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ภาคผนวก ก

ผลการทดสอบความนิ่งของข้อมูลหรือยูนิตรุต (Unit Root Test)

กรณีราคาทองคำปัจจุบันในตลาดโลก ณ Level

Null Hypothesis: LNGOLD has a unit root  
Exogenous: Constant, Linear Trend  
Lag Length: 0 (Automatic based on SIC, MAXLAG=27)

	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic	-3.027697	0.1247
Test critical values:		
1% level	-3.961168	
5% level	-3.411337	
10% level	-3.127513	

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

Null Hypothesis: LNGOLD has a unit root  
Exogenous: Constant  
Lag Length: 0 (Automatic based on SIC, MAXLAG=27)

	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic	0.559143	0.9886
Test critical values:		
1% level	-3.432387	
5% level	-2.862326	
10% level	-2.567233	

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

Null Hypothesis: LNGOLD has a unit root  
Exogenous: None  
Lag Length: 0 (Automatic based on SIC, MAXLAG=27)

	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic	2.369506	0.9961
Test critical values:		
1% level	-2.565750	
5% level	-1.940932	
10% level	-1.616627	

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

### กรณีราคาทองคำปัจจุบันในตลาดโลก ณ 1 th Difference

Null Hypothesis: D(LNGOLD) has a unit root  
 Exogenous: Constant, Linear Trend  
 Lag Length: 0 (Automatic based on SIC, MAXLAG=12)

	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic	-54.19257	0.0000
Test critical values:		
1% level	-3.961169	
5% level	-3.411338	
10% level	-3.127514	

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

Null Hypothesis: D(LNGOLD) has a unit root  
 Exogenous: Constant  
 Lag Length: 0 (Automatic based on SIC, MAXLAG=12)

	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic	-54.16733	0.0001
Test critical values:		
1% level	-3.432388	
5% level	-2.862326	
10% level	-2.567233	

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

Null Hypothesis: D(LNGOLD) has a unit root  
 Exogenous: None  
 Lag Length: 0 (Automatic based on SIC, MAXLAG=12)

	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic	-54.07581	0.0001
Test critical values:		
1% level	-2.565750	
5% level	-1.940932	
10% level	-1.616627	

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

### กรณีอัตราแลกเปลี่ยนเงินสกุลดอลลาร์สหรัฐเทียบกับเงินสกุลยูโร ณ Level

Null Hypothesis: LNEURO has a unit root  
 Exogenous: Constant, Linear Trend  
 Lag Length: 0 (Automatic based on SIC, MAXLAG=12)

	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic	-2.705067	0.2345
Test critical values:		
1% level	-3.961168	
5% level	-3.411337	
10% level	-3.127513	

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

Null Hypothesis: LNEURO has a unit root  
 Exogenous: Constant  
 Lag Length: 0 (Automatic based on SIC, MAXLAG=12)

	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic	-0.992104	0.7581
Test critical values:		
1% level	-3.432387	
5% level	-2.862326	
10% level	-2.567233	

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

Null Hypothesis: LNEURO has a unit root  
 Exogenous: None  
 Lag Length: 0 (Automatic based on SIC, MAXLAG=12)

	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic	-0.614375	0.4514
Test critical values:		
1% level	-2.565750	
5% level	-1.940932	
10% level	-1.616627	

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

### กรณีอัตราแลกเปลี่ยนเงินสกุลดอลลาร์สหรัฐเทียบกับเงินสกุลยูโร ณ 1 th Difference

Null Hypothesis: D(LNEURO) has a unit root  
 Exogenous: Constant, Linear Trend  
 Lag Length: 0 (Automatic based on SIC, MAXLAG=12)

	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic	-56.11766	0.0000
Test critical values:		
1% level	-3.961169	
5% level	-3.411338	
10% level	-3.127514	

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

Null Hypothesis: D(LNEURO) has a unit root  
 Exogenous: Constant  
 Lag Length: 0 (Automatic based on SIC, MAXLAG=12)

	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic	-56.12337	0.0001
Test critical values:		
1% level	-3.432388	
5% level	-2.862326	
10% level	-2.567233	

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

Null Hypothesis: D(LNEURO) has a unit root  
 Exogenous: None  
 Lag Length: 0 (Automatic based on SIC, MAXLAG=12)

	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic	-56.13215	0.0001
Test critical values:		
1% level	-2.565750	
5% level	-1.940932	
10% level	-1.616627	

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

กรณีอัตราแลกเปลี่ยนเงินสกุลดอลลาร์สหรัฐเทียบกับเงินสกุลเยน ณ Level

Null Hypothesis: LNYEN has a unit root  
 Exogenous: Constant, Linear Trend  
 Lag Length: 1 (Automatic based on SIC, MAXLAG=12)

	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic	-2.231472	0.4712
Test critical values:		
1% level	-3.961169	
5% level	-3.411338	
10% level	-3.127514	

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

Null Hypothesis: LNYEN has a unit root  
 Exogenous: Constant  
 Lag Length: 1 (Automatic based on SIC, MAXLAG=12)

	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic	-1.402961	0.5824
Test critical values:		
1% level	-3.432388	
5% level	-2.862326	
10% level	-2.567233	

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

Null Hypothesis: LNYEN has a unit root  
 Exogenous: None  
 Lag Length: 1 (Automatic based on SIC, MAXLAG=12)

	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic	-1.317818	0.1738
Test critical values:		
1% level	-2.565750	
5% level	-1.940932	
10% level	-1.616627	

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

กรณีอัตราแลกเปลี่ยนเงินสกุลดอลลาร์สหรัฐเทียบกับเงินสกุลเยน ณ 1 th Difference

Null Hypothesis: D(LNYEN) has a unit root  
 Exogenous: Constant, Linear Trend  
 Lag Length: 0 (Automatic based on SIC, MAXLAG=12)

	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic	-57.43990	0.0000
Test critical values:		
1% level	-3.961169	
5% level	-3.411338	
10% level	-3.127514	

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

Null Hypothesis: D(LNYEN) has a unit root  
 Exogenous: Constant  
 Lag Length: 0 (Automatic based on SIC, MAXLAG=12)

	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic	-57.43554	0.0001
Test critical values:		
1% level	-3.432388	
5% level	-2.862326	
10% level	-2.567233	

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

Null Hypothesis: D(LNYEN) has a unit root  
 Exogenous: None  
 Lag Length: 0 (Automatic based on SIC, MAXLAG=12)

	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic	-57.44031	0.0001
Test critical values:		
1% level	-2.565750	
5% level	-1.940932	
10% level	-1.616627	

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

ภาคผนวก ข

ผลการวิเคราะห์ความสัมพันธ์เชิงดุลยภาพในระยะยาว (Cointegration)

กรณีอัตราแลกเปลี่ยนเงินสกุลดอลลาร์เทียบกับเงินสกุล ยูโรเป็นตัวแปรอิสระและราคาทอง คำเป็น

ตัวแปรตาม

Dependent Variable: D(LNGOLD)  
 Method: Least Squares  
 Date: 07/21/10 Time: 18:37  
 Sample (adjusted): 2 2937  
 Included observations: 2936 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
D(LNEURO)	0.429211	0.030840	13.91752	0.0000
C	0.000483	0.000205	2.360471	0.0183
R-squared	0.061930	Mean dependent var		0.000493
Adjusted R-squared	0.061610	S.D. dependent var		0.011444
S.E. of regression	0.011086	Akaike info criterion		-6.165664
Sum squared resid	0.360559	Schwarz criterion		-6.161587
Log likelihood	9053.194	Hannan-Quinn criter.		-6.164196
F-statistic	193.6973	Durbin-Watson stat		2.109107
Prob(F-statistic)	0.000000			

กรณีราคาทอง คำเป็นตัวแปรอิสระและ อัตราแลกเปลี่ยนเงินสกุลดอลลาร์เทียบกับเงินสกุล ยูโรเป็น

ตัวแปรตาม

Dependent Variable: D(LNEURO)  
 Method: Least Squares  
 Date: 07/21/10 Time: 18:54  
 Sample (adjusted): 2 2937  
 Included observations: 2936 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
D(LNGOLD)	0.144287	0.010367	13.91752	0.0000
C	-4.81E-05	0.000119	-0.404784	0.6857
R-squared	0.061930	Mean dependent var		2.30E-05
Adjusted R-squared	0.061610	S.D. dependent var		0.006635
S.E. of regression	0.006427	Akaike info criterion		-7.255804
Sum squared resid	0.121209	Schwarz criterion		-7.251727
Log likelihood	10653.52	Hannan-Quinn criter.		-7.254336
F-statistic	193.6973	Durbin-Watson stat		2.179740
Prob(F-statistic)	0.000000			

กรณีอัตราแลกเปลี่ยนเงินสกุลดอลลาร์เทียบกับเงินสกุลเยนเป็นตัวแปรอิสระและราคาทองคำเป็น

ตัวแปรตาม

Dependent Variable: LNGOLD  
Method: Least Squares  
Date: 07/21/10 Time: 19:05  
Sample: 1 2937  
Included observations: 2937

Variable	Coefficient	Std. Error	t-Statistic	Prob.
LNYEN	3.136400	0.074763	41.95124	0.0000
C	6.469683	0.010423	620.7019	0.0000
R-squared	0.374854	Mean dependent var		6.141601
Adjusted R-squared	0.374641	S.D. dependent var		0.472225
S.E. of regression	0.373434	Akaike info criterion		0.868529
Sum squared resid	409.2940	Schwarz criterion		0.872604
Log likelihood	-1273.434	Hannan-Quinn criter.		0.869996
F-statistic	1759.907	Durbin-Watson stat		0.003770
Prob(F-statistic)	0.000000			

กรณีราคาทองคำเป็นตัวแปรอิสระและอัตราแลกเปลี่ยนเงินสกุลดอลลาร์เทียบกับเงินสกุลเยนเป็น

ตัวแปรตาม

Dependent Variable: LNYEN  
Method: Least Squares  
Date: 07/21/10 Time: 19:12  
Sample: 1 2937  
Included observations: 2937

Variable	Coefficient	Std. Error	t-Statistic	Prob.
LNGOLD	0.119517	0.002849	41.95124	0.0000
C	-0.838633	0.017549	-47.78861	0.0000
R-squared	0.374854	Mean dependent var		-0.104605
Adjusted R-squared	0.374641	S.D. dependent var		0.092183
S.E. of regression	0.072898	Akaike info criterion		-2.398840
Sum squared resid	15.59679	Schwarz criterion		-2.394764
Log likelihood	3524.697	Hannan-Quinn criter.		-2.397373
F-statistic	1759.907	Durbin-Watson stat		0.008729
Prob(F-statistic)	0.000000			

ภาคผนวก ก

ผลการทดสอบความนิ่งของส่วนที่เหลือ (Residual) จากสมการถดถอยในการทดสอบ  
Cointegration โดยการทดสอบ Unit Root ด้วยวิธีการ ADF

กรณีอัตราแลกเปลี่ยนเงินสกุลดอลลาร์เทียบกับเงินสกุลยูโรเป็นตัวแปรอิสระและราคาทองคำเป็นตัวแปรตาม

Null Hypothesis: GE has a unit root  
Exogenous: None  
Lag Length: 0 (Automatic based on SIC, MAXLAG=27)

	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic	-57.21243	0.0001
Test critical values:		
1% level	-2.565750	
5% level	-1.940932	
10% level	-1.616627	

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

Augmented Dickey-Fuller Test Equation  
Dependent Variable: D(GE)  
Method: Least Squares  
Date: 07/21/10 Time: 18:43  
Sample (adjusted): 3 2937  
Included observations: 2935 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
GE(-1)	-1.055542	0.018450	-57.21243	0.0000
R-squared	0.527328	Mean dependent var		9.05E-06
Adjusted R-squared	0.527328	S.D. dependent var		0.016099
S.E. of regression	0.011068	Akaike info criterion		-6.169093
Sum squared resid	0.359447	Schwarz criterion		-6.167054
Log likelihood	9054.143	Hannan-Quinn criter.		-6.168358
Durbin-Watson stat	1.999457			

กรณีราคาทองคำเป็นตัวแปรอิสระและอัตราแลกเปลี่ยนเงินสกุลดอลลาร์เทียบกับเงินสกุลยูโรเป็น

### ตัวแปรตาม

Null Hypothesis: EG has a unit root  
 Exogenous: None  
 Lag Length: 0 (Automatic based on SIC, MAXLAG=27)

	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic	-59.28894	0.0001
Test critical values:		
1% level	-2.565750	
5% level	-1.940932	
10% level	-1.616627	

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

Augmented Dickey-Fuller Test Equation  
 Dependent Variable: D(EG)  
 Method: Least Squares  
 Date: 07/21/10 Time: 18:55  
 Sample (adjusted): 3 2937  
 Included observations: 2935 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
EG(-1)	-1.090758	0.018397	-59.28894	0.0000
R-squared	0.545058	Mean dependent var		-3.14E-06
Adjusted R-squared	0.545058	S.D. dependent var		0.009489
S.E. of regression	0.006401	Akaike info criterion		-7.264525
Sum squared resid	0.120197	Schwarz criterion		-7.262486
Log likelihood	10661.69	Hannan-Quinn criter.		-7.263791
Durbin-Watson stat	2.003471			

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กรณีอัตราแลกเปลี่ยนเงินสกุลดอลลาร์เทียบกับเงินสกุลเยนเป็นตัวแปรอิสระและราคาทองคำเป็นตัวแปรตาม

### ตัวแปรตาม

Null Hypothesis: GY has a unit root  
 Exogenous: None  
 Lag Length: 1 (Automatic based on SIC, MAXLAG=27)

	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic	-1.637934	0.0958
Test critical values:		
1% level	-2.565750	
5% level	-1.940932	
10% level	-1.616627	

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

Augmented Dickey-Fuller Test Equation  
 Dependent Variable: D(GY)  
 Method: Least Squares  
 Date: 07/21/10 Time: 19:06  
 Sample (adjusted): 3 2937  
 Included observations: 2935 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
GY(-1)	-0.001855	0.001132	-1.637934	0.1015
D(GY(-1))	-0.057614	0.018432	-3.125773	0.0018
R-squared	0.004166	Mean dependent var		0.000298
Adjusted R-squared	0.003827	S.D. dependent var		0.022931
S.E. of regression	0.022887	Akaike info criterion		-4.715840
Sum squared resid	1.536309	Schwarz criterion		-4.711762
Log likelihood	6922.495	Hannan-Quinn criter.		-4.714371
Durbin-Watson stat	2.000574			

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กรณีราคาทองคำเป็นตัวแปรอิสระและอัตราแลกเปลี่ยนเงินสกุลดอลลาร์เทียบกับเงินสกุลเยนเป็น

### ตัวแปรตาม

Null Hypothesis: YG has a unit root  
 Exogenous: None  
 Lag Length: 1 (Automatic based on SIC, MAXLAG=27)

	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic	-2.358450	0.0178
Test critical values:		
1% level	-2.565750	
5% level	-1.940932	
10% level	-1.616627	

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

Augmented Dickey-Fuller Test Equation  
 Dependent Variable: D(YG)  
 Method: Least Squares  
 Date: 07/21/10 Time: 19:13  
 Sample (adjusted): 3 2937  
 Included observations: 2935 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
YG(-1)	-0.004062	0.001722	-2.358450	0.0184
D(YG(-1))	-0.060627	0.018432	-3.289243	0.0010
R-squared	0.005813	Mean dependent var		3.33E-06
Adjusted R-squared	0.005474	S.D. dependent var		0.006812
S.E. of regression	0.006793	Akaike info criterion		-7.145188
Sum squared resid	0.135340	Schwarz criterion		-7.141110
Log likelihood	10487.56	Hannan-Quinn criter.		-7.143719
Durbin-Watson stat	2.000080			

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ภาคผนวก ง

ผลการทดสอบความสัมพันธ์เชิงคูลยภาพในระยะสั้น (Error Correction Model)

กรณีอัตราแลกเปลี่ยนเงินสกุลดอลลาร์เทียบกับเงินสกุลยูโรเป็นตัวแปรอิสระและราคาทองคำเป็นตัวแปรตาม

Dependent Variable: D(LNGOLD)  
Method: Least Squares  
Date: 07/21/10 Time: 18:47  
Sample (adjusted): 3 2937  
Included observations: 2935 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	0.000483	0.000204	2.362473	0.0182
D(LNEURO)	0.430967	0.030810	13.98768	0.0000
GE(-1)	-0.055562	0.018459	-3.009974	0.0026
R-squared	0.064800	Mean dependent var		0.000494
Adjusted R-squared	0.064162	S.D. dependent var		0.011446
S.E. of regression	0.011072	Akaike info criterion		-6.167731
Sum squared resid	0.359447	Schwarz criterion		-6.161614
Log likelihood	9054.145	Hannan-Quinn criter.		-6.165528
F-statistic	101.5795	Durbin-Watson stat		1.999888
Prob(F-statistic)	0.000000			

กรณีราคาทองทำเป็นตัวแปรอิสระและอัตราแลกเปลี่ยนเงินสกุลดอลลาร์เทียบกับเงินสกุลยูโรเป็น

ตัวแปรตาม

Dependent Variable: D(LNEURO)  
 Method: Least Squares  
 Date: 07/21/10 Time: 18:59  
 Sample (adjusted): 3 2937  
 Included observations: 2935 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-5.14E-05	0.000118	-0.434455	0.6640
D(LNGOLD)	0.154502	0.010525	14.67929	0.0000
EG(-1)	-0.094283	0.018756	-5.026931	0.0000
R-squared	0.069926	Mean dependent var		2.45E-05
Adjusted R-squared	0.069292	S.D. dependent var		0.006636
S.E. of regression	0.006402	Akaike info criterion		-7.263484
Sum squared resid	0.120159	Schwarz criterion		-7.257367
Log likelihood	10662.16	Hannan-Quinn criter.		-7.261281
F-statistic	110.2195	Durbin-Watson stat		2.004110
Prob(F-statistic)	0.000000			

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กรณีอัตราแลกเปลี่ยนเงินสกุลดอลลาร์เทียบกับเงินสกุลเยนเป็นตัวแปรอิสระและราคาทองคำเป็น

ตัวแปรตาม

Dependent Variable: D(LNGOLD)  
 Method: Least Squares  
 Date: 09/16/10 Time: 20:30  
 Sample (adjusted): 2 2937  
 Included observations: 2936 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	0.000478	0.000209	2.285508	0.0224
D(LNYEN)	0.233185	0.030494	7.664211	0.0000
R-squared	0.019628	Mean dependent var		0.000493
Adjusted R-squared	0.019293	S.D. dependent var		0.011444
S.E. of regression	0.011333	Akaike info criterion		-6.121556
Sum squared resid	0.376818	Schwarz criterion		-6.117479
Log likelihood	8988.444	Hannan-Quinn criter.		-6.120088
F-statistic	58.74013	Durbin-Watson stat		2.006871
Prob(F-statistic)	0.000000			

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กรณีราคาทองคำเป็นตัวแปรอิสระและอัตราแลกเปลี่ยนเงินสกุลดอลลาร์เทียบกับเงินสกุลเยนเป็นตัวแปรตาม

Dependent Variable: D(LNYEN)  
 Method: Least Squares  
 Date: 08/05/10 Time: 12:44  
 Sample (adjusted): 2 2937  
 Included observations: 2936 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	2.18E-05	0.000125	0.174059	0.8618
D(LNGOLD)	0.083967	0.010958	7.662680	0.0000
YG(-1)	-0.004336	0.001720	-2.520308	0.0118
R-squared	0.021746	Mean dependent var	6.33E-05	
Adjusted R-squared	0.021079	S.D. dependent var	0.006866	
S.E. of regression	0.006794	Akaike info criterion	-7.144661	
Sum squared resid	0.135365	Schwarz criterion	-7.138546	
Log likelihood	10491.36	Hannan-Quinn criter.	-7.142459	
F-statistic	32.59961	Durbin-Watson stat	2.119210	
Prob(F-statistic)	0.000000			

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## ภาคผนวก จ

## ผลการทดสอบ Granger Causality Test

ระหว่างราคาทองคำและอัตราแลกเปลี่ยนเงินสกุลดอลลาร์เทียบกับเงินสกุลยูโร

Pairwise Granger Causality Tests

Date: 08/10/10 Time: 15:53

Sample: 1 2937

Lags: 3

Null Hypothesis:	Obs	F-Statistic	Prob.
LNEURO does not Granger Cause LNGOLD	2934	39.0483	1.E-24
LNGOLD does not Granger Cause LNEURO		4.02943	0.0072

ระหว่างราคาทองคำและอัตราแลกเปลี่ยนเงินสกุลดอลลาร์เทียบกับเงินสกุลเยน

Pairwise Granger Causality Tests

Date: 08/10/10 Time: 15:57

Sample: 1 2937

Lags: 1

Null Hypothesis:	Obs	F-Statistic	Prob.
LNYEN does not Granger Cause LNGOLD	2936	0.03304	0.8558
LNGOLD does not Granger Cause LNYEN		4.50255	0.0339

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## ภาคผนวก จ

## ข้อมูลราคาทองคำแท่งในตลาดโลกและอัตราแลกเปลี่ยน

Date	Ingold	lneuro	lnyen	Date	Ingold	lneuro	lnyen
1/4/1999	5.663966918	0.16779996	-0.11014974	9/10/2004	5.998142202	0.204449909	-0.09267466
1/5/1999	5.661361981	0.163563384	-0.10725119	9/13/2004	5.993038308	0.20379762	-0.09571826
1/6/1999	5.66569978	0.150658876	-0.12182871	9/14/2004	6.007805307	0.202736742	-0.09225795
1/7/1999	5.673632498	0.158114243	-0.10458304	9/15/2004	6.005835784	0.194785228	-0.0958063
1/8/1999	5.67692502	0.146694379	-0.10369524	9/16/2004	6.003244886	0.197743689	-0.09175351
1/11/1999	5.677780672	0.139501039	-0.08359902	9/17/2004	6.008911461	0.196388814	-0.09407994
1/12/1999	5.67311706	0.145398203	-0.1174331	9/20/2004	6.005466067	0.196594216	-0.09407994
1/13/1999	5.658017729	0.153836345	-0.12341134	9/21/2004	6.01576684	0.209409672	-0.09316858
1/14/1999	5.658750241	0.157089215	-0.12760612	9/22/2004	6.008051224	0.204042278	-0.10124688
1/15/1999	5.659795755	0.145571123	-0.12931174	9/23/2004	6.023084331	0.20420535	-0.1026974
1/19/1999	5.661709698	0.148850947	-0.12579001	9/24/2004	6.014179596	0.205020313	-0.10152344
1/20/1999	5.659969902	0.145138766	-0.12182871	9/27/2004	6.017497724	0.206892211	-0.10673924
1/21/1999	5.666045993	0.148075118	-0.12794701	9/28/2004	6.023568651	0.209085194	-0.10764089
1/22/1999	5.663446473	0.147643842	-0.13524715	9/29/2004	6.026590349	0.209571871	-0.10350668
1/25/1999	5.665872902	0.144360051	-0.13056437	9/30/2004	6.033110202	0.217487586	-0.09616955
1/26/1999	5.663793466	0.14496577	-0.12885662	10/1/2004	6.03896817	0.216038369	-0.10011872
1/27/1999	5.652243536	0.134356052	-0.14699302	10/4/2004	6.025624399	0.205834612	-0.10296339
1/28/1999	5.651365742	0.132430787	-0.15117179	10/5/2004	6.032510517	0.207948692	-0.10656124
1/29/1999	5.657878142	0.12751332	-0.15140445	10/6/2004	6.039802228	0.205590392	-0.10701744
2/1/1999	5.663099359	0.122571552	-0.14018203	10/7/2004	6.03896817	0.205834612	-0.1056161
2/2/1999	5.668811386	0.125751205	-0.11462553	10/8/2004	6.047655827	0.215877215	-0.09071276
2/3/1999	5.662925757	0.122571552	-0.12081262	10/11/2004	6.04753765	0.213941341	-0.08915914
2/4/1999	5.664313731	0.125398409	-0.11451339	10/12/2004	6.030805445	0.209085194	-0.09240053

2/5/1999	5.67174126	0.11867153	-0.1242036	10/13/2004	6.022478601	0.210139362	-0.09353076
2/8/1999	5.66984644	0.124604163	-0.13604884	10/14/2004	6.032390536	0.213779848	-0.09217011
2/9/1999	5.663446473	0.122660013	-0.13250335	10/15/2004	6.044436432	0.221261782	-0.08888586
2/10/1999	5.667602467	0.124868982	-0.13433183	10/18/2004	6.04134935	0.222383262	-0.08851432
2/11/1999	5.664487092	0.116092719	-0.13581972	10/19/2004	6.04194376	0.224462681	-0.08014771
2/12/1999	5.670880423	0.121509417	-0.13147648	10/20/2004	6.052018578	0.229642388	-0.07977941
2/16/1999	5.65752909	0.113596507	-0.1710256	10/21/2004	6.048789614	0.232103293	-0.07292559
2/17/1999	5.659098867	0.117694143	-0.17316362	10/22/2004	6.050134318	0.238032164	-0.07027226
2/18/1999	5.658924569	0.113150098	-0.17960525	10/25/2004	6.065017008	0.247211579	-0.06498662
2/19/1999	5.661188077	0.101472969	-0.19103945	10/26/2004	6.06117716	0.242985394	-0.06718736
2/22/1999	5.664140339	0.098486947	-0.18982967	10/27/2004	6.062924373	0.23897753	-0.06396269
2/23/1999	5.66240477	0.096037188	-0.18995058	10/28/2004	6.053429447	0.242436245	-0.06085465
2/24/1999	5.664833725	0.09531018	-0.19711037	10/29/2004	6.056596642	0.246039429	-0.05538587
2/25/1999	5.661535855	0.099030523	-0.18008406	11/1/2004	6.064319949	0.243220651	-0.06264165
2/26/1999	5.663619985	0.097580328	-0.17435339	11/2/2004	6.053429447	0.24235777	-0.05878444
3/2/1999	5.667775259	0.089383561	-0.18428348	11/3/2004	6.048553514	0.24892825	-0.06048276
3/3/1999	5.659795755	0.085076172	-0.19759764	11/4/2004	6.064947324	0.252430472	-0.05878444
3/4/1999	5.665872902	0.078071535	-0.20973386	11/5/2004	6.069073526	0.2604008	-0.05444563
3/5/1999	5.666565087	0.080011938	-0.20518085	11/8/2004	6.07138417	0.255610741	-0.05387557
3/8/1999	5.672085388	0.084800602	-0.19528534	11/9/2004	6.075437981	0.254448401	-0.05529075
3/9/1999	5.683919846	0.085076172	-0.19079738	11/10/2004	6.074863156	0.253750348	-0.06789348
3/10/1999	5.673151431	0.090571698	-0.1802038	11/11/2004	6.075782717	0.255223445	-0.06358964
3/11/1999	5.687483702	0.098215047	-0.17626008	11/12/2004	6.080939554	0.260092455	-0.05454067
3/12/1999	5.682388582	0.087552897	-0.17138162	11/15/2004	6.084476634	0.258394858	-0.05140909
3/15/1999	5.672773288	0.089383561	-0.16240129	11/16/2004	6.088591258	0.259089678	-0.05245186
3/16/1999	5.64943188	0.094673614	-0.16369609	11/17/2004	6.097737147	0.265474806	-0.03960399
3/17/1999	5.655397228	0.094855531	-0.16676322	11/18/2004	6.094472297	0.257854109	-0.0416661
3/18/1999	5.651892511	0.092670335	-0.16181341	11/19/2004	6.102580966	0.266394593	-0.03062417
3/19/1999	5.651892511	0.085810656	-0.15840985	11/22/2004	6.107490484	0.265551488	-0.03106774

3/22/1999	5.653996815	0.086819692	-0.16676322	11/23/2004	6.108269327	0.268919654	-0.03368089
3/23/1999	5.653295872	0.087552897	-0.16617266	11/24/2004	6.109269805	0.276608486	-0.02824517
3/24/1999	5.653821626	0.084800602	-0.16499257	11/25/2004	6.109269805	0.283335138	-0.0235655
3/25/1999	5.650838696	0.080196542	-0.16688149	11/26/2004	6.109269805	0.284953353	-0.02571789
3/26/1999	5.638105528	0.07399368	-0.18464425	11/29/2004	6.115163383	0.283033786	-0.02849207
3/29/1999	5.639350614	0.070961599	-0.18452398	11/30/2004	6.119901736	0.284238651	-0.0299954
3/30/1999	5.637393353	0.069348808	-0.18536619	12/1/2004	6.118691735	0.288144466	-0.02649799
3/31/1999	5.636858889	0.074179398	-0.17268811	12/2/2004	6.121659129	0.282656968	-0.03139779
4/1/1999	5.640771675	0.07601615	-0.18693217	12/3/2004	6.106243074	0.296654202	-0.02034568
4/5/1999	5.637037076	0.068592791	-0.19759764	12/6/2004	6.119131905	0.292818857	-0.03096449
4/6/1999	5.633431539	0.081303451	-0.1872939	12/7/2004	6.116377659	0.294496303	-0.02844073
4/7/1999	5.639350614	0.074643543	-0.19431317	12/8/2004	6.082880792	0.289230872	-0.03811732
4/8/1999	5.642367958	0.072134598	-0.19249311	12/9/2004	6.083337007	0.285892973	-0.04549958
4/9/1999	5.64091367	0.076497971	-0.18958789	12/10/2004	6.075552906	0.278578258	-0.04941086
4/12/1999	5.650135535	0.078071535	-0.18440372	12/13/2004	6.078765466	0.286193465	-0.04607546
4/13/1999	5.651014409	0.074643543	-0.17876788	12/14/2004	6.083337007	0.284464401	-0.05435059
4/14/1999	5.650838696	0.077423897	-0.17078832	12/15/2004	6.087683405	0.2926323	-0.04157228
4/15/1999	5.651716952	0.068125829	-0.17399631	12/16/2004	6.088818092	0.281676575	-0.04521706
4/16/1999	5.653646405	0.067752102	-0.16369609	12/17/2004	6.087456313	0.286343677	-0.04080127
4/19/1999	5.653646405	0.064194712	-0.16216605	12/20/2004	6.095486668	0.29229641	-0.04090533
4/20/1999	5.654171974	0.061283228	-0.17245056	12/21/2004	6.092101424	0.289942017	-0.04358623
4/21/1999	5.650311372	0.05902334	-0.18056322	12/22/2004	6.09221445	0.291885725	-0.04157228
4/22/1999	5.650838696	0.061847403	-0.17852876	12/23/2004	6.092440464	0.30043787	-0.03580336
4/23/1999	5.650487178	0.059683002	-0.17769229	12/24/2004	6.092440464	0.302176519	-0.03609361
4/26/1999	5.644138622	0.05704174	-0.17626008	12/27/2004	6.094133945	0.308917496	-0.02994388
4/27/1999	5.642545165	0.064382259	-0.18500515	12/28/2004	6.098411304	0.308403395	-0.03008814
4/28/1999	5.64943188	0.061847403	-0.17542551	12/29/2004	6.090517713	0.308256461	-0.03705836
4/29/1999	5.64943188	0.057797099	-0.17411544	12/30/2004	6.079910312	0.309798198	-0.03076853
4/30/1999	5.662057295	0.056380333	-0.17673718	12/31/2004	6.079910312	0.304649803	-0.02552296

5/3/1999	5.660492159	0.055813065	-0.18416325	1/3/2005	6.070460553	0.297545766	-0.02795719
5/4/1999	5.65752909	0.0605305	-0.19019245	1/4/2005	6.061759903	0.28307146	-0.04358623
5/5/1999	5.659969902	0.073064571	-0.18777641	1/5/2005	6.057650149	0.283109132	-0.04042624
5/6/1999	5.666738058	0.077053629	-0.18236156	1/6/2005	6.053781853	0.276077499	-0.04817186
5/7/1999	5.647317938	0.073343394	-0.1889837	1/7/2005	6.04871879	0.267887445	-0.04788857
5/10/1999	5.631641797	0.075663904	-0.18753512	1/10/2005	6.043487575	0.270294277	-0.04118664
5/11/1999	5.636858889	0.069152859	-0.19031341	1/11/2005	6.046710021	0.271362124	-0.03319501
5/12/1999	5.630028286	0.06325645	-0.18958789	1/12/2005	6.059076466	0.281487928	-0.02386246
5/13/1999	5.631104249	0.064194712	-0.19723217	1/13/2005	6.052018578	0.278729619	-0.02405706
5/14/1999	5.624450625	0.06428849	-0.2007707	1/14/2005	6.049426804	0.269683567	-0.02014148
5/17/1999	5.624811415	0.064850972	-0.21146205	1/17/2005	6.049426804	0.265819826	-0.02210247
5/18/1999	5.621016618	0.065413139	-0.20887089	1/18/2005	6.047655827	0.263709513	-0.02171405
5/19/1999	5.611703735	0.063819513	-0.21778295	1/19/2005	6.055190238	0.262941021	-0.02795719
5/20/1999	5.617207366	0.061001022	-0.21678879	1/20/2005	6.050370045	0.259089678	-0.03357747
5/21/1999	5.614623338	0.056285811	-0.2152994	1/21/2005	6.051312397	0.262941021	-0.02625158
5/24/1999	5.610606682	0.057985849	-0.20800866	1/24/2005	6.06082735	0.265858154	-0.02639531
5/25/1999	5.608775582	0.059588791	-0.20358605	1/25/2005	6.054134135	0.2604008	-0.03897994
5/26/1999	5.60067867	0.04449524	-0.20089294	1/26/2005	6.05718206	0.267925694	-0.03116048
5/27/1999	5.598644157	0.0428679	-0.18368248	1/27/2005	6.054134135	0.265474806	-0.02804974
5/28/1999	5.597347308	0.041237908	-0.19492059	1/28/2005	6.059543668	0.266624408	-0.03309154
6/1/1999	5.590800396	0.044112575	-0.18753512	1/31/2005	6.048600738	0.265819826	-0.03560656
6/2/1999	5.591919382	0.035174075	-0.19370612	2/1/2005	6.04564492	0.265704832	-0.03609361
6/3/1999	5.58293224	0.032176732	-0.19504212	2/2/2005	6.047301255	0.264861145	-0.03638394
6/4/1999	5.584998939	0.036813973	-0.19991543	2/3/2005	6.035146448	0.260477871	-0.0438684
6/7/1999	5.586124431	0.02849027	-0.18777641	2/4/2005	6.033709529	0.251808751	-0.03936472
6/8/1999	5.573863597	0.045260131	-0.17602144	2/7/2005	6.030084118	0.243063819	-0.04731186
6/9/1999	5.569831947	0.046215424	-0.17375833	2/8/2005	6.022114986	0.24392609	-0.05651755
6/10/1999	5.559488612	0.046883586	-0.17375833	2/9/2005	6.022236206	0.247758112	-0.05416056
6/11/1999	5.563715486	0.051453282	-0.16511052	2/10/2005	6.032750434	0.252663518	-0.05670793

6/14/1999	5.566204812	0.04142981	-0.1872939	2/11/2005	6.040754586	0.252585842	-0.05538587
6/15/1999	5.564865175	0.041909403	-0.18536619	2/14/2005	6.053429447	0.26016955	-0.04978916
6/16/1999	5.559873612	0.030141157	-0.18512548	2/15/2005	6.053899294	0.26378633	-0.04358623
6/17/1999	5.557754274	0.03333806	-0.17602144	2/16/2005	6.050841332	0.264323882	-0.05245186
6/18/1999	5.560835465	0.038354954	-0.18608864	2/17/2005	6.058234951	0.268002188	-0.05416056
6/21/1999	5.562180507	0.03449804	-0.20285085	2/18/2005	6.060244063	0.267619661	-0.05425557
6/22/1999	5.559296056	0.031983046	-0.19674508	2/21/2005	6.060244063	0.266930745	-0.05311601
6/23/1999	5.561604282	0.032757564	-0.19845094	2/22/2005	6.073551318	0.281827468	-0.04090533
6/24/1999	5.565439525	0.040661982	-0.1985729	2/23/2005	6.073021492	0.278351175	-0.04836076
6/25/1999	5.567542656	0.042101176	-0.19394889	2/24/2005	6.075667818	0.277214983	-0.05254671
6/28/1999	5.566013545	0.034594645	-0.19394889	2/25/2005	6.076816214	0.280997279	-0.05112489
6/29/1999	5.572534188	0.03246719	-0.19091853	2/28/2005	6.079566995	0.27880529	-0.04473589
6/30/1999	5.568687956	0.033628181	-0.19249311	3/1/2005	6.074978147	0.276570568	-0.042824
7/1/1999	5.574812093	0.023032699	-0.18910451	3/2/2005	6.071037914	0.272809522	-0.04664098
7/2/1999	5.576706392	0.023423515	-0.19079738	3/3/2005	6.071037914	0.270599492	-0.05131435
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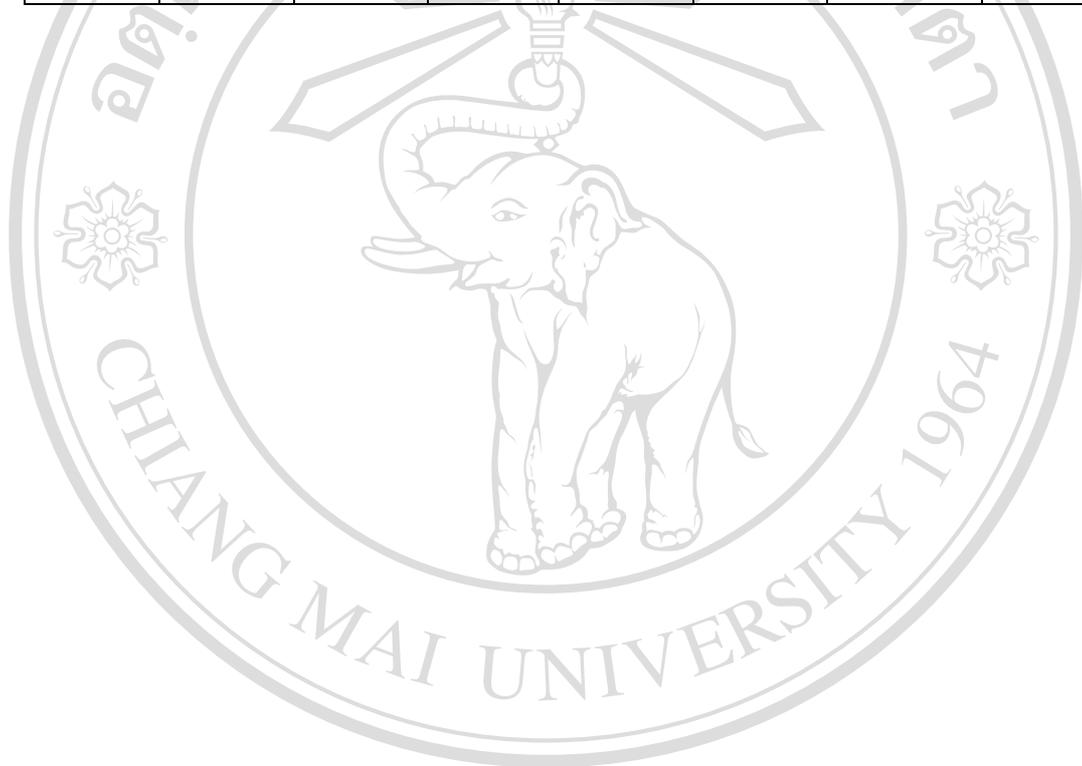
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8/4/2004	5.973351492	0.186604041	-0.10539385	4/1/2010	7.026480093	0.306197106	0.063303384
8/5/2004	5.97166992	0.187018841	-0.11105447	4/5/2010	7.030477209	0.299067017	0.058503786
8/6/2004	5.992289207	0.205671805	-0.1000303	4/6/2010	7.034678637	0.292594984	0.064382259
8/9/2004	5.992289207	0.204368396	-0.10178912	4/7/2010	7.042801773	0.288219428	0.068639476
8/10/2004	5.993537397	0.2011842	-0.1075518	4/8/2010	7.048038824	0.289680075	0.068079121
8/11/2004	5.979316052	0.200775235	-0.10296339	4/9/2010	7.051950857	0.300030516	0.070598249
8/12/2004	5.980074931	0.202900027	-0.1026974	4/12/2010	7.057355622	0.306417955	0.069805874
8/13/2004	5.986627869	0.213052811	-0.10233177	4/13/2010	7.048256079	0.307999273	0.070038991
8/16/2004	5.998886933	0.211516215	-0.09953308	4/14/2010	7.053032419	0.311337562	0.070084675
8/17/2004	5.998018026	0.211111455	-0.09412388	4/15/2010	7.053680796	0.306049847	0.072460187
8/18/2004	6.000870175	0.209896191	-0.08988094	4/16/2010	7.051084763	0.300030516	0.081487817
8/19/2004	6.010874941	0.212648672	-0.08979343	4/19/2010	7.037756699	0.299029941	0.0785801
8/20/2004	6.020780601	0.208354734	-0.0887875	4/20/2010	7.045210214	0.295464213	0.069945751
8/23/2004	6.020901983	0.193879506	-0.09380531	4/21/2010	7.043675067	0.291698994	0.071157194
8/24/2004	6.010139087	0.1889661	-0.09208239	4/22/2010	7.03555905	0.284652488	0.067845547
8/25/2004	6.009648218	0.189421294	-0.09635684	4/23/2010	7.040615196	0.291624292	0.062599142
8/26/2004	6.009770958	0.191033497	-0.09217011	4/26/2010	7.053680796	0.292408386	0.062034451
8/27/2004	6.007436317	0.18361239	-0.09448652	4/27/2010	7.049341643	0.275014679	0.071157194
8/30/2004	6.012712208	0.186687014	-0.09454148	4/28/2010	7.059291115	0.278691781	0.061470382
8/31/2004	6.012712208	0.197333314	-0.08732415	4/29/2010	7.064228973	0.279523885	0.061564415
9/1/2004	6.013690706	0.19831793	-0.08997941	4/30/2010	7.074878592	0.285028555	0.06363186

9/2/2004	6.009893683	0.19618337	-0.09061422	5/3/2010	7.081431237	0.277139191	0.056049466
9/3/2004	5.997645406	0.187392014	-0.10016294	5/4/2010	7.079740264	0.260940174	0.055150844
9/6/2004	5.997645406	0.187765047	-0.0969956	5/5/2010	7.062731332	0.24795323	0.063114695
9/7/2004	5.990038531	0.191074802	-0.08970602	5/6/2010	7.079950739	0.235585824	0.09921165
9/8/2004	5.985496775	0.197210169	-0.08970602	5/7/2010	7.094185052	0.243886912	0.087872589
9/9/2004	5.991539544	0.201674737	-0.09107416	5/10/2010	7.089393269	0.245452838	0.069105265
9/10/2004	5.998142202	0.204449909	-0.09267466	5/11/2010	7.11088386	0.235467301	0.075755685



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