

Analisis faktor-faktor determinan dari net stable funding ratio pasca krisis keuangan tahun 2008 pada bank devisa di Indonesia = Analysis of determinant factors of net stable funding ratio post financial crisis year 2008 on foreign exchange bank in indonesia / Hari Kresdianto

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Abstrak

[ABSTRAK

Tesis ini membahas tentang analisis faktor-faktor determinan dari Net Stable Funding Ratio pasca krisis keuangan tahun 2008 pada bank devisa di Indonesia. Rasio modal, laju pertumbuhan dari kredit bersih, rasio pendapatan non bunga, rasio beban operasional per total aset, ukuran bank, dan kepemilikan bank digunakan sebagai faktor-faktor determinan dari NSFR. Penelitian ini menggunakan analisis regresi terhadap data panel model Fixed Effect. Hasil dari penelitian ini adalah faktor determinan laju pertumbuhan dari kredit bersih, rasio pendapatan non bunga, rasio beban operasional per total aset, kepemilikan pemerintah dan ukuran bank memiliki pengaruh terhadap nilai NSFR.

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ABSTRACT

The focus of this study is the analysis of the determinant factors of the Net Stable Funding Ratio post financial crisis year 2008 on foreign exchange banks in Indonesia. Capital Ratio, Growth rate of net loans, Non Interest Share, Overhead per Total Asset, Size of bank, and ownership of bank are used as determinant factors of the NSFR. This study uses regression analysis on Fixed Effect panel data models. The result from this study is Growth rate of net loan, Non Interest Share, Overhead per Total Asset, State Owned and size of bank have an effect on the value of NSFR., The focus of this study is the analysis of the determinant factors of the Net Stable Funding Ratio post financial crisis year 2008 on foreign exchange banks in Indonesia. Capital Ratio, Growth rate of net loans, Non Interest Share, Overhead per Total Asset, Size of bank, and ownership of bank are used as determinant factors of the NSFR. This study uses regression analysis on Fixed Effect panel data models. The result from this study is Growth rate of net loan, Non Interest Share, Overhead per Total Asset, State Owned and size of bank have an effect on the value of NSFR.]