

Pengaruh COVID-19 terhadap Imbal Hasil Saham Perusahaan Sektor Energi, Barang Konsumen Primer, Barang Konsumen Non-Primer, Infrastruktur, Transportasi & Logistik, dan Properti & Real Estat yang Terdaftar di Bursa Efek Indonesia Periode 2020-2022 = Effect of COVID-19 on Stock Returns of Energy Sector Companies, Primary Consumer Goods, Non-Primary Consumer Goods, Infrastructure, Transportation & Logistics, and Property & Real Estate Listed on the Indonesia Stock Exchange Period 2020-2022

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Abstrak

Penelitian ini bertujuan untuk melihat pengaruh kasus Covid-19 yang dikonfirmasi dan kematian yang diakibatkan Covid-19 terhadap imbal hasil saham perusahaan pada sektor energi, barang konsumen primer, barang konsumen non-primer, infrastruktur, transportasi & logistik, dan properti & real estat yang terdaftar di Bursa Efek Indonesia (BEI). Dengan menggunakan metode regresi data panel fixed effect model, kasus Covid-19 yang dikonfirmasi berpengaruh negatif secara signifikan terhadap imbal hasil saham perusahaan sektor energi, barang konsumen primer, barang konsumen non-primer, infrastruktur, transportasi & logistik, dan properti & real estat di Indonesia. Namun, kematian yang diakibatkan Covid-19 justru berpengaruh positif tidak signifikan terhadap imbal hasil saham perusahaan pada sektor energi, barang konsumen primer, barang konsumen non-primer, infrastruktur, transportasi & logistik, dan properti & real estat di Indonesia. Hal ini karena time lag yang kurang panjang, data yang lebih fluktuatif, dan investor di Indonesia yang masih hanya terpusat di Jawa.

.....This study aims to examine the effect of confirmed cases of Covid-19 and deaths caused by Covid-19 on company stock returns in the energy, primary consumer goods, non-primary consumer goods, infrastructure, transportation & logistics, and property & real estate sectors. listed on the Indonesia Stock Exchange (IDX). Using the fixed effect model panel data regression method, confirmed cases of Covid-19 had a significant negative effect on stock returns of companies in the energy, primary consumer goods, non-primary consumer goods, infrastructure, transportation & logistics, and property & real estate sectors in Indonesia. Indonesia However, the deaths caused by Covid-19 actually had an insignificant positive impact on the company's stock returns in the energy, primary consumer goods, non-primary consumer goods, infrastructure, transportation & logistics, and property & real estate sectors in Indonesia. This is because the time lag is less long, the data is more volatile, and investors in Indonesia are still only concentrated in Java.