

ABSTRAK

Lailatul Kamalia, Pengaruh Nilai Tukar, Harga Batubara, Harga Minyak Mentah, Inflasi, dan Konsumsi Batubara India, China dan Jepang Terhadap Nilai Ekspor Batubara Dan Volume Ekspor Batubara Indonesia. Dibawah Bimbingan Alifah Rokhmah Idialis, S.E., M.Sc.

Penelitian bertujuan untuk menganalisis dan mengidentifikasi pengaruh Nilai Tukar, Harga Batubara Dunia, Harga minyak mentah dunia, Inflasi dan Konsumsi Batu Bara India, China dan Jepang terhadap Volume dan Nilai Ekspor Batu Bara di Indonesia periode 2016 sampai 2024. Penelitian ini menggunakan metode penelitian Regresi Linier Berganda dengan data *time series* yang berupa data bulanan dari Januari 2016 sampai Desember 2024. Hasil menunjukkan Variabel perubahan nilai tukar secara *statistic* signifikan berpengaruh terhadap variabel perubahan volume ekspor batubara dan variabel perubahan nilai tukar secara *statistic* tidak signifikan berpengaruh terhadap variabel perubahan nilai ekspor batubara. Variabel perubahan harga batubara dunia secara *statistic* signifikan berpengaruh terhadap variabel perubahan volume ekspor batubara. Dan juga pada perubahan nilai ekspor batubara variabel perubahan harga batubara dunia secara *statistic* signifikan berpengaruh terhadap variabel perubahan nilai ekspor batubara. Variabel perubahan harga minyak mentah dunia secara *statistic* tidak signifikan berpengaruh terhadap variabel perubahan volume ekspor batubara. Dan juga pada perubahan nilai ekspor batubara variabel perubahan harga minyak mentah dunia secara *statistic* tidak signifikan berpengaruh terhadap variabel perubahan nilai ekspor batubara. Variabel inflasi secara *statistic* tidak signifikan berpengaruh terhadap variabel perubahan volume ekspor batubara. Sedangkan terhadap nilai ekspor batubara, variabel inflasi secara *statistic* tidak signifikan berpengaruh terhadap variabel perubahan nilai ekspor batubara. Variabel perubahan konsumsi batubara India dan Jepang secara *statistic* signifikan berpengaruh terhadap variabel perubahan volume ekspor batubara. Akan tetapi pada variabel perubahan konsumsi batubara China secara *statistic* tidak signifikan berpengaruh terhadap perubahan volume ekspor batubara. Sedangkan terhadap nilai ekspor batubara, variabel perubahan konsumsi batubara India, China dan Jepang secara *statistic* signifikan berpengaruh terhadap variabel perubahan nilai ekspor batubara. kebijakan makro ekonomi perlu diprioritaskan agar lebih baik dan lebih berhati hati dalam mengendalikan aktivitasnya seperti pengendalian tingkat nilai tukar, tingkat inflasi dan ekspor agar kondisi perekonomian di Indonesia menjadi lebih stabil dan terjaga.

Kata Kunci: Nilai Tukar; Inflasi; Harga Batubara; Harga Minyak Mentah; Nilai Ekspor; Volume Ekspor; Regresi Linier Berganda dan *Time Series*.

ABSTRACT

Lailatul Kamalia, *The Effect of Exchange Rates, Coal Prices, Crude Oil Prices, Inflation, and Coal Consumption in India, China, and Japan on the Value of Coal Exports and the Volume of Indonesian Coal Exports. Under the Guidance of Alifah Rokhmah Idialis, S.E., M.Sc.*

The study aims to analyze and identify the influence of Exchange Rate, World Coal Price, World Crude Oil Price, Inflation and Coal Consumption of India, China and Japan on the Volume and Value of Coal Exports in Indonesia for the period 2016 to 2024. This study uses Multiple Linear Regression research method with time series data in the form of monthly data from January 2016 to December 2024. The results show that the exchange rate change variable statistically significantly influences the change in coal export volume variable and the exchange rate change variable statistically does not significantly influence the change in coal export value variable. The change in world coal prices statistically significantly influences the change in coal export volume variable. And also on changes in the value of coal exports, the change in world coal prices statistically significantly influences the change in coal export value variable. The change in world crude oil prices statistically does not significantly influence the change in coal export volume variable. And also on changes in the value of coal exports, the change in world crude oil prices statistically does not significantly influence the change in coal export value variable. The inflation variable statistically does not significantly influence the change in coal export volume variable. Meanwhile, regarding the value of coal exports, the inflation variable does not statistically significantly affect the variable change in the value of coal exports. The variable change in coal consumption in India and Japan statistically significantly affects the variable change in coal export volume. However, the variable change in China's coal consumption does not statistically significantly affect the change in coal export volume. Meanwhile, regarding the value of coal exports, the variable change in coal consumption in India, China, and Japan statistically significantly affects the variable change in the value of coal exports. Macroeconomic policies need to be prioritized to be better and more careful in controlling their activities such as controlling the exchange rate, inflation rate, and exports so that economic conditions in Indonesia become more stable and maintained.

Keywords: Exchange Rate; Inflation, Coal Price; Crude Oil Price; Export Value; Export Volume; Multiple Linear Regression and Time Series.