

Identifikasi kemungkinan lindung nilai harga batubara melalui saham perusahaan batubara menggunakan kointegrasi = Identification hedge possibility of coal commodity through coal mines stock using panel cointegration / Andi Luxbinatur

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Abstrak

[Tujuan penelitian adalah untuk mengidentifikasi kemungkinan lindung nilai harga komoditas batubara melalui saham perusahaan tambang batubara menggunakan kointegrasi. Penelitian ini menggunakan perusahaan operator pembangkit listrik berbahan bakar batubara sebagai pihak yang terkena paparan risiko harga komoditas batubara. Pengujian kointegrasi menggunakan panel kointegrasi untuk memastikan generalisasi kointegrasi antara variabel-variabel tersebut. Hasil dari penelitian ini menunjukkan adanya indikasi kointegrasi jangka panjang dan jangka pendek diantara variabel-variabel. Pengujian terhadap model lindung nilai memberikan indikasi kemungkinan penggunaan saham perusahaan tambang batubara untuk dijadikan lindung nilai atas harga komoditas batubara; The aim of this study to identify hedge possibility of coal commodity through coal mines stock using panel cointegration. This study use coal power plant company as entity that exposed by coal price risk. Cointegration test use panel cointegration to ensure generalization of the study between variables. Cointegration test between variables show indication the existence of cointegration. This study show that there is possibility to use coal mines stock to hedge coal price risk.

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