



ภาคผนวก

ลิขสิทธิ์มหาวิทยาลัยเชียงใหม่

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ภาคผนวก ก

ข้อมูลที่ใช้ในการศึกษา

ตารางที่ 1 ก ข้อมูลสัดส่วนสินเชื่อต่อเงินฝากของธนาคารพาณิชย์ระหว่างเดือน กรกฎาคม พ.ศ. 2548-เดือนกันยายน พ.ศ. 2553 ของ 17 จังหวัดภาคเหนือ ประเทศไทย ได้แก่ เชียงใหม่ เชียงราย ลำพูน ลำปาง อุตรดิตถ์ แพร่ น่าน พะเยา แม่ฮ่องสอน นครสวรรค์ กำแพงเพชร ตากเพชรบูรณ์ อุตรดิตถ์ พิจิตร พิษณุโลก อุทัยธานี

Date	Chiang Mai	Lamphunm	Chiang Rai	Lampang	Tak	Phrae
15/07/2005	0.81772	0.79420	0.69041	0.60068	0.57465	0.71219
15/8/2005	0.81571	0.79835	0.68639	0.60268	0.57833	0.72649
15/09/2005	0.80404	0.78294	0.66877	0.58737	0.56803	0.72173
15/10/2005	0.83284	0.81266	0.70944	0.61056	0.58846	0.74889
15/11/2005	0.83700	0.76589	0.72511	0.62161	0.59000	0.75532
15/12/2005	0.82226	0.73678	0.72109	0.61930	0.56440	0.73929
15/01/2006	0.81257	0.74659	0.69599	0.61925	0.56148	0.75138
15/02/2006	0.80656	0.72888	0.68729	0.60939	0.55801	0.73202
15/03/2006	0.80816	0.73578	0.69283	0.60086	0.55588	0.75184
15/04/2006	0.79965	0.72106	0.68671	0.58636	0.54517	0.71865
15/05/2006	0.80988	0.73343	0.69169	0.59795	0.55925	0.73442
15/06/2006	0.81629	0.73426	0.67784	0.60539	0.56067	0.73474
15/07/2006	0.81847	0.72193	0.68322	0.59777	0.55989	0.72261

15/08/2006	0.81205	0.70313	0.69457	0.59452	0.56782	0.72062
15/09/2006	0.80846	0.58907	0.69604	0.59368	0.56627	0.72087
15/10/2006	0.80398	0.71675	0.70402	0.59279	0.56664	0.74304
15/11/2006	0.80591	0.71092	0.70909	0.59425	0.58835	0.74168
15/12/2006	0.81759	0.75066	0.74217	0.61865	0.60217	0.77440
15/01/2007	0.80879	0.75745	0.72220	0.60929	0.59389	0.78216
15/02/2007	0.79756	0.70738	0.68558	0.57818	0.58430	0.73595
15/03/007	0.81606	0.63125	0.70635	0.60001	0.59778	0.75319
15/04/2007	0.82001	0.74636	0.70022	0.58824	0.59441	0.72920
15/05/2007	0.82205	0.74736	0.68614	0.57074	0.58734	0.72031
15/06/2007	0.82785	0.71734	0.71523	0.57865	0.57736	0.74772
15/07/2007	0.82735	0.73167	0.71615	0.57278	0.58567	0.71469
15/08/2007	0.83416	0.75375	0.70886	0.55836	0.58344	0.68584
15/09/2007	0.81204	0.70665	0.69909	0.55895	0.57563	0.68405
15/10/2007	0.81630	0.76640	0.68995	0.55160	0.57754	0.68747
15/11/2007	0.82450	0.77445	0.71194	0.55764	0.60936	0.72095
15/12/2007	0.84081	0.78958	0.73949	0.59633	0.63843	0.73571
15/01/2008	0.82678	0.77884	0.70960	0.56795	0.60835	0.71137
15/02/2008	0.81548	0.78813	0.68246	0.55559	0.59429	0.69797
15/03/2008	0.81954	0.79286	0.69025	0.55363	0.59892	0.70216

15/04/2008	0.82253	0.78771	0.68720	0.55223	0.58941	0.71917
15/05/2008	0.83399	0.80220	0.71111	0.56742	0.59928	0.72718
15/06/2008	0.86072	0.81688	0.72126	0.59369	0.61513	0.75132
15/07/2008	0.87233	0.87322	0.74259	0.58991	0.62466	0.74571
15/08/2008	0.85267	0.86348	0.72679	0.58767	0.62738	0.73953
15/09/2008	0.84943	0.86791	0.73971	0.59378	0.63288	0.73378
15/10/2008	0.85337	0.86792	0.73328	0.58301	0.64535	0.71217
15/11/2008	0.84223	0.82783	0.71785	0.58112	0.65389	0.72997
15/12/2008	0.82782	0.80094	0.70846	0.58646	0.62635	0.70574
15/01/2009	0.81914	0.77824	0.67922	0.56426	0.58905	0.67813
15/02/2009	0.81764	0.77772	0.67137	0.56385	0.56735	0.66388
15/03/2009	0.83266	0.78102	0.67294	0.56457	0.56473	0.68051
15/04/2009	0.81930	0.78834	0.66931	0.56092	0.55476	0.66796
15/05/2009	0.81981	0.79321	0.65699	0.56157	0.54951	0.65968
15/06/2009	0.81696	0.80195	0.65983	0.58160	0.56186	0.66472
15/07/2009	0.82480	0.81450	0.65791	0.58236	0.56495	0.66750
15/08/2009	0.80934	0.81081	0.63883	0.56642	0.56224	0.65256
15/09/2009	0.81095	0.78629	0.63377	0.56983	0.56696	0.65142
15/10/2009	0.79762	0.80094	0.64303	0.56383	0.56244	0.64522
15/11/2009	0.79902	0.80530	0.63804	0.56264	0.56207	0.63409

15/12/2009	0.78929	0.79402	0.65360	0.57581	0.56539	0.61522
15/01/2010	0.77995	0.80661	0.65614	0.56902	0.55238	0.61907
15/02/2010	0.77481	0.79969	0.64815	0.56004	0.55346	0.60964
15/03/2010	0.78413	0.81248	0.67767	0.58322	0.57085	0.62491
15/04/2010	0.79582	0.83855	0.67505	0.58347	0.56631	0.60934
15/05/2010	0.80312	0.83505	0.67852	0.59766	0.56668	0.61759
15/06/2010	0.82069	0.85144	0.68742	0.62214	0.59628	0.64864
15/07/2010	0.84988	0.89754	0.68951	0.61728	0.60368	0.65186
15/08/2010	0.86977	0.91556	0.70363	0.62332	0.62278	0.68532
15/09/2010	0.86374	0.89389	0.70247	0.63002	0.59789	0.68720

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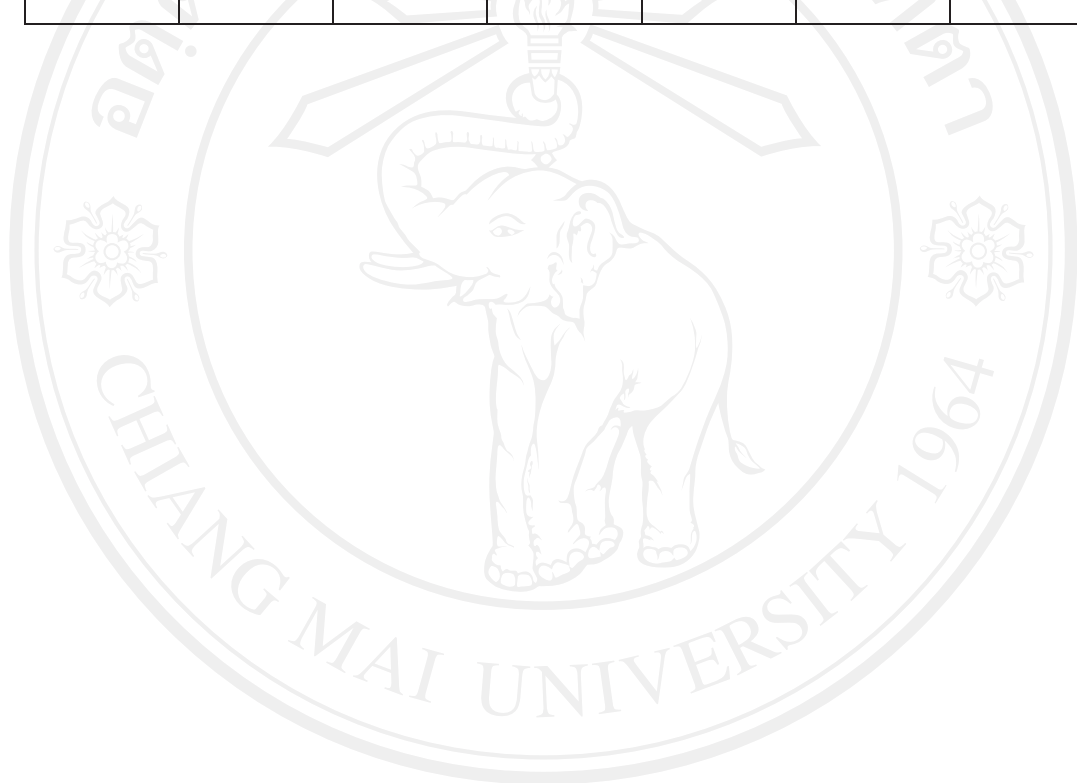
<b>Date</b>	<b>Phayao</b>	<b>Nan</b>	<b>Mae Hong Son</b>	<b>Nakhon Sawan</b>	<b>Kam Phaeng phet</b>	<b>Phitsanu lok</b>
15/07/2005	0.73290	0.71154	0.50365	0.87054	0.96810	0.83007
15/8/2005	0.72189	0.68953	0.48204	0.88174	0.99261	0.83538
15/09/2005	0.72447	0.65249	0.46718	0.90170	0.99885	0.83224
15/10/2005	0.75673	0.70351	0.48103	0.96012	1.05741	0.92301
15/11/2005	0.75468	0.68968	0.46707	0.98394	1.06584	0.93330
15/12/2005	0.74898	0.69048	0.43331	0.98577	1.05166	0.92682
15/01/2006	0.75057	0.69865	0.43535	0.98144	1.05119	0.92778
15/02/2006	0.74119	0.68314	0.43020	0.96696	1.01301	0.92437
15/03/2006	0.75806	0.67472	0.44288	0.99005	1.00681	0.94156
15/04/2006	0.72077	0.66929	0.43111	0.98079	1.01136	0.93216
15/05/2006	0.72647	0.64948	0.43086	0.97550	1.00864	0.93475
15/06/2006	0.71197	0.64284	0.40559	0.97658	1.01779	0.94801
15/07/2006	0.71326	0.64213	0.40330	0.98427	1.02201	0.94763
15/08/2006	0.70606	0.62199	0.39525	1.00697	1.05512	0.96313
15/09/2006	0.70219	0.60922	0.40029	1.01389	1.10343	0.97428
15/10/2006	0.71118	0.62487	0.40950	1.03158	1.14247	0.98258
15/11/2006	0.72526	0.59608	0.40447	1.05007	1.13850	0.99167
15/12/2006	0.76370	0.64784	0.43194	1.09527	1.16777	1.03100

15/01/2007	0.75445	0.65193	0.44054	1.09060	1.14785	1.05776
15/02/2007	0.69550	0.61821	0.41568	1.06244	1.04307	1.01092
15/03/2007	0.72046	0.61195	0.42312	1.09579	1.07732	1.03224
15/04/2007	0.70496	0.59484	0.40330	1.08196	1.04758	1.02764
15/05/2007	0.71150	0.57927	0.41148	1.05885	0.99419	1.00333
15/06/2007	0.66017	0.59945	0.40662	1.07545	1.01702	1.01442
15/07/2007	0.65538	0.60404	0.40440	1.06969	1.04698	0.99587
15/08/2007	0.66147	0.59048	0.41505	1.08715	1.08767	1.00099
15/09/2007	0.66264	0.56638	0.40406	1.09767	1.08845	1.01581
15/10/2007	0.68202	0.56733	0.42243	1.11823	1.07929	1.01732
15/11/2007	0.71054	0.60146	0.40959	1.17206	1.09196	1.05715
15/12/2007	0.74663	0.63802	0.41890	1.21651	1.14439	1.08864
15/01/2008	0.73318	0.61730	0.40040	1.18551	1.08965	1.07085
15/02/2008	0.72859	0.60939	0.39396	1.11629	1.07192	1.05390
15/03/2008	0.73396	0.62974	0.37558	1.13791	1.09185	1.07945
15/04/2008	0.72157	0.60650	0.37222	1.11588	1.02091	1.07573
15/05/2008	0.75003	0.63662	0.42785	1.12549	1.03725	1.09959
15/06/2008	0.73765	0.65380	0.42644	1.14030	1.04965	1.11989
15/07/2008	0.73059	0.66521	0.45666	1.12847	1.04285	1.12283
15/08/2008	0.73158	0.67011	0.47737	1.08160	1.05470	1.10548

15/09/2008	0.69425	0.66906	0.48192	1.06538	1.01892	1.09297
15/10/2008	0.69649	0.65486	0.50645	1.07787	1.03244	1.10071
15/11/2008	0.70022	0.68049	0.51188	1.07522	1.01582	1.08842
15/12/2008	0.68481	0.68260	0.49016	1.03752	1.00455	1.07967
15/01/2009	0.69245	0.65091	0.45376	0.98090	0.93840	1.06480
15/02/2009	0.67550	0.62713	0.45479	0.97678	0.89642	1.04872
15/03/2009	0.69824	0.61931	0.48717	0.98857	0.91056	1.05060
15/04/2009	0.67962	0.58663	0.50046	0.99933	0.85086	1.04497
15/05/2009	0.68291	0.60359	0.49851	0.97372	0.84164	1.02580
15/06/2009	0.67886	0.61505	0.52034	0.97625	0.85470	1.01564
15/07/2009	0.66124	0.63331	0.50968	0.98405	0.91691	1.02342
15/08/2009	0.63777	0.62398	0.50207	0.99267	0.93696	1.02664
15/09/2009	0.63940	0.64217	0.48637	1.02361	0.98135	1.03598
15/10/2009	0.65105	0.65015	0.51230	1.03758	0.98160	1.05448
15/11/2009	0.64928	0.64335	0.50523	1.07247	1.01175	1.06240
15/12/2009	0.65863	0.66513	0.47346	1.08312	1.02561	1.05170
15/01/2010	0.67232	0.67073	0.48261	1.07885	1.03943	1.04266
15/02/2010	0.67197	0.62483	0.46123	1.07934	1.00213	1.03426
15/03/2010	0.69612	0.62488	0.46889	1.11448	0.97277	1.06810
15/04/2010	0.70618	0.61271	0.48708	1.10540	0.92697	1.05687



15/05/2010	0.71520	0.61227	0.50070	1.08920	0.88552	1.06377
15/06/2010	0.73262	0.64707	0.51228	1.10391	0.91507	1.08408
15/07/2010	0.73314	0.65723	0.51006	1.09405	0.94672	1.10066
15/08/2010	0.73945	0.66750	0.52837	1.11488	1.02048	1.13266
15/09/2010	0.73622	0.65205	0.51675	1.12424	1.01419	1.13786



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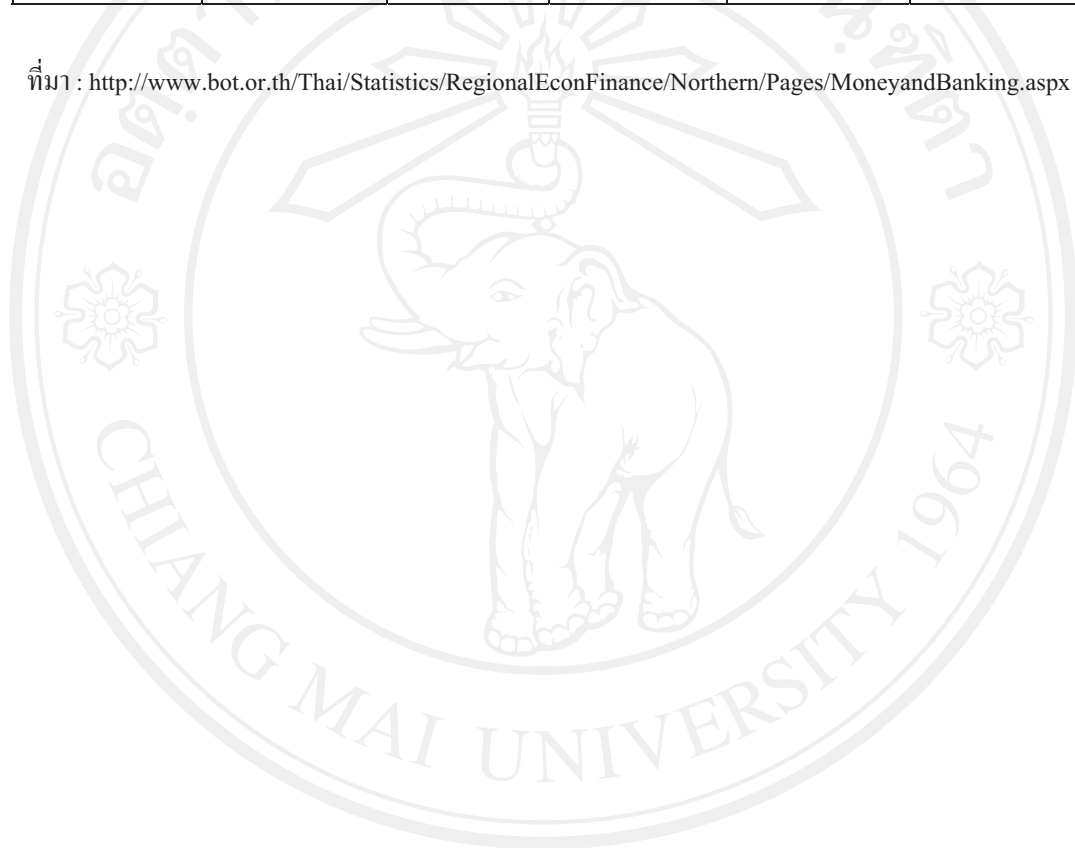
Date	Phetchabun	Phichit	Sukhothai	Uttaradit	Uthaitanee
15/07/2005	0.77526	0.75800	0.63264	0.76215	0.71418
15/8/2005	0.76403	0.75038	0.63072	0.76867	0.73546
15/09/2005	0.74294	0.77416	0.62277	0.76697	0.73694
15/10/2005	0.77546	0.81899	0.66109	0.79943	0.76300
15/11/2005	0.79375	0.82493	0.65510	0.80162	0.76814
15/12/2005	0.77861	0.80265	0.65123	0.80391	0.76796
15/01/2006	0.78859	0.80068	0.66464	0.79852	0.77579
15/02/2006	0.78792	0.80860	0.64338	0.80353	0.77050
15/03/2006	0.78509	0.83519	0.65988	0.81109	0.76394
15/04/2006	0.76688	0.83373	0.65668	0.81037	0.76456
15/05/2006	0.74573	0.83614	0.64199	0.79898	0.77098
15/06/2006	0.73958	0.83300	0.62156	0.79546	0.76220
15/07/2006	0.74561	0.83377	0.62310	0.79961	0.68106
15/08/2006	0.74744	0.83682	0.62031	0.80519	0.69222
15/09/2006	0.74963	0.86540	0.61802	0.78024	0.76177
15/10/2006	0.77171	0.88143	0.62541	0.79422	0.77037
15/11/2006	0.79663	0.88839	0.61900	0.80477	0.75898
15/12/2006	0.83157	0.91467	0.64172	0.83369	0.77895
15/01/2007	0.81176	0.88428	0.63296	0.82428	0.77654

15/02/2007	0.75929	0.87296	0.59321	0.77317	0.73865
15/03/2007	0.79811	0.87864	0.60221	0.81839	0.73928
15/04/2007	0.78116	0.88686	0.58652	0.81512	0.72279
15/05/2007	0.76657	0.88706	0.56818	0.82171	0.70392
15/06/2007	0.76178	0.85562	0.58080	0.79747	0.70668
15/07/2007	0.78312	0.85592	0.54125	0.80540	0.70119
15/08/2007	0.77530	0.85067	0.53038	0.82034	0.69973
15/09/2007	0.77922	0.84935	0.53781	0.79957	0.69536
15/10/2007	0.80789	0.84756	0.53439	0.80356	0.69282
15/11/2007	0.84976	0.87583	0.54321	0.83288	0.71362
15/12/2007	0.89816	0.90171	0.53558	0.83566	0.74202
15/01/2008	0.88151	0.86427	0.51343	0.81023	0.74362
15/02/2008	0.84632	0.83836	0.50227	0.81192	0.69724
15/03/2008	0.86329	0.85138	0.52138	0.83765	0.70207
15/04/2008	0.84496	0.82427	0.50194	0.81819	0.68366
15/05/2008	0.84758	0.83691	0.53381	0.82308	0.66423
15/06/2008	0.86766	0.87011	0.54360	0.82682	0.70075
15/07/2008	0.87733	0.86838	0.53247	0.84296	0.71164
15/08/2008	0.86001	0.84371	0.53832	0.84679	0.69161
15/09/2008	0.85952	0.80912	0.50285	0.85389	0.66271

15/10/2008	0.86687	0.81396	0.50048	0.87255	0.65679
15/11/2008	0.87258	0.80001	0.49753	0.85688	0.65826
15/12/2008	0.85903	0.76127	0.49616	0.84079	0.66195
15/01/2009	0.83672	0.73127	0.48722	0.78307	0.63272
15/02/2009	0.81918	0.71596	0.47686	0.77412	0.62693
15/03/2009	0.83270	0.73573	0.48117	0.78385	0.61467
15/04/2009	0.81884	0.71211	0.45967	0.76470	0.61217
15/05/2009	0.80294	0.69752	0.45210	0.73868	0.60419
15/06/2009	0.81650	0.70098	0.47004	0.74874	0.60450
15/07/2009	0.83168	0.71501	0.47575	0.74437	0.59511
15/08/2009	0.82970	0.73008	0.46965	0.74584	0.57674
15/09/2009	0.84461	0.73865	0.47684	0.75211	0.58294
15/10/2009	0.87068	0.74671	0.48562	0.71693	0.57496
15/11/2009	0.90263	0.78158	0.50010	0.73031	0.58447
15/12/2009	0.91782	0.79642	0.48512	0.72359	0.56962
15/01/2010	0.92149	0.76389	0.46858	0.71762	0.55691
15/02/2010	0.90210	0.77004	0.46587	0.71802	0.55876
15/03/2010	0.89569	0.82678	0.46791	0.73343	0.52498
15/04/2010	0.87185	0.84048	0.45395	0.73023	0.54425
15/05/2010	0.85869	0.81540	0.46699	0.73638	0.54605

15/06/2010	0.85503	0.82888	0.48686	0.74885	0.58220
15/07/2010	0.88588	0.84979	0.52686	0.73545	0.60682
15/08/2010	0.91611	0.87010	0.55240	0.75833	0.64917
15/09/2010	0.91173	0.85585	0.55205	0.75565	0.64780

ที่มา : <http://www.bot.or.th/Thai/Statistics/RegionalEconFinance/Northern/Pages/MoneyandBanking.aspx>



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**ตารางที่ 2 ก** ข้อมูลดัชนีราคาผู้บริโภค ตั้งแต่เดือนกรกฎาคม พ.ศ.2548 เดือนกันยายน พ.ศ. 2548 ของ 17 จังหวัดภาคเหนือ ประเทศไทย ได้แก่ เชียงใหม่ เชียงราย ลำพูน ลำปาง อุตรดิตถ์ แพร่ น่าน พะเยา แม่ฮ่องสอน นครสวรรค์ กำแพงเพชร ตาก เพชรบูรณ์ อุตรดิตถ์ พิษณุโลก อุทัยธานี

Date	Chiang Mai	Lam phunm	Chiang Rai	Lampang	Tak	Phrae
15/7/2005	93.2	93.5	93.1	92.3	93.6	91.8
15/8/2005	94.1	93.9	94.3	92.5	94.6	92.1
15/9/2005	94.9	95.1	95.3	93.3	95.2	92.2
15/10/2005	94.6	94.9	95.1	94	95.6	92.7
15/11/2005	93.6	94.1	94	92.5	94.9	91.5
15/12/2005	93.5	94.4	93	92.6	94.5	91.3
15/1/2006	93.9	94.6	93.5	92.7	95	91.7
15/2/2006	93.6	94.1	93	93.5	95.1	91.7
15/3/2006	94.1	94.4	94.8	94.8	95.5	93
15/4/2006	94.8	95.6	96.2	96	97.1	93.9
15/5/2006	95.6	98	95.8	96.7	97.6	94.1
15/6/2006	96.1	98	95.3	96.7	97.6	94.6
15/7/2006	96.2	98	95.6	98.4	97.9	95.2
15/8/2006	96.9	97.9	95.5	97.9	98.4	96.6
15/9/2006	96.7	97.4	96.3	97.7	98	96.4

15/10/2006	97.5	97	96.9	98.1	98.8	96.9
15/11/2006	97.8	98.9	97.1	97.3	98.3	97.5
15/12/2006	98.3	98.9	97.4	96.8	98	97.8
15/1/2007	98	98.2	97.5	96.9	96.6	96.9
15/2/2007	97.3	98.4	97.4	97.8	97.2	96.9
15/3/2007	97.9	98.4	98	98.3	97.1	97.2
15/4/2007	99.1	98.7	99	98.5	99.5	98
15/5/2007	99.7	98.9	98.5	99	100.4	98.8
15/6/2007	100.3	99.7	99.7	99.7	101	100.5
15/7/2007	100.4	100.5	100.5	100.4	100.8	101.3
15/8/2007	100.3	100.4	101.1	100.2	100.3	101.6
15/9/2007	100.8	101	101.5	101.4	100.3	102.2
15/10/2007	101.3	101.2	102	102.2	101.3	102.6
15/11/2007	102.3	101.9	102.3	102.9	102.5	102.2
15/12/2007	102.4	102.4	102.5	103.1	103	101.8
15/1/2008	102.5	102.3	103.6	102.7	105.1	102.1
15/2/2008	102.9	103.4	105.6	104.9	107.1	103
15/3/2008	103.7	104.1	106.3	105.7	108	103.5
15/4/2008	104.4	105.1	108.7	108.6	111.7	107.9
15/5/2008	107.4	109.5	111	109.8	115.8	111.2

15/6/2008	107.9	111.3	110.8	109.3	116.2	111.2
15/7/2008	107.8	111.1	110.9	109.7	116.3	110.6
15/8/2008	104.5	107.3	109.8	106.6	112.8	107.6
15/9/2008	105.4	107.3	110.9	107.5	113.5	106.4
15/10/2008	103.8	105.1	109	105.8	111.9	105.4
15/11/2008	102.3	102.9	107.3	104	110.4	103.8
15/12/2008	100.8	101.3	106.5	102.2	108.8	102.6
15/1/2009	99.7	100.1	105.5	101.5	109	101.3
15/2/2009	101.1	102	105.5	103.3	109.4	101.9
15/3/2009	102	102.1	106.9	103.7	109.8	102.6
15/4/2009	103.9	103.2	108.8	106.3	111.5	104.4
15/5/2009	103	103.2	107.5	106	112.6	105
15/6/2009	103.7	104.8	108.1	105.9	113	105.4
15/7/2009	104.5	105.8	108.5	106.6	112.5	105.8
15/8/2009	104.7	106.6	109.4	107.4	112.6	106
15/9/2009	105.1	106.6	109.2	107.8	112.3	106
15/10/2009	105.4	107.1	109.6	108.7	113.1	106.2
15/11/2009	105.9	107.3	109.6	108.9	114.5	106.7
15/12/2009	107.5	108.3	109.9	109.5	116.1	109.2
15/1/2010	107.7	108.1	111	111.8	116.6	111.7



15/2/2010	109.7	109	114	112.6	118.4	113
15/3/2010	109.8	109	114.2	113.1	118.3	113.3
15/4/2010	110.3	108.8	114.8	114	119.6	114.3
15/5/2010	111	110	115.7	113.4	119.7	115.7
15/6/2010	111.3	110.3	117	114.5	120.8	116.3
15/7/2010	112	113.2	117.3	115.6	120.5	118
15/8/2010	113.3	113.7	120	116.7	121	118.7
15/9/2010	112.6	112.7	118.8	117.3	121.5	117.8

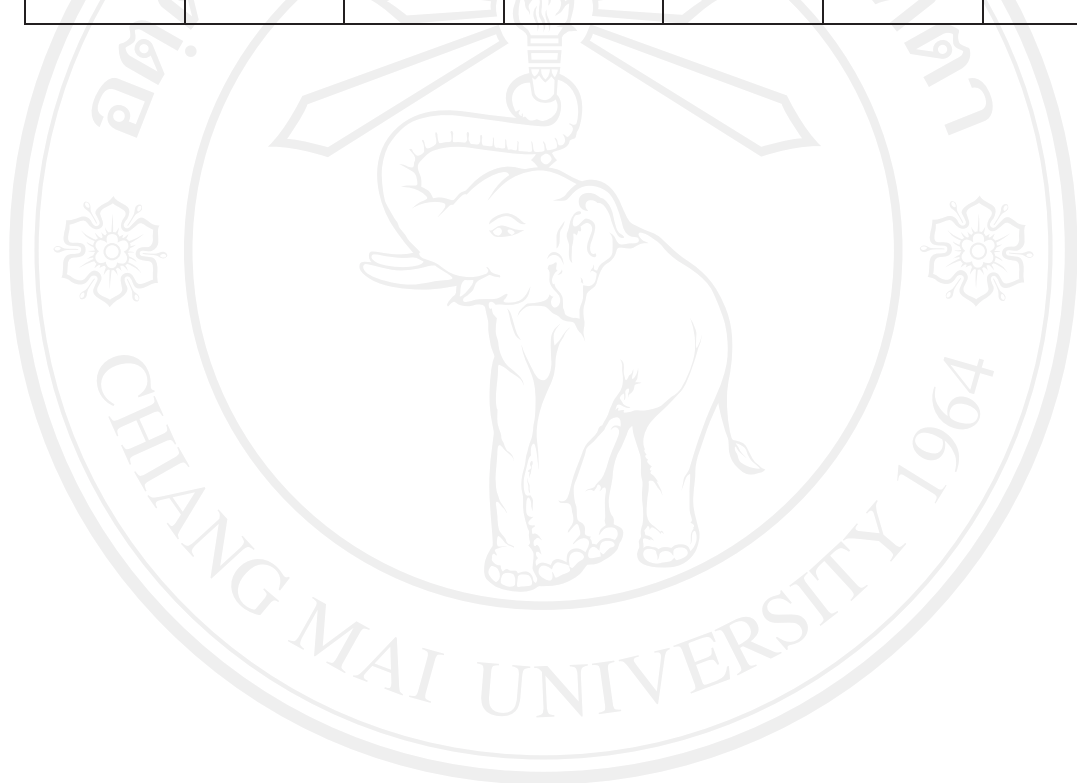
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<b>Date</b>	<b>Phayao</b>	<b>Nan</b>	<b>Mae Hong Son</b>	<b>Nakhon Sawan</b>	<b>Kam Phaeng phet</b>	<b>Phit sanulok</b>
15/7/2005	93.5	97.5	97.9	94.4	97.2	93.7
15/8/2005	94.8	98.1	99.1	94.6	98.4	94.4
15/9/2005	95.6	99.4	99.8	95.2	99.3	95.7
15/10/2005	95.5	98.7	98.7	95.4	98.9	95.9
15/11/2005	93.5	97.1	98.5	94.3	98.5	94.9
15/12/2005	93.4	96.7	99.4	94.7	98.6	94.6
15/1/2006	95.2	97	98.5	95.2	98.9	95.3
15/2/2006	95.1	96.9	97.8	95.6	99.2	95.6
15/3/2006	96.3	97.1	98.9	96.3	99.6	96.7
15/4/2006	100.2	97.6	99.6	97	100.2	97.8
15/5/2006	98.2	98.3	99.7	97.6	100.7	98.6
15/6/2006	98.2	98.5	100	98.1	101.2	98.2
15/7/2006	99.1	98.4	100.3	98.7	101.2	98.3
15/8/2006	99.2	98	100.5	98.5	101.2	98.4
15/9/2006	99.7	97.5	100.3	97.8	100.6	98.2
15/10/2006	99	96.9	99.9	99	100.4	98.7
15/11/2006	99.6	97.8	100	99.2	100	98.7
15/12/2006	100.1	98	100.1	99	99.5	99.7

15/1/2007	100.5	99	99.9	98.5	98.7	98.8
15/2/2007	97.8	98.4	99.7	97.6	98.7	97.9
15/3/2007	97.7	98.7	99.3	98	98.8	98.5
15/4/2007	100.2	98.9	99.7	99	98.9	99.3
15/5/2007	100.2	99.2	99.6	99.9	99.7	100.3
15/6/2007	100.8	99.8	99.3	100.2	99.8	100.4
15/7/2007	99.9	99.7	99.9	100.4	100.1	100.4
15/8/2007	99.6	100.3	100	100	100.4	100.6
15/9/2007	99.3	100.6	100.2	100.4	100.4	100.3
15/10/2007	100.5	101	100.4	101.3	101	100.9
15/11/2007	102.2	101.9	101	102.1	101.6	101.3
15/12/2007	101.8	102.7	101.5	102	101.7	101.5
15/1/2008	101	102.5	102.5	103	102	102.3
15/2/2008	103.5	103.6	105	104.6	103.7	103.3
15/3/2008	105.5	104.5	106.5	106.2	104.4	104.8
15/4/2008	108.7	105.9	108.5	111.4	106.7	108.2
15/5/2008	111.7	109	114.3	115.8	109.6	111.9
15/6/2008	110.6	110.2	116.2	116.8	110.7	111.9
15/7/2008	111.8	110.4	116.2	116.5	111.1	112.3
15/8/2008	108.5	106.8	113	112.1	108.3	110.2

15/9/2008	110.4	107	113	111.6	109	110.4
15/10/2008	107.8	106	112.7	109.9	107.9	109.3
15/11/2008	104.8	102.7	111.6	108.2	106.3	107.9
15/12/2008	103.1	101.3	111	106	104.8	107.1
15/1/2009	103.1	100.9	110.8	105.1	104.6	107.4
15/2/2009	104.8	102.4	112.2	106.9	105.8	108
15/3/2009	106	103.5	112.9	108.8	106.6	108.3
15/4/2009	108.7	104.9	114	110.7	107.6	111.9
15/5/2009	108.2	105.8	113.9	110.5	107.6	110.9
15/6/2009	108.5	106.6	113.7	111.3	108.3	109.8
15/7/2009	108.5	106.5	109.9	110.8	108.8	110.1
15/8/2009	108.8	107.4	109.8	111.5	109	111.3
15/9/2009	110.1	107.1	109.3	111.7	109.4	111.9
15/10/2009	109.6	107.6	109.8	113.3	109.4	113.7
15/11/2009	109.8	107.5	110.5	113.8	109.5	113.7
15/12/2009	111.6	108.5	110.6	113.4	109.7	114.5
15/1/2010	113.1	109.4	110.9	114	110.6	115.8
15/2/2010	116.3	110	112.7	115.9	111.6	116.2
15/3/2010	117.3	109.9	114.1	116	112	116.4
15/4/2010	118	110.3	114.3	117	112.9	118

15/5/2010	118.3	112.6	114.2	117.1	113.4	118.6
15/6/2010	120.1	113.6	114.3	118.4	113.5	119.8
15/7/2010	121.9	114.1	114.6	116.4	114.4	120.3
15/8/2010	123.1	116.7	114.8	115.7	114.4	119.7
15/9/2010	122.3	116.3	115.9	115.5	114.4	119.9



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Date	Phetchabun	Phichit	Sukhothai	Uttaradit	Uthaitanee
15/7/2005	92.6	96.2	96.5	93.7	95.1
15/8/2005	94.1	96.8	97.4	94.5	96.4
15/9/2005	94.6	97.4	97.6	95	98
15/10/2005	94.6	97.6	97.5	94.9	97.4
15/11/2005	93.8	97.1	96.7	95	95.4
15/12/2005	93.5	98.1	97.5	94.2	95.8
15/1/2006	93.9	98.4	97.5	94.4	96.7
15/2/2006	93.8	98.2	97.1	94.1	97
15/3/2006	94.5	99.6	97.5	95.2	98.2
15/4/2006	96.2	101.2	98.3	97	99.1
15/5/2006	96.7	100.1	98.9	97.8	98.6
15/6/2006	97	99.4	99.7	98	98.7
15/7/2006	97.4	99	99.3	98.1	99.5
15/8/2006	97.6	99.1	98.8	98.3	99.8
15/9/2006	96.6	98.3	97.9	97.6	98.1
15/10/2006	97.3	98.4	98.4	98	99.9
15/11/2006	97.5	97.9	98.8	98.8	97.9
15/12/2006	98.6	98.3	98.5	98.9	97.8
15/1/2007	97.2	99.2	99	98.8	97.5

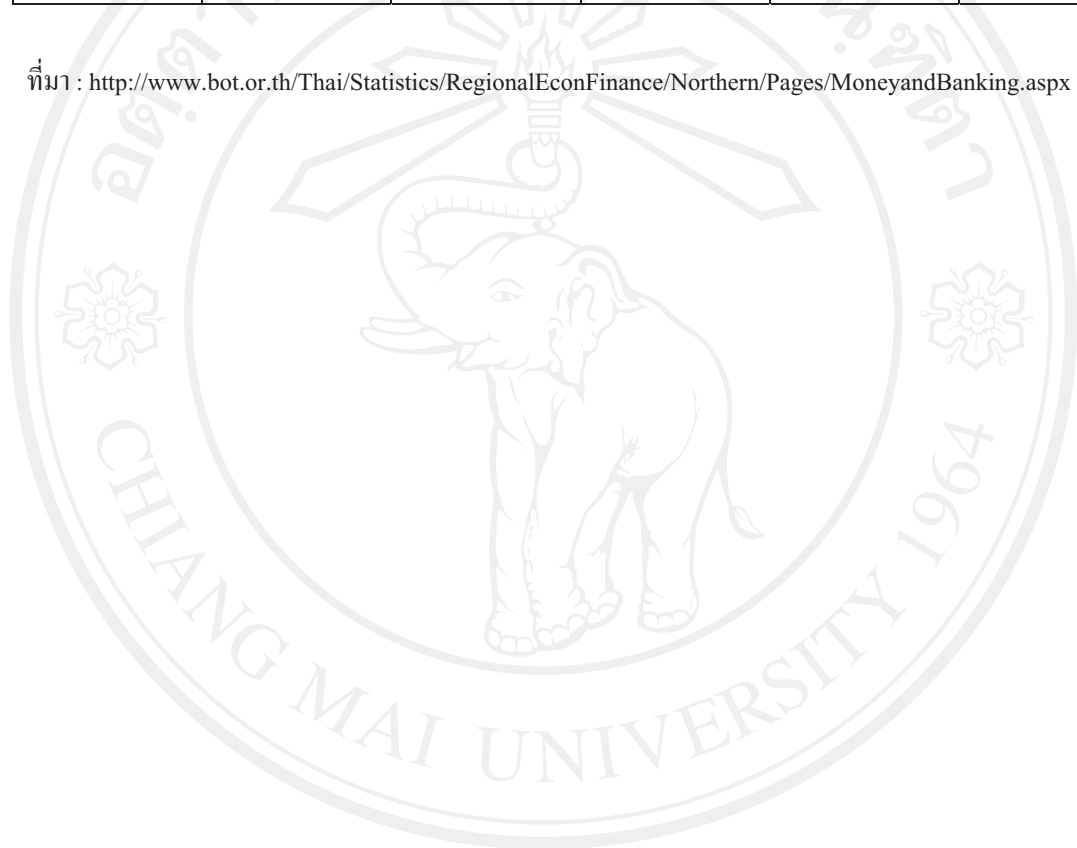
15/2/2007	97.2	98.5	98.3	97.3	98.1
15/3/2007	97.8	98.6	99.5	97.6	99.4
15/4/2007	98.4	99.6	100.4	98.5	99.6
15/5/2007	99.7	100	100.7	99.9	99.9
15/6/2007	100.4	100	99.8	100.4	100.1
15/7/2007	100.9	99.7	99.5	100.5	100.3
15/8/2007	100.9	99.4	99.1	100.4	100
15/9/2007	101.5	100.2	100.2	100.7	100.3
15/10/2007	101.9	100.6	100.7	101.2	100.9
15/11/2007	102.2	101.8	101.8	102.1	101.8
15/12/2007	102.2	102	101.4	102.4	101.8
15/1/2008	103.3	102.6	101.8	103	102.5
15/2/2008	103.6	104.5	103.2	105.1	103.7
15/3/2008	104.5	106.1	105	106.8	104.9
15/4/2008	108.4	110.9	111.6	111.1	108.2
15/5/2008	113.2	113.7	117.5	116.6	112.2
15/6/2008	114.2	114.3	117.5	117	113.4
15/7/2008	114.2	114.8	116.6	117.1	113.9
15/8/2008	111.2	111.6	111.9	114	109.9
15/9/2008	109.9	111.2	112.3	114.6	109.4

15/10/2008	107.4	109.9	110.6	112.5	107.7
15/11/2008	106	109.5	109.2	110.5	105.9
15/12/2008	104.5	108.2	107.8	108.4	103.5
15/1/2009	104	108.2	107.1	107.3	103
15/2/2009	104.3	108.7	108.1	107.5	103.7
15/3/2009	105.2	111.2	109	108.6	105.5
15/4/2009	107.3	111.6	111.3	111.8	108.2
15/5/2009	106.7	111	111	111.8	108.1
15/6/2009	107.5	110.6	111.2	112.8	109
15/7/2009	107.4	110.6	110.4	112.8	110
15/8/2009	108.7	111.2	110.9	114.9	111.6
15/9/2009	110	111.7	110.7	115.7	111.8
15/10/2009	110.7	112.7	112	116.1	111.5
15/11/2009	111.5	113.1	112.6	116.2	111.6
15/12/2009	112.4	113.1	112.7	116.6	111
15/1/2010	113.4	113.9	114.2	117.6	111.7
15/2/2010	114.8	115	115.3	119	113
15/3/2010	114.5	116.3	115.9	118.8	113.2
15/4/2010	115.5	117	117.8	120.7	113.9
15/5/2010	117.2	116.9	118.4	122.2	115.4



15/6/2010	118	116.9	118.3	123.5	118.3
15/7/2010	117.2	116.6	118.5	124	119.1
15/8/2010	118.7	117.1	118.8	124.8	118.9
15/9/2010	118.3	116.4	118.2	124.1	118.9

ที่มา : <http://www.bot.or.th/Thai/Statistics/RegionalEconFinance/Northern/Pages/MoneyandBanking.aspx>



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ภาคผนวก ข

ผลการคำนวณจากโปรแกรม

ตารางที่ 1ข ผลการทดสอบพาแนลโคอินทิเกรชันข้อมูลสัดส่วนสินเชื่อต่อเงินฝาก และข้อมูลดัชนีราคาผู้บริโภคของ 17 จังหวัดภาคเหนือ ประเทศไทยที่ระดับ ด้วยวิธีของ Pedroni with intercept

Series: LNCPI LNCDR

Date: 02/19/11 Time: 22:49

Sample: 2005M07 2010M09

Included observations: 1071

Cross-sections included: 17

Null Hypothesis: No cointegration

Trend assumption: No deterministic trend

Automatic lag length selection based on SIC with a max lag of 10

Newey-West automatic bandwidth selection and Bartlett kernel

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Alternative hypothesis: common AR coefs. (within-dimension)

Weighted

	<u>Statistic</u>	<u>Prob.</u>	<u>Statistic</u>	<u>Prob.</u>
Panel v-Statistic	-1.837871	0.9670	-1.952564	0.9746
Panel rho-Statistic	1.424313	0.9228	1.575477	0.9424
Panel PP-Statistic	1.554925	0.9400	1.689836	0.9545
Panel ADF-Statistic	1.466855	0.9288	1.724082	0.9577

Alternative hypothesis: individual AR coefs. (between-dimension)

	<u>Statistic</u>	<u>Prob.</u>
Group rho-Statistic	2.330403	0.9901
Group PP-Statistic	2.759351	0.9971
Group ADF-Statistic	2.160250	0.9846

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## Cross section specific results

## Phillips-Peron results (non-parametric)

Cross ID	AR(1)	Variance	HAC	Bandwidth	Obs
1	0.979	9.66E-05	0.000131	3.00	62
2	0.740	0.000550	0.000427	1.00	62
3	0.989	0.000239	0.000335	3.00	62
4	1.011	0.000198	0.000312	5.00	62
5	0.986	0.000221	0.000370	4.00	62
6	0.923	0.000514	0.000714	3.00	62
7	0.999	0.000323	0.000484	3.00	62
8	1.014	0.000111	0.000209	4.00	62
9	0.881	0.000306	0.000435	4.00	62
10	0.977	0.000247	0.000453	4.00	62
11	0.951	0.000173	0.000327	4.00	62
12	0.929	0.000317	0.000366	3.00	62
13	0.771	0.000622	0.000861	2.00	62
14	0.971	0.000201	0.000328	2.00	62
15	0.951	0.000379	0.000657	3.00	62
16	0.948	0.000504	0.000597	2.00	62
17	0.904	0.000359	0.000581	3.00	62

## Augmented Dickey-Fuller results (parametric)

Cross ID	AR(1)	Variance	Lag	Max lag	Obs
1	0.985	8.91E-05	2	10	60
2	0.740	0.000550	0	10	62
3	0.989	0.000239	0	10	62
4	1.011	0.000198	0	10	62
5	0.983	0.000206	1	10	61
6	0.905	0.000502	1	10	61
7	0.979	0.000299	1	10	61

8	0.991	9.58E-05	1	10	61
9	0.881	0.000306	0	10	62
10	0.962	0.000215	1	10	61
11	0.944	0.000148	1	10	61
12	0.929	0.000317	0	10	62
13	0.432	0.000409	4	10	58
14	0.956	0.000160	1	10	61
15	0.865	0.000306	1	10	61
16	0.948	0.000504	0	10	62
17	0.848	0.000310	1	10	61

ที่มา : จากการคำนวณ

ตารางที่ 2ข ผลการทดสอบพหุคูณโคอินทิเกรชันข้อมูลสัดส่วนสินเชื่อต่อเงินฝากและข้อมูลดัชนีราคาผู้บริโภคของ 17 จังหวัดภาคเหนือ ประเทศไทยที่ระดับ ด้วยวิธีของ Pedroni with intercept and trend

Pedroni Residual Cointegration Test

Series: LNCPI LNCDR

Date: 02/19/11 Time: 22:50

Sample: 2005M07 2010M09

Included observations: 1071

Cross-sections included: 17

Null Hypothesis: No cointegration

Trend assumption: Deterministic intercept and trend

Automatic lag length selection based on SIC with a max lag of 10

Newey-West automatic bandwidth selection and Bartlett kernel

Alternative hypothesis: common AR coefs. (within-dimension)

Weighted

	<u>Statistic</u>	<u>Prob.</u>	<u>Statistic</u>	<u>Prob.</u>
Panel v-Statistic	5.983021	0.0000	5.805831	0.0000
Panel rho-Statistic	-1.890842	0.0293	-1.680686	0.0464
Panel PP-Statistic	-1.780937	0.0375	-1.604108	0.0543
Panel ADF-Statistic	-4.331105	0.0000	-3.853076	0.0001

Alternative hypothesis: individual AR coefs. (between-dimension)

	<u>Statistic</u>	<u>Prob.</u>
Group rho-Statistic	0.116885	0.5465
Group PP-Statistic	-0.562550	0.2869
Group ADF-Statistic	-3.570396	0.0002

Cross section specific results

Phillips-Peron results (non-parametric)

Cross ID	AR(1)	Variance	HAC	Bandwidth	Obs
1	0.870	7.43E-05	9.56E-05	2.00	62
2	0.815	0.000135	0.000172	3.00	62
3	0.790	0.000108	0.000108	0.00	62
4	0.884	9.79E-05	0.000151	3.00	62
5	0.874	0.000124	0.000215	3.00	62
6	0.887	0.000124	0.000228	4.00	62
7	0.672	0.000248	0.000278	2.00	62
8	0.861	0.000123	0.000186	3.00	62
9	0.909	0.000125	0.000233	4.00	62
10	0.885	0.000143	0.000281	3.00	62
11	0.919	5.71E-05	0.000121	4.00	62
12	0.861	8.74E-05	0.000132	2.00	62
13	0.849	0.000145	0.000266	3.00	62
14	0.903	0.000101	0.000188	3.00	62
15	0.875	0.000175	0.000293	2.00	62
16	0.889	0.000136	0.000266	3.00	62

17            0.871    0.000147    0.000254    3.00        62

Augmented Dickey-Fuller results (parametric)

Cross ID	AR(1)	Variance	Lag	Max lag	Obs
1	0.811	6.61E-05	2	10	60
2	0.815	0.000135	0	10	62
3	0.790	0.000108	0	10	62
4	0.884	9.79E-05	0	10	62
5	0.774	0.000100	2	10	60
6	0.841	0.000103	1	10	61
7	0.672	0.000248	0	10	62
8	0.797	0.000110	1	10	61
9	0.871	0.000102	1	10	61
10	0.817	9.85E-05	1	10	61
11	0.870	4.08E-05	1	10	61
12	0.806	7.54E-05	1	10	61
13	0.720	9.97E-05	2	10	60
14	0.855	7.81E-05	1	10	61
15	0.816	0.000138	1	10	61
16	0.782	9.22E-05	2	10	60
17	0.752	0.000112	2	10	60

ที่มา : จากการคำนวณ  
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ตารางที่ 3ข ผลการทดสอบพหุเมตริกอินทิเกรชันข้อมูลสัดส่วนสินเชื่อต่อเงินฝาก และข้อมูลดัชนี  
ราคาผู้บริโภคของ 17 จังหวัดภาคเหนือ ประเทศไทยที่ระดับ ด้วยวิธีของ Pedroni with  
none

Pedroni Residual Cointegration Test

Series: LNCPI LNCDR

Date: 02/19/11 Time: 22:50

Sample: 2005M07 2010M09

Included observations: 1071

Cross-sections included: 17

Null Hypothesis: No cointegration

Trend assumption: No deterministic intercept or trend

Automatic lag length selection based on SIC with a max lag of 10

Newey-West automatic bandwidth selection and Bartlett kernel

Alternative hypothesis: common AR coefs. (within-dimension)

	Weighted			
	<u>Statistic</u>	<u>Prob.</u>	<u>Statistic</u>	<u>Prob.</u>
Panel v-Statistic	-3.124170	0.9991	-3.124864	0.9991
Panel rho-Statistic	0.177066	0.5703	0.530954	0.7023
Panel PP-Statistic	-1.452142	0.0732	-0.979112	0.1638
Panel ADF-Statistic	-1.443051	0.0745	-0.982621	0.1629

Alternative hypothesis: individual AR coefs. (between-dimension)

	<u>Statistic</u>	<u>Prob.</u>
Group rho-Statistic	0.039984	0.5159
Group PP-Statistic	-2.378054	0.0087
Group ADF-Statistic	-2.486523	0.0064

Cross section specific results

## Phillips-Peron results (non-parametric)

Cross ID	AR(1)	Variance	HAC	Bandwidth	Obs
1	0.876	0.101092	0.123894	1.00	62
2	0.832	0.682217	0.682217	0.00	62
3	0.817	0.075384	0.080460	1.00	62
4	0.820	0.035793	0.035492	4.00	62
5	0.875	0.037822	0.046514	1.00	62
6	0.912	0.101329	0.099154	2.00	62
7	0.847	0.110211	0.122064	2.00	62
8	0.781	0.098826	0.099959	2.00	62
9	0.934	0.051518	0.056413	2.00	62
10	0.939	0.487965	0.596921	1.00	62
11	0.994	0.194275	0.266820	3.00	62
12	0.975	0.120007	0.109617	2.00	62
13	0.957	0.287725	0.287725	0.00	62
14	0.937	0.281887	0.348444	1.00	62
15	0.953	0.049052	0.058134	3.00	62
16	0.891	0.177166	0.177166	0.00	62
17	0.954	0.123033	0.123033	0.00	62

## Augmented Dickey-Fuller results (parametric)

Cross ID	AR(1)	Variance	Lag	Max lag	Obs
1	0.808	0.094920	1	10	61
2	0.832	0.682217	0	10	62
3	0.817	0.075384	0	10	62
4	0.820	0.035793	0	10	62
5	0.833	0.035565	1	10	61
6	0.912	0.101329	0	10	62
7	0.847	0.110211	0	10	62
8	0.781	0.098826	0	10	62
9	0.934	0.051518	0	10	62



10	0.939	0.487965	0	10	62
11	0.994	0.194275	0	10	62
12	0.975	0.120007	0	10	62
13	0.957	0.287725	0	10	62
14	0.937	0.281887	0	10	62
15	0.953	0.049052	0	10	62
16	0.891	0.177166	0	10	62
17	0.954	0.123033	0	10	62

ที่มา : จากการคำนวณ

**ตารางที่ 4** ผลการทดสอบพหุคูณโคอินทิเกรชันข้อมูลดัชนีราคาผู้บริโภคของ 17 จังหวัด  
ภาคเหนือ ประเทศไทยที่ระดับ ด้วยวิธีของ Kao

Kao Residual Cointegration Test

Series: LNCPI LNCNR

Date: 02/19/11 Time: 22:54

Sample: 2005M07 2010M09

Included observations: 1071

Null Hypothesis: No cointegration

Trend assumption: No deterministic trend

Automatic lag length selection based on SIC with a max lag of 10

Newey-West automatic bandwidth selection and Bartlett kernel

	t-Statistic	Prob.
ADF	1.623162	0.0523
Residual variance	0.000135	
HAC variance	0.000194	

Augmented Dickey-Fuller Test Equation

Dependent Variable: D(RESID)

Method: Least Squares

Date: 02/19/11 Time: 22:54

Sample (adjusted): 2005M11 2010M09

Included observations: 1003 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
RESID(-1)	-0.014377	0.005505	-2.611765	0.0091
D(RESID(-1))	0.386502	0.031542	12.25368	0.0000
D(RESID(-2))	0.153732	0.033714	4.559906	0.0000
D(RESID(-3))	-0.118173	0.032015	-3.691171	0.0002
R-squared	0.118065	Mean dependent var		0.003463
Adjusted R-squared	0.115416	S.D. dependent var		0.011523
S.E. of regression	0.010838	Akaike info criterion		-6.207595
Sum squared resid	0.117338	Schwarz criterion		-6.188010
Log likelihood	3117.109	Hannan-Quinn criter.		-6.200152
Durbin-Watson stat	1.999632			

ที่มา : จากกการคำนวณ

**ตารางที่ 5x** ผลการประมาณค่าโดยใช้สมการถดถอยแบบ Pool OLS

Dependent Variable: D(LNCPI)

Method: Panel Least Squares

Date: 02/21/11 Time: 17:32

Sample (adjusted): 2006M02 2010M09

Periods included: 56

Cross-sections included: 17

Total panel (balanced) observations: 952

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	0.002414	0.000363	6.656481	0.0000
D(LNCPI(-1))	0.351568	0.030757	11.43039	0.0000
D(LNCDR(-4))	0.025157	0.011927	2.109241	0.0352
D(LNCDR(-5))	0.027303	0.011741	2.325459	0.0203
D(LNCDR(-6))	0.033168	0.011808	2.808956	0.0051
R-squared	0.133880	Mean dependent var		0.003743
Adjusted R-squared	0.130221	S.D. dependent var		0.011334
S.E. of regression	0.010571	Akaike info criterion		-6.256230
Sum squared resid	0.105817	Schwarz criterion		-6.230713
Log likelihood	2982.966	Hannan-Quinn criter.		-6.246509
F-statistic	36.59537	Durbin-Watson stat		2.088103
Prob(F-statistic)	0.000000			

ที่มา : จากการคำนวณ

### ตารางที่ 6x ผลการประมาณค่าโดยใช้สมการถดถอยแบบ Fixed Effect Model

Dependent Variable: D(LNCPI)

Method: Panel Least Squares

Date: 02/21/11 Time: 18:00

Sample (adjusted): 2006M02 2010M09

Periods included: 56

Cross-sections included: 17

Total panel (balanced) observations: 952

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	0.002423	0.000365	6.628678	0.0000
D(LNCPI(-1))	0.349505	0.031058	11.25335	0.0000
D(LNCDR(-4))	0.025730	0.012081	2.129888	0.0334

D(LNCDR(-5))	0.028105	0.011894	2.363041	0.0183
D(LNCDR(-6))	0.033980	0.011963	2.840480	0.0046

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Effects Specification

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Cross-section fixed (dummy variables)

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R-squared	0.135527	Mean dependent var	0.003743
Adjusted R-squared	0.116956	S.D. dependent var	0.011334
S.E. of regression	0.010651	Akaike info criterion	-6.224520
Sum squared resid	0.105616	Schwarz criterion	-6.117346
Log likelihood	2983.872	Hannan-Quinn criter.	-6.183689
F-statistic	7.297817	Durbin-Watson stat	2.087168
Prob(F-statistic)	0.000000		

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ที่มา : จากการคำนวณ

**ตารางที่ 7ข ผลการประมาณค่าโดยใช้สมการถดถอยแบบ Random Effect Model**

Dependent Variable: D(LNCPI)

Method: Panel EGLS (Cross-section random effects)

Date: 02/21/11 Time: 18:01

Sample (adjusted): 2006M02 2010M09

Periods included: 56

Cross-sections included: 17

Total panel (balanced) observations: 952

Swamy and Arora estimator of component variances

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Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	0.002414	0.000365	6.606293	0.0000
D(LNCPI(-1))	0.351568	0.030991	11.34421	0.0000

D(LNCDR(-4))	0.025157	0.012018	2.093338	0.0366
D(LNCDR(-5))	0.027303	0.011830	2.307926	0.0212
D(LNCDR(-6))	0.033168	0.011898	2.787777	0.0054
Effects Specification				
			S.D.	Rho
Cross-section random			0.000000	0.0000
Idiosyncratic random			0.010651	1.0000
Weighted Statistics				
R-squared	0.133880	Mean dependent var		0.003743
Adjusted R-squared	0.130221	S.D. dependent var		0.011334
S.E. of regression	0.010571	Sum squared resid		0.105817
F-statistic	36.59537	Durbin-Watson stat		2.088103
Prob(F-statistic)	0.000000			
Unweighted Statistics				
R-squared	0.133880	Mean dependent var		0.003743
Sum squared resid	0.105817	Durbin-Watson stat		2.088103

ที่มา : จากการคำนวณ

ตารางที่ 8ข ผลการประมาณค่าโดยใช้สมการถดถอยแบบ Random Effect Model

Correlated Random Effects - Hausman Test

Equation: Untitled

Test cross-section random effects

	Chi-Sq.		
Test Summary	Statistic	Chi-Sq. d.f.	Prob.

Cross-section random                      1.669422      4                      0.7963

\*\* WARNING: estimated cross-section random effects variance is zero.

Cross-section random effects test comparisons:

Variable	Fixed	Random	Var(Diff.)	Prob.
D(LNCPI(-1))	0.349505	0.351568	0.000004	0.3115
D(LNCDR(-4))	0.025730	0.025157	0.000002	0.6416
D(LNCDR(-5))	0.028105	0.027303	0.000002	0.5132
D(LNCDR(-6))	0.033980	0.033168	0.000002	0.5146

Cross-section random effects test equation:

Dependent Variable: D(LNCPI)

Method: Panel Least Squares

Date: 02/21/11 Time: 18:04

Sample (adjusted): 2006M02 2010M09

Periods included: 56

Cross-sections included: 17

Total panel (balanced) observations: 952

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	0.002423	0.000365	6.628678	0.0000
D(LNCPI(-1))	0.349505	0.031058	11.25335	0.0000
D(LNCDR(-4))	0.025730	0.012081	2.129888	0.0334
D(LNCDR(-5))	0.028105	0.011894	2.363041	0.0183
D(LNCDR(-6))	0.033980	0.011963	2.840480	0.0046

Effects Specification

Cross-section fixed (dummy variables)

R-squared	0.135527	Mean dependent var	0.003743
Adjusted R-squared	0.116956	S.D. dependent var	0.011334

S.E. of regression	0.010651	Akaike info criterion	-6.224520
Sum squared resid	0.105616	Schwarz criterion	-6.117346
Log likelihood	2983.872	Hannan-Quinn criter.	-6.183689
F-statistic	7.297817	Durbin-Watson stat	2.087168
Prob(F-statistic)	0.000000		

ที่มา : จากการศึกษา

### ตารางที่ 9 ข ผลการประมาณค่าสมการด้วยวิธี Error Correction Mechanism

Dependent Variable: D(LNCPI)

Method: Panel Least Squares

Date: 02/21/11 Time: 18:15

Sample (adjusted): 2006M02 2010M09

Periods included: 56

Cross-sections included: 17

Total panel (balanced) observations: 952

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	0.002489	0.000362	6.884504	0.0000
D(LNCPI(-1))	0.365095	0.030890	11.81928	0.0000
D(LNCDR(-4))	0.024448	0.011870	2.059683	0.0397
D(LNCDR(-5))	0.026081	0.011689	2.231225	0.0259
D(LNCDR(-6))	0.032064	0.011754	2.727796	0.0065
ECM(-1)	-0.017227	0.005329	-3.232407	0.0013
R-squared	0.143341	Mean dependent var		0.003743
Adjusted R-squared	0.138814	S.D. dependent var		0.011334
S.E. of regression	0.010518	Akaike info criterion		-6.265114
Sum squared resid	0.104661	Schwarz criterion		-6.234493
Log likelihood	2988.194	Hannan-Quinn criter.		-6.253448

F-statistic	31.65808	Durbin-Watson stat	2.107021
Prob(F-statistic)	0.000000		

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ที่มา : จากการคำนวณ



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