

Pengaruh Covid-19 Terhadap Imbal Hasil Saham Perusahaan Sektor Kesehatan, Teknologi, Keuangan, Transportasi, dan Logistik yang Terdaftar di Bursa Efek Indonesia Periode Januari-Mei 2020 = Impact of Covid-19 on Stock Return of Healthcare, Technology, Finance, Transportation, and Logistic Sector Companies Listed on Indonesia Stock Exchange in January-May 2020

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Abstrak

Penelitian ini bertujuan untuk melihat pengaruh kasus terkonfirmasi Covid-19 dan kasus kematian akibat Covid-19 terhadap imbal hasil saham perusahaan sektor kesehatan, teknologi, keuangan, transportasi, dan logistik yang terdaftar di Bursa Efek Indonesia pada periode Januari-Mei 2020. Dengan menggunakan metode regresi data panel, ditemukan bahwa kasus terkonfirmasi Covid-19 signifikan mempengaruhi imbal hasil saham perusahaan sektor kesehatan, teknologi, keuangan, transportasi, dan logistik. Sebaliknya, tidak ditemukan adanya pengaruh signifikan kasus kematian akibat Covid- 19 terhadap imbal hasil saham perusahaan sektor kesehatan, teknologi, keuangan, transportasi, dan logistik.

.....This study aims to explore the impact of Covid-19 confirmed cases and Covid- 19 death cases on stock return of healthcare, technology, finance, transportation, and logistic sector companies listed on Indonesia Stock Exchange in January-May 2020. Using panel data regression method, the study found that Covid-19 confirmed cases significantly affect stock return of healthcare, technology, finance, transportation, and logistic sector companies. However, there are no significant impact of Covid-19 death cases on stock return of healthcare, technology, finance, transportation, and logistic sector companies.