

**Pengaruh pandemi COVID-19 pada pasar saham di negara ASEAN-5:
Pendekatan bayesian structural time series = Impact of the COVID-19
pandemic on stock market performance in ASEAN-5 countries:
bayesian structural time series approach**

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Abstrak

Penelitian memiliki tujuan untuk menganalisis dampak pandemi COVID-19 pada performa pasar saham di negara ASEAN-5 dengan menggunakan pendekatan Bayesian Structural Time Series. Sampel pada penelitian ini menggunakan data harian indeks pasar saham di negara ASEAN-5 dan sektor yang terdapat di pasar saham tersebut. Penelitian memiliki rentang waktu penelitian antara 1 Oktober 2019 hingga 30 Juni 2020. Hasil penelitian menunjukkan adanya dampak negatif signifikan yang diberiakn pandemi COVID-19 pada performa pasar saham di negara ASEAN-5 maupun sektor yang terdapat di pasar saham tersebut. Selain itu penelitian juga melihat bahwa pemulihan pasar saham hanya terdapat di tiga negara ASEAN-5 yaitu Indonesia, Malaysia, dan Thailand.

.....This study aims to analyze the impact of the COVID-19 pandemic on stock market performance in ASEAN-5 countries using the Bayesian Structural Time Series approach. The sample in this study uses daily stock market index data in ASEAN-5 countries and the sectors contained in the stock market. This research has a research time span between October 1, 2019 to June 30, 2020. The results show that there is a significant negative impact that the COVID-19 pandemic has had on stock market performance in ASEAN-5 countries and sectors in the stock market. In addition, the study also saw that stock market recovery was only found in three ASEAN-5 countries, namely Indonesia, Malaysia, and Thailand.