

THE DETERMINANTS OF MALAYSIAN PALM OIL EXPORT (TIME SERIES ANALYSIS)

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DEC 2017

ACKNOWLEDGEMENT

Foremost, I would like to express my sincere gratitude to my advisor Mdm.Sumafiattie Sulong for the continuous support of my research paper, for her patience, motivation, enthusiasm, and immense knowledge. His guidance helped me in all the time of research and writing of this thesis. I could not have imagined having a better advisor and mentor for my thesis study and I am very sorry to her for every time I could not perform in the consultation session, though it is an honour to become one of her mentee.

Not forgotten I am thankful to Mdm.Hidayah Mat Noor for her guidance and always remembering me for the task I left also Mdm.Rainah Ginsad for assessing my paper.

Besides my advisor and lecturer, I would like to thank the rest of my fellow course mates, Mohd Fuad Kaipin and Ervisster Tony for their encouragement, insightful comments, and hard questions.

Last but not the least, I would like to thank my family: my parents for giving birth to me at the first place and supporting me spiritually throughout my life.

ABSTRACT

This study examine the determinants of Malaysian palm oil export on selected macroeconomic variable which are price of palm oil (PPO), price of crude oil (PCO), price of soybean(PSB) and exchange rate (ER). The general election is from January 2009 to December 2015 consist of 84 observations. By using the time series analysis to regress the data and generating the result from OLS regression, Unit Root Test, and three diagnostic test for OLS which are Variance Inflation Factor, Breusch-Godfrey LM Test, and Breusch-Pagan-Godfrey Test. This study has found the relationship between the independent variable and dependent variable. From the four independent variable only the price of palm oil show the negative relationship towards the dependent variable which is export of palm oil in Malaysia.

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