ภาคผนวก

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ผลการทดสอบ **Unit Root Test** โดยวิธี **Augmented Dickey-Fuller**

1) ผลการทดสอบ Unit Root Test ของอัตราแลกเปลี่ยน เยนต่อบาท

1.1) Level with intercept

Null Hypothesis: D(EJAP) has a unit root
Exogenous: Constant
Lag Length: 0 (Fixed)

		t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic		-12.02442	0.0000
Test critical values:	1% level	-3.486064	
	5% level	-2.885863	
	10% level	-2.579818	

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

Augmented Dickey-Fuller Test Equation
Dependent Variable: D(EJAP,2)
Method: Least Squares
Date: 10/27/09   Time: 22:40
Sample (adjusted): 1999M08 2009M06
Included observations: 119 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
D(EJAP(-1))	-1.076689	0.089542	-12.02442	0.0000
C	-0.002061	0.010180	-0.202479	0.8399

R-squared	0.552729	Mean dependent var	0.002101
Adjusted R-squared	0.548907	S.D. dependent var	0.165242
S.E. of regression	0.110982	Akaike info criterion	-1.542230
Sum squared resid	1.441095	Schwarz criterion	-1.495522
Log likelihood	93.76269	Hannan-Quinn criter.	-1.523263
F-statistic	144.5866	Durbin-Watson stat	2.052114
Prob(F-statistic)	0.000000		

1.2) Level with intercept and Trend

Null Hypothesis: D(EJAP) has a unit root
Exogenous: Constant, Linear Trend
Lag Length: 0 (Fixed)

		t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic		-11.96441	0.0000
Test critical values:	1% level	-4.036983	
	5% level	-3.448021	
	10% level	-3.149135	

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

Augmented Dickey-Fuller Test Equation
Dependent Variable: D(EJAP,2)
Method: Least Squares
Date: 10/27/09   Time: 22:41
Sample (adjusted): 1999M08 2009M06
Included observations: 119 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
D(EJAP(-1))	-1.076340	0.089962	-11.96441	0.0000
C	0.000272	0.020841	0.013045	0.9896
@TREND(1999M06)	-3.82E-05	0.000298	-0.128460	0.8980
R-squared	0.552793	Mean dependent var		0.002101
Adjusted R-squared	0.545083	S.D. dependent var		0.165242
S.E. of regression	0.111452	Akaike info criterion		-1.525566
Sum squared resid	1.440890	Schwarz criterion		-1.455504
Log likelihood	93.77115	Hannan-Quinn criter.		-1.497116
F-statistic	71.69387	Durbin-Watson stat		2.053198
Prob(F-statistic)	0.000000			

1.3) Level without intercept and Trend

Null Hypothesis: D(EJAP) has a unit root
Exogenous: None
Lag Length: 0 (Fixed)

		t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic		-12.07365	0.0000
Test critical values:	1% level	-2.584539	
	5% level	-1.943540	
	10% level	-1.614941	

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

Augmented Dickey-Fuller Test Equation
Dependent Variable: D(EJAP,2)
Method: Least Squares
Date: 10/27/09   Time: 22:41
Sample (adjusted): 1999M08 2009M06
Included observations: 119 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
D(EJAP(-1))	-1.076073	0.089126	-12.07365	0.0000
R-squared	0.552573	Mean dependent var		0.002101
Adjusted R-squared	0.552573	S.D. dependent var		0.165242
S.E. of regression	0.110530	Akaike info criterion		-1.558686
Sum squared resid	1.441599	Schwarz criterion		-1.535332
Log likelihood	93.74184	Hannan-Quinn criter.		-1.549203
Durbin-Watson stat	2.052761			

2) ผลการทดสอบ Unit Root Test ของอัตราแลกเปลี่ยน หยวนต่อบาท

2.1) Level with intercept

Null Hypothesis: D(ECHI) has a unit root
Exogenous: Constant
Lag Length: 0 (Fixed)

			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-9.224732	0.0000
Test critical values:	1% level		-3.486064	
	5% level		-2.885863	
	10% level		-2.579818	

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

Augmented Dickey-Fuller Test Equation
Dependent Variable: D(ECHI,2)
Method: Least Squares
Date: 10/27/09   Time: 22:42
Sample (adjusted): 1999M08 2009M06
Included observations: 119 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
D(ECHI(-1))	-0.844201	0.091515	-9.224732	0.0000
C	-0.000162	0.000333	-0.485994	0.6279
R-squared	0.421066	Mean dependent var		3.69E-05
Adjusted R-squared	0.416118	S.D. dependent var		0.004743
S.E. of regression	0.003625	Akaike info criterion		-8.385500
Sum squared resid	0.001537	Schwarz criterion		-8.338793
Log likelihood	500.9373	Hannan-Quinn criter.		-8.366534
F-statistic	85.09568	Durbin-Watson stat		1.986774
Prob(F-statistic)	0.000000			

2.2) Level with intercept an trend

Null Hypothesis: D(ECHI) has a unit root
Exogenous: Constant, Linear Trend
Lag Length: 0 (Fixed)

		t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic		-9.209727	0.0000
Test critical values:	1% level	-4.036983	
	5% level	-3.448021	
	10% level	-3.149135	

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

Augmented Dickey-Fuller Test Equation
Dependent Variable: D(ECHI,2)
Method: Least Squares
Date: 10/27/09   Time: 22:42
Sample (adjusted): 1999M08 2009M06
Included observations: 119 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
D(ECHI(-1))	-0.846498	0.091914	-9.209727	0.0000
C	-0.000466	0.000681	-0.684801	0.4948
@TREND(1999M06)	4.99E-06	9.71E-06	0.513174	0.6088
R-squared	0.422378	Mean dependent var		3.69E-05
Adjusted R-squared	0.412419	S.D. dependent var		0.004743
S.E. of regression	0.003636	Akaike info criterion		-8.370961
Sum squared resid	0.001534	Schwarz criterion		-8.300899
Log likelihood	501.0722	Hannan-Quinn criter.		-8.342511
F-statistic	42.41162	Durbin-Watson stat		1.986494
Prob(F-statistic)	0.000000			

2.3) Level without intercept an trend

Null Hypothesis: D(ECHI) has a unit root
Exogenous: None
Lag Length: 0 (Fixed)

		t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic		-9.242553	0.0000
Test critical values:	1% level	-2.584539	
	5% level	-1.943540	
	10% level	-1.614941	

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

Augmented Dickey-Fuller Test Equation
Dependent Variable: D(ECHI,2)
Method: Least Squares
Date: 10/27/09   Time: 22:43
Sample (adjusted): 1999M08 2009M06
Included observations: 119 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
D(ECHI(-1))	-0.841323	0.091027	-9.242553	0.0000
R-squared	0.419898	Mean dependent var		3.69E-05
Adjusted R-squared	0.419898	S.D. dependent var		0.004743
S.E. of regression	0.003613	Akaike info criterion		-8.400291
Sum squared resid	0.001540	Schwarz criterion		-8.376937
Log likelihood	500.8173	Hannan-Quinn criter.		-8.390807
Durbin-Watson stat	1.988702			

3) ผลการทดสอบ Unit Root Test ของอัตราแลกเปลี่ยน ดอลลาร์สิงคโปร์ต่อบาท

3.1) Level with intercept

Null Hypothesis: D(ESNG) has a unit root
Exogenous: Constant
Lag Length: 0 (Fixed)

		t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic		-11.51523	0.0000
Test critical values:	1% level	-3.486064	
	5% level	-2.885863	
	10% level	-2.579818	

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

Augmented Dickey-Fuller Test Equation
Dependent Variable: D(ESNG,2)
Method: Least Squares
Date: 10/27/09   Time: 22:43
Sample (adjusted): 1999M08 2009M06
Included observations: 119 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
D(ESNG(-1))	-1.061623	0.092193	-11.51523	0.0000
C	-2.89E-05	8.28E-05	-0.349226	0.7275

R-squared	0.531251	Mean dependent var	5.88E-06
Adjusted R-squared	0.527245	S.D. dependent var	0.001313
S.E. of regression	0.000902	Akaike info criterion	-11.16622
Sum squared resid	9.53E-05	Schwarz criterion	-11.11951
Log likelihood	666.3900	Hannan-Quinn criter.	-11.14725
F-statistic	132.6005	Durbin-Watson stat	1.971672
Prob(F-statistic)	0.000000		

3.2) Level with intercept and trend

Null Hypothesis: D(ESNG) has a unit root
Exogenous: Constant, Linear Trend
Lag Length: 0 (Fixed)

		t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic		-11.50547	0.0000
Test critical values:	1% level	-4.036983	
	5% level	-3.448021	
	10% level	-3.149135	

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

Augmented Dickey-Fuller Test Equation
Dependent Variable: D(ESNG,2)
Method: Least Squares
Date: 10/27/09   Time: 22:43
Sample (adjusted): 1999M08 2009M06
Included observations: 119 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
D(ESNG(-1))	-1.065279	0.092589	-11.50547	0.0000
C	-0.000125	0.000169	-0.740180	0.4607
@TREND(1999M06)	1.58E-06	2.42E-06	0.653276	0.5149

R-squared	0.532969	Mean dependent var		5.88E-06
Adjusted R-squared	0.524917	S.D. dependent var		0.001313
S.E. of regression	0.000905	Akaike info criterion		-11.15308
Sum squared resid	9.49E-05	Schwarz criterion		-11.08302
Log likelihood	666.6085	Hannan-Quinn criter.		-11.12463
F-statistic	66.18880	Durbin-Watson stat		1.971333
Prob(F-statistic)	0.000000			

3.3) Level without intercept and trend

Null Hypothesis: D(ESNG) has a unit root
Exogenous: None
Lag Length: 0 (Fixed)

		t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic		-11.55322	0.0000
Test critical values:	1% level	-2.584539	
	5% level	-1.943540	
	10% level	-1.614941	

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

Augmented Dickey-Fuller Test Equation
Dependent Variable: D(ESNG,2)
Method: Least Squares
Date: 10/27/09   Time: 22:43
Sample (adjusted): 1999M08 2009M06
Included observations: 119 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
D(ESNG(-1))	-1.060448	0.091788	-11.55322	0.0000
R-squared	0.530762	Mean dependent var		5.88E-06
Adjusted R-squared	0.530762	S.D. dependent var		0.001313
S.E. of regression	0.000899	Akaike info criterion		-11.18198
Sum squared resid	9.54E-05	Schwarz criterion		-11.15863
Log likelihood	666.3280	Hannan-Quinn criter.		-11.17250
Durbin-Watson stat	1.972036			

ภาคผนวก ข

การประมาณค่าพารามิเตอร์จากแบบจำลอง ARIMA-GARCH (1,1)

1) ผลการทดสอบ Univariate GARCH ของอัตราแลกเปลี่ยน:สมการค่าเฉลี่ย

1.1) อัตราแลกเปลี่ยนเยนต่อบาท

Dependent Variable: D(EJAP)
Method: Least Squares
Date: 10/27/09   Time: 22:47
Sample (adjusted): 1999M12 2009M06
Included observations: 115 after adjustments
Convergence achieved after 9 iterations
MA Backcast: 1999M07 1999M11

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-0.000888	0.010214	-0.086947	0.9309
AR(5)	-0.415637	0.184605	-2.251495	0.0263
MA(5)	0.459797	0.199438	2.305461	0.0230

R-squared	0.036025	Mean dependent var	0.000435
Adjusted R-squared	0.018812	S.D. dependent var	0.107918
S.E. of regression	0.106898	Akaike info criterion	-1.608140
Sum squared resid	1.279848	Schwarz criterion	-1.536533
Log likelihood	95.46803	Hannan-Quinn criter.	-1.579075
F-statistic	2.092814	Durbin-Watson stat	2.283599
Prob(F-statistic)	0.128137		

Inverted AR Roots	.68-.49i	.68+.49i	-.26+.80i	-.26-.80i
	-.84			
Inverted MA Roots	.69-.50i	.69+.50i	-.26+.81i	-.26-.81i
	-.86			

1.2) อัตราแลกเปลี่ยนหยวนต่อบาท

Dependent Variable: D(ECHI)
Method: Least Squares
Date: 10/27/09   Time: 22:57
Sample (adjusted): 1999M11 2009M06
Included observations: 116 after adjustments
Convergence achieved after 7 iterations
MA Backcast: 1999M07 1999M10

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-0.000144	0.000316	-0.456893	0.6486
AR(4)	-0.505666	0.186889	-2.705704	0.0079
MA(4)	0.491451	0.203675	2.412919	0.0174

R-squared	0.040399	Mean dependent var	-0.000105
Adjusted R-squared	0.023415	S.D. dependent var	0.003499
S.E. of regression	0.003458	Akaike info criterion	-8.470664
Sum squared resid	0.001351	Schwarz criterion	-8.399450
Log likelihood	494.2985	Hannan-Quinn criter.	-8.441755
F-statistic	2.378647	Durbin-Watson stat	1.661378
Prob(F-statistic)	0.097302		

Inverted AR Roots	.60+.60i	.60+.60i	-.60-.60i	-.60-.60i
Inverted MA Roots	.59+.59i	.59+.59i	-.59-.59i	-.59-.59i

1.3) อัตราแลกเปลี่ยนดอลลาร์สิงคโปร์ต่อบาท

Dependent Variable: D(ESNG)
Method: Least Squares
Date: 10/27/09   Time: 23:01
Sample (adjusted): 1999M10 2009M06
Included observations: 117 after adjustments
Convergence achieved after 11 iterations
MA Backcast: 1999M07 1999M09

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-8.08E-06	8.88E-05	-0.090968	0.9277
AR(3)	-0.605565	0.149361	-4.054369	0.0001
MA(3)	0.807792	0.116116	6.956770	0.0000

R-squared	0.065135	Mean dependent var	2.56E-06
Adjusted R-squared	0.048734	S.D. dependent var	0.000878
S.E. of regression	0.000856	Akaike info criterion	-11.26310
Sum squared resid	8.35E-05	Schwarz criterion	-11.19228
Log likelihood	661.8915	Hannan-Quinn criter.	-11.23435
F-statistic	3.971402	Durbin-Watson stat	2.232242
Prob(F-statistic)	0.021512		

Inverted AR Roots	.42+.73i	.42-.73i	-.85
Inverted MA Roots	.47+.81i	.47-.81i	-.93

2) ผลการทดสอบ Univariate GARCH ของอัตราแลกเปลี่ยน:สมการความแปรปรวน

2.1) อัตราแลกเปลี่ยนเยนต่อบาท

Dependent Variable: D(EJAP)
Method: ML - ARCH (Marquardt) - Normal distribution
Date: 10/27/09   Time: 22:49
Sample (adjusted): 1999M12 2009M06
Included observations: 115 after adjustments
Convergence achieved after 49 iterations
MA Backcast: 1999M07 1999M11
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	-0.006703	0.007469	-0.897382	0.3695
AR(5)	-0.437556	0.121947	-3.588091	0.0003
MA(5)	0.438330	0.156163	2.806870	0.0050
Variance Equation				
C	0.001536	0.000703	2.184498	0.0289
RESID(-1)^2	0.605217	0.195743	3.091895	0.0020
GARCH(-1)	0.345046	0.153532	2.247387	0.0246

R-squared	0.030798	Mean dependent var		0.000435
Adjusted R-squared	-0.013661	S.D. dependent var		0.107918
S.E. of regression	0.108653	Akaike info criterion		-1.974056
Sum squared resid	1.286789	Schwarz criterion		-1.830843
Log likelihood	119.5082	Hannan-Quinn criter.		-1.915927
F-statistic	0.692722	Durbin-Watson stat		2.289424
Prob(F-statistic)	0.630015			

Inverted AR Roots	.69-.50i	.69+.50i	-.26+.81i	-.26-.81i
	-.85			
Inverted MA Roots	.69+.50i	.69-.50i	-.26-.81i	-.26+.81i
	-.85			

2.2) อัตราแลกเปลี่ยนเยนต่อบาท

Dependent Variable: D(ECHI)
Method: ML - ARCH (Marquardt) - Normal distribution
Date: 10/27/09   Time: 22:58
Sample (adjusted): 1999M11 2009M06
Included observations: 116 after adjustments
Convergence achieved after 32 iterations
MA Backcast: 1999M07 1999M10
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	-0.000125	0.000111	-1.122696	0.2616
AR(4)	-0.880423	0.037891	-23.23554	0.0000
MA(4)	0.933721	0.017416	53.61361	0.0000
Variance Equation				
C	2.09E-05	2.32E-06	9.003799	0.0000
RESID(-1)^2	0.161126	0.046797	3.443099	0.0006
GARCH(-1)	-1.031014	0.020004	-51.53977	0.0000

R-squared	0.054003	Mean dependent var	-0.000105
Adjusted R-squared	0.011004	S.D. dependent var	0.003499
S.E. of regression	0.003480	Akaike info criterion	-8.586710
Sum squared resid	0.001332	Schwarz criterion	-8.444283
Log likelihood	504.0292	Hannan-Quinn criter.	-8.528893
F-statistic	1.255898	Durbin-Watson stat	1.568696
Prob(F-statistic)	0.288237		

Inverted AR Roots	.68-.68i	.68+.68i	-.68+.68i	-.68-.68i
Inverted MA Roots	.70+.70i	.70+.70i	-.70-.70i	-.70-.70i

2.3) อัตราแลกเปลี่ยนดอลลาร์สิงคโปร์ต่อบาท

Dependent Variable: D(ESNG)
Method: ML - ARCH (Marquardt) - Normal distribution
Date: 10/27/09   Time: 23:02
Sample (adjusted): 1999M10 2009M06
Included observations: 117 after adjustments
Convergence achieved after 124 iterations
MA Backcast: 1999M07 1999M09
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	-2.31E-05	6.09E-05	-0.379357	0.7044
AR(3)	-0.292740	0.215336	-1.359456	0.1740
MA(3)	0.459539	0.208875	2.200070	0.0278

Variance Equation				
C	8.72E-08	5.69E-08	1.533243	0.1252
RESID(-1)^2	0.450085	0.161775	2.782162	0.0054
GARCH(-1)	0.480295	0.170881	2.810691	0.0049

R-squared	0.052029	Mean dependent var	2.56E-06
Adjusted R-squared	0.009327	S.D. dependent var	0.000878
S.E. of regression	0.000874	Akaike info criterion	-11.55913
Sum squared resid	8.47E-05	Schwarz criterion	-11.41748
Log likelihood	682.2093	Hannan-Quinn criter.	-11.50163
F-statistic	1.218433	Durbin-Watson stat	2.196474
Prob(F-statistic)	0.305224		

Inverted AR Roots	.33-.58i	.33+.58i	-.66
Inverted MA Roots	.39-.67i	.39+.67i	-.77

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ผลการทดสอบ ARCH Effect

1) อัตราแลกเปลี่ยนเยนต่อบาท

Heteroskedasticity Test: ARCH

F-statistic	0.048264	Prob. F(1,112)	0.8265
Obs*R-squared	0.049104	Prob. Chi-Square(1)	0.8246

Test Equation:
Dependent Variable: WGT_RESID^2
Method: Least Squares
Date: 10/27/09   Time: 22:51
Sample (adjusted): 2000M01 2009M06
Included observations: 114 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	1.027114	0.174677	5.880091	0.0000
WGT_RESID^2(-1)	-0.020745	0.094427	-0.219690	0.8265

R-squared	0.000431	Mean dependent var	1.006267
Adjusted R-squared	-0.008494	S.D. dependent var	1.559218
S.E. of regression	1.565826	Akaike info criterion	3.752092
Sum squared resid	274.6028	Schwarz criterion	3.800096
Log likelihood	-211.8693	Hannan-Quinn criter.	3.771574
F-statistic	0.048264	Durbin-Watson stat	2.001317
Prob(F-statistic)	0.826512		

2) อัตราแลกเปลี่ยนหยวนต่อบาท

Heteroskedasticity Test: ARCH

F-statistic	0.371182	Prob. F(1,113)	0.5436
Obs*R-squared	0.376515	Prob. Chi-Square(1)	0.5395

Test Equation:
Dependent Variable: WGT_RESID^2
Method: Least Squares
Date: 10/27/09   Time: 22:59
Sample (adjusted): 1999M12 2009M06
Included observations: 115 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	0.958757	0.164168	5.840093	0.0000
WGT_RESID^2(-1)	0.057221	0.093920	0.609247	0.5436

R-squared	0.003274	Mean dependent var	1.016919
Adjusted R-squared	-0.005547	S.D. dependent var	1.428295
S.E. of regression	1.432251	Akaike info criterion	3.573609
Sum squared resid	231.8016	Schwarz criterion	3.621347
Log likelihood	-203.4825	Hannan-Quinn criter.	3.592986
F-statistic	0.371182	Durbin-Watson stat	1.987759
Prob(F-statistic)	0.543584		

3) อัตราแลกเปลี่ยนดอลลาร์สิงคโปร์ต่อบาท

Heteroskedasticity Test: ARCH

F-statistic	0.061389	Prob. F(1,114)	0.8048
Obs*R-squared	0.062432	Prob. Chi-Square(1)	0.8027

Test Equation:
Dependent Variable: WGT_RESID^2
Method: Least Squares
Date: 10/27/09   Time: 23:02
Sample (adjusted): 1999M11 2009M06
Included observations: 116 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	0.981352	0.184847	5.309010	0.0000
WGT_RESID^2(-1)	0.023188	0.093586	0.247767	0.8048

R-squared	0.000538	Mean dependent var	1.004609
Adjusted R-squared	-0.008229	S.D. dependent var	1.708061
S.E. of regression	1.715074	Akaike info criterion	3.933880
Sum squared resid	335.3286	Schwarz criterion	3.981356
Log likelihood	-226.1651	Hannan-Quinn criter.	3.953153
F-statistic	0.061389	Durbin-Watson stat	2.001689
Prob(F-statistic)	0.804760		

ภาคผนวก ค

ผลการทดสอบความสัมพันธ์ของความผันผวนของอัตราแลกเปลี่ยนกับการส่งออกในแต่ละประเทศ
วิธีกำลังสองน้อยที่สุด (OLS)

1) ความผันผวนของอัตราแลกเปลี่ยนเยนต่อบาทกับการส่งออกของไทยไปยังญี่ปุ่น

Dependent Variable: GJAP
Method: Least Squares
Date: 10/28/09   Time: 00:34
Sample (adjusted): 9 121
Included observations: 113 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
VJAP	14.19237	0.910516	3.819080	0.0002
C	0.310193	0.023349	2.878740	0.0000
R-squared	0.115756	Mean dependent var		0.490979
Adjusted R-squared	0.107861	S.D. dependent var		9.898724
S.E. of regression	0.381179	Akaike info criterion		7.448173
Sum squared resid	5.279337	Schwarz criterion		7.496445
Log likelihood	13.36768	Hannan-Quinn criter.		7.467761
F-statistic	14.66186	Durbin-Watson stat		2.095080
Prob(F-statistic)	0.000212			

2) ความผันผวนของอัตราแลกเปลี่ยนหยวนต่อบาทกับการส่งออกของไทยไปยังจีน

Dependent Variable: GCHI
Method: Least Squares
Date: 10/28/09   Time: 01:09
Sample (adjusted): 8 121
Included observations: 114 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
VCHI	2.38E-07	7.67E-07	0.310589	0.7567
C	0.708897	3.093230	0.229177	0.8191
R-squared	0.008670	Mean dependent var		1.594784
Adjusted R-squared	0.008054	S.D. dependent var		13.00603
S.E. of regression	5.43E-06	Akaike info criterion		7.994113
Sum squared resid	3.30E-09	Schwarz criterion		8.042117
Log likelihood	1221.413	Hannan-Quinn criter.		8.013595
F-statistic	0.097221	Durbin-Watson stat		2.094307
Prob(F-statistic)	0.755770			

3) ความผันผวนของอัตราแลกเปลี่ยนดอลลาร์สิงคโปร์ต่อบาทกับการส่งออกของไทยไปยัง
สิงคโปร์

Dependent Variable: GSNG
Method: Least Squares
Date: 10/28/09   Time: 00:54
Sample (adjusted): 7 121
Included observations: 115 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
VSNG	-34.35340	15.12714	2.270978	0.0251
C	3.813472	0.023501	10.13299	0.0000

R-squared	0.084021	Mean dependent var	0.210273
Adjusted R-squared	0.055485	S.D. dependent var	16.68011
S.E. of regression	0.248536	Akaike info criterion	8.491737
Sum squared resid	5.162823	Schwarz criterion	8.539475
Log likelihood	14.63976	Hannan-Quinn criter.	8.511113
F-statistic	5.157341	Durbin-Watson stat	1.829094
Prob(F-statistic)	0.025060		

ประวัติผู้เขียน

ชื่อ   นายพาราพัทธ์ อิ่นเรือน

วัน เดือน ปี เกิด   7 พฤษภาคม   2529

ประวัติการศึกษา   สำเร็จการศึกษามัธยมศึกษาตอนปลาย โรงเรียนจอมทอง
                         จังหวัดเชียงใหม่ ปีการศึกษา 2546

                         สำเร็จการศึกษาปริญญาตรี วิทยาศาสตรบัณฑิต คณะวิทยาศาสตร์
                         มหาวิทยาลัยแม่โจ้ ปีการศึกษา 2550