

# Analisis Spillover/Connectedness Mata Uang Negara Maju dan Berkembang Periode 2017-2022. = Currency Spillover/Connectedness Analysis Between Developed and Developing Countries During 2017-2022 Period.

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## Abstrak

Penelitian ini merupakan penelitian yang bertujuan untuk meneliti bagaimana *spillover* nilai tukar mata uang di antara dua belas negara maju dan berkembang di dunia. Penelitian ini menggunakan data dari tahun 2017 hingga tahun 2022 untuk melihat perspektif *spillover* dalam tiga jangka waktu yaitu sebelum, saat, dan setelah pandemi. Hasil penelitian menunjukkan bahwa terdapat peningkatan indeks *spillover* imbal hasil dari sebelum, saat, hingga setelah pandemi berlangsung. Sedangkan, indeks *spillover* volatilitas meningkat pada saat pandemi berlangsung dan kembali menurun setelah pandemi

.....This research is a study that aims to examine how currency exchange rates *spillover* between twelve developed and developing countries in the world. This study uses data from 2017 to 2022 to capture at the *spillover* perspective in three timeframes, namely before, during and after the pandemic. The results of the study show that there has been an increase in the return *spillover* index before, during and after the pandemic took place. Meanwhile, the volatility *spillover* index increased during the pandemic and decreased again after the pandemic.