DAFTAR PUSTAKA

Ali, Amjad and Kahlil Ahmad. *The Impact of Sosio-Economic Factors on Life Expectancy in Sultanate of Oman: An Empirycal Analysis*. Middle-East Journal of Scientific Resarch 22 (2): 218-224.

Bahmani-Oskooee, M.and Xi, 2012, "*Exchange Rate Volatility and Domestic Consumption: Evidence from Japan*", Economic Systems Vol.36, pp. 326-335.

Bahmani-Oskooee, M and Massomeh Hajilee, 2012, "*On the Relation between Currency Depreciation and Domestic Consumption*", Economia Internazionale/International Economics Vol. 65, pp. 503-512.

Bahmani-Oskooee, Kutan, and Xi 2015 "*Does Exchange Rate Hurt Domestic Consumption?Evidence from Emerging Economies".*International Economics Vol 144, Pages 53–65

Bank Indonesia. 2012. *Statistik Ekonomi Keuangan Indonesia*. Jakarta

Badan Pusat Statistik. 2007. *Pengeluaran Untuk Konsumsi Penduduk Indonesia Per Provinsi*. BPS, Jakarta

Brown, R. L., Durbin, J., dan Evans, J. M., 1975. Techniques for Testing the Constancy of Regression Relationships Over Time. *Journal of The Royal Statistical Societ*y, B 37, 149-163

Chou,W.L, 2000."*Exchange Rate Variability and China's Exports*", Journal of Comparative Economics, 28:61-79

Dewi, I G. 2015. *Pengaruh Pendapatan Pada Konsumsi di Indonesia: Pengembangan Model Teoritis dan Pemilihan Model Empiris*. Jurnal Ekonomi Kuantitatif Terapan.Vol 8. No 1

Dickey DA, Fuller WA. 1981. *Likelihood ratios for autoregressive time series*. Econometrica, 49:1057–1172

DJPPR Kementerian Keuangan RI 2004, *Laporan Pertanggung Jawaban Pengelolaan Surat Utang Negara*. Jakarta.

Enders, W. 2004, *Applied Econometrics Time Series*, Second edition, John Wiley & Sony

Engle, Robert F. 1982, *"Autoregressive Conditional Heteroscedasticity with the estimates of the variance of United Kingdom Inflation",*Econometrica.

Fajar, Donni. 2006. *The Effect Of SBI Rate Through Financial System To Economic Growth Of Indonesia*. Buletin Ekonomi Moneter Dan Perbankan. Jakarta

Firdaus, M., (2006), *Analisis Deret Waktu Satu Ragam*, IPB Press Bogor, Bogor

Granger,CWJ : *Investigationg causal relations by econometric models: cross spectral methods*. Econometrica 1969, 37:424–438.

Gujarati, D. (2006). *Basic Econometrics, Fourth Edition*, Mc Graw Hill, NewYork.

Harris, Richard, 1995, *Cointegration Analysis in Econometric Modelling*, Prentice Hall, New York

IERO, 2015. "*Menghadapi Headwind 2015",* UGM

Insukindro, 1990, "*Komponen Koefisien Regresi Jangka Panjang Model Ekonomi: Sebuah Studi Kasus Impor Barang di Indonesia*," Jurnal Ekonomi dan Bisnis, Edisi September, Yogyakarta.

Johansen S. 1991. *Estimation and hypothesis testing of co-integration vectors in Guassian Vector Auto-regressive Models. Econometrica*, 59:1551–1580.

Lipsey Richard G, dkk; 1992, *Pengantar Mikro Ekonomi*, Jilid 1 Terjemahan A. Jakawasana, Penerbit Binarupa Aksara, Jakarta

Mankiw NG. 2007. *Makroekonomi*. Ed ke-6. Fitria Liza dan Imam Nurmawan [penterjemah]. Jakarta (ID) : Erlangga.

Mishkin, Frederic S. 2008. *Ekonomi Uang, Perbankan, dan Pasar Keuangan*. Edisi Sembilan jilid 2. Penerbit Salemba Empat, Jakarta.

Mankiw, Gregory, 2006. *Pengantar Ekonomi Makro*, Edisi Ketiga, Salemba Empat Jakarta

Muharam dan Nurafni. 2008. *Analisa Pengaruh Nilai Tukar Rupiah terhadap Dollar Amerika dan Indeks Dow Jones terhadap IHSG*. Jurnal Maksi. Fakultas Ekonomi. Universitas Diponegoro

Nachrowi, D. dan Hardius Usman.2006. *Pendekatan Populer dan Praktis Ekonometrika untuk Analisis Ekonomi dan Keuangan*. Jakarta : FEUI

Nelson, C. R. dan C. I. Plosser (1982), "Trends and Random Walks in Macroeconomic Time Series", *Journal of Monetary Economics*, Vol. 10, hal. 139-162.

Nur EM. 2012. *Konsumsi dan Inflasi di Indonesia*. *Jurnal Kajian Ekonomi*. 1(1):55-77.

Obstfeld and Rogoff, 1998. *Risk and Exchange Rates, NBER Working Paper*. No.6694

Pesaran, M.; Shin; and Smith. 2001. "*Bound Testing Approachs to The Analysis of Level Relationship*". Cambridge: University of Cambridge.

Persaulian B, Hasdi A, Ali A. 2013. *Analisis Konsumsi Masyarakat di Indonesia*. Jurnal Kajian Ekonomi. 1(2): 1-23.

Pozo, S. (1992), ‘Conditional Exchange-Rate Volatility and the Volume of I nternational Trade: Evidence fromthe Early 1900s’ *The Review of Economics and Statistics*, Vol. 74, No. 2, pp. 325-329.

Rahardja P dan Manurung. 2008. *Pengantar Ilmu Ekonomi (Mikroekonomi & Makroekonomi)*. Ed ke-3. Jakarta (ID) : Lembaga Penerbit FEUI.

Rosadi, D. (2012). *Ekonometrika dan analisis runtun waktu terapan dengan eviews.* Yogyakarta, INA: Penerbit ANDI.

Salvatore Dominick. 2007. *Mikroekonomi*. Edisi Keempat. Jakarta: Erlangga

Setyo,Wijayanto. (2012). *Peluang Menggiurkan Investasi Obligasi Pemerintah dan Korporasi*. Elex Media

Shirvani H, dan Wilbrate, 2011. *The Wealth Effect Of The Stock Market Revisited. The Journal of Applied Business Research.* Volume 18, Number 2

Sukirno, Sadono (2004), *Pengantar Teori Makro Ekonomi*, PT. Raja Grafindo 23 Persada, Jakarta.

Susilo. D. Bambang.2009. *Pasar Modal Mekanisme Perdagangan Saham, Analisis Sekuritas, dan Strategi Investasi di Bursa Efek Indonesia (BEI).* Yogyakarta: UPP STIM YKPN

Todaro, Michael P dan Stephen C. Smith (2008). *Pembangunan Ekonomi*. Edisi kesembilan. Jakarta:Erlangga

Todani. & Munyama, T, 2005 .*Exchange rate volatility and exports in South Africa*. [Online]. Available at Trade and Industry Policy http://www.tips.org.za/files/773.pdf.

Thomas, R. L., 1997. *Modern Ekonometric : An* Introduction, England : Addison. Wesley Longman Limited.

Wachtel, P. 1977. Inflation,Uncertainty,and Saving Behavior since the Mid-1950s; Explorations in Economic Research, Volume 4, number 4.

Widarjono, Agus. 2005. *Ekonometrika: Teori dan Aplikasi untuk Ekonomi dan Bisnis* Yogyakarta : Ekonomi FE UI.

Wickens, M. R., & Breusch, T. S. (1988). *Dynamic specification, the long-runand the estimation of transformed regression models.* The Economic Journal98 (390), Supplement: Conference Papers (1988), 189-205.

Winarno, Wing Wahyu. 2007. *Analisis Ekonometrika dan Statistika dengan Eviews*. Yogyakarta : Unit Penerbit dan Percetakan Sekolah Tinggi Ilmu Manajemen YKPN.

Zubir, Zalmi. (2011). *Manajemen Portofolio: Penerapan dalam Investasi Saham* Jilid 1, Salemba Empat. Jakarta