

Analisa kemungkinan contagion risk dalam sektor perbankan indonesia sebelum selama dan sesudah krisis keuangan global 2007-2009 =  
Analysis of contagion risk in Indonesian banking sector before during and after the global financial crisis of 2007-2009

Achlam Said Basalamah, author

Deskripsi Lengkap: <https://lib.ui.ac.id/detail?id=20387058&lokasi=lokal>

---

Abstrak

[<b>ABSTRAK</b>]

Tujuan dari penelitian ini adalah menganalisis kemungkinan terjadinya contagion risk dalam sektor perbankan Indonesia pada periode sebelum, selama, dan sesudah krisis keuangan global tahun 2007-2009, menggunakan metode Value-at-Risk dan conditional Value-at-Risk. Hasil estimasi dari penelitian ini mendukung adanya contagion risk pada sektor perbankan Indonesia, di mana risiko-risiko individual setiap bank dalam sampel menunjukkan kemungkinan menyebar ke sektor perbankan secara keseluruhan. Sehubungan dengan adanya kemungkinan contagion risk pada sektor perbankan Indonesia, ditemukan bahwa risiko terbesar dimiliki oleh bank-bank yang memiliki ukuran besar.

<hr>

<i><b>ABSTRACT</b></i>

;This study aims to analyse the possibility of contagion risk in Indonesian banking sector before, during, and after the Global Financial Crisis of 2007-2009, using the Value-at-Risk and conditional Value-at-Risk methods. The estimated result from this study supports the existence of contagion risk in Indonesian banking sector, where the individual risks of each bank in the sample show a symptom of contagion after being assessed with the market value of the whole financial sector. With respect to the possibility of contagion risk in Indonesian banking sector, banks with biggest capital size appear to possess the biggest risks, as they contribute the most to the total assets of Indonesian banking sector, This study aims to analyse the possibility of contagion risk in Indonesian banking sector before, during, and after the Global Financial Crisis of 2007-2009, using the Value-at-Risk and conditional Value-at-Risk methods. The estimated result from this study supports the existence of contagion risk in Indonesian banking sector, where the individual risks of each bank in the sample show a symptom of contagion after being assessed with the market value of the whole financial sector. With respect to the possibility of contagion risk in Indonesian banking sector, banks with biggest capital size appear to possess the biggest risks, as they contribute the most to the total assets of Indonesian banking sector]