ABSTRAK

Nama : Imam Hidayat
Program Studi : Magister Perencanaan dan Kebijakan Publik
Judul : Analisis Pengaruh Harga Bahan Bakar Minyak Eceran dan Industri Terhadap Indeks Harga Kelompok Komoditi Pembentuk Indeks Harga Konsumen Di Indonesia

Penelitian ini menganalisa pengaruh harga bahan bakar minyak Eceran dan Industri (premium dan solar) terhadap indeks harga kelompok komoditi pembentuk indeks harga konsumen (IHK) dan pengaruh antar indeks harga tujuh kelompok komoditi tersebut. Dengan menggunakan *Vector Autoregression - Vector Error Correction Model* (VAR-VECM) untuk melihat pengaruh kejutan dan kontribusi tiap-tiap variabel terhadap respon dan variabilitas variabel lainnya pada periode bulan Januari 2004 sampai dengan Desember 2008.

Berdasarkan analisa impulse respon, harga bahan bakar minyak berpengaruh terhadap indeks harga kelompok komoditi pembentuk indeks harga konsumen (IHK). Pengaruhnya positif terhadap IHK rata-rata sebesar 1,263%. Hal ini bermakna bahwa harga bahan bakar minyak premium eceran berpengaruh positif mendorong meningkatnya IHK rata-rata sebesar 1,263%. Pengaruh terbesar berasal dari kejutan harga bahan bakar minyak premium eceran yang mendapat respon indeks harga kelompok komoditi rata-rata sebesar 1,052%. Kejutan harga bahan bakar minyak industri secara kumulatif mendapat respon indeks harga kelompok komoditi rata-rata sebesar 0,370%. Hal ini bermakna bahwa harga bahan bakar minyak industri berpengaruh positif mendorong meningkatnya IHK rata-rata sebesar 0,370%. Pengaruh terbesar berasal dari kejutan harga bahan bakar minyak solar yang mendapat respon indeks harga kelompok komoditi rata-rata sebesar 0,297 %.

Berdasarkan analisa *Variance Decomposition*, kontribusi harga bahan bakar minyak industri kepada varian indeks harga kelompok komoditi rata-rata sebesar 7,82%. Kontribusi variabel harga bahan bakar minyak eceran lebih berperan dalam varian indeks harga kelompok komoditi dibandingkan harga bahan bakar minyak industri yaitu rata-rata sebesar 23,55%.

Kata Kunci:
Harga bahan bakar minyak, Indeks harga kelompok komoditi, Indeks harga konsumen, *times series, Vector Autoreggression - Vector Error Correction Model* (VAR - VECM).

ABSTRACT

Name : Imam Hidayat
Study Program : Master Planning and Public Policy
Title : Analysis The Influence of Retail and Industrial Fuel Price to The Commodity Group Price Index of Forming Consumer Price Index in Indonesia.

This study analyzed the influence of retail and industrial fuel prices (gasoline and diesel fuel) to the commodity group price index of forming index consumer price index (CPI) and the effect of inter seven commodity groups price index. Using Vector Autoregression - Vector Error Correction Model (VAR-VECM to see the impact of shocks and the contribution of each variable to The response and variance of the other variables in the period January 2004 until December 2008.

Based on Impulse Response Analysis, the result is fuel prices influence the price index of commodity groups to forming the consumer price index (CPI). The influence is positive averaged 1,263 on the CPI. This means that retail premium fuel prices encourage positive average increase of CPI 1,263% . The biggest influence comes from the premium oil price shock, which received responses the commodity groups price index average 1,052. Respond of commodities price index to industrial gasoline prices shocks average 0.370%. This means that industry fuel prices have encouraged positive CPI increased an average of 0.370%. The biggest influence comes from the premium oil price shock, which received responses the commodity groups price index average 0.297%.

Based on Variance Decomposition Analysis, the contribution of industrial fuel prices to variance of commodity group price index average 7.82%. The contribution of retail fuel prices a greater role in changing the variance of the commodity group price index compared to the industry in fuel prices which averaged 23.55%.

Key Words:
Fuel prices, The commodity price index, Consumer price index, Time series, Autoreggression Vector - Vector Error Correction Model (VAR – VECM)