

DEPARTEMEN PENDIDIKAN NASIONAL
FAKULTAS EKONOMI DAN BISNIS UNIVERSITAS AIRLANGGA

Program Studi : Ekonomi Pembangunan
Daftar No. :.....

ABSTRAK
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Tahun Penyusunan : 2011

JUDUL:

Exchange Rate Pass Through Terhadap Harga Ekspor Minyak Kelapa Sawit Indonesia Periode 2001.1-2009.12

ISI:

Indonesia merupakan salah satu penghasil minyak kelapa sawit terbesar di dunia. Ini mendorong terjadinya perdagangan internasional dimana Indonesia mengekspor minyak kelapa sawitnya. Perdagangan internasional antar negara menyebabkan adanya hubungan antara nilai tukar dengan harga ekspor. Penelitian ini bertujuan meneliti sifat *exchange rate pass through* dalam hal ekspor minyak kelapa sawit. Selain itu juga melihat pengaruh harga dunia, nilai tukar, dan biaya produksi terhadap harga ekspor minyak kelapa sawit dalam jangka panjang.

Penelitian ini menggunakan *vector error correction model* (VECM) untuk mengetahui hubungan jangka panjang antara harga dunia, nilai tukar, dan biaya produksi terhadap harga ekspor minyak kelapa sawit. Berdasarkan hasil estimasi VECM, harga dunia, nilai tukar, dan biaya produksi secara signifikan berpengaruh terhadap harga ekspor minyak kelapa sawit dalam jangka panjang. *Exchange rate pass through* dalam kasus ekspor minyak kelapa sawit Indonesia menunjukkan sifat yang *incomplete*. Ini mengindikasikan bahwa Indonesia mempunyai *market power* yang kuat di pasar dunia sehingga Indonesia dapat menjadi *price maker* dalam perdagangan minyak kelapa sawit dunia.

Kata Kunci: Harga ekspor, nilai tukar, harga dunia, biaya produksi

SUBJEK/OBJEK PENELITIAN: Nilai tukar dan harga ekspor

DAERAH PENELITIAN: Indonesia

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ABSTRACT
BACHELOR THESIS

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THEME:

Exchange Rate Pass Through Against Export Price of Indonesian Crude Palm Oil Period 2001.1-2009.12

CONTENTS:

Indonesia is one of the largest crude palm oil producer in the world. It promotes international trade in which Indonesia exports crude palm oil. International trade between countries led to the relationship between the exchange rate with export prices. This study aims to examine the nature of the exchange rate pass through in terms of exports of crude palm oil. It also saw the influence of world prices, exchange rates, and production costs on the export prices of crude palm oil in the long run.

This study uses a vector error correction model (VECM) to determine the long-term relationship between world prices, exchange rates, and production costs on the export prices of crude palm oil. Based on the results of VECM estimates, world prices, exchange rates, and production costs significantly affect the export prices of crude palm oil in the long run. Exchange rate pass through in the case of Indonesian crude palm oil exports showed the incomplete nature. This indicates that Indonesia has a strong market power in the world market so that Indonesia can be a price maker in the world crude palm oil trade.

Keywords: Export prices, exchange rates, world prices, production costs

RESEARCH SUBJECT/OBJECT: Exchange rates and export prices.

AREA OF RESEARCH: Indonesia