INTISARI

Penelitian ini bertujuan untuk mengetahui perilaku dan volatilitas harga produsen cabai merah dan cabai rawit di Indonesia dan beberapa provinsi sentra produksi. Analisis yang digunakan untuk mengetahui perilaku harga produsen cabai merah dan cabai rawit yaitu melalui model ARIMA, sedangkan analisis yang digunakan untuk mengetahui volatilitas harga produsen cabai merah dan cabai rawit yaitu melalui model ARCH/GARCH. Data yang digunakan dalam penelitian ini adalah data sekunder dan metode yang digunakan untuk penentuan sampel yaitu *purposive sampling* dengan pendekatan kontribusi terbesar dari produksi cabai merah dan cabai rawit pada provinsi di Indonesia. Sampel yang digunakan untuk analisis harga produsen cabai merah yaitu Provinsi Sumatera Utara, Sumatera Barat, Jawa Barat, Jawa Tengah, Jawa Timur dan Indonesia. Sedangkan provinsi yang dijadikan sampel untuk analisis harga produsen cabai rawit yaitu Provinsi Aceh, Jawa Barat, Jawa Tengah, Jawa Timur, Nusa Tenggara Barat dan Indonesia. Berdasarkan analisis yang telah dilakukan diperoleh perilaku harga produsen cabai merah di Sumatera Utara mengikuti model ARIMA (2,1,2), Provinsi Sumatera Barat (1,0,0) dan Provinsi Jawa Barat, Jawa Tengah, Jawa Timur dan Indonesia mengikuti model ARIMA (1,0,1). Perilaku harga produsen cabai rawit di Provinsi Aceh, Jawa Tengah, dan Indonesia mengikuti model ARIMA (1,0,1), Provinsi Jawa Barat mengikuti model ARIMA (3,0,2), Provinsi Jawa Timur mengikuti model ARIMA (1,0,0) dan Nusa tenggara Barat mengikuti model ARIMA (1,0,2). Volatilitas harga produsen cabai merah di Provinsi Sumatera Utara, Jawa Barat, Jawa Timur, dan di Indonesia dapat dikategorikan volatilitasnya tinggi, sedangkan volatilitas harga produsen cabai merah di Provinsi Sumatera Barat dan Jawa Tengah dikategorikan rendah. Volatilitas harga produsen cabai rawit di Provinsi Aceh, Jawa Tengah, Jawa Timur, Nusa Tenggara Barat dan Indonesia dikategorikan tinggi, sedangkan volatilitas harga produsen cabai rawit di Provinsi Jawa Barat tergolong rendah.

Kata Kunci : Cabai Merah, Cabai Rawit, Harga Produsen, Volatilitas

ABSTRACT

This study aimed to determine the behavior and volatility of producer prices of red pepper and cayenne pepper in Indonesia and several provinces of production centers. The data used in this research was secondary data of producer price statistics of red pepper and cayenne pepper of 2008 to 2015 which is presented in monthly form. The method used in this research were ARCH/GARCH method with best model to determination of volatility analysis and ARIMA method with the best model to determination of price behavior. The samples that used to analyze producer price of red pepper are North Sumatera, West Sumatera, West Java, Central Java, East Java and Indonesia. The samples that used to analyze producer price of cayenne pepper are Aceh, West Java, Central Java, East Java, Nusa Tenggara Barat and Indonesia. The results showed that behavior of producer price of red pepper in North Sumatera following ARIMA (2,1,2), West Sumatera following ARIMA (1,0,0) and West Java, Central Java, East Java and Indonesia following ARIMA (1,0,1). The behavior of producer price of cayenne pepper in Aceh, Central Java and Indonesia were following ARIMA (1,0,1), West Java was following ARIMA (3,0,2), East Java was following ARIMA (1,0,0) and Nusa Tenggara Barat was following ARIMA (1,0,2). Volatility producer price of red pepper in North Sumatera, West Java, East Java and Indonesia were categorized as high volatility, while the volatility producer price of red pepper in West Sumatera and Central Java were categorized as low volatility. Volatility of producer price of cayenne pepper in Aceh, Central Java, East Java, Nusa Tenggara Barat and Indonesia were categorized as high volatility, while producer price of cayenne pepper in West Java Province was categorized as low volatility.

Keywords : ARIMA, cayenne pepper, red pepper, volatility