

DEPARTEMEN RISET TEKNOLOGI DAN PENDIDIKAN TINGGI

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 BELANJA PEMERINTAH, PENERIMAAN PAJAK, DAN SUKU BUNGA KREDIT TERHADAP OUTPUT SEKTOR MANUFAKTUR DI INDONESIA TAHUN 1983-2015

ISI :

Kontribusi sektor manufaktur terhadap PDB Indonesia mengalami perlambatan dan diatasi pemerintah melalui kebijakan fiskal. Penelitian ini difokuskan untuk (1) Menguji dan menganalisis pengaruh belanja pemerintah, penerimaan pajak, dan suku bunga kredit terhadap output sektor manufaktur di Indonesia dalam jangka pendek. (2) Menguji dan menganalisis pengaruh belanja pemerintah, penerimaan pajak, dan suku bunga kredit terhadap output sektor manufaktur di Indonesia dalam jangka panjang. Periode penelitian yang digunakan dari tahun 1983-2015. Metode untuk menganalisis penelitian ini yaitu VECM (Vector Error Correction Model). Kesimpulan studi ini, yaitu (1) hasil estimasi VECM jangka panjang menunjukkan bahwa variabel belanja pemerintah tidak berpengaruh signifikan terhadap output sektor manufaktur sedangkan variabel penerimaan pajak dan suku bunga kredit berpengaruh signifikan terhadap output sektor manufaktur. Hasil estimasi jangka pendek VECM menunjukkan variabel belanja pemerintah lag 1 berpengaruh signifikan terhadap $D(\ln Y)$, Penerimaan Pajak lag 1-lag 4 berpengaruh signifikan terhadap $D(\ln Y)$, dan variabel suku bunga kredit lag 1 dan lag 2 berpengaruh signifikan terhadap $D(\ln Y)$, (2) Kontribusi shock belanja pemerintah terhadap output sektor manufaktur semakin menurun dari periode pertama hingga periode kesepuluh. Kontribusi shock suku bunga kredit terhadap output sektor manufaktur mengalami fluktuatif. Kontribusi shock penerimaan pajak terhadap output sektor manufaktur semakin meningkat dari periode pertama hingga periode kesepuluh.

Kata Kunci: BelanjaPemerintah, PenerimaanPajak, danSukuBungaKredit, Output SektorManufaktur, VECM

AREA PENELITIAN : INDONESIA

**TECHNOLOGY RISET AND HIGH EDUCATION DEPARTMENT
FACULTY OF ECONOMICS AND BUSINESS AIRLANGGA UNIVERSITY**

STUDY PROGRAM: ECONOMICS

LIST NO. :.....

ABSTRACT

GRADUATE ECONOMICS DEVELOPMENT THESIS

NAME : MUHAMMAD LAZUARDHY INZANI
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TITLE :

IMPACT OF GOVERNMENT SPENDING, TAX REVENUE, MORTGAGE INTEREST
RATE TO OUTPUT OF MANUFACTURING SECTOR IN INDONESIA 1983-2015

CONTAIN :

The contribution of manufacturing sector in the GDP of Indonesia is in a slowdown and the government set a fiscal policy to overcome it. This study focuses on (1) testing and analyzing the impact of government spending, tax revenue, and mortgage interest rates the output of the manufacturing sector in short run (2) testing and analyzing the impact of government spending, tax revenue, and mortgage interest rates the output of the manufacturing sector in long run. The period used in this study is during the years of 1983-2015. The method used in the analysis of this study is VECM (Vector Error Correction Model). From the result of this study, it can be concluded that (1) the long-run VECM estimation suggests that the variable government spending does not significantly affect the output of manufacturing sector, while the variables tax revenue and mortgage interest rates significantly affect the output of manufacturing sector. The result of short-run estimation of VECM indicates that the variable government spending lag 1 has a significant impact on $D(\ln Y)$, tax revenue lag 1-4 have a significant impact on $D(\ln Y)$, and the variable mortgage interest rates lag 1 and 2 have a significant impact on $D(\ln Y)$; (2) the contribution of government spending shocks to the output of manufacturing sector decreased from the first period to the tenth period. The contribution of mortgage interest rates shocks to the output of manufacturing sector fluctuated. The contribution of tax revenue shocks to the output of manufacturing sector increased from the first period to the tenth period.

KEYWORDS : Government Spending, Tax Revenue, mortgage interest rates, Output of Manufacturing sector, VECM

RESEARCH AREA : INDONESIA