

DAFTAR ISI

| | |
|--|------|
| HALAMAN JUDUL | i |
| HALAMAN PENGESAHAN | ii |
| HALAMAN PERSETUJUAN | iii |
| HALAMAN PERNYATAAN KEASLIAN | iv |
| KATA PENGANTAR | v |
| DAFTAR ISI..... | vii |
| DAFTAR TABEL | x |
| DAFTAR GAMBAR..... | xi |
| DAFTAR LAMPIRAN | xii |
| ABSTRAK..... | xiii |
| ABSTRACT..... | xiv |
| BAB I PENDAHULUAN..... | 1 |
| 1.1 Latar Belakang..... | 1 |
| 1.2 Rumusan Masalah | 5 |
| 1.3 Pertanyaan Penelitian | 5 |
| 1.4 Tujuan Penelitian | 6 |
| 1.5 Manfaat Penelitian | 6 |
| 1.6 Sistematika Penelitian | 7 |
| BAB II TINJAUAN LITERATUR DAN METODOLOGI PENELITIAN..... | 8 |
| 2.1 Tinjauan Pustaka | 8 |
| 2.1.1 Definisi Inflasi | 8 |
| 2.1.2 Faktor-Faktor Penyebab Inflasi..... | 10 |

| | | |
|---------|---|----|
| 2.1.3 | Kerangka Kebijakan Moneter | 13 |
| 2.1.4 | Mekanisme Transmisi Kebijakan Moneter | 14 |
| 2.1.5 | <i>Inflation Targeting Framework</i> | 19 |
| 2.2 | Penelitian Terdahulu | 22 |
| 2.2.1 | Jongwanich dan Park..... | 23 |
| 2.2.2 | Levin, et al., | 23 |
| 2.2.3 | Fraga, et al., | 24 |
| 2.2.4 | Neuman & Von Hagen | 24 |
| 2.2.5 | Akyurek, et al.,..... | 25 |
| 2.2.6 | Gul & Ekinci..... | 26 |
| 2.2.7 | Bari..... | 26 |
| 2.2.8 | Joshua dan Miriam | 27 |
| 2.3 | Hipotesis | 28 |
| 2.4 | Metodologi Penelitian | 29 |
| 2.4.1 | Ruang Lingkup Penelitian | 29 |
| 2.4.2 | Jenis dan Sumber Data | 29 |
| 2.4.3 | Variabel Penelitian | 29 |
| 2.4.4 | Metode Analisis Data | 32 |
| 2.4.5 | Spesifikasi Model..... | 33 |
| 2.4.5.1 | Model VAR dan VECM | 34 |
| BAB III | HASIL DAN PEMBAHASAN | 43 |
| 3.1 | Uji Akar Unit | 43 |
| 3.2 | Uji Lag Optimal | 45 |

| | |
|--|----|
| 3.3 Uji Kointegrasi | 48 |
| 3.4 Estimasi VECM | 50 |
| 3.5 Uji Asumsi Klasik | 53 |
| 3.6 <i>Impulse Response Function</i> | 55 |
| 3.7 Dekomposisi Varian | 63 |
| BAB IV PENUTUP | 67 |
| 4.1 Kesimpulan | 67 |
| 4.2 Saran | 68 |
| DAFTAR PUSTAKA | 70 |
| LAMPIRAN | 73 |