

Analisis pergerakan deposit-currency ratio di indonesia dengan pendekatan perubahan rezim = Analysis of deposit currency ratio time series in indonesia with regime switching approach

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Abstrak

Tesis ini membahas analisis dari pergerakan Deposit-Currency Ratio di Indonesia, melalui pendekatan perubahan rezim dengan menggunakan model Markov Switching. Penelitian bersifat kuantitatif untuk mencari inferensi penentuan waktu perubahan rezim pergerakan deposit-currency ratio di Indonesia yang ditentukan oleh variable laten (perubahan state) beserta probabilita perpindahan rezim tersebut. Selain itu juga penelitian ini untuk melihat pengaruh pergerakan variable moneter (deposit-currency ratio dan money supply) terhadap variable nonmoneter (output). Hasil dari penelitian menyarankan penggunaan dari aplikasi Markov Switching ini untuk para akademisi.

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The focus of this study is analysis of the behavior of Deposit-Currency Ratio Time Series with regime switching approach using Markov Switching Model. This switching mechanism is played by latent variable (in this study, state of the behavior of Deposit-Currency Ratio) that determine observed series. The methodology of this study is quantitative research to set inferences about the timing of regime switching of the state and to set the probability of an switching event. Moreover, this study tested whether or not monetary variable (I used deposit-currency ratio and money supply) had an effect of the nonmonetary variable. The researcher suggests that this model could be applied by the researchers and others who analyze regime switching.