

Analisis hubungan antara ekuivalen imbal hasil Bank Islam di Indonesia dengan tingkat suku bunga bank konvensional = Analysis of the relationship between equivalent yield Indonesian Islamic Bank with conventional bank interest rate / Citra Kusumawati

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Abstrak

ABSTRAK

Tujuan dari penelitian ini adalah untuk mengetahui hubungan antara Ekuivalen Imbal Hasil Bank Islam di Indonesia dengan Tingkat Suku Bunga Bank Konvensional. Hasil analisis dari Pairwise Granger Causality Test menunjukkan bahwa terdapat hubungan sebab akibat antara Ekuivalen Imbal Hasil Bank Islam di Indonesia dengan Tingkat Suku Bunga Bank Konvensional. Dimana Ekuivalen Imbal Hasil Bank Islam di Indonesia, disebabkan oleh Tingkat suku bunga Bank Konvensional. Sedangkan Uji Kointegrasi dengan Johansen Cointegration Test menunjukkan bahwa tidak terdapat hubungan jangka panjang yang simultan antara Ekuivalen imbal Hasil Bank Islam di Indonesia dengan Tingkat Suku Bunga Bank Konvensional

ABSTRACT

The purpose of this study was to determine the relationship between Equivalent Yield Indonesian Islamic Bank with Conventional Bank Interest Rate. The results of the analysis of the Pairwise Granger Causality Test shows that there is a causal link between Equivalent Yield Indonesian Islamic Bank with Conventional Bank Interest Rate. Which Equivalent Yield Indonesian Islamic Bank, due to the interest rate Conventional Banks. While Cointegration with the Johansen Cointegration Test Test shows that there is a simultaneous long-term relationships between yield equivalent results in Indonesian Islamic Bank with Bank Interest Rate Conventional