

Efek penularan pada indeks regional emerging market asia : krisis subprime mortgage dan eurozone = Contagion effect in emerging market asia subprime mortgage and eurozone crises

Richi Anggraeni, author

Deskripsi Lengkap: <https://lib.ui.ac.id/detail?id=20455493&lokasi=lokal>

Abstrak

Penelitian ini membahas tentang analisis efek contagion pada negara-negara emerging market Kawasan Asia saat terjadi krisis finansial global yaitu subprime mortgage di Amerika Serikat dan eurodebt di Kawasan Euro. Periode penelitian berlangsung sejak 2007 hingga 2016, saat terjadi krisis dan sesudah krisis. Observasi mencakup sepuluh negara dengan menggunakan data closing price indeks. Hasil penelitian menunjukkan bahwa pada saat terjadi krisis subprime mortgage, hampir seluruh negara berkembang di Kawasan Asia terkena guncangan dari krisis yaitu mengalami efek contagion. Sementara itu, pada krisis Eurozone, hanya sedikit negara yang terkena efek contagion. Mayoritas negara Emerging Market Asia tidak terpengaruh dari krisis Eurozone.

.....This research analyzes of contagion effects on emerging market countries in Asia when the global financial crisis is subprime mortgage in the United States and eurodebt in the Eurozone. The research period started from 2007 to 2016, during the crisis and after the crisis. Observations include the ten countries using data from the index closing price. The results showed that at the time of the subprime mortgage crisis, all developed countries in the Asian region affected by shocks from the crisis that is experiencing the effects of contagion. While the Eurozone crisis, only a few countries affected by the contagion effect. Majority countries in EM Asia are not affected from Eurozone crisis.