UNIVERSITAS
GADJAH MADA
RESPON BANK SENTRAL TERHADAP FLUKTUASI NILAI TUKAR
RATY EKA ZULAINA, Diny Ghuzini S.E., M.Ec., Ph.D.
Universitas Gadjah Mada, 2021 | Diunduh dari http://etd.repository.ugm.ac.id/

DAFTAR PUSTAKA

Alba, D, J dkk. Predictability of Exchange Rates With Taylor Rule Fundamentals: Evidence from Inflation-Targeting Emerging Countries, *Emerging Markets Finance and Trade*, Vol. 51. No. 4. 2015.

Arisandi, Devi, Annisa. (2016). Analisis Model Taylor Rule dalam Penerapan Inflation Targeting Framework di Indonesia. *Jurnal Ilmiah*. Vol 4. No 2. https://jimfeb.ub.ac.id/index.php/jimfeb/article/view/3228

Ball, Laurence. (1999). Policy Rules for Open Economies. *The University of Chicago Press, Chicago*, pp. 129–156. http://www.nber.org/books/tayl99-1

Baroroh, Utami. (2012). Pengaruh Guncangan Output Gap dan Inflasi Terhadap Suku Bunga Sebagai Sasaran Operasional Kebijakan Moneter di Indonesia. Vol 1, No. 2. https://doi.org/10.15408/sjie.v1i2.2601

Bekareva,S., Meltenisova, E., Kravchenko, N. (2019). Central Banks' Inflation Targeting and Real Exchange Rates: Cointegration with Structural Breaks. Model Assisted Statistics and Applications vol. 14, No. 1, pp. 89-102. DOI: 10.3233/MAS-180451.

Bernanke, Ben, S,. Mishkin, Frederic, S. (1997). Inflation Targeting A New Framework for Monetary Policy?. *Journal of Economic Perspectives*. Vol. 11, No. 2, SPRING. pp. 97-116. DOI: 10.1257/jep.11.2.97

Blanchard, Oliver., Ariccia, Giovanni, D., Mauro, Paolo. (2010). Rethinking macroeconomic policy. J. Money Credit Bank. 42.

BPS. (2020). Publikasi Resmi Badan Pusat Statistika. Di akses di www.bps.go.id

CEIC. (2020). Global Economic Data, Indicators, Charts & Forecasts. Retrieved from https://www.ceicdata.com/

Çağlayan,Ebru,. Astar, Melek. (2010). Taylor Rule: Is it an Applicable Guide for Inflation Targeting Countries?. *Journal of Money, Investment and Banking*. ISSN 1450-288X Issue 18. http://www.eurojournals.com/JMIB.htm

Caporale, G. M., Helmi, M, H,. Çatık, A, N., Ali, F, M,. Akdeniz, C. (2018). Monetary policy rules in emerging countries: Is there an augmented nonlinear taylor rule? Economic Modelling. Economic Modelling xxx. 1–14. https://doi.org/10.1016/j.econmod.2018.02.006

Chen, Chuanglian,. Yao, Shujie,. Ou, Jinghua. (2016). Exchange rate dynamics in a Taylor rule framework. *Journal of International Financial Markets, Institutions and Money*. Vol. 46. Pages 158-173. https://doi.org/10.1016/j.intfin.2016.07.008

Christian Pinshi. Rethinking error correction model in macroeconometric analysis : A relevant review. 2020. hal-02454971f. https://hal.archives-ouvertes.fr/hal-02454971

Databoks. (2020). Pusat Data Ekonomi dan Bisnis Indonesia. Diakses di https://databoks.katadata.co.id/

UNIVERSITAS
GADJAH MADA
RESPON BANK SENTRAL TERHADAP FLUKTUASI NILAI TUKAR
RATY EKA ZULAINA, Diny Ghuzini S.E., M.Ec., Ph.D.
Universitas Gadjah Mada, 2021 | Diunduh dari http://etd.repository.ugm.ac.id/

Debelle, G. The Case for Inflation Targeting in East Asian Countries. 2001. Future Directions for Monetary Policies in East Asia Conference Papers, Reserve Bank of Australia.

Enders, Walter. (2015). Applied Econometric Time Series, University of Alabama. – Fourth edition.

Froyen, Richard, T. (2018). The real exchange rate in Taylor rules: A Re-Assessment. Economic Modelling xxx. 1–12. https://doi.org/10.1016/j.econmod.2018.03.011

Ghosh, A.R., Ostry, J.D., Chamon, M. (2015). Two Targets, Two Instruments: Monetary and Exchange Rate Policies in Emerging Market Economies, *Journal of International Money and Finance*. doi: 10.1016/j.jimonfin.2015.03.005.

Gujarati, N. Damodar. Ekonometrika Dasar. Terjemahan. Jakarta: Erlangga. 2003.

Kuncoro, Haryo. Inflation Targeting, Exchange Rate Pass-Through, and Monetary Policy Rule in Indonesia. *International Journal of Business, Economics and Law*. Vol. 7. No. 3. 2015. http://ijbel.com/wp-content/uploads/2015/09/INFLATION-TARGETING-EXCHANGE-RATE-PASS-THROUGH-AND.pdf

Levine, R., Loayza, N., & Beck, T. (2009). Financial intermediation and growth: Causality and causes. *Portuguese Economic Journal*, 8(1), 15–22. https://doi.org/10.1007/s10258-009-0035-y

Maddala, G, S., & Kim, In, Moo., (2007). Unit Roots Cointegration and Structural Change. Cambride University Press. Transferred to digital printing 2007. Di akses di https://danielmorochoruiz.files.wordpress.com/2015/09/g-s-maddala-in-moo-kim-unit-roots-cointegration-and-structural-change-themes-in-modern-econometrics-1998.pdf

Nugroho, Hariyatmoko Nugroho. (2010). Pengaruh Kebijakan BI Rate Terhadap Tingkat Suku bunga Kredit Investasi Bank Umum Periode Juli 2005 - Desember 2009. Di akses di http://lib.ui.ac.id/file?file=digital/131339-T%2027621-Pengaruh%20kebijakan-HA.pdf

Publikasi Market Business News (2021). Di akses di https://marketbusinessnews.com/financial-glossary/economic-crisis/

Publikasi resmi Bank Indonesia (2018). Di akses di https://www.bi.go.id/id/moneter/kerangka-kebijakan/Contents/Default.aspx

Pusriadi, Tommy,. Darma, Dio,C. (2017). Penerapan Flexible ITF (Inflation Targeting Framework): Sinergitas Kebijakan Moneter Indonesia dengan Sasaran Kestabilan Harga. Prosiding Seminar Nasional Manajemen dan Ekonomi Bisnis Volume 1. http://dx.doi.org/10.29264/prosiding%20snmeb.v0i0.3058

Sanica, I, G,. Nurcita, I, K,. Mastra, I. M. (2018). Effectiveness and Forecasting of Interest Rate Reversal BI 7-Day Repo Rate in Indonesia: Lower Bound on Monetary Policy?. *Mediterranean Journal of Social Sciences*. Vol. 9.No. 1. http://www.richtmann.org/journal/index.php/mjss/article/view/10151

Setiawan, Arif. (2012). Inflation Targeting Framework dan Perubahan Respon Kebijakan Moneter. *Jurnal BPPK* Volume 5. https://jurnal.bppk.kemenkeu.go.id/jurnalbppk/article/view/92

UNIVERSITAS
GADJAH MADA
RESPON BANK SENTRAL TERHADAP FLUKTUASI NILAI TUKAR
RATY EKA ZULAINA, Diny Ghuzini S.E., M.Ec., Ph.D.
Universitas Gadjah Mada, 2021 | Diunduh dari http://etd.repository.ugm.ac.id/

Shrestha, Prakash, K,. Semmler,Willi. (2015). Monetary Policy and International Reserves in Emerging Economies: Theory and Empirics. In: Finch N. (eds) Emerging Markets and Sovereign Risk. https://doi.org/10.1057/9781137450661_12

Sugema, Imam. (2012). Krisis Keuangan Global 2008-2009 dan Implikasinya pada Perekonomian Indonesia. *Jurnal Ilmu Pertanian Indonesia* (JIPI). Vol. 17. No. 3: 145-152. http://ithh.journal.ipb.ac.id/index.php/JIPI/article/view/8333

Taylor, Jhon, B. (1993). Discretion versus policy rules in practice. *Carnegie-Rochester Conference Series on Public Policy*. Vol. 39. Pages 195-214. https://doi.org/10.1016/0167-2231(93)90009-L

Tarmidi, (1999). Krisis Moneter Indonesia : Sebab, Dampak, Peran IMF dan Saran. *Buletin Ekonomi Moeneter dan Perbankan*.Vol. 1. No 4. https://doi.org/10.21098/bemp.v1i4.183

Utami, Mudji,. Rahayu, Mudjilah. (2003). Peranan Profitabilitas, Suku Bunga, Inflasi Dan Nilai Tukar Dalam Mempengaruhi Pasar Modal Indonesia Selama Krisis Ekonomi. *Jurnal Manajemen & Kewirausahaan Vol. 5, No. 2.*

Wang, Rudan,. Morley,Bruce,. Ordóñez, Javier. (2016). The Taylor Rule, Wealth Effects and the Exchange Rate. *Review of International Economics*, Vol. 24. No. 2. 282–301. https://doi.org/10.1111/roie.12213

Williamson, Stephen, D. (2018). Macroeconomics. Pearson. – Sixth Edistion. Global Edition.

Wooldridge, Jeffrey, M. (2015). Introductory Econometrics: A Modern Approach. United States of America. – Sixth Edition.

Yanti, Teti, Sofia.(2010). Pengujian Kestabilan Parameter pada Model Regresi Menggunakan Dummy Variabel. Statistika, Vol. 10. No. 2, 99 – 105. https://doi.org/10.29313/jstat.v10i2.1020