

# Analisis pengaruh variabel makroekonomi terhadap indeks harga saham gabungan di Bursa Efek Indonesia periode 2001-2012 = Analysis of the influence of macroeconomic variables on Jakarta composite index in the 2001-2012 period

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## Abstrak

[<b>ABSTRAK</b><br>

Skripsi ini membahas mengenai pengaruh variabel makroekonomi terhadap pergerakan Indeks Harga Saham Gabungan, yang bertujuan untuk mengetahui pengaruh variabel makroekonomi berupa inflasi, suku bunga SBI, jumlah uang beredar (M2), dan nilai tukar Rupiah (Rp) terhadap Dolar Amerika (USD). Penelitian ini menggunakan metode regresi dengan OLS yang dilanjutkan dengan ARCH/GARCH karena ditemukannya masalah heteroskedastisitas pada data yang diolah. Kesimpulan dari penelitian ini adalah variabel nilai tukar Rupiah (Rp) terhadap Dolar Amerika (USD), jumlah uang beredar dan suku bunga SBI berpengaruh secara signifikan terhadap Indeks Harga Saham Gabungan di Bursa Efek Indonesia selama periode 2001-2012 sedangkan variabel inflasi tidak berpengaruh secara signifikan.

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This study investigate the influence of macroeconomic variables on Jakarta Composite Index in the 2001-2012 period. The purpose of this study is to analyze the influence of macroeconomic variables to Jakarta Composite Index such as inflation rate, SBI interest rate, money supply, Rupiah exchange rate to USD. The finding of this study based on regression model with OLS method and ARCH/GARCH method is that exchange rate variables, money supply and SBI rate significantly influence the Jakarta Composite Index and the inflation rate variables is not influence the Jakarta Composite Index significantly. This implies that beside the exchange rate, money supply and SBI rate variables there should be another macroeconomic variables that significantly influence the Jakarta Composite Index.;This study investigate the influence of macroeconomic variables on Jakarta Composite Index in the 2001-2012 period. The purpose of this study is to analyze the influence of macroeconomic variables to Jakarta Composite Index such as inflation rate, SBI interest rate, money supply, Rupiah exchange rate to USD. The finding of this study based on regression model with OLS method and ARCH/GARCH method is that exchange rate variables, money supply and SBI rate significantly influence the Jakarta Composite Index and the inflation rate variables is not influence the Jakarta Composite Index significantly. This implies that beside the exchange rate, money supply and SBI rate variables there should be another macroeconomic variables that significantly influence the Jakarta Composite Index., This study investigate the influence of macroeconomic variables on Jakarta

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