

DAFTAR ISI

Halaman Judul.....	i
Sertifikasi	ii
Halaman Pengesahan Tesis	iii
Motto dan Persembahan.....	iv
<i>Abstract</i>	v
Abstrak.....	vi
Kata Pengantar	vii
Daftar Isi	x
Daftar Tabel.....	xiii
Daftar Gambar	xiv
Daftar Rumus.....	xv
BAB I PENDAHULUAN	Error! Bookmark not defined.
1.1 Latar Belakang Penelitian.....	Error! Bookmark not defined.
1.2 Perumusan Masalah.....	Error! Bookmark not defined.
1.3 Tujuan dan Kegunaan Penelitian	Error! Bookmark not defined.
1.3.1 Tujuan Penelitian.....	Error! Bookmark not defined.
1.3.2 Kegunaan Penelitian.....	Error! Bookmark not defined.
BAB II TELAAH PUSTAKA	Error! Bookmark not defined.
2.1 Landasan Teori.....	Error! Bookmark not defined.
2.1.1 <i>Top-Down Approach</i>	Error! Bookmark not defined.
2.1.2 Teori Investasi.....	Error! Bookmark not defined.
2.1.3 Investasi dalam Perspektif Syariah ..	Error! Bookmark not defined.
2.1.4 Pasar Modal Syariah.....	Error! Bookmark not defined.
2.1.5 Teori Sinyal (<i>Signalling Theory</i>)	Error! Bookmark not defined.
2.1.6 Teori <i>Flow Oriented</i>	Error! Bookmark not defined.
2.1.7 Teori <i>Stock Oriented</i>	Error! Bookmark not defined.
2.1.8 Teori <i>Proxy Hypothesis</i>	Error! Bookmark not defined.
2.1.9 Teori Paritas Daya Beli.....	Error! Bookmark not defined.
2.1.10 Teori <i>Fisher Effect</i> dan <i>International Fisher Effect</i>	Error! Bookmark not defined.
2.1.11 Indeks Harga Saham <i>Jakarta Islamic Index</i>	Error! Bookmark not defined.
2.1.12 Makroekonomi	Error! Bookmark not defined.
2.1.12.1 Suku Bunga	Error! Bookmark not defined.
2.1.12.2 Nilai Tukar (KURS).....	Error! Bookmark not defined.
2.1.12.3 Indeks Harga Konsumen (IHK)....	Error! Bookmark not defined.
2.2 Tinjauan Penelitian Terdahulu	Error! Bookmark not defined.
2.3 Kerangka Pemikiran Teoritis dan Perumusan Hipotesis	Error!
	Bookmark not defined.

2.3.1	Hubungan Suku Bunga BI (<i>BI Rate</i>) dengan <i>Jakarta Islamic Index</i> (JII)	Error! Bookmark not defined.
2.3.2	Hubungan Nilai Tukar (KURS USD/IDR) dengan <i>Jakarta Islamic Index</i> (JII).....	Error! Bookmark not defined.
2.3.3	Hubungan Suku Bunga BI (<i>BI Rate</i>) dengan Nilai Tukar (KURS USD/IDR)	Error! Bookmark not defined.
2.3.4	Pengaruh Indeks Harga Konsumen (IHK) terhadap <i>Jakarta Islamic Index</i> (JII).....	Error! Bookmark not defined.
2.3.5	Pengaruh Indeks Harga Konsumen (IHK) terhadap Suku Bunga BI (<i>BI Rate</i>).....	Error! Bookmark not defined.
2.3.6	Pengaruh Indeks Harga Konsumen (IHK) terhadap Nilai Tukar (KURS USD/IDR).....	Error! Bookmark not defined.
2.4	Hipotesis	Error! Bookmark not defined.
BAB III METODE PENELITIAN		Error! Bookmark not defined.
3.1	Jenis dan Sumber Data	Error! Bookmark not defined.
3.2	Populasi dan Sampel.....	Error! Bookmark not defined.
3.2.1	Populasi Penelitian	Error! Bookmark not defined.
3.2.2	Sampel Penelitian	Error! Bookmark not defined.
3.3	Definisi Operasional Variabel.....	Error! Bookmark not defined.
3.3.1	<i>Jakarta Islamic Index</i> (JII).....	Error! Bookmark not defined.
3.3.2	Tingkat Suku Bunga (<i>BI Rate</i>).....	Error! Bookmark not defined.
3.3.3	Nilai Tukar (KURS USD/IDR).....	Error! Bookmark not defined.
3.3.4	Indeks Harga Konsumen (IHK)	Error! Bookmark not defined.
3.4	Metode Pengumpulan Data.....	Error! Bookmark not defined.
3.5	Teknik Analisis	Error! Bookmark not defined.
3.5.1	Uji Stasioneritas Data	Error! Bookmark not defined.
3.5.2	Proses Differensiasi Data (Transformasi Data Time Series Non-Stasioner menjadi Stasioner).....	Error! Bookmark not defined.
3.5.3	Uji Kointegrasi <i>Johansen</i>	Error! Bookmark not defined.
3.5.4	Bentuk Model VAR.....	Error! Bookmark not defined.
3.5.4.1	VAR in Level	Error! Bookmark not defined.
3.5.4.2	VAR in <i>Difference</i>	Error! Bookmark not defined.
3.5.4.3	<i>Vector Error Correction Model</i> (VECM).....	Error! Bookmark not defined.
3.5.5	Estimasi Model VAR/VECM	Error! Bookmark not defined.
3.5.5.1	Penentuan Panjang <i>Lag</i> Optimal	Error! Bookmark not defined.
3.5.5.2	Uji Statistik-t	Error! Bookmark not defined.
3.5.5.3	Uji Statistik-F	Error! Bookmark not defined.
3.5.5.4	Koefisien Determinasi (R^2 dan Adjusted R^2).....	Error! Bookmark not defined.

3.5.6	Uji Kausalitas <i>Granger</i>	Error! Bookmark not defined.
3.5.7	Analisis <i>Impulse Response Function</i> (IRF)	Error! Bookmark not defined.
3.5.8	Analisis <i>Forecast Error Variance Decomposition</i> (FEDV)	Error! Bookmark not defined.

BAB IV HASIL DAN PEMBAHASAN..... **Error! Bookmark not defined.**

4.1	Gambaran Umum dan Deskriptif Objek Penelitian	Error! Bookmark not defined.
4.2	Statistik Deskriptif.....	Error! Bookmark not defined.
4.3	Analisis Data	Error! Bookmark not defined.
4.3.1	Pengujian Stasioneritas Data.....	Error! Bookmark not defined.
4.3.2	Hasil Uji Kointegrasi <i>Johansen</i>	Error! Bookmark not defined.
4.3.3	Penentuan Panjang Kelambanan (<i>Lag</i>) Optimal	Error! Bookmark not defined.
4.3.4	Hasil Uji Statistik-t.....	Error! Bookmark not defined.
4.3.5	Hasil Uji Statistik-F.....	Error! Bookmark not defined.
4.3.6	Koefisien Determinasi (R^2 dan <i>Adjusted R</i> ²)	Error! Bookmark not defined.
4.3.7	Hasil Uji Kausalitas <i>Granger</i>	Error! Bookmark not defined.
4.3.8	Analisis <i>Impulse Response Fuction</i> (IRF)	Error! Bookmark not defined.
4.3.9	Analisis <i>Forecast Error Variance Decomposition</i> (FEVD)	Error! Bookmark not defined.
4.4	Pembahasan Hasil Uji Hipotesis	Error! Bookmark not defined.
4.4.1	Pembahasan Hasil Uji Hubungan Kausalitas antara Suku Bunga BI (BI Rate) dan <i>Jakarta Islamic Index</i> (JII)	Error! Bookmark not defined.
4.4.2	Pembahasan Hasil Uji Hubungan Kausalitas antara Nilai Tukar (Kurs USD/IDR) dan <i>Jakarta Islamic Index</i> (JII)	Error! Bookmark not defined.
4.4.3	Pembahasan Hasil Uji Hubungan Kausalitas antara Suku Bunga BI (BI Rate) dan Nilai Tukar (Kurs USD/IDR)	Error! Bookmark not defined.
4.4.4	Pembahasan Hasil Uji Pengaruh Negatif Indeks Harga Konsumen (IHK) terhadap <i>Jakarta Islamic Index</i> (JII)	Error! Bookmark not defined.
4.4.5	Pembahasan Hasil Uji Pengaruh Positif Indeks Harga Konsumen (IHK) terhadap Suku Bunga BI	Error! Bookmark not defined.
4.4.6	Pembahasan Hasil Uji Pengaruh Positif Indeks Harga Konsumen (IHK) terhadap Nilai Tukar (Kurs USD/IDR)	Error! Bookmark not defined.

BAB V SIMPULAN DAN IMPLIKASI KEBIJAKAN **Error! Bookmark not defined.**

5.1	Kesimpulan	Error! Bookmark not defined.
5.2	Implikasi Teoritis	Error! Bookmark not defined.
5.3	Implikasi Kebijakan Manajerial.....	Error! Bookmark not defined.
5.4	Keterbatasan Penelitian	Error! Bookmark not defined.
5.5	Agenda Penelitian Mendatang	Error! Bookmark not defined.

DAFTAR PUSTAKA..... **Error! Bookmark not defined.**