ภาคผนวก

1. ผลการทดสอบ unit root ของดุลการชำระเงินของประเทศไทย

1.1 Level with Intercept

Null Hypothesis: BOPTH has a unit root
Exogenous: Constant
Bandwidth: 4 (Newey-West automatic) using Bartlett kernel

		Adj. t-Stat	Prob.*
Phillips-Perron test statistic		-5.186439	0.0000
Test critical values:	1% level	-3.531592	
	5% level	-2.905519	
	10% level	-2.590262	

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

1.2 Level with Intercept and Trend

Null Hypothesis: BOPTH has a unit root
Exogenous: Constant, Linear Trend
Bandwidth: 3 (Newey-West automatic) using Bartlett kernel

		Adj. t-Stat	Prob.*
Phillips-Perron test statistic		-6.859912	0.0000
Test critical values:	1% level	-4.100935	
	5% level	-3.478305	
	10% level	-3.166788	

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

1.3 Level without Intercept and Trend

Null Hypothesis: BOPTH has a unit root
Exogenous: None
Bandwidth: 4 (Newey-West automatic) using Bartlett kernel

		Adj. t-Stat	Prob.*
Phillips-Perron test statistic		-4.083457	0.0001
Test critical values:	1% level	-2.599934	
	5% level	-1.945745	
	10% level	-1.613633	

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

2. ผลการทดสอบ unit root ของดุลการชำระเงินของประเทศญี่ปุ่น

    2.1 Level with Intercept

Null Hypothesis: BOPJ has a unit root
Exogenous: Constant
Bandwidth: 4 (Newey-West automatic) using Bartlett kernel

		Adj. t-Stat	Prob.*
Phillips-Perron test statistic		-5.889599	0.0000
Test critical values:	1% level	-3.531592	
	5% level	-2.905519	
	10% level	-2.590262	

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

    2.2 Level with Intercept and Trend

Null Hypothesis: BOPJ has a unit root
Exogenous: Constant, Linear Trend
Bandwidth: 4 (Newey-West automatic) using Bartlett kernel

		Adj. t-Stat	Prob.*
Phillips-Perron test statistic		-5.862959	0.0000
Test critical values:	1% level	-4.100935	
	5% level	-3.478305	
	10% level	-3.166788	

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

    2.3 Level without Intercept and Trend

Null Hypothesis: BOPJ has a unit root
Exogenous: None
Bandwidth: 4 (Newey-West automatic) using Bartlett kernel

		Adj. t-Stat	Prob.*
Phillips-Perron test statistic		-5.056407	0.0000
Test critical values:	1% level	-2.599934	
	5% level	-1.945745	
	10% level	-1.613633	

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

3. ผลการทดสอบ unit root ของดุลการชำระเงินของประเทศสหรัฐอเมริกา

3.1 Level with Intercept

Null Hypothesis: BOPUS has a unit root
Exogenous: Constant
Bandwidth: 2 (Newey-West automatic) using Bartlett kernel

		Adj. t-Stat	Prob.*
Phillips-Perron test statistic		-7.870602	0.0000
Test critical values:	1% level	-3.531592	
	5% level	-2.905519	
	10% level	-2.590262	

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

3.2 Level with Intercept and Trend

Null Hypothesis: BOPUS has a unit root
Exogenous: Constant, Linear Trend
Bandwidth: 4 (Newey-West automatic) using Bartlett kernel

		Adj. t-Stat	Prob.*
Phillips-Perron test statistic		-8.053997	0.0000
Test critical values:	1% level	-4.100935	
	5% level	-3.478305	
	10% level	-3.166788	

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

3.3 Level without Intercept and Trend

Null Hypothesis: BOPUS has a unit root
Exogenous: None
Bandwidth: 0 (Newey-West automatic) using Bartlett kernel

		Adj. t-Stat	Prob.*
Phillips-Perron test statistic		-7.633490	0.0000
Test critical values:	1% level	-2.599934	
	5% level	-1.945745	
	10% level	-1.613633	

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

4. ผลการทดสอบ unit root ของดัชนีราคาผู้บริโภคของประเทศไทย

4.1 Level with Intercept

Null Hypothesis: CPITH has a unit root
Exogenous: Constant
Bandwidth: 5 (Newey-West automatic) using Bartlett kernel

		Adj. t-Stat	Prob.*
Phillips-Perron test statistic		-0.994917	0.7506
Test critical values:	1% level	-3.531592	
	5% level	-2.905519	
	10% level	-2.590262	

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

4.2 Level with Intercept and Trend

Null Hypothesis: CPITH has a unit root
Exogenous: Constant, Linear Trend
Bandwidth: 3 (Newey-West automatic) using Bartlett kernel

		Adj. t-Stat	Prob.*
Phillips-Perron test statistic		-2.237518	0.4614
Test critical values:	1% level	-4.100935	
	5% level	-3.478305	
	10% level	-3.166788	

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

4.3 Level without Intercept and Trend

Null Hypothesis: CPITH has a unit root
Exogenous: None
Bandwidth: 4 (Newey-West automatic) using Bartlett kernel

		Adj. t-Stat	Prob.*
Phillips-Perron test statistic		4.845274	1.0000
Test critical values:	1% level	-2.599934	
	5% level	-1.945745	
	10% level	-1.613633	

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

4.4 First difference with Intercept

Null Hypothesis: DCPITH has a unit root
Exogenous: Constant
Bandwidth: 14 (Newey-West automatic) using Bartlett kernel

		Adj. t-Stat	Prob.*
Phillips-Perron test statistic		-5.679978	0.0000
Test critical values:	1% level	-3.533204	
	5% level	-2.906210	
	10% level	-2.590628	

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

4.5 First difference with Intercept and Trend

Null Hypothesis: DCPITH has a unit root
Exogenous: Constant, Linear Trend
Bandwidth: 15 (Newey-West automatic) using Bartlett kernel

		Adj. t-Stat	Prob.*
Phillips-Perron test statistic		-5.636622	0.0001
Test critical values:	1% level	-4.103198	
	5% level	-3.479367	
	10% level	-3.167404	

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

4.6 First difference without Intercept and Trend

Null Hypothesis: DCPITH has a unit root
Exogenous: None
Bandwidth: 5 (Newey-West automatic) using Bartlett kernel

		Adj. t-Stat	Prob.*
Phillips-Perron test statistic		-4.591879	0.0000
Test critical values:	1% level	-2.600471	
	5% level	-1.945823	
	10% level	-1.613589	

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

5. ผลการทดสอบ unit root ของดัชนีราคาผู้บริโภคของประเทศญี่ปุ่น

5.1 Level with Intercept

Null Hypothesis: CPIJ has a unit root
Exogenous: Constant
Bandwidth: 31 (Newey-West automatic) using Bartlett kernel

		Adj. t-Stat	Prob.*
Phillips-Perron test statistic		-1.481926	0.5367
Test critical values:	1% level	-3.531592	
	5% level	-2.905519	
	10% level	-2.590262	

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

5.2 Level with Intercept and Trend

Null Hypothesis: CPIJ has a unit root
Exogenous: Constant, Linear Trend
Bandwidth: 36 (Newey-West automatic) using Bartlett kernel

		Adj. t-Stat	Prob.*
Phillips-Perron test statistic		-3.735950	0.0266
Test critical values:	1% level	-4.100935	
	5% level	-3.478305	
	10% level	-3.166788	

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

5.3 Level without Intercept and Trend

Null Hypothesis: CPIJ has a unit root
Exogenous: None
Bandwidth: 35 (Newey-West automatic) using Bartlett kernel

		Adj. t-Stat	Prob.*
Phillips-Perron test statistic		-0.301139	0.5736
Test critical values:	1% level	-2.599934	
	5% level	-1.945745	
	10% level	-1.613633	

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

5.4 First difference with Intercept

Null Hypothesis: DCPIJ has a unit root
Exogenous: Constant
Bandwidth: 1 (Newey-West automatic) using Bartlett kernel

		Adj. t-Stat	Prob.*
Phillips-Perron test statistic		-13.50735	0.0000
Test critical values:	1% level	-3.533204	
	5% level	-2.906210	
	10% level	-2.590628	

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

5.5 First difference with Intercept and Trend

Null Hypothesis: DCPIJ has a unit root
Exogenous: Constant, Linear Trend
Bandwidth: 8 (Newey-West automatic) using Bartlett kernel

		Adj. t-Stat	Prob.*
Phillips-Perron test statistic		-14.15325	0.0001
Test critical values:	1% level	-4.103198	
	5% level	-3.479367	
	10% level	-3.167404	

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

5.6 First difference without Intercept and Trend

Null Hypothesis: DCPIJ has a unit root
Exogenous: None
Bandwidth: 0 (Newey-West automatic) using Bartlett kernel

		Adj. t-Stat	Prob.*
Phillips-Perron test statistic		-13.85117	0.0000
Test critical values:	1% level	-2.600471	
	5% level	-1.945823	
	10% level	-1.613589	

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

6. ผลการทดสอบ unit root ของดัชนีราคาผู้บริโภคของประเทศสหรัฐอเมริกา

   6.1 Level with Intercept

   Null Hypothesis: CPIUS has a unit root
   Exogenous: Constant
   Bandwidth: 5 (Newey-West automatic) using Bartlett kernel

		Adj. t-Stat	Prob.*
Phillips-Perron test statistic		-1.213203	0.6642
Test critical values:	1% level	-3.531592	
	5% level	-2.905519	
	10% level	-2.590262	

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

   6.2 Level with Intercept and Trend

   Null Hypothesis: CPIUS has a unit root
   Exogenous: Constant, Linear Trend
   Bandwidth: 5 (Newey-West automatic) using Bartlett kernel

		Adj. t-Stat	Prob.*
Phillips-Perron test statistic		-1.879201	0.6542
Test critical values:	1% level	-4.100935	
	5% level	-3.478305	
	10% level	-3.166788	

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

   6.3 Level without Intercept and Trend

   Null Hypothesis: CPIUS has a unit root
   Exogenous: None
   Bandwidth: 5 (Newey-West automatic) using Bartlett kernel

		Adj. t-Stat	Prob.*
Phillips-Perron test statistic		13.75631	1.0000
Test critical values:	1% level	-2.599934	
	5% level	-1.945745	
	10% level	-1.613633	

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

6.4 First difference with Intercept

Null Hypothesis: DCPIUS has a unit root
Exogenous: Constant
Bandwidth: 5 (Newey-West automatic) using Bartlett kernel

		Adj. t-Stat	Prob.*
Phillips-Perron test statistic		-4.841292	0.0002
Test critical values:	1% level	-3.533204	
	5% level	-2.906210	
	10% level	-2.590628	

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

6.5 First difference with Intercept and Trend

Null Hypothesis: DCPIUS has a unit root
Exogenous: Constant, Linear Trend
Bandwidth: 5 (Newey-West automatic) using Bartlett kernel

		Adj. t-Stat	Prob.*
Phillips-Perron test statistic		-5.045510	0.0006
Test critical values:	1% level	-4.103198	
	5% level	-3.479367	
	10% level	-3.167404	

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

6.6 First difference without Intercept and Trend

Null Hypothesis: DCPIUS has a unit root
Exogenous: None
Bandwidth: 2 (Newey-West automatic) using Bartlett kernel

		Adj. t-Stat	Prob.*
Phillips-Perron test statistic		-1.109277	0.2401
Test critical values:	1% level	-2.600471	
	5% level	-1.945823	
	10% level	-1.613589	

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

7. ผลการทดสอบ unit root ของ อัตราดอกเบี้ยของประเทศไทย

   7.1 Level with Intercept

   Null Hypothesis: ITH has a unit root
   Exogenous: Constant
   Bandwidth: 2 (Newey-West automatic) using Bartlett kernel

		Adj. t-Stat	Prob.*
Phillips-Perron test statistic		-1.878040	0.3406
Test critical values:	1% level	-3.531592	
	5% level	-2.905519	
	10% level	-2.590262	

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

   7.2 Level with Intercept and Trend

   Null Hypothesis: ITH has a unit root
   Exogenous: Constant, Linear Trend
   Bandwidth: 1 (Newey-West automatic) using Bartlett kernel

		Adj. t-Stat	Prob.*
Phillips-Perron test statistic		-2.604132	0.2800
Test critical values:	1% level	-4.100935	
	5% level	-3.478305	
	10% level	-3.166788	

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

   7.3 Level without Intercept and Trend

   Null Hypothesis: ITH has a unit root
   Exogenous: None
   Bandwidth: 4 (Newey-West automatic) using Bartlett kernel

		Adj. t-Stat	Prob.*
Phillips-Perron test statistic		-1.410856	0.1461
Test critical values:	1% level	-2.599934	
	5% level	-1.945745	
	10% level	-1.613633	

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

7.4 First difference with Intercept

Null Hypothesis: DITH has a unit root
Exogenous: Constant
Bandwidth: 6 (Newey-West automatic) using Bartlett kernel

		Adj. t-Stat	Prob.*
Phillips-Perron test statistic		-7.573612	0.0000
Test critical values:	1% level	-3.533204	
	5% level	-2.906210	
	10% level	-2.590628	

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

7.5 First difference with Intercept and Trend

Null Hypothesis: DITH has a unit root
Exogenous: Constant, Linear Trend
Bandwidth: 6 (Newey-West automatic) using Bartlett kernel

		Adj. t-Stat	Prob.*
Phillips-Perron test statistic		-7.500084	0.0000
Test critical values:	1% level	-4.103198	
	5% level	-3.479367	
	10% level	-3.167404	

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

7.6 First difference without Intercept and Trend

Null Hypothesis: DITH has a unit root
Exogenous: None
Bandwidth: 6 (Newey-West automatic) using Bartlett kernel

		Adj. t-Stat	Prob.*
Phillips-Perron test statistic		-7.611782	0.0000
Test critical values:	1% level	-2.600471	
	5% level	-1.945823	
	10% level	-1.613589	

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

8. ผลการทดสอบ unit root ของ อัตราดอกเบี้ยของประเทศญี่ปุ่น

8.1 Level with Intercept

Null Hypothesis: IJ has a unit root
Exogenous: Constant
Bandwidth: 1 (Newey-West automatic) using Bartlett kernel

		Adj. t-Stat	Prob.*
Phillips-Perron test statistic		-3.279484	0.0198
Test critical values:	1% level	-3.531592	
	5% level	-2.905519	
	10% level	-2.590262	

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

8.2 Level with Intercept and Trend

Null Hypothesis: IJ has a unit root
Exogenous: Constant, Linear Trend
Bandwidth: 1 (Newey-West automatic) using Bartlett kernel

		Adj. t-Stat	Prob.*
Phillips-Perron test statistic		-2.722456	0.2313
Test critical values:	1% level	-4.100935	
	5% level	-3.478305	
	10% level	-3.166788	

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

8.3 Level without Intercept and Trend

Null Hypothesis: IJ has a unit root
Exogenous: None
Bandwidth: 0 (Newey-West automatic) using Bartlett kernel

		Adj. t-Stat	Prob.*
Phillips-Perron test statistic		-3.647225	0.0004
Test critical values:	1% level	-2.599934	
	5% level	-1.945745	
	10% level	-1.613633	

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

8.4 First difference with Intercept

Null Hypothesis: DIJ has a unit root
Exogenous: Constant
Bandwidth: 1 (Newey-West automatic) using Bartlett kernel

		Adj. t-Stat	Prob.*
Phillips-Perron test statistic		-6.274593	0.0000
Test critical values:	1% level	-3.533204	
	5% level	-2.906210	
	10% level	-2.590628	

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

8.5 First difference with Intercept and Trend

Null Hypothesis: DIJ has a unit root
Exogenous: Constant, Linear Trend
Bandwidth: 1 (Newey-West automatic) using Bartlett kernel

		Adj. t-Stat	Prob.*
Phillips-Perron test statistic		-6.565200	0.0000
Test critical values:	1% level	-4.103198	
	5% level	-3.479367	
	10% level	-3.167404	

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

8.6 First difference without Intercept and Trend

Null Hypothesis: DIJ has a unit root
Exogenous: None
Bandwidth: 2 (Newey-West automatic) using Bartlett kernel

		Adj. t-Stat	Prob.*
Phillips-Perron test statistic		-6.154403	0.0000
Test critical values:	1% level	-2.600471	
	5% level	-1.945823	
	10% level	-1.613589	

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

9. ผลการทดสอบ unit root ของ อัตราดอกเบี้ยของประเทศสหรัฐอเมริกา

9.1 Level with Intercept

Null Hypothesis: IUS has a unit root
Exogenous: Constant
Bandwidth: 4 (Newey-West automatic) using Bartlett kernel

		Adj. t-Stat	Prob.*
Phillips-Perron test statistic		-1.255817	0.6452
Test critical values:	1% level	-3.531592	
	5% level	-2.905519	
	10% level	-2.590262	

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

9.2 Level with Intercept and Trend

Null Hypothesis: IUS has a unit root
Exogenous: Constant, Linear Trend
Bandwidth: 4 (Newey-West automatic) using Bartlett kernel

		Adj. t-Stat	Prob.*
Phillips-Perron test statistic		-2.412734	0.3699
Test critical values:	1% level	-4.100935	
	5% level	-3.478305	
	10% level	-3.166788	

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

9.3 Level without Intercept and Trend

Null Hypothesis: IUS has a unit root
Exogenous: None
Bandwidth: 4 (Newey-West automatic) using Bartlett kernel

		Adj. t-Stat	Prob.*
Phillips-Perron test statistic		-0.953603	0.3005
Test critical values:	1% level	-2.599934	
	5% level	-1.945745	
	10% level	-1.613633	

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

9.4 First difference with Intercept

Null Hypothesis: DIUS has a unit root
Exogenous: Constant
Bandwidth: 2 (Newey-West automatic) using Bartlett kernel

		Adj. t-Stat	Prob.*
Phillips-Perron test statistic		-6.112826	0.0000
Test critical values:	1% level	-3.533204	
	5% level	-2.906210	
	10% level	-2.590628	

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

9.5 First difference with Intercept and Trend

Null Hypothesis: DIUS has a unit root
Exogenous: Constant, Linear Trend
Bandwidth: 3 (Newey-West automatic) using Bartlett kernel

		Adj. t-Stat	Prob.*
Phillips-Perron test statistic		-6.223609	0.0000
Test critical values:	1% level	-4.103198	
	5% level	-3.479367	
	10% level	-3.167404	

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

9.6 First difference without Intercept and Trend

Null Hypothesis: DIUS has a unit root
Exogenous: None
Bandwidth: 3 (Newey-West automatic) using Bartlett kernel

		Adj. t-Stat	Prob.*
Phillips-Perron test statistic		-6.165711	0.0000
Test critical values:	1% level	-2.600471	
	5% level	-1.945823	
	10% level	-1.613589	

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

10. ผลการทดสอบ unit root ของดัชนีค่าเงินของประเทศไทย

10.1 Level with Intercept

Null Hypothesis: NEERTH has a unit root
Exogenous: Constant
Bandwidth: 4 (Newey-West automatic) using Bartlett kernel

		Adj. t-Stat	Prob.*
Phillips-Perron test statistic		-2.217887	0.2020
Test critical values:	1% level	-3.531592	
	5% level	-2.905519	
	10% level	-2.590262	

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

10.2 Level with Intercept and Trend

Null Hypothesis: NEERTH has a unit root
Exogenous: Constant, Linear Trend
Bandwidth: 4 (Newey-West automatic) using Bartlett kernel

		Adj. t-Stat	Prob.*
Phillips-Perron test statistic		-1.801129	0.6932
Test critical values:	1% level	-4.100935	
	5% level	-3.478305	
	10% level	-3.166788	

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

10.3 Level without Intercept and Trend

Null Hypothesis: NEERTH has a unit root
Exogenous: None
Bandwidth: 6 (Newey-West automatic) using Bartlett kernel

		Adj. t-Stat	Prob.*
Phillips-Perron test statistic		-0.943159	0.3047
Test critical values:	1% level	-2.599934	
	5% level	-1.945745	
	10% level	-1.613633	

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

10.4 First difference with Intercept

Null Hypothesis: DNEERTH has a unit root
Exogenous: Constant
Bandwidth: 7 (Newey-West automatic) using Bartlett kernel

		Adj. t-Stat	Prob.*
Phillips-Perron test statistic		-7.523947	0.0000
Test critical values:	1% level	-3.533204	
	5% level	-2.906210	
	10% level	-2.590628	

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

10.5 First difference with Intercept and Trend

Null Hypothesis: DNEERTH has a unit root
Exogenous: Constant, Linear Trend
Bandwidth: 9 (Newey-West automatic) using Bartlett kernel

		Adj. t-Stat	Prob.*
Phillips-Perron test statistic		-8.249693	0.0000
Test critical values:	1% level	-4.103198	
	5% level	-3.479367	
	10% level	-3.167404	

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

10.6 First difference without Intercept and Trend

Null Hypothesis: DNEERTH has a unit root
Exogenous: None
Bandwidth: 6 (Newey-West automatic) using Bartlett kernel

		Adj. t-Stat	Prob.*
Phillips-Perron test statistic		-7.489973	0.0000
Test critical values:	1% level	-2.600471	
	5% level	-1.945823	
	10% level	-1.613589	

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

11. ผลการทดสอบ unit root ของดัชนีค่าเงินของประเทศญี่ปุ่น

11.1 Level with Intercept

Null Hypothesis: NEERJ has a unit root
Exogenous: Constant
Bandwidth: 3 (Newey-West automatic) using Bartlett kernel

		Adj. t-Stat	Prob.*
Phillips-Perron test statistic		-1.615669	0.4691
Test critical values:	1% level	-3.531592	
	5% level	-2.905519	
	10% level	-2.590262	

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

11.2 Level with Intercept and Trend

Null Hypothesis: NEERJ has a unit root
Exogenous: Constant, Linear Trend
Bandwidth: 3 (Newey-West automatic) using Bartlett kernel

		Adj. t-Stat	Prob.*
Phillips-Perron test statistic		-2.048863	0.5641
Test critical values:	1% level	-4.100935	
	5% level	-3.478305	
	10% level	-3.166788	

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

11.3 Level without Intercept and Trend

Null Hypothesis: NEERJ has a unit root
Exogenous: None
Bandwidth: 2 (Newey-West automatic) using Bartlett kernel

		Adj. t-Stat	Prob.*
Phillips-Perron test statistic		0.729531	0.8700
Test critical values:	1% level	-2.599934	
	5% level	-1.945745	
	10% level	-1.613633	

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

11.4 First difference with Intercept

Null Hypothesis: DNEERJ has a unit root
Exogenous: Constant
Bandwidth: 1 (Newey-West automatic) using Bartlett kernel

		Adj. t-Stat	Prob.*
Phillips-Perron test statistic		-7.511679	0.0000
Test critical values:	1% level	-3.533204	
	5% level	-2.906210	
	10% level	-2.590628	

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

11.5 First difference with Intercept and Trend

Null Hypothesis: DNEERJ has a unit root
Exogenous: Constant, Linear Trend
Bandwidth: 0 (Newey-West automatic) using Bartlett kernel

		Adj. t-Stat	Prob.*
Phillips-Perron test statistic		-7.521576	0.0000
Test critical values:	1% level	-4.103198	
	5% level	-3.479367	
	10% level	-3.167404	

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

11.6 First difference without Intercept and Trend

Null Hypothesis: DNEERJ has a unit root
Exogenous: None
Bandwidth: 1 (Newey-West automatic) using Bartlett kernel

		Adj. t-Stat	Prob.*
Phillips-Perron test statistic		-7.516260	0.0000
Test critical values:	1% level	-2.600471	
	5% level	-1.945823	
	10% level	-1.613589	

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

12. ผลการทดสอบ unit root ของดัชนีค่าเงินของประเทศสหรัฐอเมริกา

12.1 Level with Intercept

Null Hypothesis: NEERUS has a unit root
Exogenous: Constant
Bandwidth: 1 (Newey-West automatic) using Bartlett kernel

		Adj. t-Stat	Prob.*
Phillips-Perron test statistic		-1.254999	0.6456
Test critical values:	1% level	-3.531592	
	5% level	-2.905519	
	10% level	-2.590262	

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

12.2 Level with Intercept and Trend

Null Hypothesis: NEERUS has a unit root
Exogenous: Constant, Linear Trend
Bandwidth: 2 (Newey-West automatic) using Bartlett kernel

		Adj. t-Stat	Prob.*
Phillips-Perron test statistic		-1.283940	0.8834
Test critical values:	1% level	-4.100935	
	5% level	-3.478305	
	10% level	-3.166788	

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

12.3 Level without Intercept and Trend

Null Hypothesis: NEERUS has a unit root
Exogenous: None
Bandwidth: 0 (Newey-West automatic) using Bartlett kernel

		Adj. t-Stat	Prob.*
Phillips-Perron test statistic		-0.085095	0.6507
Test critical values:	1% level	-2.599934	
	5% level	-1.945745	
	10% level	-1.613633	

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

12.4 First difference with Intercept

Null Hypothesis: DNEERUS has a unit root
Exogenous: Constant
Bandwidth: 3 (Newey-West automatic) using Bartlett kernel

		Adj. t-Stat	Prob.*
Phillips-Perron test statistic		-5.753497	0.0000
Test critical values:	1% level	-3.533204	
	5% level	-2.906210	
	10% level	-2.590628	

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

12.5 First difference with Intercept and Trend

Null Hypothesis: DNEERUS has a unit root
Exogenous: Constant, Linear Trend
Bandwidth: 6 (Newey-West automatic) using Bartlett kernel

		Adj. t-Stat	Prob.*
Phillips-Perron test statistic		-5.862298	0.0000
Test critical values:	1% level	-4.103198	
	5% level	-3.479367	
	10% level	-3.167404	

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

12.6 First difference without Intercept and Trend

Null Hypothesis: DNEERUS has a unit root
Exogenous: None
Bandwidth: 3 (Newey-West automatic) using Bartlett kernel

		Adj. t-Stat	Prob.*
Phillips-Perron test statistic		-5.803606	0.0000
Test critical values:	1% level	-2.600471	
	5% level	-1.945823	
	10% level	-1.613589	

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

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