

DAFTAR PUSTAKA

- Abel, A.B., Bernanke, Ben. S and Croushore, D. 2008. *Macroeconomics*. Pearson Education, Inc., Boston. 461 pages.
- Anonimous. 1986. Exchange Rate Overshooting, Reserve Bank Bulletin, Vol. 49, No. 2, 1986.
- Bank Indonesia. 1999. Laporan Tahunan Bank Indonesia 1999.
- Bank Indonesia. 1998. Laporan Tahunan Bank Indonesia 1998.
- Bank Indonesia. 2003. Laporan Tahunan Bank Indonesia 2003.
- Blanchard, Olivier. 2000. *Macroeconomics*. Prentice-Hall, Inc. New Jersey. 548 pages.
- Cavallo M, Kisselev K, Perri F, Roubini N. 2004. *Exchange rate overshooting and the costs of floating*.
- Dickey, D.A. and Fuller, W.A. (1981), "Likelihood Ratio Statistics for Autoregressive Time Series with a Unit Root", *Econometrica*, Vol. 49.
- Dornbusch and Fischer. 1987. *Makroekonomi : Uang, Harga-harga dan Nilai Kurs*. Alih Bahasa : Julius A. Mulyadi Erlangga, Jakarta. 715 hlm.
- Dornbusch, Rudiger. 1985. *Purchasing Power Parity*. NBER Working Paper Series No. 1591. 1050 Massachusetts Avenue Cambridge, MA.
- Enders, Walter. 1995. *Applied Econometrics Time Series*. John wiley & Sons Inc, New York.
- Engle, Robert and C.W.J. Granger. 1987. Co-Integration and Error Correction: Representation, Estimation, and Testing. *Econometrica*, Volume 55, Issue 2 (Mar., 1987) 251-276
- Falianty, Telisa A. 2003. *Exchange Rate Overshooting : Sebuah Studi Empiris di Indonesia Dalam Sistem Nilai Tukar Mengambang*. (Tesis). Program Studi Ilmu Ekonomi. Universitas Indonesia. Jakarta
- Frenkel, Jacob A and Carlos A. Rodriquez. 1982. Exchange Rate Dynamic the. Overshooting Hypothesis. NBER Working Paper #832
- Gujarati, Damodar. 2009. *Basic Econometrics*, McGraw-Hill-Irwin, New York.
- Hoffmann M, Sondergaard J, Westelius N J. 2007. *The Timing And Magnitude Of Exchange Rate Overshooting*. Discussion Paper Series 1: Economic Studies No28/2007. Deutsche Bundesbank.

- Johansen, S. 1988, "Statistical Analysis of Cointegration Vectors", *Journal of Economic Dynamics and Control*, Vol. 12.
- Johansen, S. and Juselius, K. 1990, "Maximum Likelihood Estimation and Inferences on Cointegration – with Application to Demand for Money", *Oxford Bulletin of Economics and Statistics*, Vol 52.
- Krugman, Paul dan Obstfeld, Maurice. 1992. *Ekonomi Internasional Teori dan Kebijakan*. Edisi kesatu, Alih Bahasa : Haris Munandar dan Faisal Basri. Rajawali Pers, Jakarta. 509 hlm.
- Lindert, Peter. H. 1994. *Ekonomi Internasional : Apa Yang Menentukan Nilai Tukar Mata Uang*. Bumi Aksara, Jakarta. 738 hlm.
- Lindert, Peter dan Kindleberger. 1988. *Ekonomi Internasional*. Edisi kedelapan. Alih Bahasa : Ir. Burhanuddin Abdullah, M.A. Erlangga, Jakarta. 619 hlm.
- Lipsey, Courant and Ragan. 1999. *Macroeconomics*. Twelfth Edition. Addison-Wesley Publishing Company, Inc. 840 pages.
- Mankiw, N. Gregory. 2000. *Teori Makroekonomi*. Edisi keempat. Alih Bahasa : Imam Nurmawan, S.E. Erlangga, Jakarta. 507 hlm.
- Miskhin, F.S. 2007. *The Economics of Money, Banking, and Finance Markets*. Seventh edition. Pearson Education, Inc. Boston. 679 pages.
- Nopirin. 2000. Pengantar Ilmu Ekonomi Makro & Mikro. BPFE Yogyakarta, Yogyakarta. 391 hlm.
- Phillips PCB and Perron P. 1988. Testing for a Unit Roots in Time Series Regression. *Biometrika* 75, 2: 335-346
- Phillips PCB. 1987. Time series Regressions with Unit Roots, *Econometrica*, 55: 277-301.
- Rogoff Kenneth. 2001 (revised January 22, 2002). *Dornbusch's Overshooting Model After Twenty-Five Years*. Second Annual Research Conference, International Monetary Fund, Mundell-Fleming Lecture.
- Salvatore. 1997. *Ekonomi Internasional*. Edisi kelima, Alih Bahasa : Haris Munandar. Erlangga, Jakarta. 536 hlm.
- Siregar, Reza Y and Victor Pontines. 2005. *External Debt and Exchange Rate Overshooting: The Case of Selected East Asian Countries*. School of Economics, University of Adelaide Adelaide, SA 5005, Australia
- Sofat, Prakriti, Patrick Minford, Eric Nowell, and David Meenagh. 2005. *Real Exchange Rate Overshooting RBC Style*, Reserve Bank of Australia
- Suryanto, Gregorius I. 2003. *Analisis Perilaku Nilai Tukar di Indonesia: Penerapan Model Dornbusch Overshooting*. (Tesis). Program Studi Ilmu Ekonomi. Universitas Indonesia. Jakarta.
- Widarjono. A. 2007. *Ekonometrika Teori dan Aplikasi Untuk Ekonomi dan Bisnis*. Ekonisia, Yogyakarta. 412 hlm.