

DEPARTEMEN PENDIDIKAN NASIONAL

FAKULTAS EKONOMI DAN BISNIS UNIVERSITAS AIRLANGGA

Program Studi : Ekonomi Pembangunan

Daftar No. :

ABSTRAK

SKRIPSI SARJANA EKONOMI

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Tahun Penyusunan : 2016

JUDUL:

Pengaruh Harga Crude Palm Oil (CPO), Suku Bunga dan Jumlah Uang Beredar Terhadap Nilai Tukar Rupiah.

ISI:

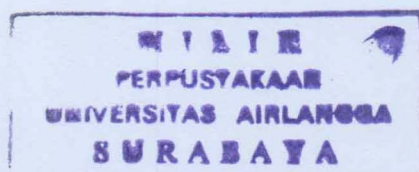
Indonesia merupakan salah satu penghasil minyak kelapa sawit terbesar di dunia. Ini mendorong terjadinya perdagangan internasional dimana Indonesia menjadi pengeksport terbesar minyak kelapa sawit. Perdagangan internasional antar negara menyebabkan adanya hubungan antara nilai tukar dengan harga komoditas unggulan. Penelitian ini bertujuan meneliti pengaruh fluktuasi harga minyak sawit dunia pada nilai tukar, serta melihat faktor lain dari sektor moneter seperti suku bunga bank sentral dan jumlah uang beredar dalam mempengaruhi nilai tukar rupiah. .

Penelitian ini menggunakan *error correction model* (ECM) untuk mengetahui hubungan jangka panjang dan jangka pendek antara harga *crude palm oil* dunia, suku bunga dan jumlah uang beredar terhadap nilai tukar rupiah. Berdasarkan hasil estimasi ECM, harga *crude palm oil* dunia, suku bunga dan jumlah uang beredar secara signifikan berpengaruh terhadap nilai tukar rupiah dalam jangka panjang. Sedangkan pada jangka pendek variabel harga *crude palm oil* dunia tidak signifikan dalam mempengaruhi nilai tukar rupiah. Namun pada sektor riil yaitu variabel suku bunga dan jumlah uang beredar secara signifikan berpengaruh terhadap nilai tukar rupiah dalam jangka pendek.

Kata Kunci: *Harga crude palm oil dunia, nilai tukar, suku bunga, jumlah uang beredar, error correction model.*

SUBJEK/OBJEK PENELITIAN: Harga CPO dunia dan nilai tukar.

DAERAH PENELITIAN: Indonesia



ABSTRACT

THESIS OF ECONOMICS BACHELOR

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YEARS OF PREPARATION : 2016

TITLE:

Effect of Crude Palm Oil (CPO) World Price, Interest Rate and Money Supply Toward the Exchange Rate of the Rupiah.

Content:

Indonesia is one of the largest palm oil producer in the world. It encourages of international trade where Indonesia became the largest exporter of palm oil. International trade between countries led to the existence of a relationship between the exchange rate with the leading commodity prices. This research aims to examine the influence of the world's palm oil price fluctuation in the exchange rate, as well as see other factors from the monetary sector such as central bank interest rates and the money supply in influencing the exchange rate of the rupiah. .

This research uses error correction model (ECM) to know the long-term relationship and short-term between crude palm oil world price, interest rates and money supply toward the exchange rate of the rupiah. Based on the results of the estimation of ECM, prices of the world crude palm oil, interest rates and the money supply affect the exchange rate of rupiah in the long term significantly. While in the short term the prices of the world crude palm oil is not affect the exchange rate significantly. But variable interest rates and the money supply is affect the exchange rate in the short term significantly .

Keywords: Price of the world crude palm oil, exchange rates, interest rates, money supply, error correction model.

Subject/OBJECT of the RESEARCH: The Crude Palm Oil world price and exchange rates.

RESEARCH AREA: Indonesia

