

DAFTAR PUSTAKA

- Adrian, T & Liang, Nellie. (2018). Monetary Policy, Financial Condition and Financial Stability. *International Journal of Central Banking*. Vol 14, 73-131.
- Altunbas, Y., Binici, M., & Gambacorta, L. (2018). Macroprudential policy and bank risk. *Journal of International Money and Finance*. Vol 81, 203-220.
- BI. (2009). *Laporan Perekonomian Indonesia 2009* ISSN 0522-2572. Jakarta: Bank Indonesia
- BI. (2020). *Laporan Perekonomian Indonesia 2020* ISSN 0522-2572. Jakarta: Bank Indonesia
- BI. (2014). *Peraturan Bank Indonesia No 16 / 11 / PBI/ 2014 Tentang Pengaturan dan Pengawasan Makroprudensial*. Jakarta: Bank Indonesia.
- BI. (2020). *Peraturan Bank Indonesia No 21 / 13 / 2019 Tentang Perubahan Atas Peraturan Bank Indonesia No 20 / 8 / PBI / 2018 Tentang Rasio Loan to Value Untuk Kredit Properti, Rasio Financing to Value Untuk Pembiayaan Properti, Dan Uang Muka Untuk Kredit Atau Pembiayaan Kendaraan Bermotor*. Jakarta: Bank Indonesia.
- BIS. (2009). *Measure of financial stability – a review IFC Bulletin No 31*. Basel: Bank for International Settlements.
- Blanchard, Olivier & Johnson, David R. (2013). *Macroeconomics 6th*. New Jersey: Pearson.
- Cao, Jin., Dinger, Valeriya., Messi, Anna- Grodecka., Juelsrud, Ragnar., & Zhang, Xin. (2020). The interaction between macroprudential and monetary policies: The cases of Norway and Sweden. *Review International Economics*. 00:1-30.
- Cerutti, E., Claessens, S., Laeven, L. (2017). The use and effectiveness of macroprudential policies: New Evidence. *Journal of Financial Stability*. Vol 28, 203-224
- Chadwick, M G. (2018). Effectiveness of monetary and macroprudential shocks on consumer credit growth and volatility in Turkey. *Central Bank Review*. Vol 18(2), 69-83.
- Claessens, S., Ghosh, S R., & Mihet, R. (2013). Macro-prudential policies to mitigate financial system vulnerabilities. *Journal of International Money and Finance*. Vol 39. 153-185.
- Ely, Regis A., Tabak, Benjamin M., & Teixeira, Anderson M. (2021). The transmission mechanism of macroprudential policies on bank risk. *Economic Modelling*. Vol 94. 598-630.
- EvIEWS9 User's Guide II. (2015). ISBN 978-1-880411-27-8. IHS Global Inc.

- FED. (2019). *Financial Stability Report*. Washington DC: Board of Governors of the Federal Reserve System
- Fraenkel, Jack R., Wallen, Norman E., & Hyun, Helen H. (2012). *How to Design and Evaluate Research in Education 8th Ed*. New York: McGraw-Hill.
- Greene, William H. (2003). *Econometric Analysis 15th*. New Jersey: Prentice Hall.
- Gujarati, Damodar N., & Porter, Dawn C. (2009). *Econometrics 5th*. New York: McGraw-Hill Irwin.
- Hubbard, Glenn. (2002). *Money, the Financial System, and the Economy 4th*. Boston: Pearson Education
- Huber, F & Punzi, M T. (2018). International Housing Markets, Unconventional Monetary Policy, and The Zero Lower Bound. *Macroeconomics Dynamics*. 1-33. doi:[10.1017/S1365100518000494](https://doi.org/10.1017/S1365100518000494)
- IMF. (2008). *World Economic Outlook October 2008*. ISBN 978-1-58906-758-5. Washington, D.C: International Monetary Fund.
- Kim, S., & Mehrotra, A. (2018). Effects of Monetary and Macroprudential Policies- Evidence from Four Inflation Targeting Economies. *Journal of Money, Credit and Banking*. DOI: [10.1111/jmcb.12495](https://doi.org/10.1111/jmcb.12495)
- Klingelhofer, J., & Sun, R. (2019). Macroprudential policy, central bank, and financial stability: Evidence from China. *Journal of International Money and Finance*. Vol 93, 19-41
- Lee, Minsoo., Asuncion, Ruben C., & Kim, Jungsuk. (2016). Effectiveness of Macroprudential Policies in Developing Asia: An Empirical Analysis. *Emerging Markets Finance and Trade*. Vol 52. 923-937
- Liu, Guangling., & Molise, Thabang. (2020). The Optimal Monetary and Macroprudential Policies For The South African Economy. *South African Journal Of Economics*. Vol 88. 368-404.
- Lubis, Alexander., Alexiou, Constantinos., & Nellis, Joseph G. (2019). What Can We Learn From The Implementation Of Monetary and Macroprudential Policies: A Systematic Literature Review. *Journal of Economic Surveys*. Vol 00, No 00. 1-28. doi: [10.1111/joes.12313](https://doi.org/10.1111/joes.12313)
- Lutkepohl, H. (2010). *Variance Decomposition*. The New Palgrave Economics Collection. Palgrave Macmillan, London.
https://doi.org/10.1057/9780230280830_38
- Malovana, S & Frait, J. (2017). Monetary policy: Rivals or teammates?. *Journal of Financial Stability*. Vol 32. 1-16.

- Meulemen, E., & Vennet, R V. (2020). Macroprudential policy and bank systemic risk. *Journal of Financial Stability*. Article 100724. <https://doi.org/10.1016/j.jfs.2020.100724>
- Miskhin, Frederic S. (2015). *Macroeconomics Policy and Practice 2nd Edition*. New Jersey: Pearson.
- Moenjak, Thammarak. (2014). *Central Banking: Theory and Practice in Sustaining Monetary and Financial Stability*. Singapore: Wiley.
- Punzi, T E., & Rabitsch K. (2018). Effectiveness of macroprudential policies under borrower heterogeneity. *Journal of International Money and Finance*. Vol 85, 251-261.
- Rubio, Margarita. (2016). Short and long-term interest rates and the effectiveness of monetary and macroprudential policies. *Journal of Macroeconomics*. Vol 47 103-115.
- Samuelson, Paul A & Nordhaus, William D. (2010). *Economics 19th*. New York: McGraw-Hill.
- Sethi, Dinabandhu., & Acharya, Debahis. (2019). Monetary Policy and Financial Stability: The Role of Inflation Targetting. *Australian Economic Review*. DOI: 10.1111/1467-8462.12348
- Tente, N., Westernhagen, N V., Slopek, U. (2018). M-Press-Credit Risk: Microprudential and Macroprudential Capital requirements for credit risk under Systemic Stress. *Journal Money, Credit and Banking*. DOI:10.111/jmcb.12636
- Undang Undang Republik Indonesia Nomor 9 Tahun 2016 Tentang Pencegahan Dan Penanganan Krisis Keuangan.
- Vindaho, Fernando da Silva., & Divino, Jose Angelo. (2019). Interaction between monetary and macroprudential policies in discretionary shocks. *North American Journal of Economics and Finance*. Vol 50 101020
- Warjiyo, Perry & Juhro, Solikhin M. (2016). *Kebijakan Bank Sentral Teori dan Praktik*. Depok: RajaGrafindo Perkasa.
- Woolridge, Jeffrey M. (2013). *Introductory Econometrics a Modern Approach 5th Edition*. South Western: Cengage Learning.
- Zhang, A., Pan, Mengmeng., Liu, Bai., & Weng, Yin-Che. (2020). Systemic risk: The coordination of macroprudential and monetary policies in China. *Economic Modelling*. Vol 93. 415-429.