and Portofolio Management (9rd ed). McGraw-Hill.
- Martins, A. M., & Cró, S. (2022). Airline stock markets reaction to the COVID-19 outbreak and vaccines: An *event study*. *Journal of Air Transport Management*, 105.
<https://doi.org/10.1016/j.jairtraman.2022.102281>
- Matsuno, S., Ito, T., Nakaoka, I., & Ito, T. (2024). *Event* Analysis of the Impact of the Announcement of Selected Competitive IT Strategy Companies on Stock Returns in Japan. *Procedia Computer Science*, 239, 83–89.
<https://doi.org/10.1016/j.procs.2024.06.149>
- Ozo, F. K., & Arun, T. G. (2019). Stock market reaction to cash dividends: evidence from the Nigerian stock market. *Managerial Finance*, 45(3), 366–380.
<https://doi.org/10.1108/MF-09-2017-0351>

Pagin, F., Gomes, M. da C., Antônio, R. M., Pimenta Júnior, T., & Gaio, L. E. (2021).

The impact of rating classifications on stock prices of Brazilian companies. *Journal of Economics, Finance and Administrative Science*, 26(51), 112–126.
<https://doi.org/10.1108/JEFAS-08-2019-0193>

Pandey, D. K., & Kumari, V. (2021). *Event study* on the reaction of the developed and emerging stock markets to the 2019-nCoV outbreak. *International Review of Economics and Finance*, 71, 467–483. <https://doi.org/10.1016/j.iref.2020.09.014>

Pauran, C. P., Mangantar, M., & van Rate, P. (2022). Reaksi Pasar Modal Terhadap Larangan Ekspor Batu Bara Di Indonesia Pada Industri Pertambangan Di Bursa Efek Indonesia Capital Market Reaction To Coal Export Ban In The Mining Industry On The Indonesian Stock Exchange. 253 *Jurnal EMBA*, 10(4), 253–259.

Purnasari, L.H., Siregar, H., & Maulana, T.N. (2015). Impacts of Indonesia Raw Minerals Export Ban on Abnormal Return and Trading Volume: An Event Study on Stocks of Metals and Minerals Mining Subsector in IDX. *Asian Journal of Business and management*, 3. <https://doi.org/10.24203/AJBM.V3I6.3304>

Rahim, R., Sulaiman, D., Husni, T., & Wiranda, N. A. (2021). Investor Behavior Responding to Changes in Trading Halt Conditions: Empirical Evidence from the Indonesia Stock Exchange. *Journal of Asian Finance, Economics and Business*, 8(4), 135–143. <https://doi.org/10.13106/jafeb.2021.vol8.no4.0135>

Rosman, M., Aries Yudanto, A., Rosman Politeknik Keuangan Negara STAN, M., Selatan Ambang Aries Yudanto Politeknik Keuangan Negara STAN, T., & Selatan,

- T. (n.d.). Analisis *Event Study* Antarsektor di Bursa Efek Indonesia Terhadap Peristiwa Pandemi Covid-19.
- Sharda, S. (2022), "The short-term impact of analyst recommendations: evidence from the Indian stock market", *Vilakshan - XIMB Journal of Management*, Vol. 19 No. 1, pp. 2-19. <https://doi.org/10.1108/XJM-12-2020-0239>
- Suganda, T. Renald. (2018). *Event Study Teori dan Pembahasan Reaksi Pasar Modal Indonesia*.
- Tandelilin, Eduarus. (2017). *Portofolio dan Investasi Teori dan Aplikasi*. Yogyakarta. BPFE.
- Tandelilin, Eduarus. (2020). *Pasar Modal Manajemen Potofolio dan Investasi*. Yogyakarta. BPFE.
- Wirambodo, D. S., Direktorat, P., & Pajak, J. (2023). Analisis Hubungan Kuantitas Ekspor Minyak Kelapa Sawit Dan Harga Saham Emiten Perkebunan Sawit Studi Kasus Saham: Aali Smar Dan SIMP. <https://indopremier.com/SIMP>
- Santoso, E. B., & Ikhsan, M. (2020). *Efficient Market Hypothesis in Indonesia Stock Exchange 2019*.
- Saragih, H. M., & Rahayu, H. (2022). Pengaruh kebijakan Uni Eropa terhadap ekspor kelapa sawit Indonesia. *JPPI (Jurnal Penelitian Pendidikan Indonesia)*, 8(2), 296. <http://dx.doi.org/10.29210/020221377>
- Shi, Y. (2021). Decision-making under Market Indeterminacy. *Journal of Finance Research*, 5(2), 22. <https://doi.org/10.26549/jfr.v5i2.6910>
- Wibowo, H., Adam, H., & Fauziah, M. (2023). Changes in global, domestic, and stock price as a response to Indonesian CPO export ban: An opening door into a

worldwide financial distress. In *International Journal of Science and Society* (Vol. 5, Issue 5). <https://doi.org/10.54783/ijssoc.v5i5.868>

Yasar, B., Martin, T. and Kiessling, T. (2020), "An empirical test of signalling theory", *Management Research Review*, Vol. 43 No. 11, pp. 1309-1335. <https://doi.org/10.1108/MRR-08-2019-0338>

