

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.