

**DEPARTEMEN PENDIDIKAN NASIONAL
FAKULTAS EKONOMI & BISNIS UNIVERSITAS AIRLANGGA**

**ABSTRAK
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**JUDUL: ANALISIS SHOCK SUKU BUNGA RIIL DAN INFLASI
TERHADAP KURS DI INDONESIA PERIODE 2000-2010**

ISI:

Volatility in the exchange rate is not independent of variables influence the non-economic which are often more influential in creating the currency exchange rate fluctuations. During periods of economic crisis we can see that this exchange rate affects the domestic economy. The decline of the domestic currency (Rupiah) against foreign currencies which became the beginning of the economic crisis, basically derived from the demand for foreign currency is so high, while supply is limited. This makes the value of foreign exchange (forex) as hard as the U.S. dollar and Japanese yen soared. In addition, exchange value can not be separated from other variables such as variable-interest rates at home and abroad, the money supply, the price level which is indicated by the rate of inflation, and economic variables and other non-economic. The goal of this research is to analyze the contribution of real interest rates and inflation on the exchange rate in Indonesia in 2000-2010. Data used in this research is secondary data obtained from the Central Bureau of Statistics.

Based on the analysis that has been done, then the hypothesis is proven that there is a two-way relationship or interplay between the variable rates with real interest rates in Indonesia. There is a one-way relationship between the variable real interest rates with inflation in Indonesia. There is no two-way relationship or interplay between the variables with the inflation rate in Indonesia.

WORD KEY: REAL EXCHANGE RATES, INFLATION, KURS

SUBJEK/OBJEK EXPERIMENT: kurs rupiah-dolar

EXPERIMENT: INDONESIAN

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