

Daftar Pustaka

- Aiyar, Shekhar, Charles W. Calomiris, dan Tomasz Wieladek. "Identifying channels of credit substitution when bank capital requirements are varied." *Economic Policy* 29, no. 77 (2014): 45–77. Diakses pada 17 Februari 2020. <https://www.jstor.org/stable/24029595>.
- Alpanda, Sami, Gino Cateau, dan Césaire Meh. "A policy model to analyze macroprudential regulations and monetary policy." *Canadian Journal of Economics* 51, no. 3 (2018): 828–863. Diakses pada 3 Maret 2020. <https://doi.org/10.1111/caje.12339>.
- Altunbas, Yener, Mahir Binici, dan Leonardo Gambacorta. *Macroprudential Policy and Bank Risk. BIS Working Papers*. Vol. 646. BIS Working Papers, 2017. Diakses pada 21 Februari 2020. <https://www.bis.org/publ/work646.pdf>.
- Bank Indonesia. *Statistik Perbankan Indonesia*. Vol. 6. Jakarta, 2007. Diakses pada 24 Maret 2020. <https://ojk.go.id/id/kanal/perbankan/data-dan-statistik/statistik-perbankan-indonesia/Pages/statistik-perbankan-indonesia-desember-2007.aspx>.
- . *Statistik Perbankan Indonesia*. Vol. 7. Jakarta, 2008. Diakses pada 24 Maret 2020. <https://ojk.go.id/id/kanal/perbankan/data-dan-statistik/statistik-perbankan-indonesia/Pages/statistik-perbankan-indonesia-desember-2008.aspx>.
- . *Statistik Perbankan Indonesia*. Vol. 8. Jakarta, 2009. Diakses pada 24 Maret 2020. <https://ojk.go.id/id/kanal/perbankan/data-dan-statistik/statistik-perbankan-indonesia/Pages/statistik-perbankan-indonesia-desember-2009.aspx>.
- . *Statistik Perbankan Indonesia*. Vol. 9. Jakarta, 2010. Diakses pada 24 Maret 2020. <https://ojk.go.id/id/kanal/perbankan/data-dan-statistik/statistik-perbankan-indonesia/Pages/statistik-perbankan-indonesia-desember-2010.aspx>.
- . *Statistik Perbankan Indonesia*. Vol. 10. Jakarta, 2011. Diakses pada 24 Maret 2020. <https://ojk.go.id/id/kanal/perbankan/data-dan-statistik/statistik-perbankan-indonesia/Pages/statistik-perbankan-indonesia-desember-2011.aspx>.
- . *Statistik Perbankan Indonesia*. Vol. 11. Jakarta, 2012. Diakses pada 24 Maret 2020. <https://ojk.go.id/id/kanal/perbankan/data-dan-statistik/statistik-perbankan-indonesia/Pages/statistik-perbankan-indonesia-desember-2012.aspx>.

- Bauer, Gregory, Gurnain Pasricha, Rodrigo Sekkel, dan Yaz Terajima. "The global financial cycle, monetary policies, and macroprudential regulations in small, open economies." *Canadian Public Policy* 44, no. 2 (2018): 81–99. Diakses pada 10 Februari 2020. <https://www.jstor.org/stable/10.2307/90022694>.
- Bellas, Dimitri, Michael G Papaioannou, dan Iva Petrova. *Determinants of Emerging Market Sovereign Bond Spreads: Fundamentals vs Financial Stress*. IMF Working Paper. IMF Working Paper, 2010. Diakses pada 10 Maret 2020. <https://www.imf.org/external/pubs/ft/wp/2010/wp10281.pdf>.
- Benigno, Gianluca, Huigang Chen, Christopher Otrok, Alessandro Rebucci, dan Eric R Young. "Monetary and Macro-Prudential Policies : An Integrated Analysis." In *IMF Twelfth Jacques Polak Annual Research Conference*., diedit oleh International Monetary Fund, 1–28. Washington DC: International Monetary Fund, 2012. Diakses pada 10 Februari 2020. <https://www.imf.org/external/np/res/seminars/2011/arc/pdf/gbhccoarey.pdf>.
- Bernanke, Ben S, dan Alan S Blinder. *Credit, Money, and Aggregate Demand*. NBER Working Paper Series. NBER Working Paper Series. Cambridge, 1988. Diakses pada 3 Maret 2020. <https://doi.org/10.3386/w2534>.
- Bianchi, Javier, Emine Boz, dan Enrique Gabriel Mendoza. "Macroprudential policy in a fisherian model of financial innovation." *IMF Economic Review* 60, no. 2 (2012): 223–269. Diakses pada 17 Februari 2020. <https://www.jstor.org/stable/23276894>.
- da Silva, Pereira, dan Luiz Awazu. "Sailing through the Global Financial Storm." In *Managing Capital Flows*, diedit oleh Bruno Carrasco, Hiranya Mukhopadhyay, dan Subir Gokarn, 184–250. 2014 ed. Oxford: Oxford University Press, 2014. Diakses pada 3 Maret 2020. <http://dx.doi.org/10.1596/978-1-4648-0002-3>.
- Ferrucci, Gianluigi. *Empirical Determinants of Emerging Market Economies' Sovereign Bond Spreads*. Bank of England Working Paper. Bank of England Working Paper. London, 2003. Diakses pada 10 Maret 2020. <https://www.bankofengland.co.uk/-/media/boe/files/working-paper/2003/empirical-determinants-of-emerging-market-economies-sovereign-bond-spreads.pdf?la=en&hash=EE4F96C22F6A170371375310E7F18BD7FE5BDC7F>.
- Friedman, Milton. "The Role of Monetary Policy." *The American Economic Review* 58, no. 1 (1968): 1–17. <http://www.jstor.org/stable/1831652>.
- Gadanecz, Blaise, Aaron Mehrotra, dan M.S. Mohanty. *Foreign exchange intervention and the banking system balance sheet in emerging market*

economies. BIS Working Papers. Vol. 445. BIS Working Papers, 2014. Diakses pada 3 Maret 2020. <https://www.bis.org/publ/work445.pdf>.

Garcia, Marcio G. P. *Can Sterilized FX Purchase under Inflation Targeting be Expansionary? Texto Para Discussao*. Vol. 589. Texto Para Discussao. Rio De Janeiro, 2011. Diakses pada 3 Maret 2020. <https://hdl.handle.net/10419/176072>.

Garcia, Pablo. "The Macroeconomic Consequences of Bank Capital Requirements." *Annals of Economics and Statistics* 135, no. 135 (2019): 157–187. Diakses pada 10 Februari 2020. <https://www.jstor.org/stable/10.15609/annaeconstat2009.135.0157>.

Gourinchas, Pierre-Olivier, dan Maurice Obstfeld. "Stories of the Twentieth Century for The Twenty-First." *American Economic Journal: Macroeconomics* 4, no. 1 (2017): 226–265. Diakses pada 3 Maret 2020. <https://www.jstor.org/stable/41426394>.

Indonesia Bond Pricing Agency. "Info Detail Obligasi Negara RI Seri FR0044." *Info Detail Obligasi Negara RI*. Last modified 2007. Diakses pada 20 Maret 2020. <http://ibpa.co.id/DataPasarSuratUtang/BondGovernmentDetail/tabid/114/Default.aspx?bondId=FR0044>.

Indonesia Stock Exchange, dan Indonesia Bond Pricing Agency. *Indonesia Bond Market Directory 2011*. Jakarta, 2011. Diakses pada 20 Maret 2020. https://www.idx.co.id/media/1747/20120213_bond-book-2011-idx-_revisi.pdf.

———. *Indonesia Bond Market Directory 2012*. Jakarta, 2012. Diakses pada 20 Maret 2020. https://www.idx.co.id/media/1742/bond_book_2012_preview.pdf

———. *Indonesia Bond Market Directory 2013 - 2014*. Jakarta, 2014. Diakses pada 20 Maret 2020. https://www.idx.co.id/media/1743/bond-book_2013-2014_preview.pdf

———. *Indonesia Bond Market Directory 2017-2018*. Jakarta, 2018. Diakses pada 20 Maret 2020. <http://www.idx.co.id/media/4439/bond-book-2017-2018.pdf>.

———. *Indonesia Bond Market Directory 2018-2019*. Jakarta, 2019. Diakses pada 20 Maret 2020. <https://www.idx.co.id/media/4437/bond-book-2018-2019.pdf>

Kim, Yeon Joon, dan Joo Young Lee. "Sluggish Recovery from the Financial Crisis: Crowding-out Effect and Contagion." *Global Economic Review* 43, no. 4 (2014): 408–428. Diakses pada 20 Maret 2020. <http://dx.doi.org/10.1080/1226508X.2014.982320>.

- McGough, Bruce, Glenn D. Rudebusch, dan John C. Williams. *Using a Long-Term Interest Rate as the Monetary Policy Instrument. Federal Reserve Bank of San Francisco Working Paper Series*. Vol. 22. Federal Reserve Bank of San Francisco Working Paper Series. San Fransisco, 2004. Diakses pada 26 Februari 2020. <http://www.frbsf.org/publications/economics/papers/2004/wp04-22bk.pdf>.
- Mendoza, Enrique G. "Sudden Stops, Financial Crises, and Leverage." *American Economic Review* 100, no. 5 (2010): 1941–1966. Diakses pada 10 Februari 2020. <https://doi.org/10.1257/aer.100.5.1941>.
- Mimir, Yasin, dan Enes Sunel. *External shocks, banks and optimal monetary policy in an open economy. BIS Working Papers*. Vol. 528. BIS Working Papers, 2015. Diakses pada 3 Maret 2020. <https://www.bis.org/publ/work528.pdf>.
- Obstfeld, Maurice. *Trilemmas and trade-offs : living with financial globalisation. BIS Working Papers*. Vol. 480. BIS Working Papers, 2015. Diakses pada 3 Maret 2020. <https://www.bis.org/publ/work480.pdf>.
- Offlick, Sven Wohltmann, dan Hans-Werner Wohltmann. *Bernanke/Blinder revisited - The New Keynesian model with credit channel. Economics Working Paper*. Economics Working Paper. Kiel, 2014. Diakses pada 3 Maret 2020. <https://hdl.handle.net/10419/102261>.
- Otoritas Jasa Keuangan. *Statistik Perbankan Indonesia*. Vol. 12. Jakarta, 2013. Diakses pada 24 Maret 2020. <https://ojk.go.id/id/kanal/perbankan/data-dan-statistik/statistik-perbankan-indonesia/Pages/statistik-perbankan-indonesia-desember-2014.aspx>.
- . *Statistik Perbankan Indonesia*. Vol. 13. Jakarta, 2014. Diakses pada 24 Maret 2020. <https://ojk.go.id/id/kanal/perbankan/data-dan-statistik/statistik-perbankan-indonesia/Pages/statistik-perbankan-indonesia-desember-2014.aspx>.
- . *Statistik Perbankan Indonesia*. Vol. 14. Jakarta, 2015. Diakses pada 24 Maret 2020. <https://ojk.go.id/id/kanal/perbankan/data-dan-statistik/statistik-perbankan-indonesia/Pages/statistik-perbankan-indonesia-desember-2015.aspx>.
- . *Statistik Perbankan Indonesia*. Vol. 15. Jakarta, 2016. Diakses pada 24 Maret 2020. [http://www.ojk.go.id/id/kanal/perbankan/data-dan-statistik/statistik-perbankan-indonesia/Documents/Pages/Statistik-Perbankan-Indonesia---Desember-2016/SPI Desember 2016.pdf](http://www.ojk.go.id/id/kanal/perbankan/data-dan-statistik/statistik-perbankan-indonesia/Documents/Pages/Statistik-Perbankan-Indonesia---Desember-2016/SPI%20Desember%202016.pdf).
- . *Statistik Perbankan Indonesia*. Vol. 16. Jakarta, 2017. Diakses pada 24 Maret 2020. [https://www.ojk.go.id/id/kanal/perbankan/data-dan-statistik/statistik-perbankan-indonesia/Documents/Pages/Statistik-Perbankan-Indonesia---Desember-2016/SPI Desember 2016.pdf](https://www.ojk.go.id/id/kanal/perbankan/data-dan-statistik/statistik-perbankan-indonesia/Documents/Pages/Statistik-Perbankan-Indonesia---Desember-2016/SPI%20Desember%202016.pdf).

statistik/statistik-perbankan-indonesia/Pages/Statistik-Perbankan-Indonesia--
-Desember-2017.aspx.

———. *Statistik Perbankan Indonesia*. Vol. 17. Jakarta, 2018. Diakses pada 24
Maret 2020. [https://ojk.go.id/id/kanal/perbankan/data-dan-statistik/statistik-
perbankan-indonesia/Pages/statistik-perbankan-indonesia-desember-
2018.aspx](https://ojk.go.id/id/kanal/perbankan/data-dan-statistik/statistik-perbankan-indonesia/Pages/statistik-perbankan-indonesia-desember-2018.aspx)

———. *Statistik Perbankan Indonesia*. Vol. 18. Jakarta, 2019. Diakses pada 24
Maret 2020. [https://ojk.go.id/id/kanal/perbankan/data-dan-statistik/statistik-
perbankan-indonesia/Pages/statistik-perbankan-indonesia-desember-
2019.aspx](https://ojk.go.id/id/kanal/perbankan/data-dan-statistik/statistik-perbankan-indonesia/Pages/statistik-perbankan-indonesia-desember-2019.aspx)

Presiden Republik Indonesia. *Undang-Undang Republik Indonesia Nomor 24
Tahun 2002 Tentang Surat Utang Negara*, 2002. Diakses pada 20 Maret 2020.
https://www.bi.go.id/id/tentang-bi/uu-bi/Documents/UUSUN24_2002.pdf

Sobrun, Jhuvesh, dan Philip Turner. *Bond Markets and Monetary Policy Dilemmas
for the Emerging Markets. BIS Working Papers*. Vol. 508. BIS Working
Papers, 2015. Diakses pada 26 Februari 2020.
<https://www.bis.org/publ/work508.pdf>.

Turner, Philip. *Macroprudential policies, the long-term interest rate and the
exchange rate. BIS Working Papers*. Vol. 588. BIS Working Papers, 2016.
Diakses pada 21 Februari 2020. <https://www.bis.org/publ/work588.pdf>.