

Analisis dampak penerapan inflantion targeting terhadap mekanisme transmisi melalui nilai tukar di indonesia (dalam sistem nilai tukar mengambang)

Agnes Sediana Milasari D., author

Deskripsi Lengkap: <https://lib.ui.ac.id/detail?id=131335&lokasi=lokal>

Abstrak

Tesis ini membahas bagaimana penerapan Inflation Targeting mempengaruhi exchange rate pass-through di Indonesia pada periode 1997:Q4 sampai 2009:Q4 selama sistem nilai tukar mengambang. Penulis ingin mengetahui apakah penerapan Inflation Targeting di Indonesia dapat membantu menurunkan derajat pass-through dalam jangka pendek maupun jangka panjang. Metode penelitian yang digunakan adalah metode Ordinary Least Squares. Hasil dari penelitian ini menunjukkan bahwa penerapan Inflation Targeting terbukti dapat menurunkan derajat pass-through dalam jangka pendek maupun jangka panjang untuk PPI, namun belum terbukti untuk CPI.

<hr>

This study examines how the adoption of inflation targeting influenced exchange rate pass-through in Indonesia on period 1997:Q4 until 2009:Q4 in the floating exchange rate. The author would like to know whether the adoption of inflation targeting in Indonesia could help reduce the degree of pass-through in the short term and the long term. The method of this study that used was Ordinary Least Squares. The result of this research indicated that the adoption of inflation targeting proved could reduce the degree of pass-through in the short term and the long term for PPI, but could not prove for CPI.