Korelasi Antara Return Emas, Minyak, Dan Nilai Tukar Mata Uang Terhadap Volatilitas Sektor Pasar Saham Di Indonesia Selama Pandemi = The Correlation between Return of Gold, Crude Oil, and Exchange Rate with Stock Market Sectors Volatility in Indonesia during Pandemic

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Abstrak

Penelitian ini berutujuan untuk menganalisa efek dari pandemic COVID-19 yang terjadi di Indonesia terhadap volatilitas pasar saham di Indonesia, dengan menggunakan beberapa variabel yaitu, exchange rate USD/IDR, harga emas, dan harga minyak. Metode yang digunakan untuk pengolahan data yaitu Generalized Auto-Regressive Conditional Heteroskedasticity (GARCH) dengan alat yang digunakan adalah EVIEWS. ......This research aims to analyze the effect of COVID-19 pandemic that happens globally towards stock market volatility in Indonesia. Several variabels that are used in this research are, USD/IDR exchange rate, price of gold, and price of oil. The method that this research use is Generalized Auto-Regressive Conditional Heteroskedasticity (GARCH) which processed by EVIEWS.