

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 : 2014

JUDUL:

**KETERBUKAAN PERDAGANGAN DAN VOLATILITAS NILAI TUKAR  
RUPIAH PERIODE 2001Q4-2012Q3**

ISI:

Indonesia merupakan salah satu negara berkembang dengan sistem ekonomi terbuka yang menganut *free floating exchange rate*. Pergerakan nilai tukar rupiah sangat rentan oleh perubahan faktor-faktor ekonomi maupun non-ekonomi. Penelitian ini bertujuan untuk mengetahui pengaruh keterbukaan perdagangan terhadap nilai tukar rupiah selama periode 2001.4-2012.3. Penelitian menggunakan metode *vector error correction model* (VECM) untuk mengetahui hubungan jangka pendek dan jangka panjang antara *trade openness*, *terms of trade*, *government expenditure* dan *net foreign asset* terhadap volatilitas nilai tukar riil. Hasil penelitian menunjukkan bahwa *trade openness*, *terms of trade*, *government expenditure* dan *net foreign asset* berpengaruh signifikan terhadap volatilitas nilai tukar riil. Hal ini menunjukkan adanya hubungan antara masing-masing variabel. Dalam jangka panjang *trade openness* menunjukkan nilai 20.03381, *terms of trade* 0.590175, *government expenditure* 10.84270 dan *net foreign asset* -4.152377.

Kata Kunci: volatilitas nilai tukar riil, *trade openness*, *terms of trade*, *government expenditure* dan *net foreign asset*.

SUBJEK/OBJEK PENELITIAN : *Trade Openness* dan volatilitas nilai tukar  
DAERAH PENELITIAN : Negara Indonesia

DEPARTEMENT OF NATIONAL EDUCATION  
FACULTY OF ECONOMIC AND BUSINESS AIRLANGGA UNIVERSITY

STUDY PROGRAMME : ECONOMICS  
LIST NO. :

**ABSTRACT**  
**UNDERGRADUATE ECONOMICS THESIS**

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ARRANGED YEAR : 2014

THEME:

***TRADE OPENNESS AND VOLATILITY REAL EXCHANGE RATE PERIOD  
2001Q4-2012Q3***

CONTENTS:

*Indonesia is one of the developing countries with an open economic system that embraces the free floating exchange rate. The movement of the exchange rate was very sensitive with the changes in economic factors and non-economic. This study aimed to determine the effect of trade openness on the exchange rate during the period 2001.4-2012.3. This research using vector error correction model (VECM) method to determine the relationship of short-term and long-term between trade openness, the terms of trade, government expenditure and net foreign assets of the real exchange rate volatility. The results showed that trade openness, the terms of trade, government expenditure and net foreign assets have significant effect on the real exchange rate volatility, it shows the relation in each variable. In the long term trade openness shows the value 20.03381, terms of trade 0.590175, government expenditure 10.84270 and net foreign asset - 4.152377.*

*Key Words : volatility real exchange rate, trade openness, terms of trade, government expenditure dan net foreign asset*

RESEARCH SUBJECT/OBJECT: *trade openness and volatility exchange rate*  
RESEARCH REGION : Indonesia