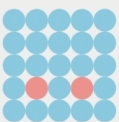




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Program Pascasarjana Manajemen dan Bisnis
Institut Pertanian Bogor

MB-IPB

ABSTRACT

DHANY SURYA RATANA. Impact of Exchange Rate Movement on Indonesian Export. Under guidance of NOER AZAM ACHSANI, and TRIAS ANDATI.

The aim of this research is to explore causality relationship between export volume and exchange rate and to estimate impact of exchange rate movement on export volume using VAR/VECM method. This paper uses industrial production index as a proxy of world economic, relative price, and real effective exchange rate as data series variables from 2000 to 2011. World economic shows a predicted result of positive and significant impact on export volume on all models. Relative price shows a negative and significant impact on all models. Exchange rate movement only show positive significant impact on CPO model. It concludes that exchange rate movement did not have any effect on Indonesia export volume despite commodities model have little to no import parts on its final export goods.

Keywords: Granger Causality, VAR/VECM, export, exchange rate

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