



ภาคผนวก

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ภาคผนวก ก

ข้อมูลที่ใช้ในการศึกษา

ตารางผนวกที่ 1ก ข้อมูลอนุกรมเวลาตัวแปรทางเศรษฐกิจมหภาครายไตรมาส ตั้งแต่ไตรมาสที่ 1 ปี 2539 (1996Q1) ถึง ไตรมาสที่ 4 ปี 2551 (2008Q4)

(หน่วย: ล้านบาท)

Years	GDP	CE	T	I	G	X
1996Q1	1,116,552.00	579,798.00	193,428.00	441,321.00	189,749.00	354,903.31
1996Q2	1,146,094.00	626,484.00	247,437.00	457,688.00	186,507.00	345,349.13
1996Q3	1,154,274.00	627,861.00	243,884.00	487,749.00	226,971.00	349,668.90
1996Q4	1,194,121.00	645,685.00	168,452.00	506,165.00	215,856.00	362,189.28
1997Q1	1,158,084.00	635,237.00	213,723.00	409,689.00	264,360.00	360,804.76
1997Q2	1,165,717.00	664,452.00	243,890.00	404,804.00	222,002.00	363,258.28
1997Q3	1,182,021.00	651,023.00	218,182.00	443,935.00	242,255.00	481,134.20
1997Q4	1,226,788.00	636,244.00	171,901.00	340,205.00	203,088.00	601,502.41
1998Q1	1,210,828.00	635,406.00	193,140.00	287,178.00	190,313.00	647,108.97
1998Q2	1,117,120.00	636,461.00	204,801.00	246,624.00	194,299.00	527,449.92
1998Q3	1,112,059.00	615,049.00	157,552.00	272,271.00	247,863.00	561,084.02
1998Q4	1,186,440.00	618,396.00	162,286.00	229,374.00	210,386.00	512,678.27
1999Q1	1,159,803.00	628,069.00	179,600.00	219,638.00	183,502.00	481,196.18
1999Q2	1,108,838.00	634,191.00	189,472.00	251,438.00	212,187.00	519,263.48
1999Q3	1,152,229.00	650,082.00	178,568.00	265,148.00	215,482.00	573,094.86
1999Q4	1,216,209.00	682,771.00	165,439.00	229,675.00	221,893.00	641,625.39
2000Q1	1,231,245.00	678,211.00	180,250.00	287,579.00	194,237.00	627,782.41
2000Q2	1,189,978.00	686,516.00	210,183.00	252,336.00	217,888.00	614,931.89
2000Q3	1,212,115.00	685,863.00	191,759.00	275,770.00	216,573.00	737,432.09
2000Q4	1,289,393.00	712,335.00	162,946.00	265,735.00	224,495.00	793,680.62
2001Q1	1,284,700.00	725,574.00	168,842.00	298,774.00	204,627.00	705,076.76
2001Q2	1,257,209.00	742,639.00	232,097.00	306,084.00	219,783.00	727,236.43
2001Q3	1,270,065.00	727,611.00	201,513.00	305,254.00	227,082.00	748,028.63
2001Q4	1,321,528.00	745,188.00	173,350.00	271,203.00	257,121.00	704,362.05

ตารางผนวกที่ 1ก (ต่อ)

(หน่วย: ล้านบาท)

Years	GDP	CE	T	I	G	X
2002Q1	1,355,115.00	756,471.00	197,585.00	303,881.00	259,816.00	673,046.97
2002Q2	1,325,184.00	784,779.00	258,197.00	316,761.00	220,838.00	717,265.76
2002Q3	1,343,999.00	772,628.00	216,279.00	325,289.00	234,404.00	751,626.90
2002Q4	1,426,345.00	806,101.00	204,840.00	297,257.00	240,446.00	782,001.73
2003Q1	1,471,707.00	827,280.00	226,630.00	332,837.00	207,391.00	803,514.36
2003Q2	1,424,519.00	850,285.00	280,883.00	355,482.00	249,966.00	817,743.05
2003Q3	1,457,881.00	837,337.00	248,270.00	374,751.00	240,576.00	832,440.85
2003Q4	1,563,262.00	870,700.00	256,805.00	361,124.00	298,265.00	871,931.85
2004Q1	1,583,692.00	904,446.00	246,952.00	385,069.00	249,869.00	874,062.95
2004Q2	1,568,023.00	936,819.00	325,651.00	415,881.00	272,509.00	933,845.84
2004Q3	1,606,091.00	917,834.00	295,741.00	438,249.00	285,147.00	1,011,417.68
2004Q4	1,731,670.00	952,187.00	241,078.00	442,625.00	301,807.00	1,054,363.07
2005Q1	1,716,030.00	973,352.00	282,004.00	484,807.00	287,616.00	971,529.04
2005Q2	1,691,863.00	1,019,400.00	373,627.00	528,939.00	307,540.00	1,046,120.85
2005Q3	1,780,615.00	1,015,697.00	330,377.00	520,126.00	321,728.00	1,243,759.06
2005Q4	1,904,385.00	1,051,965.00	255,228.00	515,951.00	359,863.00	1,177,282.05
2006Q1	1,944,050.00	1,072,063.00	304,021.00	546,962.00	346,234.00	1,167,458.92
2006Q2	1,899,533.00	1,114,505.00	433,266.00	568,662.00	298,856.00	1,177,802.15
2006Q3	1,944,897.00	1,076,687.00	347,823.00	547,923.00	354,521.00	1,321,124.92
2006Q4	2,052,817.00	1,113,330.00	304,436.00	533,674.00	280,104.00	1,270,986.24
2007Q1	2,096,546.00	1,116,749.00	301,486.00	544,324.00	435,440.00	1,230,479.54
2007Q2	2,047,296.00	1,152,449.00	453,549.00	572,040.00	397,889.00	1,254,916.54
2007Q3	2,093,735.00	1,121,512.00	373,352.00	567,317.00	407,028.00	1,321,668.46
2007Q4	2,255,734.00	1,170,818.00	326,672.00	563,493.00	388,744.00	1,434,898.20
2008Q1	2,297,102.00	1,216,073.00	303,998.00	623,226.00	401,436.00	1,398,589.21
2008Q2	2,283,109.00	1,271,005.00	501,189.00	631,739.00	398,449.00	1,464,680.38
2008Q3	2,321,431.00	1,250,408.00	413,977.00	647,473.00	393,935.00	1,664,823.44
2008Q4	2,203,317.00	1,254,748.00	275,529.00	584,178.00	403,972.00	1,325,535.42

ตารางผนวกที่ 1ก (ต่อ)

(หน่วย: ล้านบาท)

Years	IM	MD	R	P	E	POIL
1996Q1	467,988.79	3,470,285.00	10.50	70.63	25.26	8.57
1996Q2	470,201.02	3,537,282.00	10.50	71.43	25.30	9.12
1996Q3	453,287.34	3,574,118.00	10.50	72.20	25.33	8.89
1996Q4	441,348.01	3,726,653.00	10.50	73.10	25.49	9.37
1997Q1	452,175.85	3,808,185.00	10.50	73.80	25.86	9.48
1997Q2	445,632.27	3,958,090.00	10.50	74.50	25.90	9.33
1997Q3	500,663.15	4,166,271.00	12.50	76.63	33.01	10.07
1997Q4	525,811.74	4,339,345.00	12.50	78.60	40.71	11.82
1998Q1	515,942.84	4,408,752.00	12.50	80.37	47.15	12.14
1998Q2	429,408.16	4,502,492.00	12.50	82.17	40.33	11.25
1998Q3	432,740.78	4,689,300.00	12.50	82.83	41.06	10.41
1998Q4	395,974.38	4,753,361.00	12.50	82.43	36.95	9.51
1999Q1	423,004.65	4,789,063.00	7.00	82.40	37.05	9.17
1999Q2	443,915.08	4,764,119.00	5.50	81.80	37.18	10.07
1999Q3	477,481.42	4,786,578.00	4.00	82.07	38.33	11.35
1999Q4	562,989.45	4,854,748.00	4.00	82.47	38.81	12.21
2000Q1	526,067.67	4,824,467.00	4.00	83.17	37.65	13.38
2000Q2	574,404.42	4,801,323.00	4.00	83.13	38.66	13.59
2000Q3	661,962.68	4,907,459.00	4.00	83.80	40.99	15.18
2000Q4	731,706.32	5,032,684.00	4.00	83.87	43.34	15.49
2001Q1	710,865.00	5,113,559.00	4.00	84.33	43.22	14.87
2001Q2	683,946.33	5,122,376.00	4.00	85.20	45.39	15.55
2001Q3	710,391.91	5,165,680.00	4.00	85.17	44.95	14.59
2001Q4	647,142.80	5,243,655.00	3.75	84.70	44.35	12.79
2002Q1	643,145.10	5,369,091.00	3.50	84.83	43.74	13.06
2002Q2	682,551.52	5,385,684.00	3.50	85.50	42.79	14.62
2002Q3	720,684.20	5,257,759.00	3.50	85.47	42.07	14.31
2002Q4	728,459.35	5,378,857.00	3.25	85.97	43.42	14.95

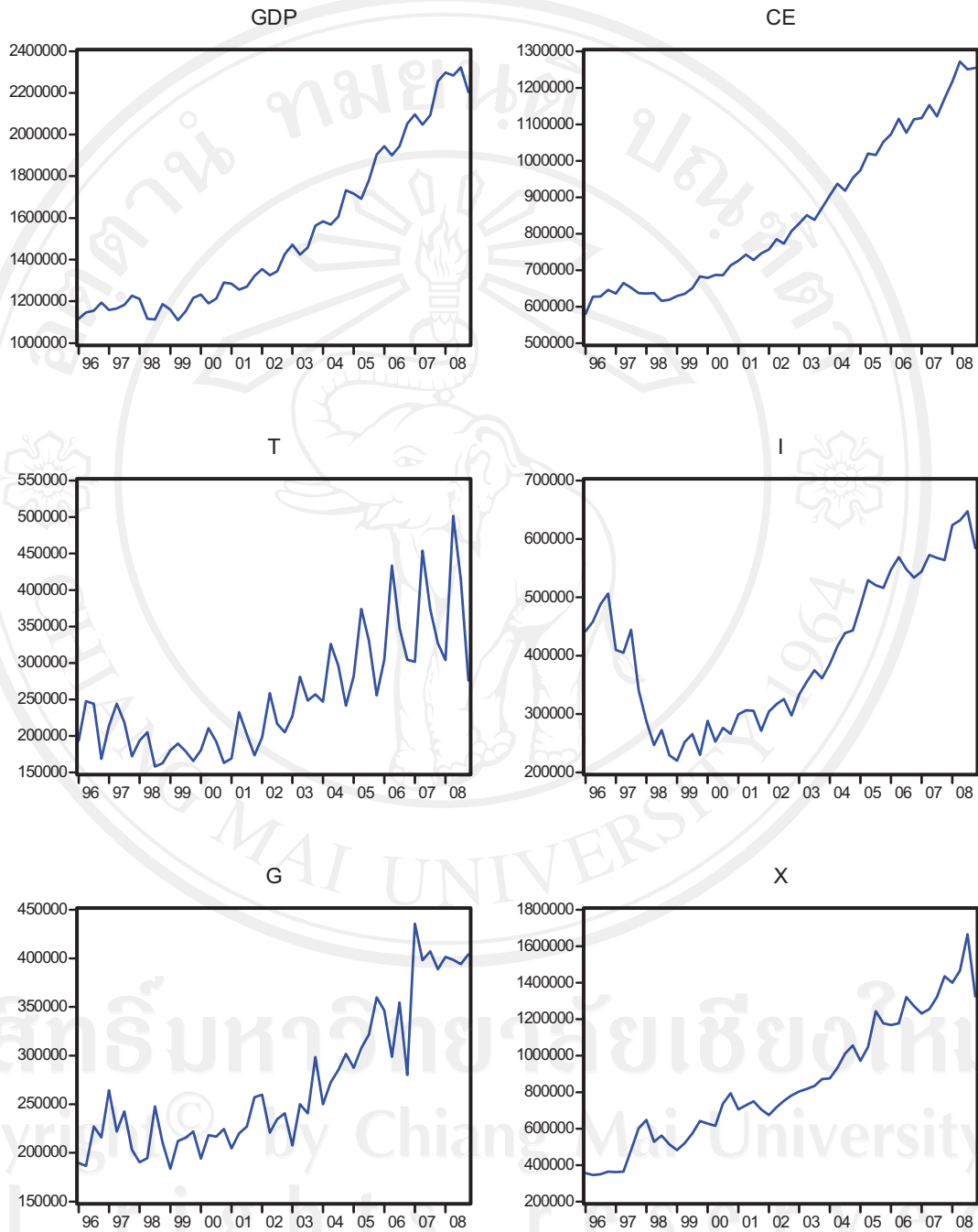
ตารางผนวกที่ 1ก (ต่อ)

(หน่วย: ล้านบาท)

Years	IM	MD	R	P	E	POIL
2003Q1	750,451.05	5,444,816.00	3.25	86.53	42.80	15.89
2003Q2	751,069.46	5,479,634.00	2.75	86.93	42.23	15.06
2003Q3	797,723.15	5,518,461.00	2.75	87.10	41.31	15.24
2003Q4	839,532.36	5,641,844.00	2.75	87.37	39.78	15.52
2004Q1	861,808.27	5,794,329.00	2.75	88.20	39.21	15.95
2004Q2	941,049.19	5,797,958.00	2.75	89.27	40.27	16.33
2004Q3	1,003,139.54	5,875,193.00	3.00	89.97	41.30	18.36
2004Q4	995,069.54	5,948,370.00	3.50	90.10	40.29	18.92
2005Q1	1,089,549.56	6,029,517.00	3.75	90.70	38.61	17.85
2005Q2	1,246,133.57	5,987,773.00	4.00	92.53	40.10	20.51
2005Q3	1,221,172.90	6,263,352.00	4.75	95.03	41.34	24.44
2005Q4	1,197,168.54	6,438,927.00	5.50	95.50	41.04	24.39
2006Q1	1,197,079.03	6,742,694.00	6.00	95.87	39.33	25.32
2006Q2	1,253,216.30	6,671,381.00	6.50	98.17	38.12	27.40
2006Q3	1,272,632.82	6,790,720.00	6.50	98.47	37.69	27.60
2006Q4	1,219,994.38	6,824,040.00	6.50	98.60	36.57	24.47
2007Q1	1,118,372.65	6,944,394.00	5.00	98.23	35.59	24.35
2007Q2	1,220,278.24	6,830,594.00	4.00	100.03	34.69	26.80
2007Q3	1,236,123.44	6,910,050.00	3.75	100.10	34.06	26.59
2007Q4	1,295,412.07	6,796,858.00	3.75	101.50	33.92	28.88
2008Q1	1,424,309.22	7,100,379.00	3.50	103.17	32.42	29.90
2008Q2	1,435,622.52	6,817,231.00	3.75	107.53	32.30	35.25
2008Q3	1,696,586.99	6,982,492.00	4.25	107.37	33.88	33.36
2008Q4	1,387,489.05	7,384,380.00	3.25	103.67	34.85	21.43

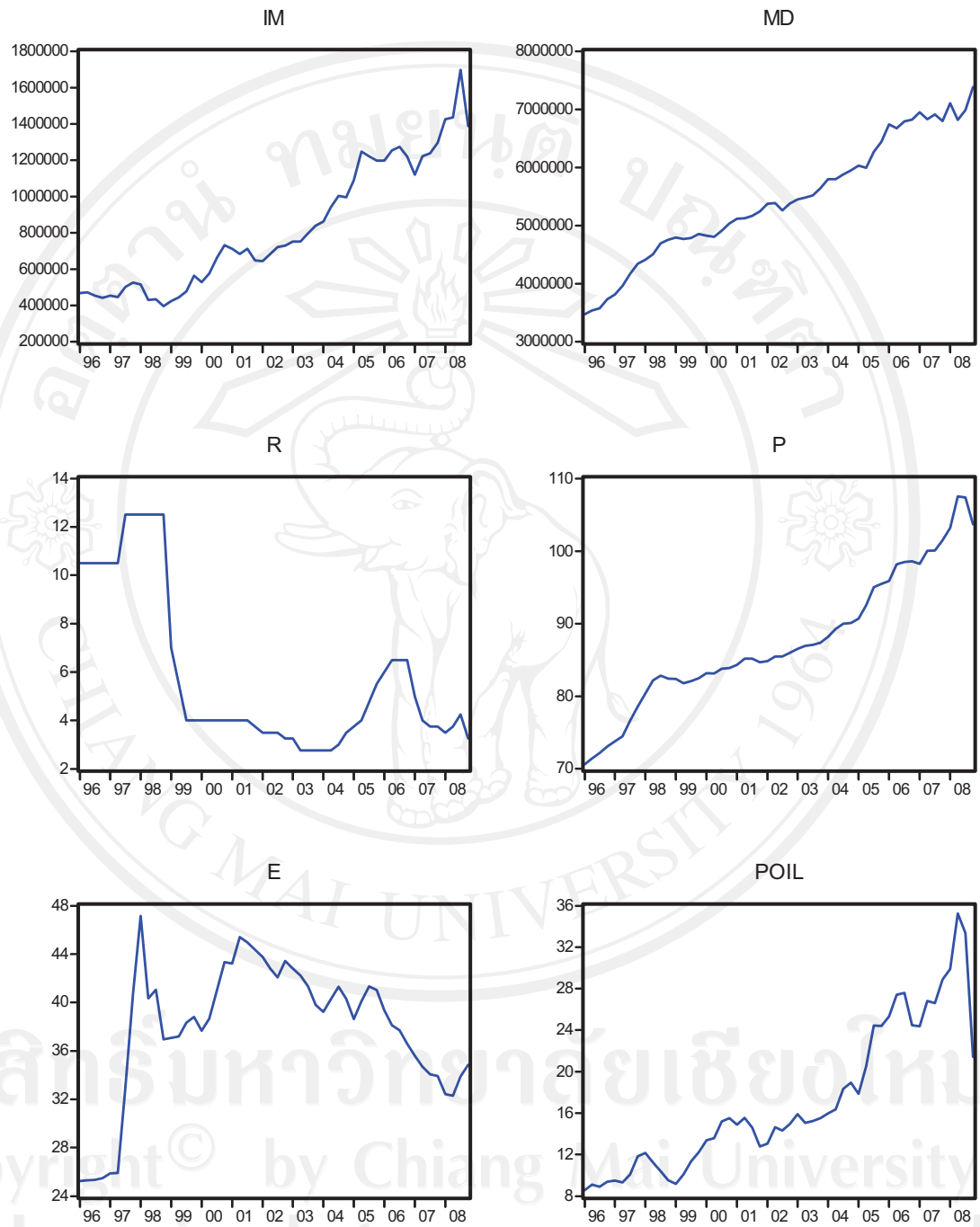
ที่มา: ธนาคารแห่งประเทศไทย สำนักงานคณะกรรมการพัฒนาเศรษฐกิจและสังคมแห่งชาติ สำนัก
ดัชนีเศรษฐกิจการค้า กระทรวงพาณิชย์ กระทรวงการคลัง และสำนักงานนโยบายและ
แผนพลังงาน กระทรวงพลังงาน

ภาพภาคผนวกที่ 1ก ข้อมูลอนุกรมเวลาตัวแปรทางเศรษฐกิจมหภาครายไตรมาส ตั้งแต่ไตรมาสที่ 1 ปี 2539 (1996Q1) ถึง ไตรมาสที่สี่ ปี 2551 (2008Q4)



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ภาพภาคผนวกที่ 1ก (ต่อ)



ภาคผนวก ข

ผลการประมาณค่าจากแบบจำลอง VAR

ตารางผนวกที่ 1 ข ผลการประมาณค่าจากแบบจำลอง VAR

	DLOGGDP	LOGCE	LOGT	LOGI	DLOGG	LOGX
DLOGGDP(-3)	0.026008 (0.24599) [0.10573]	0.053227 (0.15806) [0.33675]	2.704877 (0.62887) [4.30119]	-0.954672 (0.78459) [-1.21677]	1.724459 (1.41106) [1.22210]	-0.42791 (0.92793) [-0.46114]
DLOGGDP(-4)	0.470108 (0.20337) [2.31164]	0.228374 (0.13067) [1.74768]	-0.770689 (0.51991) [-1.48236]	0.417303 (0.64865) [0.64334]	-0.915947 (1.16657) [-0.78516]	-0.599052 (0.76716) [-0.78087]
LOGCE(-3)	0.299739 (0.31605) [0.94839]	-0.468551 (0.20308) [-2.30723]	-0.921778 (0.80799) [-1.14083]	0.900363 (1.00807) [0.89315]	0.873324 (1.81298) [0.48171]	2.311397 (1.19224) [1.93870]
LOGCE(-4)	0.262792 (0.42277) [0.62159]	0.003113 (0.27165) [0.01146]	1.899202 (1.08083) [1.75718]	-1.650338 (1.34847) [-1.22386]	1.772678 (2.42517) [0.73095]	2.432786 (1.59483) [1.52542]
LOGT(-3)	0.036067 (0.05753) [0.62694]	0.112098 (0.03696) [3.03256]	0.476518 (0.14707) [3.24004]	-0.009668 (0.18349) [-0.05269]	-0.645456 (0.33) [-1.95592]	-0.249457 (0.21701) [-1.14950]
LOGT(-4)	-0.0876 (0.05402) [-1.62175]	0.08502 (0.03471) [2.44960]	0.629592 (0.13809) [4.55923]	0.183508 (0.17229) [1.06513]	0.195677 (0.30985) [0.63152]	-0.117646 (0.20376) [-0.57737]
LOGI(-3)	-0.011605 (0.08154) [-0.14233]	0.139137 (0.05239) [2.65560]	0.070806 (0.20846) [0.33966]	0.37646 (0.26008) [1.44748]	0.115756 (0.46774) [0.24748]	-0.807164 (0.30759) [-2.62412]

ตารางผนวกที่ 1 ข (ต่อ)

	DLOGGDP	LOGCE	LOGT	LOGI	DLOGG	LOGX
LOGI(-4)	0.009439 (0.05746) [0.16427]	-0.002248 (0.03692) [-0.06088]	-0.070666 (0.1469) [-0.48103]	0.303072 (0.18328) [1.65359]	-0.328723 (0.32962) [-0.99727]	-0.109538 (0.21677) [-0.50533]
DLOGG(-3)	-0.067754 (0.04612) [-1.46915]	-0.008783 (0.02963) [-0.29641]	-0.177562 (0.1179) [-1.50603]	0.134103 (0.1471) [0.91167]	0.020465 (0.26455) [0.07736]	-0.084044 (0.17397) [-0.48310]
DLOGG(-4)	-0.006889 (0.04932) [-0.13969]	-0.013653 (0.03169) [-0.43087]	-0.34079 (0.12608) [-2.70301]	0.222001 (0.1573) [1.41133]	0.126196 (0.2829) [0.44609]	0.09619 (0.18604) [0.51705]
LOGX(-3)	0.258981 (0.17371) [1.49084]	0.017782 (0.11162) [0.15931]	0.114513 (0.4441) [0.25785]	0.959329 (0.55408) [1.73141]	-2.044572 (0.99648) [-2.05179]	0.150402 (0.6553) [0.22952]
LOGX(-4)	0.021476 (0.14487) [0.14824]	0.133404 (0.09309) [1.43309]	0.088171 (0.37037) [0.23806]	-0.23711 (0.46209) [-0.51313]	0.635891 (0.83104) [0.76517]	0.074691 (0.54651) [0.13667]
DLOGIM(-3)	-0.197261 (0.08895) [-2.21758]	0.064511 (0.05716) [1.12867]	0.079294 (0.22741) [0.34868]	-0.057756 (0.28372) [-0.20356]	0.868893 (0.51026) [1.70283]	-0.043362 (0.33556) [-0.12923]
DLOGIM(-4)	-0.12246 (0.08125) [-1.50721]	-0.048024 (0.05221) [-0.91988]	-0.329692 (0.20772) [-1.58723]	-0.153487 (0.25915) [-0.59227]	0.296711 (0.46607) [0.63662]	0.105216 (0.3065) [0.34329]
LOGMD(-3)	-0.503414 (0.33811) [-1.48889]	0.058851 (0.21725) [0.27088]	-0.013084 (0.86439) [-0.01514]	-2.068283 (1.07844) [-1.91785]	-2.86343 (1.93953) [-1.47635]	-1.102557 (1.27546) [-0.86444]

ตารางผนวกที่ 1 ข (ต่อ)

	DLOGGDP	LOGCE	LOGT	LOGI	DLOGG	LOGX
LOGMD(-4)	0.176357 (0.35926) [0.49089]	-0.333304 (0.23084) [-1.44387]	-1.836397 (0.91845) [-1.99946]	0.72232 (1.14588) [0.63036]	4.914948 (2.06082) [2.38495]	1.00172 (1.35523) [0.73915]
DLOGR(-3)	-0.012437 (0.04517) [-0.27531]	-0.018449 (0.02903) [-0.63561]	-0.057429 (0.11549) [-0.49727]	0.070061 (0.14408) [0.48625]	-0.062333 (0.25913) [-0.24055]	0.226339 (0.17041) [1.32822]
DLOGR(-4)	0.01152 (0.04151) [0.27753]	0.019079 (0.02667) [0.71533]	-0.198815 (0.10612) [-1.87350]	0.134826 (0.1324) [1.01834]	0.200333 (0.23811) [0.84134]	0.250825 (0.15659) [1.60183]
DLOGP(-3)	-3.188728 (0.93579) [-3.40752]	-1.069706 (0.60129) [-1.77901]	-5.524581 (2.39236) [-2.30926]	-8.244118 (2.98478) [-2.76205]	10.09344 (5.36801) [1.88029]	-6.949285 (3.53009) [-1.96859]
DLOGP(-4)	-0.519753 (0.89365) [-0.58161]	-0.248517 (0.57422) [-0.43279]	-4.77778 (2.28463) [-2.09127]	1.490306 (2.85037) [0.52285]	1.073308 (5.12628) [0.20937]	-1.288439 (3.37112) [-0.38220]
LOGE(-3)	-0.060276 (0.13551) [-0.44481]	-0.196222 (0.08707) [-2.25359]	-0.461314 (0.34643) [-1.33163]	-0.914618 (0.43221) [-2.11612]	1.123363 (0.77732) [1.44518]	0.051482 (0.51118) [0.10071]
LOGE(-4)	0.100306 (0.14682) [0.68318]	0.133063 (0.09434) [1.41044]	1.17262 (0.37536) [3.12402]	0.681892 (0.4683) [1.45609]	-0.614256 (0.84223) [-0.72932]	-0.649872 (0.55386) [-1.17335]
LOGPOIL(-3)	0.115019 (0.09715) [1.18392]	0.113564 (0.06242) [1.81922]	0.352074 (0.24837) [1.41755]	0.253544 (0.30987) [0.81823]	0.133452 (0.55729) [0.23947]	0.429208 (0.36648) [1.17116]

ตารางผนวกที่ 1 ข (ต่อ)

	DLOGGDP	LOGCE	LOGT	LOGI	DLOGG	LOGX
LOGPOIL(-4)	-0.267369 (0.10775) [-2.48145]	-0.178489 (0.06923) [-2.57810]	-0.263028 (0.27546) [-0.95488]	-0.688071 (0.34367) [-2.00214]	0.095626 (0.61807) [0.15472]	-0.827903 (0.40645) [-2.03690]
C	-5.187236 (5.62933) [-0.92147]	17.84917 (3.61713) [4.93463]	8.607678 (14.3915) [0.59811]	24.56114 (17.9552) [1.36791]	-42.14475 (32.2917) [-1.30513]	-32.10369 (21.2355) [-1.51179]
@TREND	-0.007887 (0.0065) [-1.21311]	0.019682 (0.00418) [4.71119]	-0.001953 (0.01662) [-0.11753]	0.02694 (0.02074) [1.29905]	-0.026104 (0.0373) [-0.69991]	-0.021665 (0.02453) [-0.88334]
R-squared	0.816542	0.998225	0.983255	0.977849	0.537783	0.974383
Adj. R-squared	0.598139	0.996112	0.963321	0.951479	-0.012476	0.943887
Sum sq. resid	0.01089	0.004496	0.071177	0.110792	0.358352	0.154972
S.E. equation	0.022773	0.014633	0.058218	0.072635	0.130631	0.085905
F-statistic	3.738702	472.3651	49.32535	37.0816	0.977327	31.95106
Log likelihood	130.0055	150.7941	85.8892	75.4907	47.90497	67.6043
Akaike AIC	-4.425764	-5.310385	-2.548477	-2.105987	-0.932126	-1.770396
Schwarz SC	-3.402279	-4.286899	-1.524991	-1.082501	0.091359	-0.74691
Meandependent	0.013685	13.65081	12.41703	12.84532	0.009022	13.64363
S.D. dependent	0.035923	0.234657	0.303985	0.329746	0.129823	0.362649

ตารางผนวกที่ 1 ข (ต่อ)

	DLOGIM	LOGMD	DLOGR	DLOGP	LOGE	LOGPOIL
DLOGGDP(-3)	1.02411 (0.67657) [1.51367]	-0.203639 (0.1828) [-1.11399]	-1.095186 (0.99959) [-1.09563]	-0.040496 (0.11203) [-0.36149]	-0.875444 (0.7381) [-1.18608]	-0.323132 (1.24358) [-0.25984]
DLOGGDP(-4)	-0.452094 (0.55935) [-0.80825]	-0.163494 (0.15113) [-1.08182]	0.796888 (0.8264) [0.96429]	0.006551 (0.09262) [0.07073]	-1.462573 (0.61021) [-2.39682]	0.58306 (1.02812) [0.56711]
LOGCE(-3)	1.395721 (0.86928) [1.60560]	0.22202 (0.23487) [0.94529]	0.997666 (1.28431) [0.77681]	-0.034807 (0.14393) [-0.24183]	1.175916 (0.94834) [1.23998]	0.467945 (1.5978) [0.29287]
LOGCE(-4)	2.996676 (1.16282) [2.57708]	-0.229832 (0.31418) [-0.73153]	-1.679625 (1.71799) [-0.97767]	0.228765 (0.19254) [1.18817]	1.463933 (1.26856) [1.15401]	-0.200109 (2.13733) [-0.09363]
LOGT(-3)	-0.131441 (0.15823) [-0.83070]	-0.00898 (0.04275) [-0.21004]	0.103852 (0.23377) [0.44425]	0.029554 (0.0262) [1.12804]	-0.249946 (0.17262) [-1.44797]	0.240585 (0.29083) [0.82722]
LOGT(-4)	0.006617 (0.14857) [0.04454]	-0.04493 (0.04014) [-1.11930]	0.111238 (0.2195) [0.50678]	0.027874 (0.0246) [1.13313]	-0.268676 (0.16208) [-1.65770]	0.357513 (0.27308) [1.30921]
LOGI(-3)	-0.655896 (0.22427) [-2.92455]	0.034705 (0.0606) [0.57273]	0.174935 (0.33135) [0.52795]	-0.055831 (0.03713) [-1.50348]	-0.634301 (0.24467) [-2.59250]	-0.3754 (0.41223) [-0.91066]
LOGI(-4)	-0.123596 (0.15805) [-0.78202]	0.030203 (0.0427) [0.70730]	-0.019322 (0.23351) [-0.08275]	0.017856 (0.02617) [0.68234]	-0.082534 (0.17242) [-0.47868]	0.037517 (0.2905) [0.12915]

ตารางผนวกที่ 1 ข (ต่อ)

	DLOGIM	LOGMD	DLOGR	DLOGP	LOGE	LOGPOIL
DLOGG(-3)	-0.018149 (0.12684) [-0.14308]	0.010151 (0.03427) [0.29620]	-0.179287 (0.1874) [-0.95668]	-0.009082 (0.021) [-0.43242]	-0.102555 (0.13838) [-0.74111]	0.215874 (0.23315) [0.92591]
DLOGG(-4)	0.104368 (0.13564) [0.76944]	0.020637 (0.03665) [0.56309]	0.049591 (0.2004) [0.24746]	0.004439 (0.02246) [0.19764]	0.042396 (0.14798) [0.28650]	0.246327 (0.24932) [0.98800]
LOGX(-3)	0.517796 (0.47779) [1.08373]	-0.041134 (0.12909) [-0.31864]	1.24125 (0.70591) [1.75838]	0.03869 (0.07911) [0.48906]	-0.581421 (0.52124) [-1.11545]	-0.080571 (0.87821) [-0.09174]
LOGX(-4)	-0.220494 (0.39847) [-0.55336]	0.081236 (0.10766) [0.75455]	0.150411 (0.58871) [0.25549]	-0.009871 (0.06598) [-0.14961]	0.010777 (0.4347) [0.02479]	0.423321 (0.73241) [0.57798]
DLOGIM(-3)	-0.05592 (0.24466) [-0.22856]	0.104066 (0.0661) [1.57428]	-0.40581 (0.36147) [-1.12266]	-0.047815 (0.04051) [-1.18033]	0.1776 (0.26691) [0.66539]	-0.105299 (0.4497) [-0.23415]
DLOGIM(-4)	-0.368236 (0.22347) [-1.64779]	0.043272 (0.06038) [0.71667]	-0.332116 (0.33017) [-1.00590]	-0.01458 (0.037) [-0.39402]	0.433358 (0.2438) [1.77755]	0.122359 (0.41076) [0.29789]
LOGMD(-3)	-3.227821 (0.92996) [-3.47091]	0.403159 (0.25126) [1.60453]	-1.081927 (1.37396) [-0.78745]	0.019177 (0.15398) [0.12454]	0.60518 (1.01453) [0.59651]	-0.18324 (1.70933) [-0.10720]
LOGMD(-4)	1.719254 (0.98812) [1.73992]	0.15217 (0.26698) [0.56997]	-1.460773 (1.45989) [-1.00061]	-0.133071 (0.16361) [-0.81334]	-1.169935 (1.07798) [-1.08530]	1.847166 -1.81623 [1.01703]

ตารางผนวกที่ 1 ข (ต่อ)

	DLOGIM	LOGMD	DLOGR	DLOGP	LOGE	LOGPOIL
DLOGR(-3)	-0.310142 (0.12425) [-2.49616]	0.011293 (0.03357) [0.33641]	0.094893 (0.18357) [0.51694]	0.019988 (0.02057) [0.97159]	0.292333 (0.13555) [2.15670]	0.423105 -0.22838 [1.85267]
DLOGR(-4)	0.150798 (0.11417) [1.32083]	0.057568 (0.03085) [1.86623]	0.103774 (0.16868) [0.61522]	-0.004775 (0.0189) [-0.25262]	0.321988 (0.12455) [2.58517]	0.204666 (0.20985) [0.97529]
DLOGP(-3)	-2.085974 (2.57385) [-0.81045]	0.555859 (0.69542) [0.79932]	-14.47171 (3.8027) [-3.80564]	-1.083291 (0.42617) [-2.54192]	-2.740421 (2.80791) [-0.97596]	-8.92148 (4.7309) [-1.88579]
DLOGP(-4)	-0.552153 (2.45794) [-0.22464]	0.91703 (0.6641) [1.38085]	-2.955184 (3.63146) [-0.81377]	-0.48876 (0.40698) [-1.20095]	-1.773874 (2.68147) [-0.66153]	-3.08476 (4.51786) [-0.68279]
LOGE(-3)	-0.664615 (0.37271) [-1.78321]	0.012933 (0.1007) [0.12843]	0.801992 (0.55065) [1.45644]	0.023974 (0.06171) [0.38849]	0.814024 (0.4066) [2.00202]	0.137807 (0.68506) [0.20116]
LOGE(-4)	0.818132 (0.40383) [2.02593]	-0.018772 (0.10911) [-0.17205]	-1.14093 (0.59663) [-1.91228]	-0.021668 (0.06687) [-0.32406]	-0.782503 (0.44055) [-1.77618]	-0.96842 (0.74227) [-1.30468]
LOGPOIL(-3)	0.275074 (0.26721) [1.02944]	0.004898 (0.0722) [0.06784]	0.311465 (0.39478) [0.78895]	0.05114 (0.04424) [1.15587]	0.234637 (0.29151) [0.80491]	0.883554 (0.49115) [1.79896]
LOGPOIL(-4)	-0.588093 (0.29635) [-1.98444]	-0.03753 (0.08007) [-0.46872]	-1.10191 (0.43784) [-2.51669]	-0.080378 (0.04907) [-1.63805]	-0.220279 (0.3233) [-0.68134]	-0.977735 (0.54471) [-1.79495]

ตารางผนวกที่ 1 ข (ต่อ)

	DLOGIM	LOGMD	DLOGR	DLOGP	LOGE	LOGPOIL
C	-27.44571 (15.4832) [-1.77262]	6.305497 (4.18335) [1.50728]	27.99919 (22.8754) [1.22399]	-1.343604 (2.56366) [-0.52410]	-0.257185 (16.8912) [-0.01523]	-30.63148 (28.4591) [-1.07633]
@TREND	-0.037601 (0.01788) [-2.10263]	0.004418 (0.00483) [0.91442]	0.021864 (0.02642) [0.82754]	-0.001896 (0.00296) [-0.64042]	7.03E-05 (0.01951) [0.00360]	-0.010556 (0.03287) [-0.32113]
R-squared	0.703637	0.995073	0.791965	0.653982	0.827338	0.95533
Adj. R-squared	0.350824	0.989207	0.544304	0.242056	0.621787	0.902151
Sum sq. resids	0.082385	0.006014	0.179832	0.002259	0.098051	0.278337
S.E. equation	0.062635	0.016923	0.092539	0.010371	0.068331	0.115127
F-statistic	1.994364	169.6392	3.197775	1.58762	4.024983	17.96456
Log likelihood	82.45259	143.9587	64.10807	166.9735	78.36172	53.84303
Akaike AIC	-2.402238	-5.019521	-1.62162	-5.998872	-2.228158	-1.18481
Schwarz SC	-1.378752	-3.996035	-0.598134	-4.975386	-1.204673	-0.161324
Meandependent	0.023855	15.53074	-0.024951	0.00723	3.660885	2.814889
S.D. dependent	0.077738	0.162894	0.137084	0.011912	0.111109	0.368043

ที่มา: จากการคำนวณ

หมายเหตุ: Standard errors in () & t-statistics in []

ประวัติผู้เขียน

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