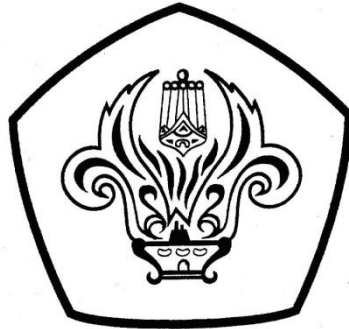




UNIVERSITAS TARUMANAGARA

FAKULTAS EKONOMI

JAKARTA

SKRIPSI

INTERAKSI FAKTOR PENENTU HARGA EMAS DI PASAR

DERIVATIF : ANALISIS *VECTOR ERROR CORRECTION MODEL*

DIAJUKAN OLEH:

NAMA : DEBBY KAROLINA

NIM : 115130001

UNTUK MEMENUHI SEBAGIAN DARI SYARAT – SYARAT

GUNA MENCAPAI GELAR

SARJANA EKONOMI

2017

UNIVERSITAS TARUMANAGARA

FAKULTAS EKONOMI

J A K A R T A

TANDA PERSETUJUAN SKRIPSI

NAMA : DEBBY KAROLINA
NIM : 115130001
PROGRAM/JURUSAN : S1 MANAJEMEN
BIDANG KONSENTRASI : MANAJEMEN KEUANGAN
JUDUL SKRIPSI : INTERAKSI FAKTOR PENENTU HARGA
EMAS DI PASAR DERIVATIF : ANALISIS
VECTOR ERROR CORRECTION MODEL

Jakarta, Januari 2017

Dosen Pembimbing,



(Dr. Nuryasman MN., S.E., M.M.)

UNIVERSITAS TARUMANAGARA

FAKULTAS EKONOMI

JAKARTA

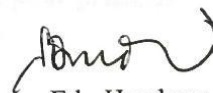
TANDA PERSETUJUAN SKRIPSI

SETELAH LULUS UJIAN SKRIPSI/KOMPREHENSIF

NAMA : DEBBY KAROLINA
NO. POKOK MAHASISWA : 115130001
PROGRAM / JURUSAN : S1 / MANAJEMEN
MATA KULIAH POKOK : MANAJEMEN KEUANGAN
JUDUL SKRIPSI : INTERAKSI FAKTOR PENENTU HARGA
EMAS DI PASAR DERIVATIF : ANALISIS
VECTOR ERROR CORRECTION MODEL

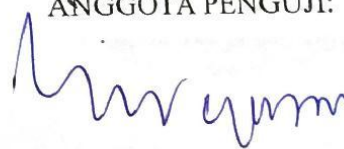
Tanggal : 9 Januari 2017

KETUA PENGUJI:


(Drs. Sarwo Edy Handoyo, M.M)

Tanggal : 9 Januari 2017

ANGGOTA PENGUJI:


(Dr. Nuryasman MN., S.E., M.M.)

Tanggal : 9 Januari 2017

ANGGOTA PENGUJI:


(Ary Satria Pamungkas, SE., M.M.)

ABSTRAK

UNIVERSITAS TARUMANAGARA

FAKULTAS EKONOMI

JAKARTA

- (A) DEBBY KAROLINA (115130001)
- (B) INTERAKSI FAKTOR PENENTU HARGA EMAS DI PASAR DERIVATIF : ANALISIS VECTOR ERROR CORRECTION MODEL.
- (C) xiii + 70 hal, 2016, tabel 8; gambar 11; lampiran 8
- (D) MANAJEMEN KEUANGAN
- (E) *Abstract: This paper aim to find macroeconomy factor that influenced gold price in derivative market, using monthly data from Jan 2001 to Jun 2016 and Vector error correction model found that there is cointegration, inflation are positive and significant influenced gold price, Dollar Index, and crude oil are significant and negative, Dow Jones Index are insignificant and negatively related to gold price, and In time of crisis, gold are safe haven asset. There is long run equilibrium are found and no short run relationship. Using Impulse Response and Variance Decomposition there found shock of Dollar Index and Dow Jones Index in short-term are have a big response to gold price. In long-term crude oil price, inflation, and economic crisis have a big contribution to the gold price.*
- (F) Daftar Pustaka 55 (1995-2016)
- (G) Dr. Nuryasman MN.,S.E.,M.M.