

ABSTRAK

Skripsi ini berjudul “Analisis faktor-faktor yang mempengaruhi nilai tukar petani di Kalimantan Barat” penelitian ini bertujuan untuk menganalisis faktor-faktor yang mempengaruhi nilai tukar petani di Kalimantan Barat pada tahun 2005-2014 dari bulan Januari-Desember.

Penelitian ini menggunakan model *Vector Autoregression dan Ordinary Least Square*, serta alat analisis statistik yaitu uji *Stationer*, uji *kointegrasi*, uji *Vector Error Correction Model*, uji *Impuls Response Function*, uji *Variance Decomposition* dan uji Statistik, sampel yang digunakan dalam penelitian ini adalah 120 observasi di Provinsi Kalimantan Barat.

Hasil penelitian ini menunjukkan bahwa inflasi berpengaruh positif terhadap nilai tukar petani (stationer pada uji ADF level), sedangkan biaya produksi, suku bunga pinjaman dan nilai tukar rupiah berpengaruh positif terhadap nilai tukar petani (stationer pada diferensiasi tahap pertama (1st difference)). Nilai trace statistic dan nilai Max-Eigen statistic lebih besar dari critical value yang artinya bahwa dalam jangka panjang terdapat kointegrasi didalam faktor tersebut, sedangkan uji t-statistik dan uji f-statistik semua variabel berpengaruh signifikan terhadap nilai tukar petani, Koefisien Determinasi (R^2) sebesar 0.978535 yang artinya besarnya pengaruh yang diberikan oleh variabel inflasi, biaya produksi, suku bunga pinjaman dan nilai tukar rupiah terhadap nilai tukar petani di Kalimantan Barat sebesar 98%, sedangkan sisanya sebesar 2% dipengaruhi faktor lain.

Kata kunci : Nilai tukar petani, inflasi, biaya produksi, suku bunga pinjaman dan nilai tukar rupiah

ABSTRACT

This thesis entitled "Analysis of the Factors that Influence the exchange Rate of Farmers in West Kalimantan" The purpose of this research is to analyze the factors that influence the exchange rate of farmers in West Kalimantan in 2005-2014 from January-December.

This research uses a model vector autoregression and ordinary least square and the means of statistical analysis that is stationary test, cointegration test, vector error correction model test, impulse response function test, variance decomposition test and statistical test, sample used in this research was 120 observation in west kalimantan province.

The result of this research shows that the inflation influences positive on exchange rate of farmers (stationary by the experiment adf level), while the cost of production, the loan interest rate and the rupiah exchange rate influences positive on exchange rate of farmers (stationary diferensiansi on the first phase (1st difference)). Trace statistic value and max-eigen statistic value are bigger than critical value which means that in the long term there is cointegration in that factors, while test t-statistik and the f-statistik all the variables significant on the exchange rate of farmers, the coefficients determination (R^2) as much as 0.978535 which means the size of the influence exerted by variable inflation, production costs, the loan interest rate and rupiah exchange rate on exchange rate of farmers in West Kalimantan is 98%, while the remaining is 2% which influences by another factor.

Keywords: exchange rate of farmers, inflation, cost production, loan interest rate and rupiah exchange rate