

Kompetisi perbankan kapitalisasi pasar saham dan pertumbuhan ekonomi di indonesia = Banking competition stock market capitalization and economic growth in indonesia

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Abstrak

[ABSTRAK

Penelitian ini bertujuan untuk menganalisis hubungan jangka panjang dari pasar keuangan Indonesia dengan pertumbuhan ekonomi di Indonesia. Variabel penelitian yang digunakan adalah gross domestic product (GDP) harga konstan, kompetisi perbankan yang diproksi dengan Herfindahl Index (HHI), kapitalisasi pasar saham, dan financial development. Untuk menjawab tujuan penelitian maka digunakan metode Autoregressive Distributed Lag (ARDL) dan akan menggunakan bound testing cointegration untuk melihat hubungan kointegrasi dari variabel-variabel yang diteliti. Hasil dari penelitian ini menunjukkan bahwa kompetisi perbankan dan kapitalisasi pasar saham berpengaruh positif dan signifikan dalam jangka panjang terhadap pertumbuhan ekonomi di Indonesia.

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ABSTRACT

The purpose of this study is to analyzes the long run relationship between money market with economic growth in Indonesia. The research variables are gross domestic product (GDP) by constant price, banking competition that is proxied by Herfindahl Index, stock market capitalization, and financial development. To answer the research objective, we use Autoregressive Distributed Lag (ARDL) and using bound testing cointegration for testing the cointegration relationship between the research variables. The results show that in the long run, the banking competition and stock market capitalization have impact significantly positive to the economic growth in Indonesia.;The purpose of this study is to analyzes the long run relationship between money market with economic growth in Indonesia. The research variables are gross domestic product (GDP) by constant price, banking competition that is proxied by Herfindahl Index, stock market capitalization, and financial development. To answer the research objective, we use Autoregressive Distributed Lag (ARDL) and using bound testing cointegration for testing the cointegration relationship between the research variables. The results show that in the long run, the banking competition and stock market capitalization have impact significantly positive to the economic growth in Indonesia., The purpose of this study is to analyzes the long run relationship between money market with economic growth in Indonesia. The research variables are gross domestic product (GDP) by constant price, banking competition that is

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