

Abstrak

Tujuan dari penelitian ini adalah untuk: 1) mengetahui perkembangan nilai impor non – migas, PDB dan nilai tukar 2) menganalisis pengaruh jangka panjang dan jangka pendek dari nilai impor non – migas, PDB dan nilai tukar terhadap Cadangan Devisa Indonesia. Penelitian ini menggunakan data *time series* dengan periode tahun 2005 sampai 2019 dengan metode analisis deskriptif kuantitatif dan menggunakan alat analisis regresi linear berganda dengan metode *Ordinary Least Square* (OLS) dan *Error Correction Model* (ECM) dengan bantuan *Software* Eviews 9. Data bersumber dari Badan Pusat Statistik (BPS) dan Bank Indonesia. Teknik analisis data adalah regresi linear berganda, uji akar unit, ECM, pengujian hipotesis secara parsial menggunakan Uji-t dan secara simultan menggunakan Uji-F dengan tingkat signifikansi 5%.

Hasil penelitian ini rata – rata perkembangan nilai impor non – migas sebesar 3,23 persen, PDB sebesar 2,61 persen dan nilai tukar sebesar 0,98persen. Berdasarkan hasil, dapat disimpulkan bahwa nilai impor non-migas, PDB dan nilai tukar berpengaruh signifikan dalam jangka panjang. Dalam jangka pendek nilai impor non – migas berpengaruh signifikan terhadap cadangan devisa Indonesia dalam jangka pendek.

Kata Kunci: Nilai Impor Non – Migas, PDB, Nilai Tukar , Cadangan Devisa Indonesia

Abstract

Objectives of this study are to: 1) determine the development of non-oil and gas imports, GDP and the exchange rate 2) analyze the long-term and short-term effects of non-oil and gas imports, GDP and the exchange rate on Indonesia's foreign exchange reserves. This study uses data time series for the period 2005 to 2019 with quantitative descriptive analysis methods and uses multiple linear regression analysis tools with the methods Ordinary Least Square (OLS) and Error Correction Model (ECM) with the help of Software Eviews 9. Data sourced from the Central Agency Statistics (BPS) and Bank Indonesia. Data analysis techniques are multiple linear regression, unit root test, ECM, partial hypothesis testing using t-test and simultaneously using F-test with a significance level of 5%.

The results of this study average the value of non-oil and gas imports by 3.23 percent, GDP by 2.61 percent and the exchange rate by 0.98 percent. Based on the results, it can be concluded that the value of non-oil and gas imports, GDP and the exchange rate have a significant effect in the long term. In the short term, the value of non-oil and gas imports has a significant effect on Indonesia's foreign exchange reserves in the short term.

Keywords: Non-Oil and Gas Import Value, GDP, Exchange Rate, Indonesia's Foreign Exchange Reserves