

Dampak depresiasi nilai tukar riil rupiah terhadap keseimbangan neraca perdagangan bilateral Indonesia dengan sembilan mitra dagang utama =
The impact of rupiah real depreciation on Indonesia's bilateral trade balance with nine major trading partners

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Abstrak

ABSTRAK

Skripsi ini meneliti dampak jangka pendek dan jangka panjang depresiasi nilai tukar Rupiah terhadap neraca perdagangan bilateral Indonesia dengan sembilan mitra dagang utama. Menggunakan, metode Auto Regressive Distributed Lag ARDL dan data triwulanan periode 1997IV hingga 2015IV, terbukti bahwa i dalam jangka pendek, depresiasi Rupiah berpotensi membuat defisit neraca perdagangan bilateral pada empat mitra dagang utama, ii dalam jangka panjang, depresiasi Rupiah berpotensi membuat surplus neraca perdagangan bilateral pada tiga mitra dagang utama dan defisit neraca perdagangan bilateral pada dua mitra dagang utama, iii pola J-curve tidak terjadi pada satu pun mitra dagang utama, dan iv aktivitas ekonomi merupakan determinan signifikan neraca perdagangan bilateral Indonesia dengan tiga mitra dagang utama terbesarnya.

ABSTRACT

This undergraduate thesis focuses on the impact of Rupiah depreciation on Indonesia's bilateral trade balance with nine of her major trading partners. Using Auto Regressive Distributed Lag ARDL method and quarterly data from 1997IV to 2015IV, the results show that i in the short run, Rupiah depreciation tends to worsen bilateral trade balance with four major trading partners, ii in the long run, Rupiah depreciation tends to improve bilateral trade balance with three major trading partners and worsen bilateral trade balance with two major trading partners, iii J curve pattern doesn't appear in the bilateral trade with any of the major trading partners, and iv economic activity is a significant determinant of bilateral trade balance of Indonesia and three of her largest major trading partner.