

DAFTAR PUSTAKA

- Ahmed, S., Hasan, M. M., & Kamal, M. R. (2023). Russia–Ukraine crisis: The effects on the European stock market. *European Financial Management*, 29(4), 1078–1118. <https://doi.org/10.1111/eufm.12386>
- Alvaro Pusat Kajian Anggaran, R., & Keahlian Dewan Perwakilan Rakyat, B. R. (2019). The Effect of Exchange Rate, Inflation and GDP on Copper Exports in Indonesia (Vol. 4, Issue 1).
- Andika Pratama, H., Afriyeni,. (2021). PENGARUH DER, ROA, ROE TERHADAP HARGA SAHAM PERUSAHAAN PERBANKAN YANG TERDAFTAR DI BURSA EFEK INDONESIA THE EFFECT OF DER, ROA, ROE ON STOCK PRICE OF BANKING COMPANIES LISTED ON THE INDONESIA STOCK EXCHANGE.Creative Research Management Journal.Sekolah Tinggi Ilmu Ekonomi “KBP”.5(2).72-81.
- Anggaran, K., Keahlian, B., Perwakilan, D., & Ri, R. (2020). ANALISIS FAKTOR DETERMINASI PENANAMAN MODAL ASING (PMA) LANGSUNG DI ASEAN.Jurnal Budget.Pusat Kajian Anggaran Badan Keahlian DPR RI. 5(1).47-66.
- Anwar, C. J., Suhendra, I., Purwanda, E., Salim, A., Rakhmawati, N. A., & Jie, F. (2023). Investigating the relationship between monetary policy, macro-prudential policy and credit risk in Indonesia banking industry. *Heliyon*, 9(7). <https://doi.org/10.1016/j.heliyon.2023.e18229>
- Arifin, S., Ilmu, J., Pembangunan, E., & Untirta, F. (2020). DAMPAK KRISIS KEUANGAN GLOBAL TERHADAP STABILISASI HARGA DAN OUTPUT DI INDONESIA: Analisis Bauran Kebijakan Sederhana. 10(2). <http://jurnal.untirta.ac.id/index.php/Ekonomi-Qu>
- Atichasari, A., Ratnasari, A., Kulsum, U., Kahpi, H., Wulandari, S. Marfu, A.(2023). Examining non-performing loans on corporate financial sustainability: Evidence from Indonesia. *Sustainable Futures Journal.ScienceDirect*.6.1-11. <https://doi.org/10.1016/j.sfr.2023.100137>
- Bank Indonesia. (2023). Perkembangan Ekonomi Keuangan dan Kerja Sama Internasional. <https://www.bi.go.id/id/publikasi/laporan/default.aspx>
- Barrdear, J., & Kumhof, M. (2022). The macroeconomics of central bank digital currencies. *Journal of Economic Dynamics and Control*, 142. <https://doi.org/10.1016/j.jedc.2021.104148>
- Blanchard, O., & Viñals, J. (2013). THE INTERACTION OF MONETARY AND MACROPRUDENTIAL POLICIES INTERNATIONAL MONETARY FUND.1-35

- Caccioli, F., Barucca, P., & Kobayashi, T. (2018). Network models of financial systemic risk: a review. *Journal of Computational Social Science*, 1(1), 81–114. <https://doi.org/10.1007/s42001-017-0008-3>
- Caldara, D., & Iacoviell, M. (2022). Measuring Geopolitical Risk. *American Economic Review*, 112(4), 1194–1225. <https://doi.org/10.1257/aer.20191823>
- Cao, J., Dinger, V., Grodecka-Messi, A., Juelsrud, R., & Zhang, X. (2021). The interaction between macroprudential and monetary policies: The cases of Norway and Sweden. *Review of International Economics*, 29(1), 87–116. <https://doi.org/10.1111/roie.12507>.
- Eric Matheus. (2016). PENGARUH KEBIJAKAN MAKROPRUDENSIAL TERHADAP SIKLUS KREDIT: SEBUAH STUDI ATAS PENGGUNAAN INSTRUMEN CAR DAN GWM PERBANKAN INDONESIA 2006-2013. *Bina Ekonomi*, Fakultas Ekonomi, Universitas Katholik Parahyangan , 20 Nomor 1, 77–96.
- Frost, J., Ito, H., & Van Stralen, R. (2020). The effectiveness of macroprudential policies and capital controls against volatile capital inflows. *Bank for International Settlements (BIS)*. Department of Economics, Portland State University.1-32.
- Gheorghe, C., & Panazan, O. (2023). Effects of information related to the Russia-Ukraine conflict on stock volatility: An EGARCH approach. *Cogent Economics and Finance*, 11(2). <https://doi.org/10.1080/23322039.2023.2241205>
- Ghosh, A. (2015). Banking industry specific and regional economic determinants of non-performing loans: Evidence from US states. *Journal of Financial Stability*.20.93-104. <http://dx.doi.org/10.1016/j.jfs.2015.08.004>
- Hamza, T., Ben Haj Hamida H, Mili M et al. (2024). High inflation during Russia-Ukraine war and financial market interaction: Evidence from C-Vine Copula and SETAR models. *Research in International Business and Finance*. <https://doi.org/10.1016/j.ribaf.2024.102384>
- Hindrayani, A., Putri, F. K., Puspitasari, I. F., & Gadjah Mada, U. (2019). Efek Spillover pada Perubahan Kebijakan Moneter Amerika Terhadap Stock Market di ASEAN. In *Jurnal Economia* (Vol. 15, Issue 2). <https://journal.uny.ac.id/index.php/economia>
- Ihle, R., Bar-Nahum, Z., Nivievskyi, O., & Rubin, O. D. (2022). Russia's invasion of Ukraine increased the synchronisation of global commodity prices. *Australian Journal of Agricultural and Resource Economics*, 66(4), 775–796. <https://doi.org/10.1111/1467-8489.12496>
- Iskandar Firdaus, M., Sishadiyat, dan, Pembangunan, E., & Veteran Jatim, U. (2021). ANALISIS DAMPAK INTEGRASI EKONOMI TERHADAP FOREIGN DIRECT INVESTMENT DI ASEAN. *Fakultas Ekonomi dan*

- Bisnis.Universitas Pembangunan Nasional “Veteran” Jawa Timur.2(9).1497 – 1510.<http://jiss.publikasiindonesia.id/>.
- Japlani, A. (2018). Pengaruh Kebijakan Federal Reserve System (FED) terhadap Moneter Indonesia dan Dampaknya Terhadap Perbankan Di Indonesia. *Jurnal Fidusia*, 1(2), 94–101.
- Jin, Q., Lei-Sun, Chen, Y., & Zhao Long Hu. (2024). Financial risk contagion based on dynamic multi-layer network between banks and firms. *Physica A: Statistical Mechanics and its Applications*. 638.1-12. <https://doi.org/10.1016/j.physa.2024.129624>
- Karyono, K., Dwinta Lestari, D., (2022). Analisis Manajemen Kredit Untuk Menekan Terjadinya Kredit Macet Pada PT. BPR Sumberdhana Anda Di Tulungagung.Fakultas Ekonomi Universitas Islam Kediri, 2(3).
- Kjosevski, J., & Petkovski, M. (2021). Macroeconomic and bank-specific determinants of non-performing loans: the case of baltic states. *Empirica*, 48(4), 1009–1028. <https://doi.org/10.1007/s10663-020-09491-5>
- Long, S., & Li, Z. (2023). Dynamic spillover effects of global financial stress: Evidence from the quantile VAR network. *International Review of Financial Analysis*, 90. <https://doi.org/10.1016/j.irfa.2023.102945>.
- Mishra, A. & Dubey, A. (2022). Inflation targeting and its spillover effects on financial stability in emerging market economies. *Journal of Policy Modelling*.44(6).1198 – 1218.
- Muktiyanto, I., & Aulia, M. (2019). Determinan Tingkat Imbal Hasil (Yield) Surat Berharga Negara (SBN) Domestik. *Kajian Ekonomi Dan Keuangan*, 3(1), 18–30. <https://doi.org/10.31685/kek.v3i1.190>
- N. Gregory Mankiw. (2016). MACROECONOMICS (9rd ed).Harvard Univercity. Worth Publishers.New York
- Nazarovets, M., & Teixeira da Silva, J. A. (2022). Scientific publishing sanctions in response to the Russo-Ukrainian war. *Learned Publishing*, 35(4), 658–670. <https://doi.org/10.1002/leap.1487>
- Neely, C. J. (2022). Financial Market Reactions to the Russian Invasion of Ukraine. *Federal Reserve Bank of St. Louis Review*, 104(4), 266–296. <https://doi.org/10.20955/r.104.266-96>
- Nguyen, V.(2015). Effects of fiscal deficit and money M2 supply on inflation: Evidence from selected economies of Asia. *Journal of Economics, Finance and Administrative Science*.20(38). 49 -53.
- Nuning, Trihadmini, & Jakarta, A. (2011). CONTAGION DAN SPILLOVER EFFECT PASAR KEUANGAN GLOBAL SEBAGAI EARLY WARNING SYSTEM. *Finance and Banking Journal*, 13(1).

- Nursyahriana, A., Hadjat, M., & Tricahyadinata, I. (2017). Analisis Faktor Penyebab Terjadinya Kredit Macet. *FORUM EKONOMI*, 19(1).
- Ohikhuare, O. M. (2023). How geopolitical risk drives spillover interconnectedness between crude oil and exchange rate markets: Evidence from the Russia-Ukraine war. *Resources Policy*, 86. <https://doi.org/10.1016/j.resourpol.2023.104282>
- Ozili, P. K. (2019). Non-performing loans and Financial Development: New Evidence. *Journal of Risk Financee*. 1-34.
- Pratiwi, R., Daulay, W. A. A., & Chairina, C. (2022). Studi Literatur Peran Bank Indonesia Terhadap Stabilitas Keuangan. *Jurnal Ekonomika Dan Bisnis (JEBS)*, 2(3), 748–753. <https://doi.org/10.47233/jebs.v2i3.261>
- Purwanto Rizqi, & Kresna Rachmat. (2024). Analisis Dampak Shock Pertumbuhan Ekonomi Mitra Dagang Utama dan Keterbukaan Perdagangan Indonesia. *Fakultas Ekonomi dan Bisnis. Universitas Brawijaya. Indonesia*. 3(1). 126 – 137. <http://dx.doi.org/10.21776/csefb.2023.03.1.11>
- Rizal, A., Zulham, T., (2017). Analisis Pengaruh Pertumbuhan Ekonomi, Inflasi, dan Suku Bunga terhadap Kredit Macet di Indonesia. *Fakultas Ekonomi dan Bisnis*. 6(1). 1-19.
- Rusydiana, A. S., Nugraha Rani, L., & Hasib, F. F. (2019). MANAKAH INDIKATOR TERPENTING STABILITAS SISTEM KEUANGAN? PERSPEKTIF MAKROPRUDENSIAL WHAT IS THE MOST IMPORTANT INDICATOR OF FINANCIAL SYSTEM STABILITY? MACROPRUDENTIAL PERSPECTIVE.
- Shen, Y., Feng, O., & Sun, X. (2024). Stability and risk contagion in the global sovereign CDS market under Russia-Ukraine conflict. *North American Journal of Economics and Finance*. 74. 1-17.
- Sri Wahyuni, D., Satria, D. (2024). Contagion Effect Pasar Finansial Antar Negara ASEAN. *Fakultas Ekonomi dan Bisnis. Universitas Negeri Padang Indonesia*. 6(1). 21-32. <http://ejournal.unp.ac.id/students/index.php/epb/index>
- Sumantri, V. D. S., & Fadli, F. (2022). Analysis of Macroeconomic Variables Affecting Inflation and Exchange Rates. *Integrated Journal of Business and Economics*, 6(2), 102. <https://doi.org/10.33019/ijbe.v6i2.417>
- Sundararajan, V., Ariyoshi, A., & Qtker-Robe, I. (2002). 4 International Capital Mobility and Domestic Financial System Stability : A Survey of Issues.
- Syaputra, R., Roza Adry, M.,(2019). PENGARUH VARIABEL MAKROEKONOMI TERHADAP STABILITAS SISTEM KEUANGAN DI INDONESIA (MELALUI PENDEKATAN MONETER). *Jurnal Kajian Ekonomi dan Pembangunan.Fakultas Ekonomi Universitas Negeri Padang*. 1(2). 473 – 486.

- Szarowska,I.(2018). Effect of macroeconomic determinants on non-performing loans in Central and Eastern European countries.International Journal of Monetary Economics and Finance..11(1). 20-35
- Tri Wahyudi, S., & Sofie Nabella Nurul Badriyah, R. (2019). ANALISIS PENGARUH SIKLUS KEUANGAN TERHADAP STABILITAS SISTEM KEUANGAN DI INDONESIA.Jurnal Ekobis.Fakultas Ekonomi dan Bisnis.Universitas Brawijaya.20(2).87-95.
- Utama, C., Insukindro, & Fitrady, A. (2022). FISCAL and MONETARY POLICY INTERACTIONS in Indonesia during PERIODS of ECONOMIC TURMOIL in the US: 2001Q1-2014Q4. Buletin Ekonomi Moneter Dan Perbankan, 25(2), 97–116. <https://doi.org/10.21098/bemp.v25i1.1619>
- Velliscig, G., Floreani, J., & Polato, M. (2023). Capital and asset quality implications for bank resilience and performance in the light of NPLs' regulation: a focus on the Texas ratio. Journal of Banking Regulation, 24(1), 66–88. <https://doi.org/10.1057/s41261-021-00184-y>
- Wati, A. et al. (2019). ANALISIS FAKTOR-FAKTOR YANG MEMPENGARUHI STABILITAS SISTEM KEUANGAN DI INDONESIA PERIODE 2013:Q1-2018:Q4. Jurnal Berkala Ilmiah Efisiensi.19 (3). 149 – 159.
- Wiku, F., & Juniwati Ayuningtyas, F. (2021). Determinan Stabilitas Sistem Keuangan Di Indonesia Melalui Pendekatan Makroekonomi.Jurnal Tirtayasa Ekonomika.Universitas AMIKOM Yogyakarta.16(2).214-237
- Yosefina, M., & Korohama, B. (2017). Metode Pengukuran Stabilitas Sektor Keuangan Indonesia: Pendekatan Financial Stress Index.Direktorat Jenderal Anggaran.Kementerian Keuangan.50-68
- Zehri, C., et al. (2024). Asymmetric impacts of U.S. monetary policy on emerging markets: Contagion and macroeconomic determinants. Journal of Economic Asymmetries.29.1 – 15.