

ABSTRAK

Skripsi dengan judul “Kausalitas Pendapatan Nasional Terhadap Perekonomian Indonesia Periode 2008-2019” yang ditulis oleh Rohmatul Hanifah, NIM. 17402163180 pembimbing Hj. Amalia Nuril Hidayati, M.Sy.

Penelitian dalam skripsi ini dilatarbelakangi oleh pendapatan nasional sebagai tolak ukur perekonomian di Indonesia yang dipengaruhi oleh beberapa faktor diantaranya inflasi, jumlah uang beredar, investasi, dan pengeluaran pemerintah serta adanya *gap* dari hasil penelitian dari beberapa peneliti yang sebelumnya telah membahas dan meneliti variabel-variabel tersebut. Selain itu, agar terdapat keterbaruan periode data khususnya dalam bentuk triwulan.

Penelitian ini bertujuan untuk (1) menguji kausalitas inflasi terhadap pendapatan nasional, (2) jumlah uang beredar terhadap pendapatan nasional, (3) investasi dengan pendapatan nasional, (4) pengeluaran pemerintah terhadap pendapatan nasional.

Penelitian ini menggunakan pendekatan kuantitatif dengan jenis penelitian asosiatif . Teknik pengambilan sampel menggunakan *purposive sampling* berupa data triwulanan PDB, uang beredar dalam arti sempit (M1), inflasi, investasi dan belanja negara periode 2008-2019 dengan jumlah sampel 48. Data yang digunakan adalah data sekunder yang dipublikasi oleh BPS untuk data PDB dan inflasi, publikasi Kementrian Perdagangan untuk data jumlah uang beredar, dan Kementrian Keuangan untuk data pengeluaran pemerintah serta publikasi BKPM terkait investasi. Teknik analisis data menggunakan uji kausalitas Granger.

Hasil penelitian ini menunjukkan bahwa (1) terdapat hubungan satu arah antara jumlah uang beredar dan pendapatan nasional yaitu pendapatan nasional mempengaruhi uang beredar, (2) terdapat hubungan satu arah antara inflasi dan pendapatan nasional yaitu inflasi mempengaruhi pendapatan nasional, (3) terdapat hubungan dua arah atau saling mempengaruhi antara investasi dan pendapatan nasional, (4) terdapat hubungan dua arah atau saling mempengaruhi antara pengeluaran pemerintah dengan pendapatan nasional.

Kata Kunci : Pendapatan Nasional, Inflasi, Investasi, Jumlah Uang Beredar, Pengeluaran Pemerintah, Kausalitas

ABSTRACT

Thesis with the title “Causality of National Income to Indonesian Economy Period 2008-2019” written by Rohmatul Hanifah, NIM. 17402163180. Advisor: Mrs. Hj. Amalia Nuril Hidayati, M.Sy.

The background of this research in this thesis is national income as a benchmark for the economy in Indonesia which is influenced by several factors, including inflation, money supply, investment, and government spending, as well as gaps from the research results of several researchers who previously discussed and examined these variables. In addition, so that there is an update of the data period, especially in the form of a quarter.

This purpose of the research is (1) to test the causality of inflation on national income, (2) of the money supply on national income, (3) of investment with national income, (4) of government spending on national income.

This research used a quantitative approach with associative research type. The sampling technique used purposive sampling in the form of quarterly GDP data, money supply in the narrow sense (M1), inflation, investment and state expenditure for the period 2008-2019 with a sample size of 48. The data used are secondary data published by BPS for GDP and inflation data. , publication of the Ministry of Trade for data on the amount of money in circulation, and the Ministry of Finance for data on government spending and publication of BKPM related to investment. The data analysis technique used the Granger causality test.

The results of this research indicate that (1) there is a one-way relationship between the money supply and national income, namely national income affects the money supply, (2) there is a one-way relationship between inflation and national income, namely inflation affects national income, (3) there is a two-way relationship. direction or mutual influence between investment and national income, (4) there is a two-way or one-way relationship between government spending and national income.

Keywords: National Income, Inflation, Investment, Money Supply, Government Expenditure, Causality