

INTISARI

Mayoritas produksi teh di Indonesia berasal dari Provinsi Jawa Barat dan dipasarkan melalui lelang pada *Jakarta Tea Auction*. Penelitian ini bertujuan untuk mengetahui: (1) hubungan antara harga teh hitam di PT.KPBN pada *Jakarta Tea Auction* dengan harga teh pucuk basah di Provinsi Jawa Barat, dan (2) pengaruh harga teh pucuk basah di Provinsi Jawa Barat terhadap harga teh hitam di PT.KPBN pada *Jakarta Tea Auction*. Analisis *Vector Auto Regression* (VAR) digunakan dalam penelitian ini untuk melihat fungsi respon impuls, dekomposisi ragam, dan hubungan kausalitas antara data yang diteliti. Hasil penelitian menunjukkan bahwa: data stasioner pada tingkat diferensi pertama, tidak terdapat kointegrasi antara data yang diteliti pada kelambanan optimal 3, terdapat hubungan satu arah dari harga teh pucuk basah di Provinsi Jawa Barat ke harga teh hitam lelang di PT.KPBN, harga teh hitam lelang di PT.KPBN dipengaruhi oleh harga teh hitam lelang itu sendiri pada t-1 dan t-2, serta oleh harga teh pucuk basah di Provinsi Jawa Barat pada t-3. Harga teh pucuk basah relatif lebih stabil dibandingkan harga teh hitam di PT.KPBN, adanya *shock* pada harga teh pucuk basah di Provinsi Jawa Barat direspon oleh harga teh hitam lelang di *Jakarta Tea Auction* pada minggu ke-2, adanya *shock* pada harga teh hitam lelang di *Jakarta Tea Auction* langsung direspon oleh harga teh pucuk basah di Provinsi Jawa Barat pada minggu pertama. Harga teh hitam lelang di PT.KPBN belum tertransmisikan secara sempurna kepada harga teh pucuk basah di Provinsi Jawa Barat.

Kata kunci : teh, lelang, VAR.

ABSTRACT

The majority of tea production in Indonesia comes from West Java Province and it is marketed through auction at Jakarta Tea Auction. This study aims to determine: (1) the relationship between black tea price in PT.KPBN at Jakarta Tea Auction with the price of tea tip in West Java Province, and (2) the influence of tea tip's price in West Java province against black tea price in PT.KPBN at Jakarta Tea Auction. Vector Auto Regression Analysis (VAR) is used in this research to showed the impuls respond function, variance decomposition, and causality relationship between the data studied. The results showed that: Data had been stationary at first difference, there was no cointegration between the observed data in optimal lags 3, there is a one-way relationship from the price of tea tip in West Java Province to the auction price of black tea at PT.KPBN, the auction price of black tea at PT.KPBN is influenced by the auction price of black tea itself on $t-1$ and $t-2$, and by the price of tea tip in West Java Province on $t-3$. The price of tea tip is relatively more stable than the price of black tea at PT.KPBN, the shock on the price of tea tip in West Java Province responded by the auction price of black tea in Jakarta Tea Auction on the 2nd week, the shock on the auction price of black tea In Jakarta Tea Auction immediately responded by the price of tea tip in West Java Province in the first week. The auction price of black tea at PT.KPBN has not been transmitted perfectly to the price of tea tip in West Java Province.

Keywords: tea, auction, VAR.