

DAFTAR PUSTAKA

- Achsani, N. A. dan K. P. (2009). Respon Perbankan Terhadap Guncangan Suku Bunga Acuan di Negara ASEAN+3. *Jurnal Keuangan Dan Perbankan*, 11(1), 61-74.
- Aditya, N. (2011). *Analisis Pengaruh Nilai Tukar (Kurs) Dolar Amerika/Rupiah (US\$/Rp), Tingkat Suku Bunga SBI, Inflasi, Dan Jumlah Uang Beredar (M2) Terhadap Indeks Harga Saham Gabungan (IHSG) Di Bursa Efek Indonesia (BEI) Periode 1999.1 - 2010.6*. Universitas Diponogoro.
- Andries, N., & Billon, S. (2015). Retail bank interest rate pass-through in the euro area: An empirical survey. *Economic Systems*.
<https://doi.org/10.1016/j.ecosys.2015.06.001>
- Ayu, I., Pryanka, W., & Mandala, K. (2017). *Pengaruh Switching Cost dan Switching Intention Terhadap WOM pada Nasabah Bank Central Asia di Kota Denpasar*. 6(6), 2967–2994.
- Bank Indonesia. (2013). No Title. Retrieved from
<https://www.bi.go.id/id/moneter/koordinasi-kebijakan/Contents/Default.aspx>
- Bank Indonesia. (2017). *Kebijakan Moneter Bank Indonesia Pembiayaan Non-Bank yang Pengelolaan TPID untuk Pengendalian Inflasi*.
- Boediono. (1990). *Seri Sinopsis Pengantar Ilmu Ekonomi No 2 Ekonomi Makro*. Yogyakarta: BPFE Yogyakarta.
- Chilese, Mumbi, P., & Ayodele, O. (2017). *Asymmetry of the Interest Rate Pass-through in Zambia*. (82673).

- Danim, S. (2002). *Menjadi Peneliti Kualitatif*. Bandung: CV. Pusaka Setia.
- de Bondt, G. (2002). *Retail bank interest rate pass-through: New evidence at the Euro area level*.
- Duarte, M. (2012). Interest rate pass-through in Portugal : Interactions , asymmetries and heterogeneities. *Journal of Policy Modeling*, 34(1), 64–80.
<https://doi.org/10.1016/j.jpolmod.2011.07.010>
- Égert, B. B., Crespo-cuaresma, J., & Reininger, T. (2006). *Interest Rate Pass-Through in Central and Eastern Europe : Reborn from Ashes Merely to Pass Away ? Interest Rate Pass-Through in Central and Eastern Europe : Reborn from Ashes Merely to Pass Away ?* (851).
- Égert, B., Reininger, T., & Cuaresma, J. C. (2004). Interest Rate Pass-Through in EU Acceding Countries: The Case of the Czech Republic, Hungary and Poland. *Ssrn*, (6). <https://doi.org/10.2139/ssrn.555783>
- Enders, W., & Siklos, P. L. (2001). Cointegration and threshold adjustment. *Journal of Business and Economic Statistics*, 19(2), 166–176.
<https://doi.org/10.1198/073500101316970395>
- Engle, R. F., & Granger, C. W. J. (2015). Co-integration and error correction: Representation, estimation, and testing. *Applied Econometrics*, 39(3), 107–135.
<https://doi.org/10.2307/1913236>
- Fadiran, G. (2014). Bank competition and interest rate pass-through in the BRICS. *International Journal of Emerging Markets*, 9(4), 471–487.
<https://doi.org/10.1108/IJoEM-05-2011-0046>
- Färe, R., Grosskopf, S., Maudos, J., & Tortosa-ausina, E. (2015). *REVISITING THE QUIET LIFE HYPOTHESIS IN BANKING USING NONPARAMETRIC TECHNIQUES*. 16(1), 159–187. <https://doi.org/10.3846/16111699.2012.726929>

- Grigoli, F., & Mota, J. M. (2017). Interest rate pass-through in the Dominican Republic. In *Latin American Economic Review* (Vol. 26).
<https://doi.org/10.1007/s40503-017-0041-x>
- Gujarati, D. (1995). Basic Econometrics. In *The Economic Journal*. New York: McGraw-Hill.
- Hamzah, R. A., & Handri, H. (2017). Analisis Interest Rate Pass-Through Pada Mekanisme Transmisi Kebijakan Moneter Indonesia. *EKONOMIS : Journal of Economics and Business*, 1(1), 125. <https://doi.org/10.33087/ekonomis.v1i1.13>
- Hofmann, B., & Mizen, P. (2001). *Interest Rate Pass-Through and Monetary Transmission : Evidence from Individual Financial Institutions' Retail Rates*. 71.
- Hofmann, B., & Mizen, P. (2004). Interest rate pass-through and monetary transmission: Evidence from individual financial institutions' retail rates. *Economica*, 71(281), 99–123. <https://doi.org/10.1111/j.0013-0427.2004.00359.x>
- Holmes, M. J., María, A., & Otero, J. (2015). Interest rate pass through and asymmetries in retail deposit and lending rates : An analysis using data from Colombian banks ☆. *Economic Modelling*, 49(April 2011), 270–277.
<https://doi.org/10.1016/j.econmod.2015.04.015>
- Horváth, C., Krekó, J., & Naszódi, A. (2004). *Interest rate pass-through: the case of Hungary*. (November), 1–41.
- Jamilov, R. (2014). *Interest rate pass-through and monetary policy asymmetry : A journey into the Caucasian black box*. 32, 57–70.
<https://doi.org/10.1016/j.asieco.2014.03.006>
- Johansen, S., & Juselius, K. (1990). Maximum Likelihood Estimation and Inference

- on Cointegration — With Applications To the Demand for Money. *Oxford Bulletin of Economics and Statistics*, 52(2), 169–210.
<https://doi.org/10.1111/j.1468-0084.1990.mp52002003.x>
- Juanda, B. (2015). *Ekonometrika Deret Waktu : Teori dan Aplikasi*. (May 2012).
- Kleimeier, S., & Sander, H. (2004). Interest rate pass-through in an enlarged Europe: The role of banking market structure for monetary policy transmission in transition countries. *Maastricht University*, (May 2014), 67.
- Kourelis, A., & Cottarelli, C. (1994). Financial Structure, Bank Lending Rates, and the Transmission Mechanism of Monetary Policy. *IMF Working Papers*, 94(39), 1. <https://doi.org/10.5089/9781451845761.001>
- Laksmono R, D., Suhaedi, S., Kusmiarso, B., I, A., Pramono, B., Hutapea, E. G., & Pambudi, S. (2003). Suku Bunga Sebagai Salah Satu Indikator Ekspektasi Inflasi. *Buletin Ekonomi Moneter Dan Perbankan*, 2(4), 123–150.
<https://doi.org/10.21098/bemp.v2i4.283>
- Liew, V. K. (2006). Which Lag Length Selection Criteria Should We Employ. *Economics Bulletin*, 3(33), 1–9.
- Mankiw, N. G. (2007). *Makro Ekonomi* (6th ed.). Jakarta: Erlangga.
- Mishkin, F. S. (1995). Symposium on the Monetary Transmission Mechanism. *Journal of Economic Perspectives*, 9(4), 3–10. <https://doi.org/10.1257/jep.9.4.3>
- Nopirin. (2000a). *Ekonomi Moneter* (4th ed.). Yogyakarta: BPFE Yogyakarta.
- Nopirin. (2000b). *Pengantar Ilmu Ekonomi Makro* (1st ed.). Yogyakarta: BPFE.
- Nurhidayah, V., Utari, W., & Hartati, C. S. (2019). Analisis Dampak Mekanisme Kebijakan Transmisi Moneter Terhadap Tingkat Suku Bunga Dasar Kredit Pada Bank Pemerintah Dan Bank Swasta Di Indonesia Periode Januari 2014 –

- September 2019. *Jurnal Mitra Manajemen*, 2(4), 273–285. Retrieved from <http://e-jurnalmitramanajemen.com/index.php/jmm/article/view/125/69>
- Pesaran, M. H., Shin, Y., & Smith, R. J. (2001). Bounds testing approaches to the analysis of level relationships. *Journal of Applied Econometrics*, 16(3), 289–326. <https://doi.org/10.1002/jae.616>
- Pohan, A. (2008). *Potret Kebijakan Moneter Indonesia*. Jakarta: Raja Grafindo.
- Pujianti, R., Sitorus, N. H., Struktur, A., Perbankan, P., Stabilitas, D., & Di, P. (2016). *Analisis Struktur Pasar Perbankan Dan Stabilitas Perbankan Di Indonesia (Sebelum dan Setelah Kebijakan Arsitektur Perbankan Indonesia)*. 5, 217–242.
- Putri, K. (2009). *INTEREST RATE PASS-THROUGH TERHADAP SUKU BUNGA PERBANKAN DAN PEREKONOMIAN : Studi Komparatif di ASEAN + 3*.
- Putri, R. N. S. (2016). Perilaku Suku Bunga Perbankan di Indonesia. *Jurnal Pendidikan Ekonomi Dan Bisnis*, 4(2).
- Sander, H., & Kleimeier, S. (2005). Convergence in Eurozone Retail Banking? What Interest Rate Pass-Through Tells Us About Monetary Policy Transmission, Competition and Integration. *SSRN Electronic Journal*. <https://doi.org/10.2139/ssrn.424890>
- Sukirno, S. (2017). *Makroekonomi Teori Pengantar* (3rd ed.). Jakarta: PT. Rajagrafindo Persada.
- Sweiden, O. D. (2015). *Interest Rate Pass-Through : The Case Of Jordan*. 24(2011). <https://doi.org/10.1080/1331677X.2011.11517442>
- Tai, P. N., Sek, S. K., & Har, W. M. (2012). Interest Rate Pass-Through and Monetary Transmission in Asia. *International Journal of Economics and*

- Finance*, 4(2), 163–174. <https://doi.org/10.5539/ijef.v4n2p163>
- Utama, C., & Septiani, R. (2017). Interest Rate Pass-Through: The Case of Indonesia. *Signifikan: Jurnal Ilmu Ekonomi*, 6(2), 345–356.
<https://doi.org/10.15408/sjje.v6i2.4819>
- Wang, K. M., & Lee, Y. M. (2009). Market volatility and retail interest rate pass-through. *Economic Modelling*, 26(6), 1270–1282.
<https://doi.org/10.1016/j.econmod.2009.06.002>
- Wang, K. M., Thi, T. B. N., & Wu, S. H. (2008). Dynamic hetero-risk: The major determinant of loan rate pass-through mechanism in Taiwan. *Banks and Bank Systems*, 3(4), 12–15.
- Wibowo, B., & Lazuardi, E. (2017). *Uji Empiris Mekanisme Transmisi Kebijakan Moneter : Interest Rate Pass-through Sektor Perbankan Indonesia Empirical Evidence of Monetary Policy Transmission Mechanism : Indonesia Banking Sector Interest Rate Pass-through Pendahuluan*. 16(2), 187–204.
- Widarjono, A. (2018). *Ekonometrika Pengantar Dan Aplikasinya* (5th ed.). Yogyakarta: UPP STIM YKPN.
- Yone, A., & Iglesias, E. M. (2012). Interest rate volatility , asymmetric interest rate pass through and the monetary transmission mechanism in the Caribbean compared to US and Asia. *Economic Modelling*, 29(6), 2071–2089.
<https://doi.org/10.1016/j.econmod.2012.06.034>
- Yusuf, A. M. (2014). *Kuantitatif, Kualitatif, & Penelitian Gabungan*. Jakarta: Kencana.
- Zain, M. (2008). *Manajemen Perpajakan* (8th ed.). Jakarta: Salemba Empat.
- Zhang, Z., Tsai, S. L., & Chang, T. (2017). New Evidence of Interest Rate Pass-

through in Taiwan: A Nonlinear Autoregressive Distributed Lag Model. *Global Economic Review*, 46(2), 129–142.

<https://doi.org/10.1080/1226508X.2017.1278710>

Zulkhibri, M. (2012). Journal of Asian Economics Policy rate pass-through and the adjustment of retail interest rates : Empirical evidence from Malaysian financial institutions. *Journal of Asian Economics*, 23(4), 409–422.

<https://doi.org/10.1016/j.asieco.2012.04.001>

