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 : 2015

JUDUL:

Volatiltas Nilai Tukar Dan Pertumbuhan Ekonomi Studi Kasus Indonesia

ISI:

Keterbukaan perdagangan merupakan cara dalam meningkatkan perdagangan internasional antar negara yang menyebabkan adanya hubungan antara nilai tukar,ekspor-impor, dan investasi. Penelitian ini bertujuan meneliti adanya volatilitas pada nilai tukar riil dengan menggunakan metode ARCH (*Autoregressive Conditional Heteroscedaticity*). Selain itu juga melihat pengaruh volatilitas nilai tukar riil, ekspor neto, investasi, dan *trade openness* terhadap pertumbuhan ekonomi Indonesia.

Penelitian ini menggunakan *Vector Error Correction Model* (VECM) untuk mengetahui hubungan jangka panjang antara volatilitas nilai tukar riil, ekspor neto, investasi, dan *trade openness* terhadap pertumbuhan ekonomi indonesia. Berdasarkan hasil uji ARCH, terdapat volatilitas pada nilai tukar riil. Hasil estimasi VECM, volatilitas nilai tukar riil, ekspor neto, investasi, dan *trade openness*,secara signifikan berpengaruh terhadap pertumbuhan ekonomi Indonesia dalam jangka panjang.

Kata Kunci: Volatilitas nilai tukar, pertumbuhan ekonomi, ARCH, VECM

SUBJEK/OBJEK PENELITIAN   : Nilai tukar dan Pertumbuhan Ekonomi

DAERAH PENELITIAN   : Indonesia

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DEPARTEMENT OF NATIONAL EDUCATION
FACULTY OF ECONOMIC AND BUSINESS AIRLANGGA UNIVERSITY

Study Programme : Economics
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ABSTRACT
BACHELOR THESIS

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THEME:

The Real Exchange Rate Volatility and Economic Growth A Case Study of Indonesia

CONTENTS:

Trade openness are the way how to increase international trade between countries led to the relationship between exchange rate, export, import, and investment. This study aims to examine there is volatility in real exchange rate with ARCH (*Autoregressive Conditional Heteroscedaticity*) method. It also saw the influence of real exchange rate volatility, net export, investment, and trade openness on economic growth of Indonesia.

This study uses a vector error correction model (VECM) to determine the long-term relationship between real exchange rate volatility, net export, investment, and trade openness on economic growth of Indonesia. Based on the results test of ARCH, there is volatility in real exchange rate. The result of VECM estimates, real exchange rate volatility, net export, investment and trade openness significantly affect the economic growth of Indonesia in the long run.

Keywords: exchange rate volatility, economic growth, ARCH,VECM

RESEARCH SUBJECT/OBJECT: Exchange rates and economic growth

AREA OF RESEARCH: Indonesia