

DAFTAR PUSTAKA

- Terra, Cristina. (2015). *Principles of International Finance and Open Economy Macroeconomics*, 2nd edition. Elsevier, United States of America.
- Gujarati, Damodar N (2013). *Dasar-dasar Ekonometrika*. 3rd edition. Jakarta, Salemba Empat.
- Hu, Yang and Les Oxley. (2016). Are there bubbles in exchange rates? Some new evidence from G10 and emerging market economies. *Economic Modelling*.
- Lee, Kyuseok. (2017). Systematic exchange rate variation: Where does the dollar factor come from?. *International Review of Economics and Finance*. DOI: 10.1016/j.iref.2017.10.030.
- Giorgio, Di Giorgio, Salvatore Nistico and Guido Traficante. (2017). Government spending and the exchange rate. *International Review of Economics and Finance*. DOI: 10.1016/j.iref.2017.07.030.
- Hamori, Shigeyuki dan Shuairu Tian. (2015). Modeling Interest Rate Volatility: A Realized GARCH approach. *Journal of Banking & Finance*, 61, 158-171.
- Kubo, Akihiro. (2017). The Macroeconomic Impact of Foreign Exchange Intervention: An Empirical Study of Thailand. *International Review of Economics and Finance*, 49, 243-254.
- Hasudungan, Albert. (2006). Hubungan Dinamis Real Interest Rate Differential, Nilai Tukar Riil & Cadangan Devisa di Indonesia: 1995-2005. *Jurnal Ekonomi dan Pembangunan Indonesia*, 4 (2), 83-91.
- Puspitaningrum, Roshinta, Suhadak dan Zahroh Z.A. (2014). Pengaruh Tingkat Inflasi, Tingkat Suku Bunga SBI, dan Pertumbuhan Ekonomi Terhadap Nilai Tukar Rupiah: Studi Pada Bank Indonesia Periode Tahun 2003-2012. *Jurnal Administrasi Bisnis (JAB)*, 8 (1).
- Haryadi. (2014). Pengaruh Inflasi, Suku Bunga, Jumlah Uang Beredar dan Pendapatan Nasional Terhadap Nilai Tukar Rupiah per US Dollar. *Jurnal Paradigma Ekonomika*, 9 (1).
- Safitri, Ria, Ria Nelly dan Gusnardi. (2014). Analisis Aspek Fundamental Dan Psikologis Terhadap Perubahan Kurs Valas Di Indonesia Periode 2004 – 2012. *Jurnal Ekonomi*, 22(3).
- Setiawan, Sigit. (2012). Analisis Dampak Ijepa Terhadap Indonesia dan Jepang. *Jurnal Ilmiah Ekonomi Bisnis*, 17 (2), 1-2.
- Wijoyo. Nugroho Agung. (2016). Peramalan Nilai Tukar Rupiah Terhadap USD dengan Menggunakan Model GARCH. *Jurnal Kajian Ekonomi Keuangan*, 20 (2), 3-12.

- Suharsono dan Nastiti. (2012). Analisis Volatilitas Saham Perusahaan Go Public dengan Metode ARCH-GARCH. *Jurnal Sains & Seni*, 1 (1).
- Assidiqi, Neppa Nurrohman. (2017). Analisis Perbandingan Model Volatilitas Garch Dan Ewma Pada Pengukuran Tingkat Risiko Pasar Portfolio Perdagangan Mata Uang Asing. *Thesis Abstract*. Program Pasca Sarjana Universitas Gadjah Mada, Yogyakarta.
- Tua, Safrin Maruli. (2013). Perbandingan Volatilitas Ewma, Garch Dan Monte Carlo Terhadap Nilai Tukar Mata Uang Asing Bank Bjb. *Thesis Abstract*. Program Pasca Sarjana Universitas Gadjah Mada, Yogyakarta.
- Investopedia. (2018). Hard Currency. Tersedia di <https://www.investopedia.com/terms/h/hardcurrency.asp> diakses pada 10 Agustus 2018.
- Crunch Econometrix. (2018). (EViews10): ARIMA Models (Identification). Tersedia di <https://www.youtube.com/watch?v=vLhbVakW-QM> diakses pada 5 November 2018.
- Crunch Econometrix. (2018). (EViews10): ARIMA Models (Estimation). Tersedia di <https://www.youtube.com/watch?v=RhjqqessLqg> diakses pada 5 November 2018.
- Crunch Econometrix. (2018). (EViews10): ARIMA Models (Diagnostic). Tersedia di <https://www.youtube.com/watch?v=U7romRtaduE> diakses pada 5 November 2018.
- Crunch Econometrix. (2018). (EViews10): ARIMA Models (Forecasting). Tersedia di <https://www.youtube.com/watch?v=GytfzaIr2iM> diakses pada 5 November 2018.
- Liquidity Preference. (2018). Tersedia di <http://www.economicdiscussion.net/theories/liquidity-preference-theory/the-liquidity-preference-theory-of-interest/12642> diakses pada 10 Agustus 2018
- Sayed Hosein. (2012). Comparison of ARCH GARCH EGARCH and TARCH Model. Tersedia di <https://www.youtube.com/watch?v=KGkNXnK5dTk> diakses pada 14 November 2018.