



ภาคผนวก

ลิขสิทธิ์มหาวิทยาลัยเชียงใหม่

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ตารางภาคผนวก 1 มูลค่าการส่งออกรถยนต์นั่งและชิ้นส่วน.....

| มูลค่าการส่งออกรถยนต์นั่งและชิ้นส่วน | | | | | | | | | | | |
|--------------------------------------|------|-------|------|------|-------|-------|-------|-------|-------|-------|-------|
| ปี | 2536 | 2537 | 2538 | 2539 | 2540 | 2541 | 2542 | 2543 | 2544 | 2545 | 2546 |
| เดือน | | | | | | | | | | | |
| มกราคม | 216 | 682 | 176 | 189 | 314 | 785 | 1,065 | 1,736 | 2,663 | 3,717 | 5,509 |
| กุมภาพันธ์ | 216 | 967 | 207 | 197 | 276 | 779 | 1,122 | 2,196 | 3,139 | 3,364 | 6,089 |
| มีนาคม | 495 | 2,298 | 249 | 217 | 350 | 953 | 1,420 | 2,095 | 4,080 | 3,407 | 5,411 |
| เมษายน | 222 | 1,631 | 192 | 191 | 317 | 849 | 1,268 | 1,498 | 3,511 | 3,265 | 5,351 |
| พฤษภาคม | 218 | 1,363 | 261 | 323 | 406 | 646 | 1,289 | 2,222 | 3,849 | 3,035 | 5,977 |
| มิถุนายน | 461 | 1,396 | 358 | 191 | 391 | 1,082 | 1,642 | 2,062 | 4,459 | 3,950 | 5,622 |
| กรกฎาคม | 571 | 567 | 461 | 222 | 424 | 979 | 1,650 | 2,844 | 5,513 | 4,046 | 5,734 |
| สิงหาคม | 623 | 215 | 368 | 328 | 496 | 904 | 1,427 | 2,824 | 5,731 | 4,797 | |
| กันยายน | 826 | 216 | 388 | 329 | 593 | 1,172 | 1,621 | 2,654 | 5,422 | 4,927 | |
| ตุลาคม | 370 | 191 | 338 | 369 | 655 | 1,221 | 1,726 | 3,236 | 4,988 | 4,451 | |
| พฤศจิกายน | 210 | 175 | 548 | 475 | 849 | 1,210 | 1,683 | 2,857 | 5,057 | 5,896 | |
| ธันวาคม | 907 | 260 | 262 | 335 | 1,006 | 1,436 | 1,532 | 2,833 | 3,294 | 4,708 | |

ที่มา: ธนาคารแห่งประเทศไทย (2004: Online)

ตารางภาคผนวก 2 การหา Lag Length ของแบบจำลองที่ไม่มีแนวโน้มและไม่มีจุดตัด

| ADF Test Statistic | 0.717858 | 1% Critical Value* | -2.5817 | |
|--|-------------|-----------------------|-------------|--------|
| | | 5% Critical Value | -1.9424 | |
| | | 10% Critical Value | -1.6170 | |
| *MacKinnon critical values for rejection of hypothesis of a unit root. | | | | |
| Augmented Dickey-Fuller Test Equation | | | | |
| Dependent Variable: D(LNY) | | | | |
| Method: Least Squares | | | | |
| Date: 07/26/04 Time: 21:31 | | | | |
| Sample(adjusted): 5 132 | | | | |
| Included observations: 128 after adjusting endpoints | | | | |
| Variable | Coefficient | Std. Error | t-Statistic | Prob. |
| LNY(-1) | 0.002635 | 0.003670 | 0.717858 | 0.4742 |
| D(LNY(-1)) | -0.111948 | 0.085582 | -1.308076 | 0.1933 |
| D(LNY(-2)) | -0.117491 | 0.083743 | -1.402994 | 0.1631 |
| D(LNY(-3)) | 0.245801 | 0.083244 | 2.952767 | 0.0038 |
| R-squared | 0.107213 | Mean dependent var | 0.025818 | |
| Adjusted R-squared | 0.085613 | S.D. dependent var | 0.302659 | |
| S.E. of regression | 0.289413 | Akaike info criterion | 0.388828 | |
| Sum squared resid | 10.38624 | Schwarz criterion | 0.477954 | |
| Log likelihood | -20.88500 | F-statistic | 4.963634 | |
| Durbin-Watson stat | 1.907711 | Prob(F-statistic) | 0.002748 | |

ที่มา: จากการคำนวณ

ตารางภาคผนวก 3 การหา Lag Length ของแบบจำลองที่มีจุดตัด

| ADF Test Statistic | -1.399325 | 1% Critical Value* | -3.4823 | |
|--|-------------|-----------------------|-------------|--------|
| | | 5% Critical Value | -2.8840 | |
| | | 10% Critical Value | -2.5786 | |
| *MacKinnon critical values for rejection of hypothesis of a unit root. | | | | |
| Augmented Dickey-Fuller Test Equation | | | | |
| Dependent Variable: D(LNY) | | | | |
| Method: Least Squares | | | | |
| Date: 07/26/04 Time: 21:36 | | | | |
| Sample(adjusted): 5 132 | | | | |
| Included observations: 128 after adjusting endpoints | | | | |
| Variable | Coefficient | Std. Error | t-Statistic | Prob. |
| LNY(-1) | -0.032032 | 0.022891 | -1.399325 | 0.1642 |
| D(LNY(-1)) | -0.087133 | 0.086642 | -1.005666 | 0.3166 |
| D(LNY(-2)) | -0.100314 | 0.084039 | -1.193655 | 0.2349 |
| D(LNY(-3)) | 0.258438 | 0.083203 | 3.106128 | 0.0024 |
| C | 0.248126 | 0.161745 | 1.534059 | 0.1276 |
| R-squared | 0.123974 | Mean dependent var | 0.025818 | |
| Adjusted R-squared | 0.095485 | S.D. dependent var | 0.302659 | |
| S.E. of regression | 0.287847 | Akaike info criterion | 0.385501 | |
| Sum squared resid | 10.19125 | Schwarz criterion | 0.496909 | |
| Log likelihood | -19.67207 | F-statistic | 4.351689 | |
| Durbin-Watson stat | 1.919663 | Prob(F-statistic) | 0.002515 | |

ที่มา: จากการคำนวณ

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เลขหมู่.....
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ตารางภาคผนวก 4 การหา Lag Length ของแบบจำลองที่แนวโน้มและจุดตัด

| ADF Test Statistic | -3.228563 | 1% Critical Value* | -4.0320 | |
|--|-------------|-----------------------|-------------|--------|
| | | 5% Critical Value | -3.4452 | |
| | | 10% Critical Value | -3.1473 | |
| *MacKinnon critical values for rejection of hypothesis of a unit root. | | | | |
| Augmented Dickey-Fuller Test Equation | | | | |
| Dependent Variable: D(LNY) | | | | |
| Method: Least Squares | | | | |
| Date: 07/26/04 Time: 21:37 | | | | |
| Sample(adjusted): 5 132 | | | | |
| Included observations: 128 after adjusting endpoints | | | | |
| Variable | Coefficient | Std. Error | t-Statistic | Prob. |
| LNY(-1) | -0.154829 | 0.047956 | -3.228563 | 0.0016 |
| D(LNY(-1)) | -0.017853 | 0.087511 | -0.204010 | 0.8387 |
| D(LNY(-2)) | -0.041840 | 0.084105 | -0.497479 | 0.6197 |
| D(LNY(-3)) | 0.299922 | 0.082087 | 3.653719 | 0.0004 |
| C | 0.824015 | 0.253756 | 3.247273 | 0.0015 |
| @TREND(1) | 0.004175 | 0.001445 | 2.890073 | 0.0046 |
| R-squared | 0.180106 | Mean dependent var | 0.025818 | |
| Adjusted R-squared | 0.146504 | S.D. dependent var | 0.302659 | |
| S.E. of regression | 0.279611 | Akaike info criterion | 0.334905 | |
| Sum squared resid | 9.538230 | Schwarz criterion | 0.468594 | |
| Log likelihood | -15.43390 | F-statistic | 5.359959 | |
| Durbin-Watson stat | 1.927715 | Prob(F-statistic) | 0.000173 | |

ที่มา: จากการคำนวณ

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ตารางภาคผนวก 5 การทดสอบ ADF test ของข้อมูลมูลค่าการส่งออกรถยนต์

| ADF Test Statistic | -5.968019 | 1% Critical Value* | -2.5819 | |
|--|-------------|-----------------------|-------------|--------|
| | | 5% Critical Value | -1.9424 | |
| | | 10% Critical Value | -1.6170 | |
| *MacKinnon critical values for rejection of hypothesis of a unit root. | | | | |
| Augmented Dickey-Fuller Test Equation | | | | |
| Dependent Variable: D(LNY,2) | | | | |
| Method: Least Squares | | | | |
| Date: 07/26/04 Time: 21:38 | | | | |
| Sample(adjusted): 6 132 | | | | |
| Included observations: 127 after adjusting endpoints | | | | |
| Variable | Coefficient | Std. Error | t-Statistic | Prob. |
| D(LNY(-1)) | -1.123316 | 0.188223 | -5.968019 | 0.0000 |
| D(LNY(-1),2) | 0.064722 | 0.167927 | 0.385420 | 0.7006 |
| D(LNY(-2),2) | -0.065609 | 0.127324 | -0.515290 | 0.6073 |
| D(LNY(-3),2) | 0.163751 | 0.084913 | 1.928459 | 0.0561 |
| R-squared | 0.616965 | Mean dependent var | -0.000903 | |
| Adjusted R-squared | 0.607623 | S.D. dependent var | 0.457988 | |
| S.E. of regression | 0.286884 | Akaike info criterion | 0.371511 | |
| Sum squared resid | 10.12319 | Schwarz criterion | 0.461091 | |
| Log likelihood | -19.59092 | F-statistic | 66.03995 | |
| Durbin-Watson stat | 2.053126 | Prob(F-statistic) | 0.000000 | |

ที่มา: จากการคำนวณ

ตารางภาคผนวก 6 การทดสอบ ADF test ของข้อมูลมูลค่าการส่งออกรถยนต์ที่มีจุดตัด

| ADF Test Statistic | -6.083086 | 1% Critical Value* | -3.4826 | |
|--|-------------|-----------------------|-------------|--------|
| | | 5% Critical Value | -2.8842 | |
| | | 10% Critical Value | -2.5787 | |
| *MacKinnon critical values for rejection of hypothesis of a unit root. | | | | |
| Augmented Dickey-Fuller Test Equation | | | | |
| Dependent Variable: D(LNY,2) | | | | |
| Method: Least Squares | | | | |
| Date: 07/26/04 Time: 21:38 | | | | |
| Sample(adjusted): 6 132 | | | | |
| Included observations: 127 after adjusting endpoints | | | | |
| Variable | Coefficient | Std. Error | t-Statistic | Prob. |
| D(LNY(-1)) | -1.163686 | 0.191299 | -6.083086 | 0.0000 |
| D(LNY(-1),2) | 0.095935 | 0.169942 | 0.564517 | 0.5734 |
| D(LNY(-2),2) | -0.045027 | 0.128444 | -0.350558 | 0.7265 |
| D(LNY(-3),2) | 0.172140 | 0.085128 | 2.022135 | 0.0453 |
| C | 0.029504 | 0.025876 | 1.140183 | 0.2564 |
| R-squared | 0.621004 | Mean dependent var | -0.000903 | |
| Adjusted R-squared | 0.608578 | S.D. dependent var | 0.457988 | |
| S.E. of regression | 0.286535 | Akaike info criterion | 0.376659 | |
| Sum squared resid | 10.01645 | Schwarz criterion | 0.488635 | |
| Log likelihood | -18.91786 | F-statistic | 49.97578 | |
| Durbin-Watson stat | 2.060486 | Prob(F-statistic) | 0.000000 | |

ที่มา: จากการคำนวณ

ตารางภาคผนวก 7 การทดสอบ ADF test ของข้อมูลมูลค่าการส่งออกรถยนต์ที่มีแนวโน้มและจุดตัด

| ADF Test Statistic | -6.054933 | 1% Critical Value* | -4.0325 | |
|--|-------------|-----------------------|-------------|--------|
| | | 5% Critical Value | -3.4455 | |
| | | 10% Critical Value | -3.1474 | |
| *MacKinnon critical values for rejection of hypothesis of a unit root. | | | | |
| Augmented Dickey-Fuller Test Equation | | | | |
| Dependent Variable: D(LNY,2) | | | | |
| Method: Least Squares | | | | |
| Date: 07/26/04 Time: 21:39 | | | | |
| Sample(adjusted): 6 132 | | | | |
| Included observations: 127 after adjusting endpoints | | | | |
| Variable | Coefficient | Std. Error | t-Statistic | Prob. |
| D(LNY(-1)) | -1.164369 | 0.192301 | -6.054933 | 0.0000 |
| D(LNY(-1),2) | 0.096521 | 0.170819 | 0.565047 | 0.5731 |
| D(LNY(-2),2) | -0.044771 | 0.129016 | -0.347022 | 0.7292 |
| D(LNY(-3),2) | 0.172240 | 0.085487 | 2.014795 | 0.0461 |
| C | 0.025981 | 0.053886 | 0.482153 | 0.6306 |
| @TREND(1) | 5.20E-05 | 0.000697 | 0.074617 | 0.9406 |
| R-squared | 0.621021 | Mean dependent var | -0.000903 | |
| Adjusted R-squared | 0.605361 | S.D. dependent var | 0.457988 | |
| S.E. of regression | 0.287710 | Akaike info criterion | 0.392361 | |
| Sum squared resid | 10.01599 | Schwarz criterion | 0.526732 | |
| Log likelihood | -18.91493 | F-statistic | 39.65585 | |
| Durbin-Watson stat | 2.060469 | Prob(F-statistic) | 0.000000 | |

ที่มา: จากการคำนวณ

ตารางภาคผนวก 8 การประมาณค่าแบบจำลองที่ 1

| Dependent Variable: D(LNY) | | | | |
|--|-------------|-----------------------|-------------|-----------|
| Method: Least Squares | | | | |
| Date: 07/26/04 Time: 22:09 | | | | |
| Sample(adjusted): 7 132 | | | | |
| Included observations: 126 after adjusting endpoints | | | | |
| Convergence achieved after 20 iterations | | | | |
| Backcast: 6 | | | | |
| Variable | Coefficient | Std. Error | t-Statistic | Prob. |
| C | 0.023293 | 0.020755 | 1.122321 | 0.2639 |
| AR(1) | -0.519740 | 0.183020 | -2.839796 | 0.0053 |
| AR(5) | -0.279505 | 0.073570 | -3.799173 | 0.0002 |
| MA(1) | 0.468631 | 0.202003 | 2.319918 | 0.0220 |
| R-squared | 0.101910 | Mean dependent var | 0.020428 | |
| Adjusted R-squared | 0.079826 | S.D. dependent var | 0.298061 | |
| S.E. of regression | 0.285917 | Akaike info criterion | 0.365002 | |
| Sum squared resid | 9.973329 | Schwarz criterion | 0.455042 | |
| Log likelihood | -18.99510 | F-statistic | 4.614634 | |
| Durbin-Watson stat | 2.168154 | Prob(F-statistic) | 0.004290 | |
| Inverted AR Roots | .54+.44i | .54 -.44i | -.34 -.71i | -.34+.71i |
| | -.92 | | | |
| Inverted MA Roots | -.47 | | | |

ที่มา: จากการคำนวณ

ตารางภาคผนวก 9 การประมาณค่าแบบจำลองที่ 2

| Dependent Variable: D(LNY) | | | | |
|--|-------------|-----------------------|-------------|----------|
| Method: Least Squares | | | | |
| Date: 07/26/04 Time: 22:11 | | | | |
| Sample(adjusted): 4 132 | | | | |
| Included observations: 129 after adjusting endpoints | | | | |
| Convergence achieved after 17 iterations | | | | |
| Backcast: 2 3 | | | | |
| Variable | Coefficient | Std. Error | t-Statistic | Prob. |
| C | 0.024493 | 0.022014 | 1.112608 | 0.2680 |
| AR(1) | -0.920839 | 0.033952 | -27.12210 | 0.0000 |
| AR(2) | -0.873058 | 0.040615 | -21.49614 | 0.0000 |
| MA(1) | 0.856410 | 0.063940 | 13.39394 | 0.0000 |
| MA(2) | 0.801481 | 0.074668 | 10.73399 | 0.0000 |
| R-squared | 0.288206 | Mean dependent var | | 0.019401 |
| Adjusted R-squared | 0.265245 | S.D. dependent var | | 0.310157 |
| S.E. of regression | 0.265860 | Akaike info criterion | | 0.226295 |
| Sum squared resid | 8.764513 | Schwarz criterion | | 0.337140 |
| Log likelihood | -9.596020 | F-statistic | | 12.55192 |
| Durbin-Watson stat | 1.909692 | Prob(F-statistic) | | 0.000000 |
| Inverted AR Roots | -.46+.81i | -.46-.81i | | |
| Inverted MA Roots | -.43-.79i | -.43+.79i | | |

ที่มา: จากการคำนวณ

ตารางภาคผนวก 10 การประมาณค่าแบบจำลองที่ 3

| Dependent Variable: D(LNY) | | | | |
|--|-------------|-----------------------|-------------|-----------|
| Method: Least Squares | | | | |
| Date: 07/26/04 Time: 22:13 | | | | |
| Sample(adjusted): 7 132 | | | | |
| Included observations: 126 after adjusting endpoints | | | | |
| Convergence achieved after 11 iterations | | | | |
| Backcast: 1 6 | | | | |
| Variable | Coefficient | Std. Error | t-Statistic | Prob. |
| C | 0.023427 | 0.014495 | 1.616212 | 0.1087 |
| AR(1) | -0.884109 | 0.078920 | -11.20262 | 0.0000 |
| AR(2) | -0.265217 | 0.070768 | -3.747716 | 0.0003 |
| AR(5) | -0.340633 | 0.052408 | -6.499683 | 0.0000 |
| MA(1) | 0.718031 | 0.069361 | 10.35206 | 0.0000 |
| MA(6) | -0.244730 | 0.065763 | -3.721370 | 0.0003 |
| R-squared | 0.194151 | Mean dependent var | | 0.020428 |
| Adjusted R-squared | 0.160574 | S.D. dependent var | | 0.298061 |
| S.E. of regression | 0.273084 | Akaike info criterion | | 0.288374 |
| Sum squared resid | 8.948994 | Schwarz criterion | | 0.423435 |
| Log likelihood | -12.16758 | F-statistic | | 5.782247 |
| Durbin-Watson stat | 1.833261 | Prob(F-statistic) | | 0.000081 |
| Inverted AR Roots | .49+.46i | .49-.46i | -.44-.76i | -.44+.76i |
| | -.98 | | | |
| Inverted MA Roots | .70 | .30+.66i | .30-.66i | -.52+.63i |
| | -.52-.63i | -.98 | | |

ที่มา: จากการคำนวณ

ตารางภาคผนวก 11 การประมาณค่าแบบจำลองที่ 4

| Dependent Variable: D(LNY) | | | | |
|--|-------------|-----------------------|-------------|----------|
| Method: Least Squares | | | | |
| Date: 07/26/04 Time: 22:14 | | | | |
| Sample(adjusted): 5 132 | | | | |
| Included observations: 128 after adjusting endpoints | | | | |
| Convergence achieved after 40 iterations | | | | |
| Backcast: 2 4 | | | | |
| Variable | Coefficient | Std. Error | t-Statistic | Prob. |
| C | 0.023678 | 0.022848 | 1.036323 | 0.3021 |
| AR(1) | -0.651467 | 0.085338 | -7.633953 | 0.0000 |
| AR(2) | -0.557924 | 0.089110 | -6.261074 | 0.0000 |
| AR(3) | 0.308289 | 0.080867 | 3.812299 | 0.0002 |
| MA(1) | 0.647981 | 0.014452 | 44.83661 | 0.0000 |
| MA(2) | 0.595625 | 0.015152 | 39.30938 | 0.0000 |
| MA(3) | -0.368027 | 0.000350 | -1052.067 | 0.0000 |
| R-squared | 0.286136 | Mean dependent var | | 0.025818 |
| Adjusted R-squared | 0.250738 | S.D. dependent var | | 0.302659 |
| S.E. of regression | 0.261981 | Akaike info criterion | | 0.212047 |
| Sum squared resid | 8.304731 | Schwarz criterion | | 0.368017 |
| Log likelihood | -6.571014 | F-statistic | | 8.083358 |
| Durbin-Watson stat | 1.975160 | Prob(F-statistic) | | 0.000000 |
| Inverted AR Roots | .34 | -.50 -.81i | -.50+.81i | |
| Inverted MA Roots | .38 | -.51 -.85i | -.51+.85i | |

ที่มา: จากการคำนวณ

ตารางภาคผนวก 12 แสดงค่าคอเรลโทแกรมมูลค่าการส่งออกรถยนต์นั่งและชิ้นส่วน

Sample: 1 132

Included observations: 131

| Autocorrelation | Partial Correlation | AC | PAC | Q-Stat | Prob | |
|-----------------|---------------------|----|--------|--------|--------|-------|
| | | 1 | -0.173 | -0.173 | 4.0146 | 0.045 |
| | | 2 | -0.140 | -0.175 | 6.6484 | 0.036 |
| | | 3 | 0.280 | 0.236 | 17.338 | 0.001 |
| | | 4 | -0.208 | -0.158 | 23.297 | 0.000 |
| | | 5 | -0.206 | -0.218 | 29.157 | 0.000 |
| | | 6 | 0.270 | 0.125 | 39.333 | 0.000 |
| | | 7 | -0.226 | -0.162 | 46.483 | 0.000 |
| | | 8 | -0.170 | -0.157 | 50.570 | 0.000 |
| | | 9 | 0.276 | 0.071 | 61.447 | 0.000 |
| | | 10 | -0.125 | -0.028 | 63.693 | 0.000 |
| | | 11 | -0.130 | -0.086 | 66.139 | 0.000 |
| | | 12 | 0.224 | -0.015 | 73.465 | 0.000 |
| | | 13 | -0.165 | -0.103 | 77.486 | 0.000 |
| | | 14 | -0.050 | 0.011 | 77.859 | 0.000 |
| | | 15 | 0.139 | -0.087 | 80.773 | 0.000 |
| | | 16 | -0.006 | 0.095 | 80.779 | 0.000 |
| | | 17 | 0.041 | 0.137 | 81.034 | 0.000 |
| | | 18 | 0.048 | -0.105 | 81.390 | 0.000 |
| | | 19 | -0.074 | -0.033 | 82.238 | 0.000 |
| | | 20 | 0.031 | 0.058 | 82.386 | 0.000 |
| | | 21 | -0.058 | -0.119 | 82.916 | 0.000 |
| | | 22 | -0.090 | -0.077 | 84.206 | 0.000 |
| | | 23 | 0.144 | 0.150 | 87.530 | 0.000 |
| | | 24 | -0.120 | -0.092 | 89.862 | 0.000 |
| | | 25 | -0.026 | -0.029 | 89.976 | 0.000 |
| | | 26 | 0.059 | -0.119 | 90.561 | 0.000 |
| | | 27 | -0.034 | 0.081 | 90.755 | 0.000 |
| | | 28 | 0.029 | 0.065 | 90.898 | 0.000 |
| | | 29 | 0.110 | -0.050 | 92.977 | 0.000 |
| | | 30 | -0.129 | -0.011 | 95.858 | 0.000 |
| | | 31 | -0.029 | -0.033 | 96.007 | 0.000 |
| | | 32 | 0.178 | 0.039 | 101.56 | 0.000 |
| | | 33 | -0.088 | 0.019 | 102.93 | 0.000 |
| | | 34 | -0.076 | -0.086 | 103.97 | 0.000 |
| | | 35 | 0.040 | -0.129 | 104.26 | 0.000 |
| | | 36 | -0.054 | 0.080 | 104.79 | 0.000 |
| | | 37 | -0.050 | -0.066 | 105.25 | 0.000 |
| | | 38 | 0.056 | -0.048 | 105.83 | 0.000 |
| | | 39 | -0.028 | -0.025 | 105.98 | 0.000 |
| | | 40 | -0.010 | 0.019 | 106.00 | 0.000 |
| | | 41 | 0.000 | -0.081 | 106.00 | 0.000 |
| | | 42 | -0.003 | -0.059 | 106.01 | 0.000 |
| | | 43 | -0.027 | -0.037 | 106.15 | 0.000 |
| | | 44 | 0.052 | 0.040 | 106.68 | 0.000 |
| | | 45 | 0.082 | 0.059 | 108.06 | 0.000 |

ตารางแสดงค่าคอเรลโตแกรมมูลค่าการส่งออกถยนต์นั่งและชิ้นส่วนก่อนปรับ (ต่อ)

| | | | | |
|----|--------|--------|--------|-------|
| 46 | -0.043 | -0.067 | 108.44 | 0.000 |
| 47 | -0.041 | -0.023 | 108.78 | 0.000 |
| 48 | 0.119 | 0.022 | 111.74 | 0.000 |
| 49 | -0.156 | -0.156 | 116.89 | 0.000 |
| 50 | -0.017 | 0.005 | 116.95 | 0.000 |
| 51 | 0.094 | 0.032 | 118.89 | 0.000 |
| 52 | -0.022 | 0.061 | 118.99 | 0.000 |
| 53 | -0.074 | -0.031 | 120.22 | 0.000 |
| 54 | 0.112 | -0.043 | 123.08 | 0.000 |
| 55 | -0.065 | -0.052 | 124.06 | 0.000 |
| 56 | -0.016 | 0.013 | 124.12 | 0.000 |
| 57 | 0.074 | -0.056 | 125.43 | 0.000 |
| 58 | -0.051 | 0.088 | 126.04 | 0.000 |
| 59 | -0.043 | -0.029 | 126.48 | 0.000 |
| 60 | 0.125 | -0.040 | 130.32 | 0.000 |
| 61 | -0.067 | -0.035 | 131.45 | 0.000 |
| 62 | -0.064 | -0.079 | 132.48 | 0.000 |
| 63 | 0.130 | 0.084 | 136.84 | 0.000 |
| 64 | -0.040 | 0.006 | 137.27 | 0.000 |
| 65 | -0.042 | -0.006 | 137.73 | 0.000 |
| 66 | 0.011 | -0.062 | 137.77 | 0.000 |
| 67 | -0.059 | -0.068 | 138.72 | 0.000 |
| 68 | 0.027 | -0.019 | 138.92 | 0.000 |
| 69 | 0.030 | 0.019 | 139.18 | 0.000 |
| 70 | -0.013 | 0.014 | 139.22 | 0.000 |
| 71 | -0.018 | -0.067 | 139.31 | 0.000 |
| 72 | 0.046 | 0.027 | 139.95 | 0.000 |
| 73 | -0.037 | -0.092 | 140.35 | 0.000 |
| 74 | 0.014 | 0.012 | 140.42 | 0.000 |
| 75 | 0.016 | -0.040 | 140.50 | 0.000 |
| 76 | -0.012 | 0.033 | 140.54 | 0.000 |
| 77 | 0.027 | -0.002 | 140.78 | 0.000 |
| 78 | -0.017 | -0.009 | 140.88 | 0.000 |
| 79 | -0.023 | -0.081 | 141.07 | 0.000 |
| 80 | 0.006 | -0.083 | 141.08 | 0.000 |

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ตารางภาคผนวก 13 แสดงค่าคอเรลโตแกรมมูลค่าการส่งออกรถยนต์นั่งและชิ้นส่วนหลังปรับ

Sample: 7 132

Included observations: 126

Q-statistic probabilities adjusted for 3 ARMA term(s)

| Autocorrelation | Partial Correlation | AC | PAC | Q-Stat | Prob | |
|-----------------|---------------------|----|--------|--------|--------|-------|
| | | 1 | -0.096 | -0.096 | 1.1956 | |
| | | 2 | -0.067 | -0.077 | 1.7796 | |
| | | 3 | 0.134 | 0.121 | 4.1333 | |
| | | 4 | -0.166 | -0.150 | 7.7685 | 0.005 |
| | | 5 | 0.109 | 0.104 | 9.3513 | 0.009 |
| | | 6 | -0.109 | -0.140 | 10.939 | 0.012 |
| | | 7 | -0.119 | -0.084 | 12.858 | 0.012 |
| | | 8 | -0.061 | -0.158 | 13.363 | 0.020 |
| | | 9 | 0.044 | 0.084 | 13.625 | 0.034 |
| | | 10 | -0.054 | -0.104 | 14.028 | 0.051 |
| | | 11 | -0.082 | -0.061 | 14.974 | 0.060 |
| | | 12 | 0.117 | 0.050 | 16.902 | 0.050 |
| | | 13 | -0.121 | -0.104 | 18.984 | 0.040 |
| | | 14 | 0.013 | -0.045 | 19.009 | 0.061 |
| | | 15 | 0.083 | 0.024 | 20.014 | 0.067 |
| | | 16 | -0.010 | 0.055 | 20.030 | 0.094 |
| | | 17 | 0.144 | 0.087 | 23.081 | 0.059 |
| | | 18 | 0.018 | 0.042 | 23.128 | 0.081 |
| | | 19 | -0.063 | -0.049 | 23.723 | 0.096 |
| | | 20 | 0.064 | 0.031 | 24.347 | 0.110 |
| | | 21 | -0.147 | -0.182 | 27.679 | 0.067 |
| | | 22 | -0.017 | 0.012 | 27.725 | 0.089 |
| | | 23 | 0.157 | 0.165 | 31.591 | 0.048 |
| | | 24 | -0.174 | -0.109 | 36.383 | 0.020 |
| | | 25 | -0.017 | -0.028 | 36.427 | 0.027 |
| | | 26 | 0.010 | -0.035 | 36.443 | 0.037 |
| | | 27 | 0.018 | 0.065 | 36.493 | 0.049 |
| | | 28 | 0.062 | -0.012 | 37.120 | 0.056 |
| | | 29 | 0.015 | 0.073 | 37.160 | 0.072 |
| | | 30 | -0.099 | -0.099 | 38.801 | 0.066 |
| | | 31 | 0.034 | 0.051 | 39.001 | 0.081 |
| | | 32 | 0.106 | -0.030 | 40.946 | 0.070 |
| | | 33 | -0.067 | 0.036 | 41.723 | 0.076 |
| | | 34 | -0.032 | -0.102 | 41.903 | 0.091 |
| | | 35 | -0.044 | -0.089 | 42.246 | 0.106 |
| | | 36 | -0.020 | 0.047 | 42.315 | 0.128 |
| | | 37 | 0.003 | -0.040 | 42.316 | 0.155 |
| | | 38 | -0.079 | -0.076 | 43.446 | 0.155 |
| | | 39 | 0.027 | 0.034 | 43.581 | 0.180 |
| | | 40 | 0.034 | 0.015 | 43.802 | 0.205 |
| | | 41 | -0.061 | -0.105 | 44.507 | 0.217 |
| | | 42 | -0.012 | -0.011 | 44.534 | 0.250 |
| | | 43 | 0.024 | -0.030 | 44.647 | 0.283 |
| | | 44 | 0.012 | 0.036 | 44.677 | 0.320 |
| | | 45 | 0.090 | 0.025 | 46.293 | 0.300 |

ตารางแสดงค่าคอเรลโกลแกรมมูลค่าการส่งออกรถยนต์นั่งและชิ้นส่วนหลังปรับ (ต่อ)

| | | | | |
|----|--------|--------|--------|-------|
| 46 | -0.031 | -0.057 | 46.492 | 0.331 |
| 47 | -0.018 | 0.050 | 46.558 | 0.368 |
| 48 | 0.088 | 0.006 | 48.159 | 0.346 |
| 49 | -0.136 | -0.170 | 52.056 | 0.250 |
| 50 | -0.040 | -0.042 | 52.396 | 0.273 |
| 51 | 0.089 | 0.098 | 54.099 | 0.253 |
| 52 | 0.005 | 0.065 | 54.104 | 0.286 |
| 53 | -0.081 | -0.038 | 55.548 | 0.274 |
| 54 | 0.036 | -0.020 | 55.840 | 0.298 |
| 55 | 0.001 | -0.026 | 55.840 | 0.333 |
| 56 | 0.001 | -0.022 | 55.841 | 0.369 |
| 57 | -0.008 | -0.071 | 55.854 | 0.405 |
| 58 | -0.025 | 0.113 | 56.001 | 0.437 |
| 59 | 0.032 | -0.025 | 56.243 | 0.466 |
| 60 | 0.056 | 0.015 | 56.997 | 0.475 |
| 61 | -0.077 | -0.077 | 58.486 | 0.457 |
| 62 | -0.029 | -0.070 | 58.693 | 0.487 |
| 63 | 0.107 | 0.042 | 61.641 | 0.417 |
| 64 | -0.043 | 0.024 | 62.115 | 0.436 |
| 65 | 0.004 | 0.030 | 62.119 | 0.472 |
| 66 | -0.074 | -0.081 | 63.597 | 0.455 |
| 67 | -0.028 | -0.019 | 63.806 | 0.483 |
| 68 | 0.064 | -0.083 | 64.962 | 0.478 |
| 69 | -0.038 | 0.065 | 65.367 | 0.499 |
| 70 | 0.035 | -0.034 | 65.712 | 0.522 |
| 71 | -0.022 | -0.025 | 65.860 | 0.551 |
| 72 | 0.021 | 0.059 | 65.986 | 0.581 |
| 73 | -0.024 | -0.082 | 66.163 | 0.608 |
| 74 | 0.026 | -0.016 | 66.379 | 0.633 |
| 75 | 0.018 | -0.056 | 66.476 | 0.662 |
| 76 | -0.054 | 0.042 | 67.414 | 0.662 |
| 77 | 0.063 | -0.012 | 68.731 | 0.651 |
| 78 | -0.046 | 0.023 | 69.433 | 0.660 |
| 79 | -0.001 | -0.096 | 69.433 | 0.689 |
| 80 | -0.042 | -0.069 | 70.045 | 0.700 |

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