

ABSTRAK

KURNIA NOVIANTY PUTRI. Analisis Pengaruh Produk Domestik Bruto dan Harga Komoditas Pangan Terhadap Inflasi di Indonesia. Program Pascasarjana Universitas Negeri Medan. 2019

Tujuan penelitian ini adalah untuk mengetahui bagaimana pengaruh produk domestik bruto, harga beras, harga minyak goreng curah, harga gula pasir, harga cabai merah keriting, dan harga daging ayam terhadap inflasi di Indonesia. Metode penelitian yang digunakan adalah teknik regresi dengan analisis data *Error Correction Model Domowitz El-Badawi*. Data bersifat skunder menggunakan *time series* dalam kurun waktu tahun 2008:Q1 sampai 2017:Q4. Data diolah menggunakan program E-views 7.0. Pada uji stasioneritas diketahui semua variabel pengamatan stationer. Pada penentuan panjang lag optimal menunjukkan criteria *Akaike Information Criterion (AIC)*, *Schwarz Criterion (SC)* dan *Human Quinn Criterion (HQ)* dan dipilih nilai yang terkecil diantara lag yang optimal nilai *Schwarz Criterion (SC)* pada lag 1. Hasil uji kointegrasi mengindikasikan bahwa variabel tersebut dikatakan dalam kondisi keseimbangan jangka panjang, sehingga hasil regresi adalah regresi yang terkointegrasi. Setelah melalui uji asumsi klasik, didapat hasil bahwa data berdistribusi normal, terbebas dari autokorelasi, terbebas dari gejala multikolinieritas, dan terbebas dari masalah heteroskedastisitas. Hasil penelitian yang diperoleh adalah dalam jangka pendek pengaruh variabel-variabel produk domestik bruto, harga beras kualitas medium, dan harga minyak goreng curah berpengaruh positif dan signifikan terhadap inflasi di Indonesia. Variabel harga cabe merah keriting berpengaruh positif dan tidak signifikan terhadap inflasi di Indonesia. Variabel harga gula pasir dan harga daging ayam berpengaruh negatif dan tidak signifikan terhadap inflasi di Indonesia. Ditemukan juga bahwa dalam jangka panjang, variabel produk domestik bruto berpengaruh positif dan signifikan terhadap inflasi di Indonesia. Variabel harga beras kualitas medium, dan harga cabe merah keriting berpengaruh positif dan tidak signifikan terhadap inflasi di Indonesia. Variabel harga minyak goreng curah, variabel harga gula pasir, dan variabel harga daging ayam berpengaruh negatif dan tidak signifikan terhadap inflasi di Indonesia.

Kata Kunci : Produk Domestik Bruto, Harga Komoditas Pangan, Inflasi, Error Correction Model Domowitz-El Badawi

ABSTRACT

KURNIA NOVIANTY PUTRI. Analysis Of The Effect Of Gross Domestic Product And Price Of Food Commodities On Inflation In Indonesia. Post Graduate School Medan State University. 2019

The purpose of this study was to find out how the effect of gross domestic product, the price of rice, the price of bulk cooking oil, the price of sugar, the price of curly red chili, and the price of chicken meat on inflation in Indonesia. The research method used was the regression technique with Error Correction Model Domowitz El-Badawi data analysis. Data was processed using E-views 7.0. At unit root test, it is known that all observation variables were stationary. In determining the optimal lag length shows the criteria of Akaike Information Criterion (AIC), Schwarz Criterion (SC) and Human Quinn Criterion (HQ) and the smallest value was chosen between the optimal lag value of Schwarz Criterion (SC) at lag 1. The cointegration test results indicate that the variable was in a long-term equilibrium condition, so the regression results were cointegrated regression. Result of the classic assumption test were, data was normally distributed, free from autocorrelation, liberally from the symptoms of multicollinearity, and free from the heteroscedasticity. The results obtained were the effect of gross domestic product variables, price of medium quality rice, price of bulk cooking oil prices in the short term positif and significant on inflation in Indonesia. Price of curly red chilli in the short term positif and not significant on inflation in Indonesia. Price of sugar and price of chicken meat in the short term negatif and not significant on inflation in Indonesia. Also found that the effect of gross domestic product variables in the long term positif and significant on inflation in Indonesia, price of medium quality rice and price of curly red chilli in the long term positif and not signifikan on inflation in Indonesia. Price of bulk cooking oil prices, price of sugar, and price of chicken meat in the long term all not significant on inflation of Indonesia.

Keyword : Gross Domestic Product, Price of Food Commodities, Inflation, Error Correction Model

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