

Covid-19'un Borsa İstanbul Sektör Getirileri Üzerine Etkisinin Olay Çalışması İle İncelenmesi

An Examination of the Impact of COVID-19 on Borsa Istanbul Sector Returns with a Case Study

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Abstract

The Covid-19 pandemic, which started in December 2019, spread to all countries in a short time and measures were taken around the world. The sectors most affected by the rapidly spreading Covid-19 pandemic were investigated. The method of event study was used in the study. As a result of the Event Study method regarding the events dated March 11, 2020, June 1, 2020 and January 13, 2021, it was determined that the cumulative returns of 7 sector index included in the study were different from zero in the period covering 10 days and 10 days before the specified date. Furthermore, food and beverage, services, construction, industrial, trade, indices fell during this period.