

Pengaruh ancaman militer Korea Utara pada masa pemerintahan Kim Jong-Un terhadap nilai tukar won dan harga saham perusahaan Korea Selatan = The impact of north korean military threats under the governance of Kim Jong-Un on South Korean won exchange rate and South Korean companies stock prices / Amrizal Aufar

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Abstrak

**ABSTRAK**

Penelitian ini bertujuan menganalisis pengaruh ancaman militer yang dilakukan oleh Korea Utara terhadap nilai tukar dan indeks saham di Korea Selatan selama Korea Utara berada di bawah pemerintahan Kim Jong-un, yakni pada periode 2012-2017. Penelitian dilakukan dengan mengkategorisasi ancaman berdasarkan jenisnya, dan juga melakukan analisis perusahaan-perusahaan pada tingkat sektor. Hasil pengujian menunjukkan bahwa dari walaupun secara umum nilai tukar dan indeks saham tidak dipengaruhi oleh ancaman militer Korea Utara, pada tingkat sektor, dampak ancaman bisa saja tetap muncul. Hasil penelitian menunjukkan bahwa antar sektor perusahaan, pengaruh ancaman militer bisa berbeda-beda, tergantung dari karakteristik perusahaannya.

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**ABSTRACT**

This research was intended to investigate the impact of North Korean military threats under the governance of Kim Jong un, that is from 2012 2017, on the exchange rate of South Korean Won and the stock prices of South Korean companies. This research was done by categorizing threats according to the types of the threats, and also by classifying the companies in South Korea according to their sectors. The result of this research shows that although exchange rates and stock index were not affected by North Korean military threat, but at sectoral level, the result might be different. Depending on the characteristics of the sectors, the impact can vary from one sector to another.