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Judul : ANALISIS PENGARUH INFLASI, KURS, DAN BI RATE
TERHADAP INDEKS HARGA SAHAM GABUNGAN DI PT
BURSA EFEK INDONESIA PERIODE 2021 – 2023

ABSTRAK

Penelitian ini bertujuan untuk menganalisis pengaruh inflasi, kurs rupiah, dan BI Rate terhadap Indeks Harga Saham Gabungan periode 2021-2023.

Metodologi penelitian kuantitatif dengan data berbentuk *time series* dan data sekunder. Teknik analisis yang digunakan adalah regresi linear berganda dengan bantuan *software* EViews 12. Hasil penelitian ini menunjukkan Inflasi dengan nilai $t_{hitung} (3.17613) > t_{tabel} (2.03693)$, kurs dengan nilai $t_{hitung} (0.82126) < t_{tabel} (2.03693)$, dan BI Rate dengan nilai $t_{hitung} (0.16706) < t_{tabel} (2.03693)$. Secara simultan, variabel inflasi, kurs, dan BI Rate menunjukkan nilai $F_{hitung} (10.08759) > F_{tabel} (2.90)$.

Secara parsial, inflasi berpengaruh signifikan terhadap Indeks Harga Saham Gabungan periode 2021-2023, sedangkan kurs dan BI Rate tidak berpengaruh signifikan terhadap Indeks Harga Saham Gabungan periode 2021-2023. Secara simultan, variabel inflasi, kurs, dan BI Rate berpengaruh signifikan terhadap Indeks Harga Saham Gabungan periode 2021-2023. *Adjusted R-squared* dalam penelitian ini menunjukkan angka sebesar 43,8%. Hal ini menunjukkan bahwa variabel inflasi, kurs, dan BI Rate mempengaruhi Indeks Harga Saham Gabungan sebesar 43,8%, sedangkan sisanya sebesar 56,2% dipengaruhi oleh variabel lain di luar penelitian ini.

Kata kunci: Inflasi, Kurs Rupiah, BI Rate, IHSG

Penulis



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Title : ANALYSIS OF THE EFFECT OF INFLATION, EXCHANGE RATE, AND BI RATE ON THE COMPOSITE STOCK PRICE INDEX ON THE INDONESIA STOCK EXCHANGE FOR THE PERIOD 2021 - 2023.

ABSTRACT

This study aims to analyze the effect of inflation, rupiah exchange rate, and BI Rate on the Composite Stock Price Index for the 2021-2023 period.

Quantitative research methodology with time series data and secondary data. The analysis technique used is multiple linear regression with the help of EViews 12 software. The results of this study show inflation with a t_{count} value $(3.17613) > t_{table}$ (2.03693) , exchange rate with a t_{count} value $(0.82126) < t_{table}$ (2.03693) , and BI Rate with a t_{count} value $(0.16706) < t_{table}$ (2.03693) . Simultaneously, inflation, exchange rate, and BI Rate variables show the value of F_{count} $(10.08759) > F_{table}$ (2.90) .

Partially, inflation has a significant effect on the Composite Stock Price Index for the 2021-2023 period, while the exchange rate and BI Rate have no significant effect on the Composite Stock Price Index for the 2021-2023 period. Simultaneously, the variables inflation, exchange rate, and BI Rate have a significant effect on the Composite Stock Price Index for the 2021-2023 period. Adjusted R-squared in this study shows a figure of 43.8%. This shows that the variables of inflation, exchange rate, and BI Rate affect the Composite Stock Price Index by 43.8%, while the remaining 56.2% is influenced by other variables outside this study.

Keywords: *Inflation, Rupiah Exchange Rate, BI Rate, JCI*

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