

## **ABSTRACT**

### **ANALYSIS OF CAUSALITY RELATIONSHIP BETWEEN REAL EXCHANGE RATE, TOURISM FOREIGN EXCHANGE, AND GROSS DOMESTIC PRODUCTS IN INDONESIA (2007 period: Q1 - 2018: Q3)**

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*The purpose of this study was to determine the causal relationship between Real Exchange Rate, Tourism Foreign Exchange, and Gross Domestic Product in Indonesia 2007: Q1–2018: Q3. This study used secondary data. The analysis used in this research is a method using the Granger Causality Test method. The results show there was a one-way causality between real exchange rate and gross domestic product in Indonesia. Another result of this study, there were two-way causality relationship between the real exchange rate variable and tourism foreign exchange in Indonesia. The results obtained are in accordance with the hypothesis that there are two-way causality relationship between tourism foreign exchange variables and gross domestic product in Indonesia.*

*Keywords: Real Exchange Rate, Tourism Foreign Exchange, Gross Domestic Product.*

## **ABSTRAK**

### **ANALISIS HUBUNGAN KAUSALITAS ANTARA NILAI TUKAR RIIL, DEVISA PARIWISATA, DAN PRODUK DOMESTIK BRUTO DI INDONESIA (Periode 2007:Q1 – 2018:Q3)**

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Tujuan dalam penelitian ini adalah untuk mengetahui hubungan sebab-akibat antara Nilai Tukar Riil, Devisa Pariwisata, dan Produk Domestik Bruto di Indonesia Periode 2007:Q1–2018:Q3. Penelitian ini menggunakan data sekunder. Analisis yang digunakan dalam penelitian ini adalah metode menggunakan metode *Granger Causality Test*. Hasil penelitian menunjukkan ada kausalitas satu arah antara nilai tukar riil dan produk domestik bruto di Indonesia. Hasil lain dari penelitian ini adalah terdapat hubungan kausalitas dua arah antara variabel nilai tukar riil dengan devisa pariwisata di Indonesia. Hasil yang diperoleh sesuai dengan hipotesis bahwa terdapat hubungan kausalitas dua arah antara variabel devisa pariwisata dan produk domestik bruto di Indonesia.

Kata Kunci : Nilai Tukar Riil, Devisa Pariwisata, Produk Domestik Bruto