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ภาคผนวก ก

ผลการทดสอบยูนิตรูท (Unit Root Test) โดยการทดสอบ Augmented Dickey-Fuller

1) ผลการทดสอบยูนิตรูท (Unit Root Test) อัตราเงินเฟ้อของประเทศไทย

1.1) Level without trend and intercept

Null Hypothesis: INF has a unit root

Exogenous: None

Lag Length: 0 (Automatic based on SIC, MAXLAG=11)

	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic	-5.186834	0.0000
Test critical values: 1% level	-2.588772	
5% level	-1.944140	
10% level	-1.614575	

\*MacKinnon (1996) one-sided p-values.

Augmented Dickey-Fuller Test Equation

Dependent Variable: D(INF)

Method: Least Squares

Date: 08/20/09 Time: 14:02

Sample (adjusted): 2 99

Included observations: 98 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
INF(-1)	-0.435551	0.083972	-5.186834	0.0000
R-squared	0.217120	Mean dependent var	0.005412	
Adjusted R-squared	0.217120	S.D. dependent var	1.441848	
S.E. of regression	1.275755	Akaike info criterion	3.335105	
Sum squared resid	157.8724	Schwarz criterion	3.361482	
Log likelihood	-162.4201	Hannan-Quinn criter.	3.345774	
Durbin-Watson stat	1.939518			

## 1.2) Level with trend and intercept

Null Hypothesis: INF has a unit root

Exogenous: Constant, Linear Trend

Lag Length: 0 (Automatic based on SIC, MAXLAG=11)

	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic	-5.346678	0.0001
Test critical values: 1% level	-4.054393	
5% level	-3.456319	
10% level	-3.153989	

\*MacKinnon (1996) one-sided p-values.

Augmented Dickey-Fuller Test Equation

Dependent Variable: D(INF)

Method: Least Squares

Date: 08/20/09 Time: 14:03

Sample (adjusted): 2 99

Included observations: 98 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
INF(-1)	-0.463241	0.086641	-5.346678	0.0000
C	0.205830	0.263069	0.782417	0.4359
@TREND(1)	-0.000616	0.004564	-0.135035	0.8929
R-squared	0.231328	Mean dependent var		0.005412
Adjusted R-squared	0.215145	S.D. dependent var		1.441848
S.E. of regression	1.277363	Akaike info criterion		3.357606
Sum squared resid	155.0073	Schwarz criterion		3.436738
Log likelihood	-161.5227	Hannan-Quinn criter.		3.389613
F-statistic	14.29488	Durbin-Watson stat		1.922946
Prob(F-statistic)	0.000004			

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### 1.3) Level with intercept

Null Hypothesis: INF has a unit root

Exogenous: Constant

Lag Length: 0 (Automatic based on SIC, MAXLAG=11)

	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic	-5.372777	0.0000
Test critical values: 1% level	-3.498439	
5% level	-2.891234	
10% level	-2.582678	

\*MacKinnon (1996) one-sided p-values.

Augmented Dickey-Fuller Test Equation

Dependent Variable: D(INF)

Method: Least Squares

Date: 08/20/09 Time: 14:03

Sample (adjusted): 2 99

Included observations: 98 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
INF(-1)	-0.462830	0.086144	-5.372777	0.0000
C	0.175171	0.132203	1.325020	0.1883
R-squared	0.231180	Mean dependent var		0.005412
Adjusted R-squared	0.223172	S.D. dependent var		1.441848
S.E. of regression	1.270814	Akaike info criterion		3.337390
Sum squared resid	155.0370	Schwarz criterion		3.390144
Log likelihood	-161.5321	Hannan-Quinn criter.		3.358728
F-statistic	28.86673	Durbin-Watson stat		1.923338
Prob(F-statistic)	0.000001			

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## 2) ผลการทดสอบยูนิตรูท (Unit Root Test) ของอัตราว่างงานของประเทศไทย

### 2.2) Level without trend and intercept

Null Hypothesis: UNM has a unit root

Exogenous: None

Lag Length: 11 (Automatic based on SIC, MAXLAG=11)

	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic	-5.128544	0.0000
Test critical values: 1% level	-2.591813	
5% level	-1.944574	
10% level	-1.614315	

\*MacKinnon (1996) one-sided p-values.

Augmented Dickey-Fuller Test Equation

Dependent Variable: D(UNM)

Method: Least Squares

Date: 08/20/09 Time: 14:15

Sample (adjusted): 13 99

Included observations: 87 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
UNM(-1)	-0.101573	0.019805	-5.128544	0.0000
D(UNM(-1))	-0.771427	0.069684	-11.07043	0.0000
D(UNM(-2))	-0.671522	0.084323	-7.963682	0.0000
D(UNM(-3))	-0.505256	0.096025	-5.261734	0.0000
D(UNM(-4))	-0.592728	0.094298	-6.285699	0.0000
D(UNM(-5))	-0.640470	0.085454	-7.494869	0.0000
D(UNM(-6))	-0.753704	0.080328	-9.382882	0.0000
D(UNM(-7))	-0.689891	0.078472	-8.791605	0.0000
D(UNM(-8))	-0.657147	0.085463	-7.689245	0.0000
D(UNM(-9))	-0.552343	0.087916	-6.282644	0.0000
D(UNM(-10))	-0.603559	0.079317	-7.609448	0.0000
D(UNM(-11))	-0.591057	0.064623	-9.146249	0.0000

R-squared	0.793328	Mean dependent var	0.001724
Adjusted R-squared	0.763016	S.D. dependent var	0.668939
S.E. of regression	0.325647	Akaike info criterion	0.721434
Sum squared resid	7.953427	Schwarz criterion	1.061559
Log likelihood	-19.38237	Hannan-Quinn criter.	0.858392
Durbin-Watson stat	1.480168		

## 2.2) Level with intercept

Null Hypothesis: UNM has a unit root

Exogenous: Constant, Linear Trend

Lag Length: 11 (Automatic based on SIC, MAXLAG=11)

	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic	-1.906511	0.6427
Test critical values: 1% level	-4.066981	
5% level	-3.462292	
10% level	-3.157475	

\*MacKinnon (1996) one-sided p-values.

Augmented Dickey-Fuller Test Equation

Dependent Variable: D(UNM)

Method: Least Squares

Date: 08/20/09 Time: 14:21

Sample (adjusted): 13 99

Included observations: 87 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
UNM(-1)	-0.464580	0.243681	-1.906511	0.0605
D(UNM(-1))	-0.485333	0.225769	-2.149686	0.0349
D(UNM(-2))	-0.446472	0.206865	-2.158276	0.0342
D(UNM(-3))	-0.328748	0.188307	-1.745808	0.0851
D(UNM(-4))	-0.421083	0.174553	-2.412350	0.0184
D(UNM(-5))	-0.475640	0.153953	-3.089524	0.0028
D(UNM(-6))	-0.612465	0.134617	-4.549700	0.0000
D(UNM(-7))	-0.606765	0.110879	-5.472301	0.0000
D(UNM(-8))	-0.631115	0.099780	-6.325075	0.0000
D(UNM(-9))	-0.568563	0.090852	-6.258145	0.0000
D(UNM(-10))	-0.625700	0.077867	-8.035538	0.0000
D(UNM(-11))	-0.616765	0.060963	-10.11708	0.0000
C	0.825055	0.719282	1.147054	0.2551
@TREND(1)	-0.002106	0.004738	-0.444409	0.6581
R-squared	0.827400	Mean dependent var		0.001724
Adjusted R-squared	0.796662	S.D. dependent var		0.668939
S.E. of regression	0.301644	Akaike info criterion		0.587255
Sum squared resid	6.642225	Schwarz criterion		0.984068
Log likelihood	-11.54559	Hannan-Quinn criter.		0.747039
F-statistic	26.91863	Durbin-Watson stat		1.582444
Prob(F-statistic)	0.000000			



### 2.3) Level with trend and intercept

Null Hypothesis: UNM has a unit root

Exogenous: Constant

Lag Length: 11 (Automatic based on SIC, MAXLAG=11)

	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic	-5.096681	0.0000
Test critical values: 1% level	-3.507394	
5% level	-2.895109	
10% level	-2.584738	

\*MacKinnon (1996) one-sided p-values.

Augmented Dickey-Fuller Test Equation

Dependent Variable: D(UNM)

Method: Least Squares

Date: 08/20/09 Time: 14:22

Sample (adjusted): 13 99

Included observations: 87 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
UNM(-1)	-0.361015	0.070833	-5.096681	0.0000
D(UNM(-1))	-0.578758	0.081882	-7.068192	0.0000
D(UNM(-2))	-0.529948	0.086195	-6.148238	0.0000
D(UNM(-3))	-0.401488	0.092602	-4.335626	0.0000
D(UNM(-4))	-0.487081	0.091234	-5.338812	0.0000
D(UNM(-5))	-0.532937	0.083681	-6.368682	0.0000
D(UNM(-6))	-0.661112	0.077930	-8.483442	0.0000
D(UNM(-7))	-0.643573	0.073318	-8.777830	0.0000
D(UNM(-8))	-0.658107	0.078734	-8.358623	0.0000
D(UNM(-9))	-0.586017	0.081479	-7.192270	0.0000
D(UNM(-10))	-0.636485	0.073586	-8.649557	0.0000
D(UNM(-11))	-0.620539	0.060040	-10.33539	0.0000
C	0.511130	0.134841	3.790623	0.0003

R-squared	0.826933	Mean dependent var	0.001724
Adjusted R-squared	0.798868	S.D. dependent var	0.668939
S.E. of regression	0.300004	Akaike info criterion	0.566968
Sum squared resid	6.660195	Schwarz criterion	0.935437
Log likelihood	-11.66312	Hannan-Quinn criter.	0.715339
F-statistic	29.46492	Durbin-Watson stat	1.594907
Prob(F-statistic)	0.000000		

ภาคผนวก ข

1) ผลคอเรลโลแกรมของอัตราเงินเฟ้อ

1.1) รูปแบบคอเรลโลแกรมของการทดสอบยูนิทรูทที่ระดับ Level

Date: 08/27/09 Time: 13:22  
 Sample: 1 99  
 Included observations: 99

Autocorrelation	Partial Correlation	AC	PAC	Q-Stat	Prob
		1 0.537	0.537	29.384	0.000
		2 0.237	-0.071	35.180	0.000
		3 -0.030	-0.181	35.277	0.000
		4 -0.130	-0.034	37.063	0.000
		5 -0.239	-0.158	43.128	0.000
		6 -0.175	0.037	46.436	0.000
		7 -0.137	-0.050	48.466	0.000
		8 -0.163	-0.167	51.390	0.000
		9 -0.122	0.008	53.048	0.000
		10 -0.089	-0.058	53.940	0.000
		11 -0.041	-0.021	54.135	0.000
		12 0.084	0.133	54.943	0.000
		13 0.046	-0.173	55.185	0.000
		14 0.032	0.005	55.309	0.000
		15 0.004	-0.004	55.311	0.000
		16 0.003	-0.054	55.312	0.000
		17 -0.140	-0.164	57.711	0.000
		18 -0.120	-0.002	59.475	0.000
		19 -0.061	0.021	59.935	0.000
		20 -0.062	-0.088	60.415	0.000
		21 -0.028	-0.003	60.518	0.000
		22 -0.016	-0.077	60.551	0.000
		23 0.061	0.084	61.041	0.000
		24 0.154	0.128	64.208	0.000
		25 0.239	0.058	71.947	0.000
		26 0.159	-0.081	75.393	0.000
		27 0.049	-0.058	75.728	0.000
		28 -0.040	-0.034	75.954	0.000
		29 -0.127	0.010	78.263	0.000
		30 -0.119	0.008	80.323	0.000
		31 -0.061	-0.010	80.864	0.000
		32 -0.037	-0.018	81.070	0.000
		33 0.002	0.077	81.071	0.000
		34 -0.015	-0.068	81.104	0.000
		35 0.050	0.083	81.495	0.000
		36 0.066	0.035	82.181	0.000

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## 1.2) รูปแบบคอเรลโลแกรมของการทดสอบ Q-Stat จากแบบจำลอง ARMA-GARCH

Date: 08/27/09 Time: 13:30

Sample: 1 99

Included observations: 98

Autocorrelation	Partial Correlation	AC	PAC	Q-Stat	Prob
		1 -0.177	-0.177	3.1665	0.075
		2 -0.034	-0.068	3.2865	0.193
		3 -0.170	-0.196	6.2755	0.099
		4 0.009	-0.068	6.2844	0.179
		5 -0.179	-0.234	9.6752	0.085
		6 0.014	-0.128	9.6964	0.138
		7 0.073	-0.009	10.270	0.174
		8 -0.081	-0.183	10.981	0.203
		9 0.005	-0.104	10.984	0.277
		10 -0.020	-0.128	11.030	0.355
		11 -0.082	-0.246	11.780	0.380
		12 0.182	0.072	15.570	0.212
		13 -0.030	-0.119	15.675	0.267
		14 0.018	-0.105	15.714	0.331
		15 -0.025	-0.039	15.786	0.396
		16 0.146	0.048	18.344	0.304
		17 -0.177	-0.121	22.144	0.179
		18 -0.038	-0.121	22.320	0.218
		19 0.073	-0.011	22.978	0.238
		20 -0.040	-0.092	23.179	0.280
		21 0.020	-0.022	23.233	0.332
		22 -0.075	-0.173	23.958	0.349
		23 -0.017	-0.190	23.996	0.404
		24 0.011	-0.106	24.012	0.461
		25 0.178	0.038	28.290	0.295
		26 0.033	0.007	28.437	0.337
		27 -0.019	-0.019	28.485	0.386
		28 -0.003	-0.066	28.486	0.439
		29 -0.108	-0.063	30.127	0.408
		30 -0.048	-0.034	30.454	0.443
		31 0.038	-0.031	30.663	0.483
		32 -0.020	-0.116	30.720	0.531
		33 0.059	0.033	31.248	0.554
		34 -0.092	-0.124	32.554	0.538
		35 0.051	-0.064	32.955	0.567
		36 0.024	0.073	33.046	0.610

## 2) ผลคอเรลโลแกรมของอัตราเงินเฟ้อ

### 2.1) รูปแบบคอเรลโลแกรมของการทดสอบยูนิทรากที่ระดับ Level

Date: 08/27/09 Time: 13:35

Sample: 1 99

Included observations: 99

Autocorrelation	Partial Correlation	AC	PAC	Q-Stat	Prob	
		1	0.608	0.608	37.658	0.000
		2	0.485	0.184	61.945	0.000
		3	0.485	0.217	86.415	0.000
		4	0.399	0.016	103.20	0.000
		5	0.245	-0.143	109.61	0.000
		6	0.214	0.003	114.55	0.000
		7	0.222	0.071	119.89	0.000
		8	0.330	0.302	131.88	0.000
		9	0.351	0.155	145.56	0.000
		10	0.277	-0.099	154.19	0.000
		11	0.349	0.054	168.03	0.000
		12	0.596	0.468	208.88	0.000
		13	0.324	-0.363	221.05	0.000
		14	0.239	-0.124	227.79	0.000
		15	0.268	-0.021	236.34	0.000
		16	0.154	-0.186	239.22	0.000
		17	0.059	0.073	239.63	0.000
		18	0.011	-0.061	239.65	0.000
		19	0.023	0.010	239.72	0.000
		20	0.112	0.008	241.31	0.000
		21	0.175	0.119	245.26	0.000
		22	0.107	0.025	246.74	0.000
		23	0.174	-0.023	250.74	0.000
		24	0.381	0.134	270.06	0.000
		25	0.185	-0.050	274.69	0.000
		26	0.128	-0.008	276.93	0.000
		27	0.131	-0.127	279.30	0.000
		28	0.058	0.070	279.78	0.000
		29	-0.020	-0.064	279.84	0.000
		30	-0.088	-0.087	280.97	0.000
		31	-0.063	0.119	281.56	0.000
		32	0.014	-0.068	281.59	0.000
		33	0.074	0.018	282.42	0.000
		34	0.020	0.018	282.48	0.000
		35	0.067	-0.036	283.18	0.000
		36	0.240	0.021	292.35	0.000

## 2.1) รูปแบบคอเรลโลแกรมของการทดสอบ Q-Stat จากแบบจำลอง ARMA-GARCH

Date: 08/27/09 Time: 13:38

Sample: 1 99

Included observations: 98

Autocorrelation	Partial Correlation	AC	PAC	Q-Stat	Prob	
		1	-0.332	-0.332	11.114	0.001
		2	-0.184	-0.331	14.584	0.001
		3	0.134	-0.072	16.428	0.001
		4	0.096	0.086	17.397	0.002
		5	-0.057	0.069	17.740	0.003
		6	-0.069	-0.023	18.250	0.006
		7	-0.143	-0.262	20.437	0.005
		8	0.044	-0.226	20.647	0.008
		9	0.168	0.056	23.747	0.005
		10	-0.179	-0.025	27.297	0.002
		11	-0.239	-0.309	33.744	0.000
		12	0.665	0.540	84.167	0.000
		13	-0.203	0.203	88.927	0.000
		14	-0.182	-0.015	92.810	0.000
		15	0.154	0.049	95.627	0.000
		16	0.026	-0.117	95.710	0.000
		17	0.006	-0.049	95.714	0.000
		18	-0.087	-0.086	96.643	0.000
		19	-0.131	-0.007	98.786	0.000
		20	0.025	0.023	98.862	0.000
		21	0.166	0.005	102.36	0.000
		22	-0.137	0.078	104.78	0.000
		23	-0.222	-0.049	111.22	0.000
		24	0.504	0.051	144.86	0.000
		25	-0.145	-0.023	147.68	0.000
		26	-0.150	-0.049	150.73	0.000
		27	0.140	-0.012	153.44	0.000
		28	0.003	-0.003	153.44	0.000
		29	0.035	0.049	153.62	0.000
		30	-0.103	-0.046	155.14	0.000
		31	-0.099	0.008	156.56	0.000
		32	0.008	-0.032	156.57	0.000
		33	0.133	-0.086	159.24	0.000
		34	-0.095	-0.000	160.62	0.000
		35	-0.203	-0.017	167.06	0.000
		36	0.390	0.040	191.12	0.000

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ภาคผนวก ก

การประมาณค่าพารามิเตอร์ (GARCH)

1) การประมาณค่าพารามิเตอร์ของอัตราเงินเฟ้อของประเทศไทย จากแบบจำลอง ARMA-GARCH

Dependent Variable: INF  
 Method: ML - ARCH (Marquardt) - Normal distribution  
 Date: 08/20/09 Time: 14:05  
 Sample (adjusted): 2 99  
 Included observations: 98 after adjustments  
 Convergence achieved after 70 iterations  
 Presample variance: backcast (parameter = 0.7)  
 GARCH = C(3) + C(4)\*RESID(-1)^2 + C(5)\*GARCH(-1)

Variable	Coefficient	Std. Error	z-Statistic	Prob.
C	0.373007	0.009587	38.90580	0.0000
AR(1)	0.406407	0.108728	3.737827	0.0002
Variance Equation				
C	-0.020725	0.014425	-1.436673	0.1508
RESID(-1)^2	-0.073013	0.092672	-0.787867	0.4308
GARCH(-1)	1.129191	0.110275	10.23979	0.0000
R-squared	0.271196	Mean dependent var	0.372197	
Adjusted R-squared	0.239850	S.D. dependent var	1.498571	
S.E. of regression	1.306553	Akaike info criterion	2.824478	
Sum squared resid	158.7585	Schwarz criterion	2.956365	
Log likelihood	-133.3994	Hannan-Quinn criter.	2.877824	
F-statistic	8.651589	Durbin-Watson stat	1.662723	
Prob(F-statistic)	0.000006			

Inverted AR Roots .41



2) การประมาณค่าพารามิเตอร์ของอัตราความว่างงานของประเทศไทย จากแบบจำลอง ARMA –

GARCH

Dependent Variable: UNM

Method: ML - ARCH (Marquardt) - Normal distribution

Date: 08/20/09 Time: 14:22

Sample (adjusted): 2 99

Included observations: 98 after adjustments

Failure to improve Likelihood after 22 iterations

MA Backcast: 1

Presample variance: backcast (parameter = 0.7)

GARCH = C(4) + C(5)\*RESID(-1)^2 + C(6)\*GARCH(-1)

Variable	Coefficient	Std. Error	z-Statistic	Prob.
C	1.892313	0.276483	6.844223	0.0000
AR(1)	0.844427	0.054138	15.59764	0.0000
MA(1)	-0.522059	0.097115	-5.375688	0.0000
Variance Equation				
C	0.241462	0.227953	1.059263	0.2895
RESID(-1)^2	-0.081443	0.015257	-5.338087	0.0000
GARCH(-1)	0.310590	0.726124	0.427737	0.6688
R-squared	0.510666	Mean dependent var	1.977959	
Adjusted R-squared	0.484072	S.D. dependent var	0.808924	
S.E. of regression	0.581035	Akaike info criterion	1.726256	
Sum squared resid	31.05937	Schwarz criterion	1.884519	
Log likelihood	-78.58654	Hannan-Quinn criter.	1.790270	
F-statistic	19.20216	Durbin-Watson stat	1.949864	
Prob(F-statistic)	0.000000			

Inverted AR Roots .84

Inverted MA Roots .52

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ภาคผนวก ง

ผลการทดสอบ ARCH-effects

1) ผลการทดสอบ ARCH-effects ของอัตราเงินเฟ้อของประเทศไทย

Heteroskedasticity Test: ARCH

F-statistic	3.863677	Prob. F(1,96)	0.0522
Obs*R-squared	3.791572	Prob. Chi-Square(1)	0.0515

Test Equation:

Dependent Variable: WGT\_RESID^2

Method: Least Squares

Date: 08/20/09 Time: 14:05

Sample: 2 99

Included observations: 98

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	1.112568	0.148952	7.469282	0.0000
WGT_RESID^2(-1)	-0.196565	0.100001	-1.965624	0.0522
R-squared	0.038690	Mean dependent var	0.929957	
Adjusted R-squared	0.028676	S.D. dependent var	1.169489	
S.E. of regression	1.152599	Akaike info criterion	3.142112	
Sum squared resid	127.5344	Schwarz criterion	3.194867	
Log likelihood	-151.9635	Hannan-Quinn criter.	3.163450	
F-statistic	3.863677	Durbin-Watson stat	1.962295	
Prob(F-statistic)	0.052231			



2) ผลการทดสอบ ARCH-effects ของอัตราว่างงานของประเทศไทย

Heteroskedasticity Test: ARCH

F-statistic	0.099475	Prob. F(1,95)	0.7532
Obs*R-squared	0.101463	Prob. Chi-Square(1)	0.7501

Test Equation:

Dependent Variable: WGT\_RESID^2

Method: Least Squares

Date: 08/20/09 Time: 14:23

Sample (adjusted): 3 99

Included observations: 97 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	1.028516	0.245146	4.195527	0.0001
WGT_RESID^2(-1)	-0.032372	0.102638	-0.315397	0.7532
R-squared	0.001046	Mean dependent var	0.995807	
Adjusted R-squared	-0.009469	S.D. dependent var	2.177420	
S.E. of regression	2.187705	Akaike info criterion	4.423986	
Sum squared resid	454.6751	Schwarz criterion	4.477073	
Log likelihood	-212.5633	Hannan-Quinn criter.	4.445452	
F-statistic	0.099475	Durbin-Watson stat	1.997228	
Prob(F-statistic)	0.753152			

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ภาคผนวก จ

ผลการทดสอบไบวาเรียตเกอจ (Bivariate GARCH)

การประมาณค่าพารามิเตอร์ของอัตราเงินเฟ้อและอัตราการว่างงานของประเทศไทย โดย  
แบบจำลอง Dynamic Conditional Correlation (DCC) และ Constant Conditional Correlation  
(CCC)

Usable Observations	98			
Log Likelihood		-219.96170807		
Variable	Coeff	Std Error	T-Stat	Signif
*****				
1. Constant	0.310881	0.000000	9019591.50049	0.00000000
2. INF{1}	0.368010	0.000001	487117.32515	0.00000000
3. Constant	0.490071	0.000002	309036.73336	0.00000000
4. UNM{1}	0.642308	0.000032	19765.43754	0.00000000
5. Mvg Avge{1}	-0.067357	0.000001	-46757.75979	0.00000000
6. C(1)	0.013730	0.000026	526.44060	0.00000000
7. C(2)	0.749305	0.000007	114138.88667	0.00000000
8. A(1)	0.286613	0.000094	3049.00736	0.00000000
9. A(2)	0.011990	0.000000	1372865.41230	0.00000000
10. B(1)	0.801610	0.000020	40220.22775	0.00000000
11. B(2)	-1.013846	0.000003	-348372.33488	0.00000000
12. DCC(1)	0.157585	0.000000	1162734.79531	0.00000000
13. DCC(2)	0.842414	0.000000	2257837.11467	0.00000000

Usable Observations	98			
Log Likelihood		-217.84620639		
Variable	Coeff	Std Error	T-Stat	Signif
*****				
1. Constant	0.077919	0.000797	97.79228	0.00000000
2. INF{1}	0.472551	0.000662	713.81926	0.00000000
3. Constant	0.497244	0.050229	9.89948	0.00000000
4. UNM{1}	0.644237	0.003388	190.13003	0.00000000
5. Mvg Avge{1}	-0.017952	0.001415	-12.67996	0.00000000
6. C(1)	-0.038604	0.001197	-32.24359	0.00000000
7. C(2)	0.197981	0.000047	4190.95757	0.00000000
8. A(1,1)	0.273273	0.000082	3319.62929	0.00000000
9. A(1,2)	0.060169	0.006279	9.58129	0.00000000
10. A(2,1)	0.003567	0.000463	7.70061	0.00000000
11. A(2,2)	-0.05005	0.014746	-3.39407	0.00000000
12. B(1,1)	0.793524	0.000275	2876.20598	0.00000000
13. B(1,2)	0.248021	0.004778	51.90257	0.00000000
14. B(2,1)	-0.729072	0.000088	-8256.36233	0.00000000
15. B(2,2)	0.903891	0.000315	2865.67937	0.00000000
16. R(2,1)	0.206998	0.000547	378.29465	0.00000000

ประวัติผู้เขียน

ชื่อ

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