ANALYSIS OF EXCHANGE RATE FLUCTUATION USING VECTOR ERROR CORRECTION MODEL (VECM) FROM 2010 TO 2015

ANALISIS FLUKTUASI KURS MENGGUNAKAN *VECTOR ERROR CORRECTION MODEL* DARI TAHUN 2010 HINGGA 2015

UNDERGRADUATE THESIS

Written By:

FITRA PRASAPAWIDYA PURNA

20120430245

FACULTY OF ECONOMICS

UNIVERSITY OF MUHAMMADIYAH YOGYAKARTA

2016

ANALYSIS OF EXCHANGE RATE FLUCTUATION USING VECTOR ERROR CORRECTION MODEL (VECM) FROM 2010 TO 2015

ANALISIS FLUKTUASI KURS MENGGUNAKAN *VECTOR ERROR CORRECTION MODEL* DARI TAHUN 2010 HINGGA 2015

UNDERGRADUATE THESIS

In partial fulfillment for the requirement for the degree of Bachelor of Economics (Sarjana Ekonomi) at International Program for Islamic Economics and Finance (IPIEF), Economics Department

Written By:

FITRA PRASAPAWIDYA PURNA

20120430245

FACULTY OF ECONOMICS

UNIVERSITY OF MUHAMMADIYAH YOGYAKARTA

2016