ภาคผนวก

ตารางที่ ก 1

Dependent Variable: TOT PTT Daily

Method: ML - Binary Logit (Quadratic hill climbing)

Date: 05/07/05 Time: 18:40

Sample: 1 490

Included observations: 490

Convergence achieved after 9 iterations

Covariance matrix computed using second derivatives

Variable	Coefficient	Std. Error	z-Statistic	Prob.
C	-4.15315	0.380947	-10.90215	0
MOV	4.197615	1.431813	2.931679	0.0034
MACD	4.153145	1.070103	3.88107	0.0001
RSI	47.99223	1.65E+09	2.90E-08	1
OSC	-0.74429	1.480118	-0.502861	0.6151
FAST	5.657223	0.869616	6.505427	0

Mean dependent var	0.057143	S.D. dependent var	0.232353
S.E. of regression	0.166152	Akaike info criterion	0.249181
Sum squared resid	13.3615	Schwarz criterion	0.300541
Log likelihood	-55.0493	Hannan-Quinn criter.	0.269352
Restr. log likelihood	-107.326	Avg. log likelihood	-0.11235
LR statistic (5 df)	104.5532	McFadden R-squared	0.487083
Probability(LR stat)	0		

Obs with Dep=0	462	Total obs	490
Obs with Dep=1	28		

ตารางที่ ก 2

Dependent Variable: TOT PTT Daily

Method: ML - Binary Logit (Quadratic hill climbing)

Date: 05/07/05 Time: 18:41

Sample: 1 490

Included observations: 490

Convergence achieved after 9 iterations

Covariance matrix computed using second derivatives

Variable	Coefficient	Std. Error	z-Statistic	Prob.
C	-4.02408	0.356726	-11.2806	0
MOV	4.074293	1.42215	2.864882	0.0042
MACD	4.024076	1.061722	3.790142	0.0002
RSI	46.75143	1.10E+09	4.27E-08	1
OSC	-0.7509	1.475679	-0.50885	0.6109
SLOW	47.43346	9.43E+08	5.03E-08	1

Mean dependent var	0.057143	S.D. dependent var	0.232353
S.E. of regression	0.161942	Akaike info criterion	0.244779
Sum squared resid	12.69293	Schwarz criterion	0.296139
Log likelihood	-53.9709	Hannan-Quinn criter.	0.26495
Restr. log likelihood	-107.326	Avg. log likelihood	-0.11015
LR statistic (5 df)	106.71	McFadden R-squared	0.497131
Probability(LR stat)	0		

Obs with Dep=0	462	Total obs	490
Obs with Dep=1	28		

ตารางที่ ก 3

Dependent Variable: TOT PTTEP Daily

Method: ML - Binary Logit (Quadratic hill climbing)

Date: 05/07/05 Time: 18:57

Sample: 1 490

Included observations: 490

Convergence achieved after 8 iterations

Covariance matrix computed using second derivatives

Variable	Coefficient	Std. Error	z-Statistic	Prob.
C	-5.05135	0.585766	-8.623491	0
MOV	3.045013	2.173528	1.400954	0.1612
MACD	5.456816	1.084645	5.030968	0
RSI	5.069489	1.146294	4.422504	0
OSC	1.860541	2.174609	0.855575	0.3922
FAST	4.675668	1.062866	4.399112	0
SLOW	4.675668	1.062866	4.399112	0

Mean dependent var	0.04898	S.D. dependent var	0.216046
S.E. of regression	0.163983	Akaike info criterion	0.203742
Sum squared resid	12.98815	Schwarz criterion	0.263662
Log likelihood	-42.9167	Hannan-Quinn criter.	0.227274
Restr. log likelihood	-95.7948	Avg. log likelihood	-0.08759
LR statistic (6 df)	105.7563	McFadden R-squared	0.551994
Probability(LR stat)	0		

			Total
Obs with Dep=0	466	obs	490
Obs with Dep=1	24		

ตารางที่ ก 4

Dependent Variable: TOT RATCH Daily

Method: ML - Binary Logit (Quadratic hill climbing)

Date: 05/07/05 Time: 19:09

Sample: 1 490

Included observations: 490

Convergence achieved after 9 iterations

Covariance matrix computed using second derivatives

Variable	Coefficient	Std. Error	z-Statistic	Prob.
C	-6.11221	1.001107	-6.105446	0
MOV	5.929885	1.169992	5.06831	0
MACD	7.498501	1.500738	4.996541	0
RSI	7.211801	1.527394	4.721639	0
FAST	5.929885	1.169992	5.06831	0
SLOW	6.112697	1.291346	4.733588	0

Mean dependent var	0.044898	S.D. dependent var	0.207292
S.E. of regression	0.140118	Akaike info criterion	0.151762
Sum squared resid	9.502334	Schwarz criterion	0.203122
Log likelihood	-31.1818	Hannan-Quinn criter.	0.171933
Restr. log likelihood	-89.7726	Avg. log likelihood	-0.06364
LR statistic (5 df)	117.1816	McFadden R-squared	0.652658
Probability(LR stat)	0		

			Total
Obs with Dep=0	468	obs	490
Obs with Dep=1	22		

ตารางที่ ก 5

Dependent Variable: TOT BANPU Daily

Method: ML - Binary Logit (Quadratic hill climbing)

Date: 05/07/05 Time: 19:21

Sample: 1 490

Included observations: 490

Convergence achieved after 9 iterations

Covariance matrix computed using second derivatives

Variable	Coefficient	Std. Error	z-Statistic	Prob.
C	-4.23653	0.393296	-10.7719	0
MOV	2.455282	0.973741	2.521493	0.0117
MACD	4.250951	1.456648	2.918311	0.0035
RSI	47.95034	1.39E+09	3.45E-08	1
OSC	2.455282	0.973741	2.521493	0.0117
FAST	4.65444	0.750772	6.199543	0
SLOW	4.473108	0.771694	5.796475	0

Mean dependent var	0.07551	S.D. dependent var	0.264483
S.E. of regression	0.185481	Akaike info criterion	0.266893
Sum squared resid	16.61674	Schwarz criterion	0.326813
Log likelihood	-58.3889	Hannan-Quinn criter.	0.290426
Restr. log likelihood	-131.156	Avg. log likelihood	-0.11916
LR statistic (6 df)	145.5334	McFadden R-squared	0.554812
Probability(LR stat)	0		

Obs with Dep=0	453	Total obs	490
Obs with Dep=1	37		

ตารางที่ ก 6

Dependent Variable: TOT EGGCOMP Daily

Method: ML - Binary Logit (Quadratic hill climbing)

Date: 05/07/05 Time: 19:31

Sample: 1 490

Included observations: 490

Convergence achieved after 8 iterations

Covariance matrix computed using second derivatives

Variable	Coefficient	Std. Error	z-Statistic	Prob.
C	-5.56538	0.742108	-7.499421	0
MOV	3.412163	1.416733	2.408473	0.016
MACD	6.258529	1.140493	5.487564	0
RSI	6.665408	1.371703	4.859222	0
OSC	2.85594	1.417731	2.014445	0.044
FAST	5.748559	0.957167	6.005805	0
SLOW	6.482563	1.117762	5.799592	0

Mean dependent var	0.059184	S.D. dependent var	0.236209
S.E. of regression	0.149658	Akaike info criterion	0.181388
Sum squared resid	10.818	Schwarz criterion	0.241308
Log likelihood	-37.4401	Hannan-Quinn criter.	0.204921
Restr. log likelihood	-110.111	Avg. log likelihood	-0.07641
LR statistic (6 df)	145.3409	McFadden R-squared	0.659977
Probability(LR stat)	0		

			Total
Obs with Dep=0	461	obs	490
Obs with Dep=1	29		

ตารางที่ ก 7

Dependent Variable: TOT BCP Daily

Method: ML - Binary Logit (Quadratic hill climbing)

Date: 05/07/05 Time: 19:35

Sample: 1 490

Included observations: 490

Convergence achieved after 8 iterations

Covariance matrix computed using second derivatives

Variable	Coefficient	Std. Error	z-Statistic	Prob.
C	-5.452	0.717452	-7.599115	0
MOV	2.430127	2.42354	1.002718	0.316
MACD	5.746378	1.043028	5.509322	0
RSI	6.550609	1.359437	4.818618	0
OSC	2.430127	2.42354	1.002718	0.316
FAST	5.67514	0.98221	5.777929	0
SLOW	5.67514	0.98221	5.777929	0

Mean dependent var	0.05102	S.D. dependent var	0.220264
S.E. of regression	0.158462	Akaike info criterion	0.190253
Sum squared resid	12.12819	Schwarz criterion	0.250173
Log likelihood	-39.6121	Hannan-Quinn criter.	0.213786
Restr. log likelihood	-98.7394	Avg. log likelihood	-0.08084
LR statistic (6 df)	118.2545	McFadden R-squared	0.598822
Probability(LR stat)	0		

Obs with Dep=0	465	Total obs	490
Obs with Dep=1	25		

ตารางที่ ก 8

Dependent Variable: TOT PTT Weekly

Method: ML - Binary Logit (Quadratic hill climbing)

Date: 05/07/05 Time: 18:54

Sample: 1 127

Included observations: 127

Convergence achieved after 9 iterations

Covariance matrix computed using second derivatives

Variable	Coefficient	Std. Error	z-Statistic	Prob.
C	-4.81218	1.004057	-4.79274	0
MOV	4.812184	1.734396	2.774559	0.0055
FAST	48.97822	3.90E+09	1.26E-08	1

Mean dependent var	0.023622	S.D. dependent var	0.15247
S.E. of regression	0.109689	Akaike info criterion	0.16067
Sum squared resid	1.491935	Schwarz criterion	0.227855
Log likelihood	-7.20253	Hannan-Quinn criter.	0.187966
Restr. log likelihood	-14.201	Avg. log likelihood	-0.056713
LR statistic (2 df)	13.99695	McFadden R-squared	0.492815
Probability(LR stat)	0.000913		

Obs with Dep=0	124	Total obs	127
Obs with Dep=1	3		

ตารางที่ ก 9

Dependent Variable: TOT PTT Weekly

Method: ML - Binary Logit (Quadratic hill climbing)

Date: 05/07/05 Time: 18:54

Sample: 1 127

Included observations: 127

Convergence achieved after 9 iterations

Covariance matrix computed using second derivatives

Variable	Coefficient	Std. Error	z-Statistic	Prob.
C	-4.81218	1.004057	-4.79274	0
MOV	4.812184	1.734396	2.774559	0.0055
SLOW	48.97822	3.90E+09	1.26E-08	1

Mean dependent var	0.023622	S.D. dependent var	0.15247
S.E. of regression	0.109689	Akaike info criterion	0.16067
Sum squared resid	1.491935	Schwarz criterion	0.227855
Log likelihood	-7.20253	Hannan-Quinn criter.	0.187966
Restr. log likelihood	-14.201	Avg. log likelihood	-0.056713
LR statistic (2 df)	13.99695	McFadden R-squared	0.492815
Probability(LR stat)	0.000913		

Obs with Dep=0	124	Total obs	127
Obs with Dep=1	3		

ตารางที่ ก 10

Dependent Variable: TOT PTTEP Weekly

Method: ML - Binary Logit (Quadratic hill climbing)

Date: 05/07/05 Time: 19:01

Sample: 1 208

Included observations: 208

Convergence achieved after 9 iterations

Covariance matrix computed using second derivatives

Variable	Coefficient	Std. Error	z-Statistic	Prob.
C	-3.86598	0.505208	-7.65225	0
MOV	3.172832	1.002614	3.164559	0.0016
MACD	47.13616	1.74E+09	2.71E-08	1
RSI	47.66601	3.24E+09	1.47E-08	1
SLOW	47.6661	1.87E+09	2.55E-08	1

Mean dependent var	0.0625	S.D. dependent var	0.242645
S.E. of regression	0.160837	Akaike info criterion	0.272352
Sum squared resid	5.251282	Schwarz criterion	0.352581
Log likelihood	-23.3246	Hannan-Quinn criter.	0.304792
Restr. log likelihood	-48.6287	Avg. log likelihood	-0.11214
LR statistic (4 df)	50.60814	McFadden R-squared	0.520353
Probability(LR stat)	2.70E-10		

Obs with Dep=0	195	Total obs	208
Obs with Dep=1	13		

ตารางที่ ก 11

Dependent Variable: TOT PTTEP Weekly

Method: ML - Binary Logit (Quadratic hill climbing)

Date: 05/07/05 Time: 19:03

Sample: 1 208

Included observations: 208

Convergence achieved after 9 iterations

Covariance matrix computed using second derivatives

Variable	Coefficient	Std. Error	z-Statistic	Prob.
C	-4.15366	0.581867	-7.13851	0
MACD	47.4113	1.74E+09	2.73E-08	1
RSI	47.95364	3.24E+09	1.48E-08	1
OSC	3.460514	1.043345	3.316749	0.0009
FAST	47.95375	1.62E+09	2.96E-08	1

Mean dependent var	0.0625	S.D. dependent var	0.242645
S.E. of regression	0.14532	Akaike info criterion	0.233688
Sum squared resid	4.286942	Schwarz criterion	0.313917
Log likelihood	-19.3035	Hannan-Quinn criter.	0.266128
Restr. log likelihood	-48.6287	Avg. log likelihood	-0.09281
LR statistic (4 df)	58.65032	McFadden R-squared	0.603043
Probability(LR stat)	5.57E-12		

Obs with Dep=0	195	Total obs	208
Obs with Dep=1	13		

ตารางที่ ก 12

Dependent Variable: TOT RATCH Weekly

Method: ML - Binary Logit (Quadratic hill climbing)

Date: 05/07/05 Time: 19:17

Sample: 1 184

Included observations: 184

Convergence not achieved after 500 iterations

Covariance matrix computed using second derivatives

Variable	Coefficient	Std. Error	z-Statistic	Prob.
C	-5.15329	1.002886	-5.13846	0
MOV	5.153292	1.416256	3.638673	0.0003
MACD	530.0644	7.67E+114	6.91E-113	1
RSI	535.482	6.19E+114	8.65E-113	1
FAST	535.4211	8.49E+114	6.30E-113	1
SLOW	0.505356	1.15E+115	4.40E-116	1

Mean dependent var	0.048913	S.D. dependent var	0.216275
S.E. of regression	0.105847	Akaike info criterion	0.162269
Sum squared resid	1.994253	Schwarz criterion	0.267104
Log likelihood	-8.92877	Hannan-Quinn criter.	0.20476
Restr. log likelihood	-35.9356	Avg. log likelihood	-0.04853
LR statistic (5 df)	54.0137	McFadden R-squared	0.751534
Probability(LR stat)	2.08E-10		

Obs with Dep=0	175	Total obs	184
Obs with Dep=1	9		

ตารางที่ ก 13

Dependent Variable: TOT RATCH Weekly

Method: ML - Binary Logit (Quadratic hill climbing)

Date: 05/07/05 Time: 19:18

Sample: 1 184

Included observations: 184

Convergence not achieved after 500 iterations

Covariance matrix computed using second derivatives

Variable	Coefficient	Std. Error	z-Statistic	Prob.
C	-5.14166	1.00292	-5.1267	0
MACD	530.7449	7.62E+114	6.96E-113	1
RSI	535.4575	6.15E+114	8.71E-113	1
OSC	4.448516	1.325084	3.357158	0.0008
FAST	535.3968	8.44E+114	6.34E-113	1
SLOW	0.505107	1.14E+115	4.43E-116	1

Mean dependent var	0.048913	S.D. dependent var	0.216275
S.E. of regression	0.11435	Akaike info criterion	0.173518
Sum squared resid	2.327519	Schwarz criterion	0.278353
Log likelihood	-9.96367	Hannan-Quinn criter.	0.216009
Restr. log likelihood	-35.9356	Avg. log likelihood	-0.05415
LR statistic (5 df)	51.94389	McFadden R-squared	0.722736
Probability(LR stat)	5.54E-10		

Obs with Dep=0	175	Total obs	184
Obs with Dep=1	9		

ตารางที่ ก 14

Dependent Variable: TOT BANPU Weekly

Method: ML - Binary Logit (Quadratic hill climbing)

Date: 05/07/05 Time: 19:26

Sample: 1 208

Included observations: 208

Convergence achieved after 9 iterations

Covariance matrix computed using second derivatives

Variable	Coefficient	Std. Error	z-Statistic	Prob.
C	-5.273	1.002563	-5.25952	0
MOV	6.659294	1.50171	4.434475	0
MACD	49.10785	2.33E+09	2.10E-08	1
RSI	49.10785	2.33E+09	2.10E-08	1
FAST	49.10788	1.91E+09	2.58E-08	1

Mean dependent var	0.057692	S.D. dependent var	0.233723
S.E. of regression	0.094031	Akaike info criterion	0.132477
Sum squared resid	1.794898	Schwarz criterion	0.212706
Log likelihood	-8.77757	Hannan-Quinn criter.	0.164917
Restr. log likelihood	-45.8786	Avg. log likelihood	-0.0422
LR statistic (4 df)	74.20199	McFadden R-squared	0.808678
Probability(LR stat)	2.89E-15		

Obs with Dep=0	196	Total obs	208
Obs with Dep=1	12		

ตารางที่ ก 15

Dependent Variable: TOT BANPU Weekly

Method: ML - Binary Logit (Quadratic hill climbing)

Date: 05/07/05 Time: 19:27

Sample: 1 208

Included observations: 208

Convergence achieved after 9 iterations

Covariance matrix computed using second derivatives

Variable	Coefficient	Std. Error	z-Statistic	Prob.
C	-4.17439	0.581774	-7.17527	0
MOV	5.560682	1.260342	4.412042	0
MACD	46.60975	1.64E+09	2.84E-08	1
RSI	46.60975	1.64E+09	2.84E-08	1
SLOW	45.67598	1.03E+09	4.44E-08	1

Mean dependent var	0.057692	S.D. dependent var	0.233723
S.E. of regression	0.135997	Akaike info criterion	0.221617
Sum squared resid	3.754545	Schwarz criterion	0.301846
Log likelihood	-18.0481	Hannan-Quinn criter.	0.254057
Restr. log likelihood	-45.8786	Avg. log likelihood	-0.08677
LR statistic (4 df)	55.66087	McFadden R-squared	0.606611
Probability(LR stat)	2.36E-11		

Obs with Dep=0	196	Total obs	208
Obs with Dep=1	12		

ตารางที่ ก 16

Dependent Variable: TOT EGCOMP Weekly

Method: ML - Binary Logit (Quadratic hill climbing)

Date: 05/07/05 Time: 19:33

Sample: 1 208

Included observations: 208

Convergence achieved after 9 iterations

Covariance matrix computed using second derivatives

Variable	Coefficient	Std. Error	z-Statistic	Prob.
C	-5.322905	1.027611	-5.179882	0
MOV	2.975637	2.594989	1.146686	0.2515
MACD	49.02788	1.79E+09	2.75E-08	1
RSI	48.32382	1.54E+09	3.14E-08	1
OSC	2.975637	2.594989	1.146686	0.2515
FAST	6.016052	1.598745	3.762985	0.0002
SLOW	48.32382	1.54E+09	3.14E-08	1

Mean dependent var	0.076923	S.D. dependent var	0.267112
S.E. of regression	0.140646	Akaike info criterion	0.184153
Sum squared resid	3.976044	Schwarz criterion	0.296474
Log likelihood	-12.15195	Hannan-Quinn criter.	0.22957
Restr. log likelihood	-56.40739	Avg. log likelihood	-0.058423
LR statistic (6 df)	88.51088	McFadden R-squared	0.784568
Probability(LR stat)	1.11E-16		

Obs with Dep=0	192	Total obs	208
Obs with Dep=1	16		

ตารางที่ ก 17

Dependent Variable: TOT BCP Weekly

Method: ML - Binary Logit (Quadratic hill climbing)

Date: 05/07/05 Time: 19:38

Sample: 1 208

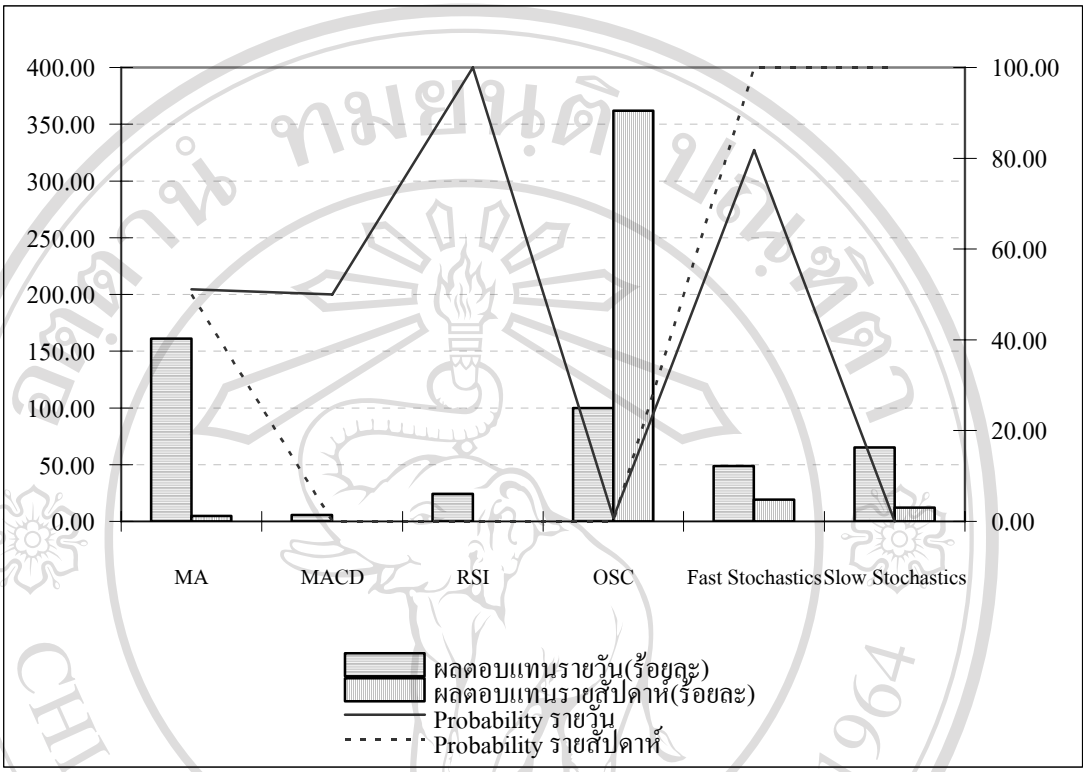
Included observations: 208

Convergence achieved after 9 iterations

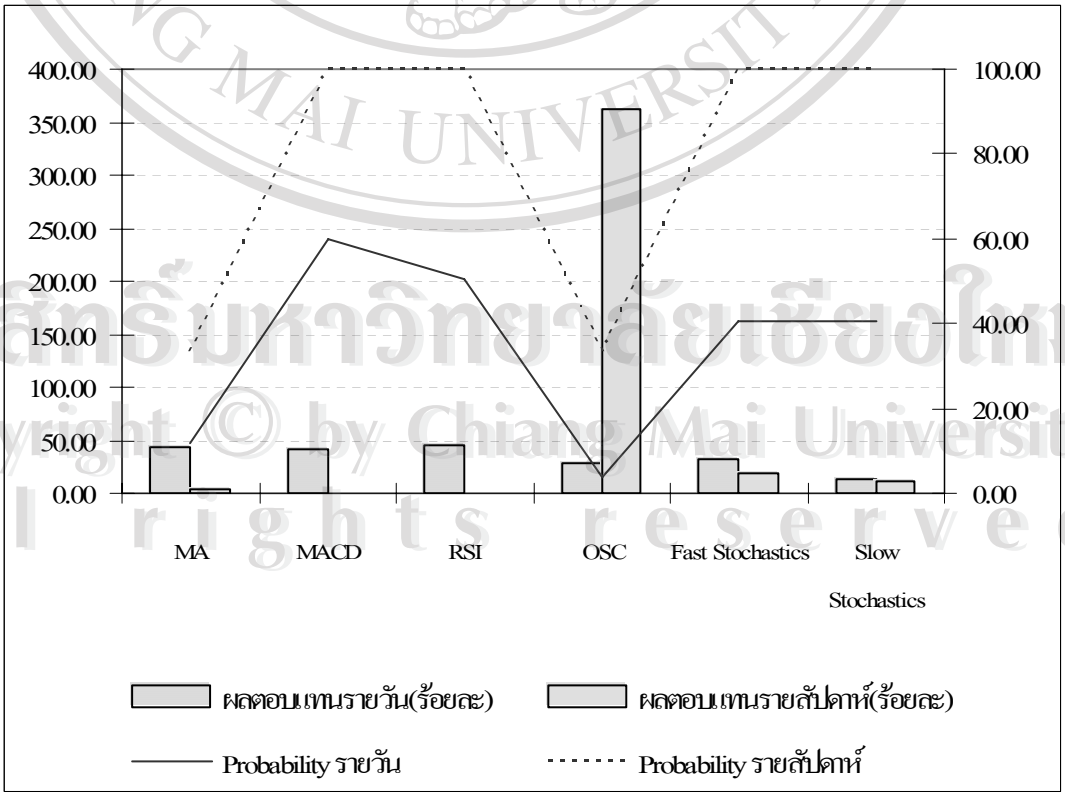
Covariance matrix computed using second derivatives

Variable	Coefficient	Std. Error	z-Statistic	Prob.
C	-4.56435	0.71078	-6.421604	0
MOV	2.95491	1.305836	2.262849	0.0236
RSI	4.564348	1.582785	2.883745	0.0039
FAST	4.564348	1.226869	3.720321	0.0002
SLOW	48.56253	2.53E+09	1.92E-08	1
Mean dependent var	0.038462	S.D. dependent var		0.192772
S.E. of regression	0.145756	Akaike info criterion		0.221167
Sum squared resid	4.312715	Schwarz criterion		0.301396
Log likelihood	-18.0013	Hannan-Quinn criter.		0.253607
Restr. log likelihood	-33.9089	Avg. log likelihood		-0.086545
LR statistic (4 df)	31.81518	McFadden R-squared		0.469127
Probability(LR stat)	2.09E-06			
Obs with Dep=0	200	Total obs		208
Obs with Dep=1	8			

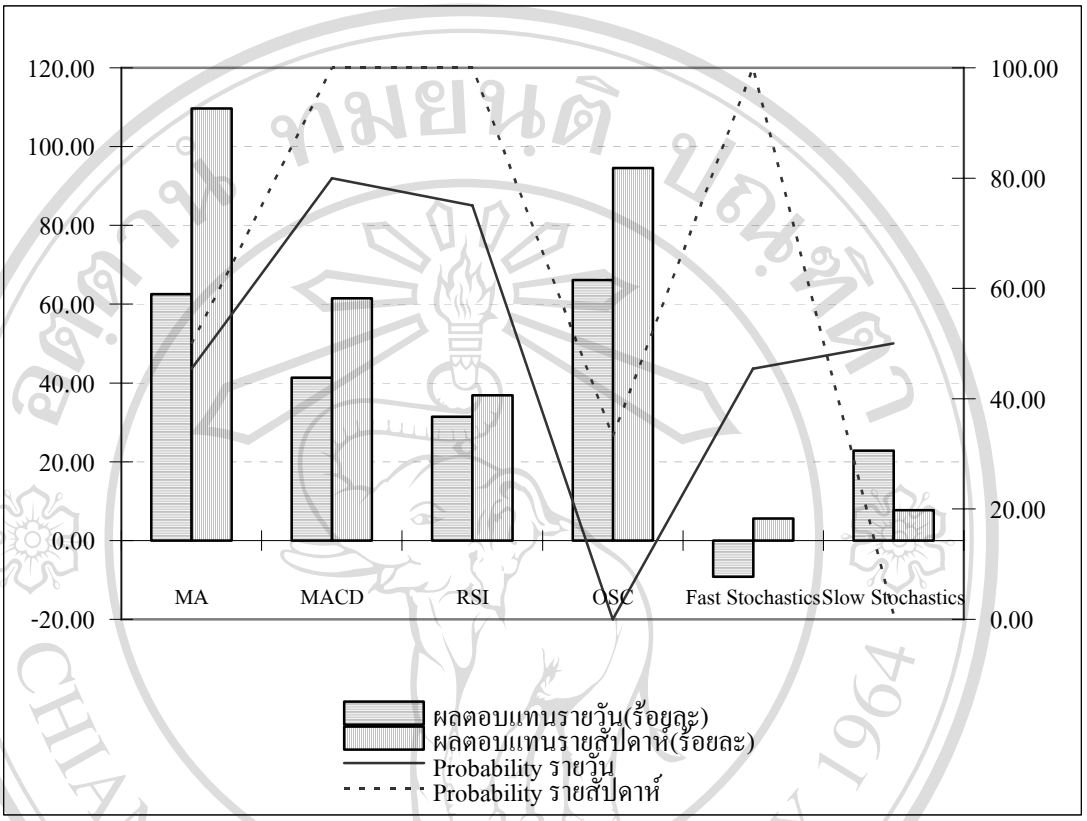
รูปที่ ข 1 การเปรียบเทียบผลตอบแทนที่เกิดขึ้นกับค่า probability ของหุ้น PTT



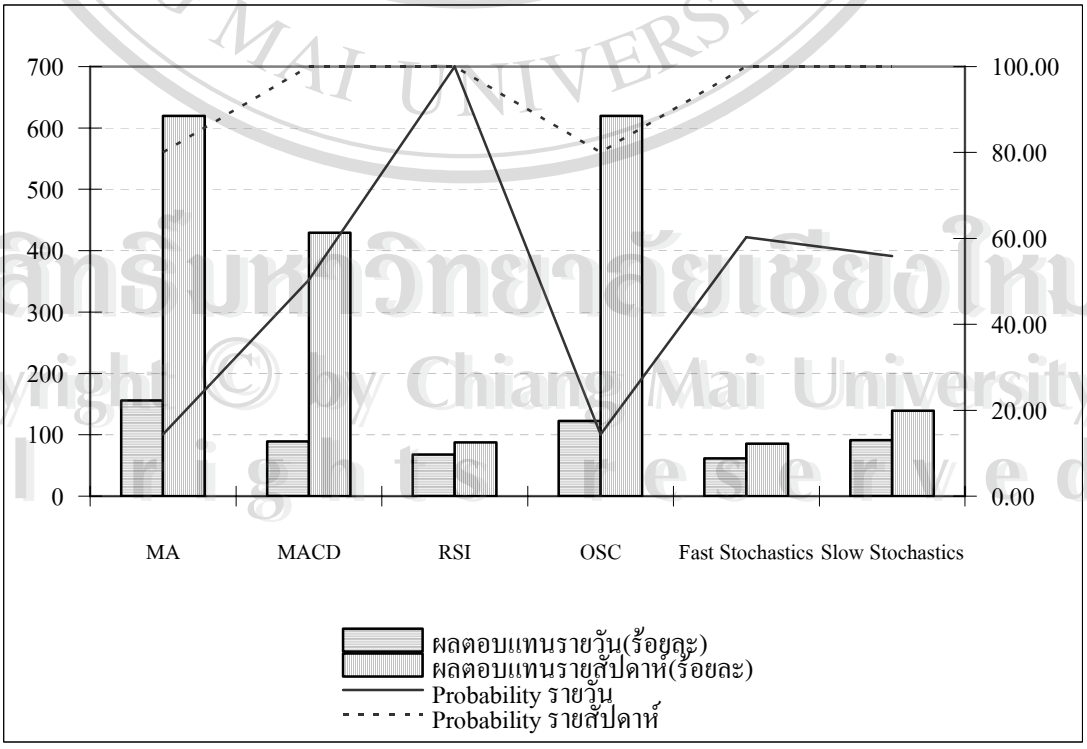
รูปที่ ข 2 การเปรียบเทียบผลตอบแทนที่เกิดขึ้นกับค่า probability ของหุ้น PTTEP



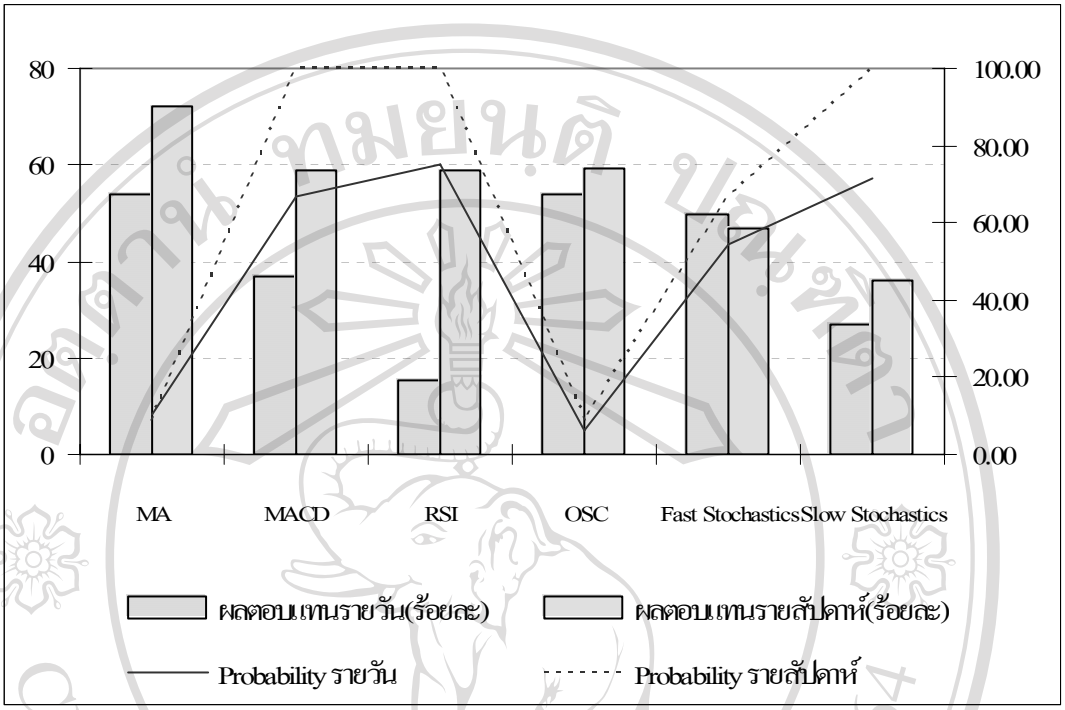
รูปที่ ข 3 การเปรียบเทียบผลตอบแทนที่เกิดขึ้นกับค่า probability ของหุ้น RATCH



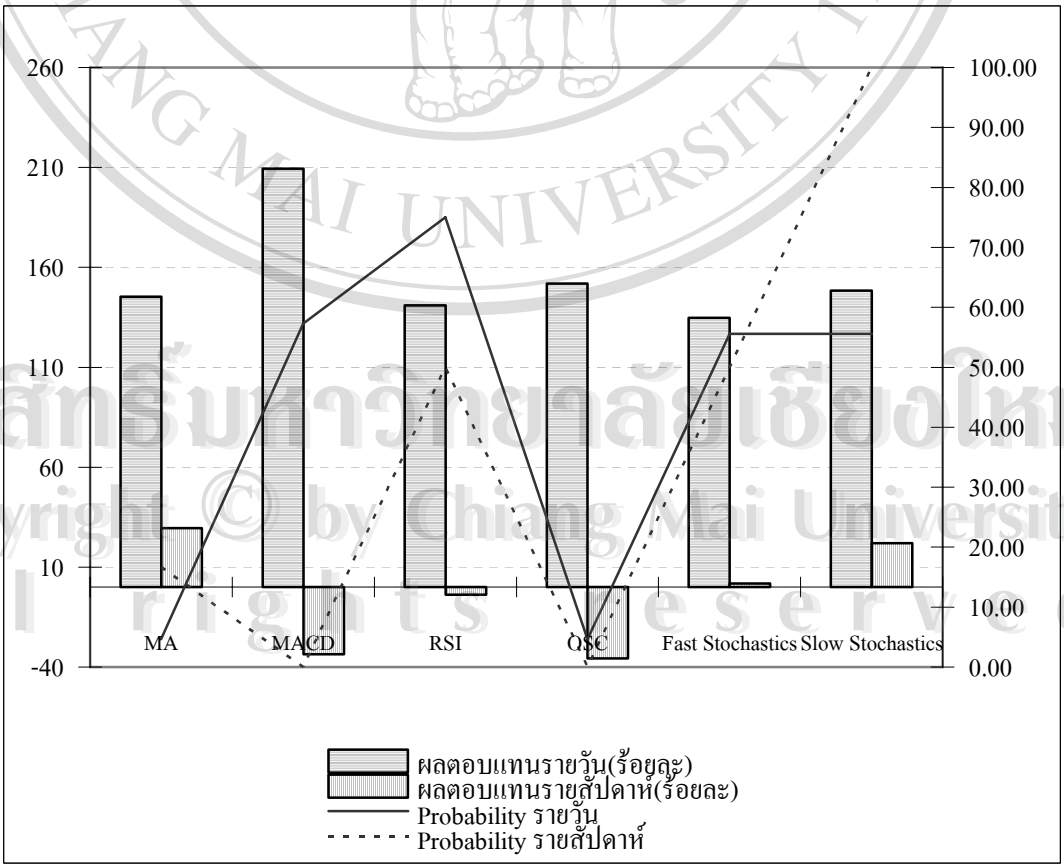
รูปที่ ข 4 การเปรียบเทียบผลตอบแทนที่เกิดขึ้นกับค่า probability ของหุ้น BANPU



รูปที่ ข 5 การเปรียบเทียบผลตอบแทนที่เกิดขึ้นกับค่า probability ของหุ้น EGCOMP



รูปที่ ข 6 การเปรียบเทียบผลตอบแทนที่เกิดขึ้นกับค่า probability ของหุ้น BCP



ประวัติผู้เขียน

ชื่อ นามสกุล	นายธวัชชัย ช่างสม
วัน เดือน ปี เกิด	30 สิงหาคม 2523
ประวัติการศึกษา	สำเร็จการศึกษามัธยมศึกษาตอนต้น โรงเรียนมงฟอร์ตวิทยาลัย ปีการศึกษา 2537 สำเร็จการศึกษามัธยมศึกษาตอนปลาย โรงเรียนมงฟอร์ตวิทยาลัย ปีการศึกษา 2540 สำเร็จการศึกษาปริญญาตรี วิศวกรรมศาสตรบัณฑิต สาขาวิศวกรรมโยธา มหาวิทยาลัยเชียงใหม่ ปีการศึกษา 2545