ABSTRAK
HUBUNGAN INFLASI, JUMLAH UANG BEREDAR, SUKU BUNGA SBI, DAN EKSPOR NETTO TERHADAP NILAI TUKAR RUPIAH TAHUN 1995-2007

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2009

Penelitian ini bertujuan untuk mengetahui: (1) hubungan inflasi dengan nilai tukar rupiah; (2) Hubungan jumlah uang beredar dengan nilai tukar rupiah; (3) Hubungan suku bunga SBI dengan nilai tukar rupiah; dan (4) Hubungan ekspor netto dengan nilai tukar rupiah

Penelitian studi *ex post fakto* ini dilaksanakan pada bulan September 2009. Metode pengumpulan data yang digunakan adalah dokumentasi. Data penelitian diambil dari Biro Pusat Statistik (BPS) dan Bank Indonesia (BI). Teknik analisis data yang digunakan adalah analisis korelasi *product moment* dari *Pearson*.

Hasil perhitungan analisis menunjukkan bahwa: (1) Tidak ada hubungan antara inflasi dengan nilai tukar rupiah ((Sig.2-tailed) probabilitas $0{,}780 > \alpha\ 0{,}05$), (2) Ada hubungan positif dan signifikan antara jumlah uang beredar dengan nilai tukar rupiah ((Sig.2-tailed) probabilitas $0{,}012 < \alpha\ 0{,}05$), (3) Tidak ada hubungan antara suku bunga SBI dengan nilai tukar rupiah ((Sig.2-tailed) probabilitas $0{,}985 > \alpha\ 0{,}05$), dan (4) Ada hubungan yang positif dan signifikan antara ekspor netto nilai tukar rupiah ((Sig.2-tailed) probabilitas $0{,}000 < \alpha\ 0{,}05$).

ABSTRACT

THE RELATIONSHIP OF INFLATION, TOTAL OF ACQUIRE CURRENCY,
SBI UNPAID INTEREST, AND NET EXPORT TOWARDS
THE RUPIAH EXCHANGE : 1995 – 2007

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This research intends to know: (1) the relationship between inflation and rupiah exchange; (2) the relationship between acquired currency and rupiah exchange; (3) the relationship between SBI unpaid interest and rupiah exchange rate; and (4) the relationship between net export and rupiah exchange rate.

This ex post facto study research was conducted in September 2009. The method of data collection was documentation. The data of research were taken from Center Bureau of Statistics (BPS) and Bank Indonesia (BI). The technique of data analysis was analysis of Pearson's product moment correlation.

The result of analysis calculation shows that: (1) there is no relationship between the inflation and rupiah exchange rate (2 tailed significance) probability is $0,780 > \alpha 0,05$), (2) There is a positive and significant relationship between the total of acquired currency and rupiah exchange rate (2 tailed significance) probability is $0,012 < \alpha 0,05$), (3) There is no relationship between the SBI unpaid interest and rupiah exchange rate (2 tailed significance) probability is $0,985 > \alpha 0,05$), and (4) Here is positive and significant relationship between the net export and rupiah exchange rate (2 tailed significance) probability is $0,000 < \alpha 0,05$).

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