



UNIVERSITAS MUHAMMADIYAH YOGYAKARTA
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PROTEKSI ISI LAPORAN KEMAJUAN PENELITIAN

Dilarang menyalin, menyimpan, memperbanyak sebagian atau seluruh isi laporan ini dalam bentuk apapun kecuali oleh peneliti dan pengelola administrasi penelitian.

LAPORAN KEMAJUAN PENELITIAN

Informasi Data Usulan Penelitian

1. IDENTITAS PENELITIAN

A. JUDUL PENELITIAN

Dampak Pandemi Covid-19 terhadap Risk dan Returns Saham Berkelanjutan

B. SKEMA, BIDANG, TEMA, DAN TOPIK PENELITIAN

Skema Penelitian	Bidang Fokus Penelitian	Tema Penelitian	Topik Penelitian
Penelitian Dasar	Sosial Humaniora - Seni Budaya - Pendidikan	Ekonomi dan sumber daya manusia	Sumber daya manusia dalam lingkup organisasi industri

C. KOLABORASI DAN RUMPUN ILMU PENELITIAN

Jenis Kolaborasi Penelitian	Rumpun Ilmu 1	Rumpun Ilmu 2	Rumpun Ilmu 3
Kolaboratif Luar Negeri	ILMU EKONOMI	ILMU EKONOMI	Ekonomi Pembangunan

D. WAKTU PELAKSANAAN

Tahun Usulan	Tahun Pelaksanaan	Lama Penelitian
2021	2022	1

E. ANCOR RESEARCH

Anchor Research	Topik Anchor

2. IDENTITAS PENELITIAN

Nama	Peran	Tugas
Susilo Nur Aji Cokro Darsono, S.E., M.R.D.M	Ketua Pengusul	
Faiza Husnayeni Nahar, S.E., M.Ec.	Anggota Pengusul	Literature Study and Data verification
Hafsah Fajar Jati	Mahasiswa Bimbingan	Data Mining, Data Tabulation, Data Cleaning

3. MITRA KERJASAMA PENELITIAN (JIKA ADA)

Pelaksanaan penelitian dapat melibatkan mitra kerjasama, yaitu mitra kerjasama dalam melaksanakan penelitian, mitra sebagai calon pengguna hasil penelitian, atau mitra investor

Mitra	Nama Mitra	Kepakaran

4. KOLABORASI PENELITIAN (JIKA ADA)

Mitra	NIDN/NIK	Instansi
Nguyen Tranh Thai Ha	C2691295	Saigon University

5. LUARAN DAN TARGET CAPAIAN

Luaran Wajib

Tahun	Jenis Luaran
1	Publikasi Jurnal Internasional terindeks SCOPUS,

Luaran Tambahan

Tahun	Jenis Luaran

6. KLUSTER

Kluster	Sub Kluster	Group Riset	Mata kuliah
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7. ANGGARAN

Rencana anggaran biaya penelitian mengacu pada PMK yang berlaku dengan besaran minimum dan maksimum sebagaimana diatur pada buku Panduan Penelitian dan Pengabdian kepada Masyarakat.

Total Keseluruhan RAB Rp. 15,000,000

Tahun 1 Total Rp. 15,000,000

Jenis Pembelanjaan	Komponen	Item	Satuan	Vol.	Harga Satuan	Total
BAHAN	Bahan (Habis Pakai)	Kertas HVS	Unit	4	Rp. 50,000	Rp. 200,000
BAHAN	ATK (Kertas/Tinta/Alat	Tinta dan Alat	Paket	5	Rp. 75,000	Rp. 375,000

	Tulis dll)	Tulis				
PELAPORAN, LUARAN WAJIB, DAN LUARAN TAMBAHAN	Biaya Seminar Internasional	Biaya Seminar	Paket	1	Rp. 2,000,000	Rp. 2,000,000
PELAPORAN, LUARAN WAJIB, DAN LUARAN TAMBAHAN	Article Processing Charge (APC)	Proofreading Artikel	Artikel	1	Rp. 1,500,000	Rp. 1,500,000
ANALISIS DATA	Biaya Konsumsi Rapat	Konsumsi Rapat Data Analisis	OH	3	Rp. 200,000	Rp. 600,000
PELAPORAN, LUARAN WAJIB, DAN LUARAN TAMBAHAN	Article Processing Charge (APC)	Subsidi APC Jurnal terindeks SSCI	Artikel	1	Rp. 2,000,000	Rp. 2,000,000
BAHAN	Bahan (Habis Pakai)	Internet	Unit	3	Rp. 125,000	Rp. 375,000
PENGUMPULAN DATA	Honorarium Asisten Lapangan	HR Pembantu Lap	OJ	2	Rp. 500,000	Rp. 1,000,000
PENGUMPULAN DATA	Honorarium Sekretariat/Administrasi	HR Sekretariat	OB	2	Rp. 500,000	Rp. 1,000,000
PENGUMPULAN DATA	Honorarium Petugas Survey	HR Data Mining	OH/OR	2	Rp. 500,000	Rp. 1,000,000
PENGUMPULAN DATA	Tunjangan Kehadiran FGD	FGD 1	OK(Kali)	3	Rp. 250,000	Rp. 750,000
ANALISIS DATA	Honorarium Pengolah Data	HR Data Management	Per Penelitian	2	Rp. 1,000,000	Rp. 2,000,000
ANALISIS DATA	Honorarium Narasumber	HR Expert Data	OJ	1	Rp. 2,000,000	Rp. 2,000,000

8. LEMBAR PENGESAHAN

HALAMAN PENGESAHAN LAPORAN KEMAJUAN PENELITIAN SKEMA:

Judul : Dampak Pandemi Covid-19 terhadap Risk dan Returns Saham Berkelanjutan

Peneliti/Pelaksana : Susilo Nur Aji Cokro Darsono, S.E., M.R.D.M

NIDN : 0515049301

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Program Studi/Fakultas : Ekonomi
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Anggota

Nama : Faiza Husnayeni Nahar, S.E., M.Ec.
NIDN : 0510099101
Jabatan Fungsional : Lektor
Program Studi/Fakultas : Ekonomi

Nama : Hafsa Fajar Jati
NIM : 20160430055
Prodi : S1 Ekonomi

Nama : Nguyen Tranh Thai Ha
NIK : C2691295
Institusi : Saigon University

Biaya : Rp. 15,000,000

Yogyakarta, 26 April 2022

Mengetahui,

Kepala LRI,



Prof. Dr. Dyah Mutiarin, MS.i.
NIK : 19700502 199603

9. RINGKASAN

The outbreaks of coronavirus at the end of 2019 hit many aspects of life that forces us to adapted in the new life situation. This pandemics also gave impact on the financial sector, especially in the stock market. Thus, this research aims to examine the impact of Covid-19 pandemic on returns of Sustainable Stock in Global Market. Quantitative research method will be applied for this research, by using stock market data that collected from Thomson Reuters Datastream and Coronavirus data from John Hopkins University Database. We use daily data for the period January 2015 – December 2021, which covers the before pandemic and recent Covid-19 pandemic period. Daily prices of Gold and Bitcoin also used as control variables in this research. To analyses the data, we implement a vector autoregression or vector error correction model (VAR/VECM) which can estimates the short and long run effect of Covid-19 on Stock returns. The output of this basic research is publication in international reputable journal indexed by Scopus, Pacific-Basin Finance Journal. TKT which will be achieved is proof-of-concept, function or characteristics by analyses and experiment.

10. KEYWORDS

Sustainable Stock Market; Covid-19, Investment Returns; VECM

11. HASIL PELAKSANAAN PENELITIAN

Hingga bulan April 2022, tim peneliti baru menyelesaikan tahapan pengumpulan data untuk semua variable. Selanjutnya akan dilakukan tabulasi data, pengecekan data dan mensortir data.

12. STATUS LUARAN

Belum ada

13. PERAN MITRA

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14. KENDALA PELAKSANAAN PENELITIAN

Keterlambatan dalam pengumpulan data

15. RENCANA TAHAPAN SELANJUTNYA

Kemudian dibulan berikutnya akan dilakukan analysis data untuk menguji dampak pandemic covid19 terhadap return saham berkelanjutan baik dalam jangka waktu pendek maupun panjang. Setelah ditemukan hasil uji terbaik, maka kami akan menuliskan hasil analisis dan diskusi.

16. DAFTAR PUSTAKA

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SStock n EPU NEW WGI Covid XLSX

File Edit Tampilan Sisipkan Format Data Alat Bantuan

Hanya lihat

	A	B	C	D	E	F
271	Argentina	9/26/2020	702484	11249		
272	Argentina	9/27/2020	711325	8841		
273	Argentina	9/28/2020	723132	11807		
274	Argentina	9/29/2020	736609	13477		
275	Argentina	9/30/2020	751001	14352		
276	Argentina	10/1/2020	765002	14001		
277	Argentina	10/2/2020	779689	14687		
278	Argentina	10/3/2020	790818	11129		
279	Argentina	10/4/2020	798486	7668		
280	Argentina	10/5/2020	809728	11242		
281	Argentina	10/6/2020	824468	14740		
282	Argentina	10/7/2020	840915	16447		
283	Argentina	10/8/2020	856369	15454		
284	Argentina	10/9/2020	871468	15099		
285	Argentina	10/10/2020	883882	12414		
286	Argentina	10/11/2020	894206	10324		
287	Argentina	10/12/2020	903730	8624		
288	Argentina	10/13/2020	917035	13305		
289	Argentina	10/14/2020	931967	14932		
290	Argentina	10/15/2020	949063	17096		
291	Argentina	10/16/2020	965609	16546		
292	Argentina	10/17/2020	979119	13510		
293	Argentina	10/18/2020	989680	10561		
294	Argentina	10/19/2020	1002662	12982		
295	Argentina	10/20/2020	1018999	16337		
296	Argentina	10/21/2020	1037325	18326		
297	Argentina	10/22/2020	1053650	18325		
298	Argentina	10/23/2020	1069368	15718		
299	Argentina	10/24/2020	1081336	11968		
300	Argentina	10/25/2020	1090589	9253		
301	Argentina	10/26/2020	1102301	11712		
302	Argentina	10/27/2020	1116009	14308		
303	Argentina	10/28/2020	1130533	13924		
304	Argentina	10/29/2020	1143800	13267		
305	Argentina	10/30/2020	1157179	13379		
306	Argentina	10/31/2020	1166924	9745		
307	Argentina	11/1/2020	1173533	8609		
308	Argentina	11/2/2020	1183131	9598		

Sheet1 SStock WGI EPU Bitcoin GPR America Eropa Asia COVID