ภาคผนวก

ภาคผนวก ก

แสดงอัตราผลตอบแทนของหลักทรัพย์เฉลี่ยรายสัปดาห์โดยคิดเป็นร้อยละ

Date	BCP	SC	EG	RATCH	SET
04.01.1998	11.00	0.26	58.00	N/A	372.69
11.01.1998	10.00	0.22	53.50	N/A	349.67
18.01.1998	11.00	0.22	60.00	N/A	383.01
25.01.1998	10.50	0.22	56.00	N/A	422.87
01.02.1998	10.50	0.22	56.00	N/A	495.23
08.02.1998	10.50	0.22	61.00	N/A	535.98
15.02.1998	10.50	0.20	62.00	N/A	499.97
22.02.1998	10.00	0.20	63.50	N/A	521.83
01.03.1998	10.75	0.22	60.50	N/A	528.42
08.03.1998	9.70	0.22	57.00	N/A	508.07
15.03.1998	8.80	0.20	54.00	N/A	514.24
22.03.1998	9.90	0.22	60.50	N/A	499.75
29.03.1998	8.40	0.22	56.50	N/A	469.85
05.04.1998	6.80	0.20	59.00	N/A	442.96
12.04.1998	5.90	0.20	56.00	N/A	446.13
19.04.1998	5.30	0.20	52.00	N/A	438.99
26.04.1998	5.10	0.18	52.00	N/A	424.79
03.05.1998	5.00	0.16	61.50	N/A	412.13
10.05.1998	4.20	0.14	60.50	N/A	386.42
17.05.1998	4.00	0.16	64.00	N/A	369.43
24.05.1998	4.00	0.20	60.00	N/A	355.82
31.05.1998	5.20	0.24	70.50	N/A	325.59
07.06.1998	7.30	0.22	77.50	N/A	318.16
14.06.1998	8.80	0.22	86.50	N/A	279.37
21.06.1998	10.75	0.24	83.00	N/A	284.32
28.06.1998	9.40	0.24	76.50	N/A	264.98
05.07.1998	9.60	0.40	83.00	N/A	273.74
12.07.1998	10.25	0.46	81.50	N/A	274.26
19.07.1998	10.00	0.42	81.50	N/A	295.28
26.07.1998	10.75	0.60	83.00	N/A	275.44
02.08.1998	11.75	0.96	73.50	N/A	266.72
09.08.1998	11.75	1.00	72.00	N/A	247.54
16.08.1998	11.00	0.88	65.50	N/A	243.62
23.08.1998	11.25	0.84	69.50	N/A	238.92
30.08.1998	11.25	0.82	67.50	N/A	218.85
06.09.1998	11.00	0.86	65.00	N/A	207.31
13.09.1998	9.90	0.80	62.00	N/A	212.70
20.09.1998	9.40	0.68	56.00	N/A	221.85
27.09.1998	9.00	0.70	56.50	N/A	248.93
04.10.1998	8.00	0.48	55.00	N/A	251.56
11.10.1998	7.70	0.54	50.50	N/A	292.50
18.10.1998	7.60	0.52	52.50	N/A	319.22
25.10.1998	5.60	0.40	50.50	N/A	321.57
01.11.1998	6.00	0.42	53.00	N/A	331.29
08.11.1998	5.80	0.40	50.50	N/A	376.60
15.11.1998	5.80	0.42	58.00	N/A	333.59
22.11.1998	5.80	0.38	59.50	N/A	371.93
29.11.1998	7.40	0.44	66.00	N/A	373.09
06.12.1998	7.20	0.42	61.50	N/A	337.63
13.12.1998	6.80	0.44	60.00	N/A	360.30
20.12.1998	6.80	0.40	57.50	N/A	341.92
27.12.1998	6.80	0.40	57.50	N/A	356.16
03.01.1999	6.30	0.36	55.00	N/A	355.81
10.01.1999	5.70	0.32	53.00	N/A	399.43
17.01.1999	4.90	0.30	51.00	N/A	381.82
24.01.1999	5.20	0.34	53.00	N/A	376.48
31.01.1999	5.20	0.32	53.00	N/A	363.00
07.02.1999	5.60	0.32	60.50	N/A	337.96
14.02.1999	5.80	0.40	59.50	N/A	347.43
21.02.1999	6.50	0.42	70.00	N/A	336.57
28.02.1999	7.00	0.50	69.50	N/A	340.94
07.03.1999	7.20	0.50	65.50	N/A	336.21

Date	BCP	SC	EG	RATCH	SET
14.03.1999	8.00	0.60	68.00	N/A	345.79
21.03.1999	8.60	0.60	70.50	N/A	367.69
28.03.1999	7.20	0.42	62.00	N/A	366.91
04.04.1999	8.10	0.48	66.00	N/A	357.10
11.04.1999	7.70	0.46	63.50	N/A	371.95
18.04.1999	6.70	0.42	63.50	N/A	402.54
25.04.1999	6.90	0.42	70.00	N/A	401.07
02.05.1999	6.90	0.42	66.00	N/A	459.35
09.05.1999	6.70	0.42	63.50	N/A	488.35
16.05.1999	6.60	0.42	63.50	N/A	474.90
23.05.1999	6.90	0.44	64.00	N/A	479.33
30.05.1999	6.80	0.42	62.00	N/A	453.60
06.06.1999	6.80	0.42	61.00	N/A	476.47
13.06.1999	6.70	0.44	60.00	N/A	507.06
20.06.1999	6.50	0.40	56.00	N/A	518.81
27.06.1999	6.10	0.38	54.50	N/A	543.85
04.07.1999	6.00	0.38	53.50	N/A	533.33
11.07.1999	6.00	0.36	54.00	N/A	509.58
18.07.1999	5.90	0.30	53.50	N/A	488.51
25.07.1999	5.90	0.26	54.00	N/A	475.73
01.08.1999	6.00	0.28	55.00	N/A	456.81
08.08.1999	6.30	0.34	53.50	N/A	437.04
15.08.1999	6.00	0.30	53.50	N/A	423.78
22.08.1999	6.00	0.32	57.00	N/A	440.51
29.08.1999	6.20	0.32	62.00	N/A	457.54
05.09.1999	6.50	0.30	59.00	N/A	431.12
12.09.1999	8.40	0.40	58.00	N/A	430.91
19.09.1999	8.40	0.58	60.00	N/A	438.16
26.09.1999	8.10	0.60	57.00	N/A	382.01
03.10.1999	8.50	0.60	55.50	N/A	407.23
10.10.1999	8.30	0.56	54.00	N/A	393.02
17.10.1999	10.25	0.76	53.50	N/A	385.40
24.10.1999	12.25	1.04	52.00	N/A	377.16
31.10.1999	11.75	1.28	51.00	N/A	395.55
07.11.1999	15.25	1.64	52.50	N/A	418.47
14.11.1999	14.00	1.48	53.50	N/A	432.02

Date	BCP	SC	EG	RATCH	SET
21.11.1999	14.00	1.40	54.00	N/A	411.55
28.11.1999	12.75	1.64	51.50	N/A	412.31
05.12.1999	12.50	1.78	49.75	N/A	414.42
12.12.1999	12.00	1.62	48.00	N/A	419.77
19.12.1999	11.00	1.40	46.50	N/A	439.32
26.12.1999	10.50	1.24	45.75	N/A	461.29
02.01.2000	11.75	1.24	44.00	N/A	481.92
09.01.2000	12.00	1.38	45.50	N/A	453.31
16.01.2000	10.50	1.14	44.00	N/A	474.37
23.01.2000	11.25	1.32	44.75	N/A	478.92
30.01.2000	11.00	1.30	45.00	N/A	477.45
06.02.2000	9.40	1.00	41.00	N/A	470.34
13.02.2000	10.50	1.12	41.75	N/A	456.12
20.02.2000	10.00	1.04	41.00	N/A	408.35
27.02.2000	10.00	1.00	39.50	N/A	406.66
05.03.2000	10.00	0.94	37.75	N/A	383.13
12.03.2000	10.25	1.02	37.00	N/A	402.40
19.03.2000	9.90	1.00	38.00	N/A	399.74
26.03.2000	11.00	1.06	38.75	N/A	404.16
02.04.2000	10.25	1.00	36.50	N/A	400.32
09.04.2000	10.00	1.00	33.75	N/A	403.45
16.04.2000	10.25	0.96	33.00	N/A	414.45
23.04.2000	10.00	0.96	34.25	N/A	395.06
30.04.2000	9.80	0.94	31.75	N/A	390.40
07.05.2000	10.00	0.98	34.25	N/A	379.97
14.05.2000	10.25	0.96	35.00	N/A	345.67
21.05.2000	9.80	0.90	31.50	N/A	343.40
28.05.2000	9.80	0.86	32.50	N/A	313.08
04.06.2000	10.75	1.02	37.50	N/A	339.28
11.06.2000	10.25	0.98	36.00	N/A	341.35
18.06.2000	9.90	0.94	33.00	N/A	344.49
25.06.2000	9.60	0.84	31.00	N/A	333.31
02.07.2000	8.50	0.78	27.00	N/A	325.69
09.07.2000	8.10	0.72	25.00	N/A	322.87
16.07.2000	6.70	0.72	24.50	N/A	315.58
23.07.2000	7.10	0.62	26.25	N/A	305.66

Date	BCP	SC	EG	RATCH	SET
30.07.2000	7.90	0.62	28.50	N/A	291.60
06.08.2000	7.90	0.60	32.25	N/A	311.42
13.08.2000	7.40	0.60	31.50	N/A	316.60
20.08.2000	7.60	0.58	31.75	N/A	319.22
27.08.2000	8.70	0.64	34.50	N/A	306.84
03.09.2000	8.50	0.66	32.75	N/A	310.73
10.09.2000	8.50	0.64	33.00	N/A	297.07
17.09.2000	8.30	0.66	31.50	N/A	293.30
24.09.2000	7.60	0.60	28.25	N/A	274.14
01.10.2000	7.40	0.58	28.25	N/A	277.29
08.10.2000	6.50	0.52	27.00	N/A	267.68
15.10.2000	6.80	0.54	28.50	N/A	254.26
22.10.2000	7.10	0.52	30.50	N/A	276.60
29.10.2000	7.00	0.52	31.25	N/A	274.34
05.11.2000	6.70	0.50	28.50	N/A	287.84
12.11.2000	6.80	0.48	29.25	N/A	293.23
19.11.2000	6.80	0.44	30.25	N/A	294.71
26.11.2000	6.50	0.42	30.25	N/A	285.42
03.12.2000	6.20	0.36	32.75	N/A	273.86
10.12.2000	5.80	0.36	32.75	N/A	273.69
17.12.2000	6.00	0.42	33.25	N/A	273.17
24.12.2000	5.90	0.42	33.25	N/A	267.09
31.12.2000	5.90	0.42	35.00	N/A	269.19
07.01.2001	5.70	0.40	34.25	N/A	286.76
14.01.2001	5.80	0.40	33.50	N/A	311.25
21.01.2001	5.20	0.38	31.75	N/A	316.86
28.01.2001	4.90	0.38	31.50	N/A	332.13
04.02.2001	4.60	0.36	30.75	N/A	334.10
11.02.2001	4.80	0.38	30.50	N/A	324.72
18.02.2001	4.60	0.36	28.50	N/A	316.00
25.02.2001	4.70	0.36	28.50	N/A	324.24
04.03.2001	4.70	0.36	30.25	N/A	306.05
11.03.2001	4.70	0.34	31.00	N/A	307.00
18.03.2001	4.70	0.34	31.25	14.00	293.00
25.03.2001	4.80	0.36	31.25	13.75	290.25
01.04.2001	4.70	0.36	31.00	13.75	291.94

Date	BCP	SC	EG	RATCH	SET
08.04.2001	4.70	0.34	30.25	13.00	282.02
15.04.2001	4.30	0.32	29.25	13.00	291.28
22.04.2001	4.30	0.34	29.50	13.00	292.58
29.04.2001	4.30	0.32	30.00	13.25	297.21
06.05.2001	4.10	0.32	29.50	12.75	306.48
13.05.2001	4.20	0.32	30.00	12.75	310.93
20.05.2001	4.20	0.34	30.00	13.00	300.64
27.05.2001	4.40	0.34	31.25	13.25	311.11
03.06.2001	4.60	0.34	32.25	13.25	312.06
10.06.2001	5.20	0.46	31.00	13.25	312.29
17.06.2001	5.00	0.48	30.75	13.25	323.97
24.06.2001	4.80	0.40	31.00	13.00	318.67
01.07.2001	4.60	0.38	31.50	13.00	322.55
08.07.2001	4.70	0.40	32.50	13.25	324.88
15.07.2001	4.50	0.36	33.25	13.25	314.31
22.07.2001	4.60	0.38	33.50	14.25	312.27
29.07.2001	4.40	0.34	33.25	14.50	301.09
05.08.2001	4.40	0.34	33.00	15.25	315.95
12.08.2001	4.40	0.34	32.50	15.00	315.87
19.08.2001	4.30	0.34	30.00	14.75	323.25
26.08.2001	4.50	0.36	31.50	15.00	332.17
02.09.2001	4.20	0.32	31.00	15.00	335.57
09.09.2001	4.40	0.34	30.75	15.25	342.32
16.09.2001	4.40	0.34	30.75	15.75	288.10
23.09.2001	7.40	0.36	30.00	16.25	274.60
30.09.2001	6.40	0.34	30.25	16.25	277.04
07.10.2001	6.20	0.34	31.00	15.50	280.88
14.10.2001	6.30	0.36	32.25	16.00	284.97
21.10.2001	6.40	0.36	32.75	16.00	284.72
28.10.2001	8.50	0.36	34.75	16.50	280.60
04.11.2001	8.00	0.38	35.75	17.00	274.22
11.11.2001	8.80	0.38	35.25	17.25	268.11
18.11.2001	8.50	0.44	35.50	17.00	275.54
25.11.2001	7.80	0.42	38.00	16.75	296.77
02.12.2001	8.20	0.42	37.00	17.00	302.62
09.12.2001	7.50	0.42	35.50	16.50	304.05

Date	BCP	SC	EG	RATCH	SET
16.12.2001	7.60	0.40	35.50	16.25	294.00
23.12.2001	7.80	0.40	36.75	16.25	296.69
30.12.2001	8.00	0.40	36.75	16.25	303.85
06.01.2002	8.20	0.40	36.75	16.25	315.73
13.01.2002	7.90	0.40	36.75	16.25	322.55
20.01.2002	8.10	0.40	36.75	16.50	317.52
27.01.2002	5.80	0.28	32.75	15.50	338.99
03.02.2002	5.30	0.28	31.75	15.50	336.65
10.02.2002	5.40	0.26	33.50	16.00	353.59
17.02.2002	5.60	0.26	34.75	14.75	373.02
24.02.2002	5.90	0.28	36.00	15.25	351.32
03.03.2002	5.80	0.30	35.00	15.25	380.65
10.03.2002	5.40	0.28	34.75	15.25	390.65
17.03.2002	5.20	0.24	33.00	14.75	377.39
24.03.2002	4.80	0.23	32.75	15.20	389.31
31.03.2002	4.98	0.26	33.00	15.80	373.95
07.04.2002	5.50	0.28	34.75	15.90	369.99
14.04.2002	6.55	0.30	35.50	15.80	379.63
21.04.2002	6.00	0.31	35.75	16.00	386.51
28.04.2002	5.45	0.28	34.75	15.00	376.44
05.05.2002	5.50	0.28	35.25	15.10	374.05
12.05.2002	5.85	0.30	35.50	15.20	382.09
19.05.2002	6.00	0.31	37.25	16.20	378.23
26.05.2002	5.80	0.32	36.25	16.30	392.09
02.06.2002	5.60	0.30	37.00	16.20	407.96
09.06.2002	5.75	0.31	37.00	16.10	417.33
16.06.2002	5.45	0.31	37.50	16.50	422.44
23.06.2002	5.55	0.34	38.00	16.50	395.46
30.06.2002	6.00	0.45	40.75	16.80	389.10
07.07.2002	5.40	0.36	38.75	16.90	401.10
14.07.2002	5.70	0.42	40.00	17.40	400.66
21.07.2002	5.55	0.42	42.50	18.00	394.27
28.07.2002	5.00	0.41	42.00	18.50	366.47
04.08.2002	5.15	0.42	42.75	18.70	370.46
11.08.2002	3.20	0.40	41.50	17.50	367.07
18.08.2002	3.50	0.41	40.00	17.60	373.03

Date	BCP	SC	EG	RATCH	SET
25.08.2002	3.38	0.43	40.75	17.80	367.01
01.09.2002	3.50	0.42	40.50	17.80	361.16
08.09.2002	2.82	0.44	41.00	17.70	353.55
15.09.2002	2.82	0.42	40.50	17.50	357.15
22.09.2002	2.76	0.42	40.25	17.50	351.52
29.09.2002	3.48	0.48	41.00	17.20	338.72
06.10.2002	3.22	0.55	41.75	17.30	340.92
13.10.2002	3.30	0.63	43.50	17.80	330.41
20.10.2002	3.40	0.74	41.25	17.80	342.46
27.10.2002	3.66	0.90	42.50	18.20	348.46
03.11.2002	3.44	0.69	41.25	17.50	357.68
10.11.2002	3.50	0.67	41.00	17.20	355.00
17.11.2002	3.74	0.72	41.25	17.30	356.24
24.11.2002	4.02	0.78	40.00	17.20	362.59
01.12.2002	4.44	0.81	39.75	17.10	364.90
08.12.2002	3.98	0.69	35.75	16.40	365.09
15.12.2002	3.90	0.74	36.00	16.50	356.20
22.12.2002	4.10	0.72	37.25	16.90	350.01
29.12.2002	4.24	0.74	37.00	17.40	356.48

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แสดงอัตราผลตอบแทนของหลักทรัพย์เฉลี่ยรายสัปดาห์โดยคิดเป็นร้อยละ

Date	Rf	%BCP	%SUSCO	%EGCOMP	%RATCH	%SET
04.01.1998	0.2452	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!
11.01.1998	0.2500	-9.0909	-15.3846	-7.7586	#VALUE!	-6.4267
18.01.1998	0.2452	10.0000	0.0000	12.1495	#VALUE!	9.2895
25.01.1998	0.2500	-4.5455	0.0000	-6.6667	#VALUE!	10.1570
01.02.1998	0.2500	0.0000	0.0000	0.0000	#VALUE!	16.8616
08.02.1998	0.2500	0.0000	0.0000	8.9286	#VALUE!	7.9785
15.02.1998	0.2548	0.0000	-9.0909	1.6393	#VALUE!	-6.9733
22.02.1998	0.2548	-4.7619	0.0000	2.4194	#VALUE!	4.1175
01.03.1998	0.2548	7.5000	10.0000	-4.7244	#VALUE!	1.0080
08.03.1998	0.2596	-9.7674	0.0000	-5.7851	#VALUE!	-4.1107
15.03.1998	0.2596	-9.2784	-9.0909	-5.2632	#VALUE!	0.9548
22.03.1998	0.2596	12.5000	10.0000	12.0370	#VALUE!	-3.0774
29.03.1998	0.2596	-15.1515	0.0000	-6.6116	#VALUE!	-6.2426
05.04.1998	0.2596	-19.0476	-9.0909	4.4248	#VALUE!	-5.9827
12.04.1998	0.2596	-13.2353	0.0000	-5.0847	#VALUE!	0.4560
19.04.1998	0.2596	-10.1695	0.0000	-7.1429	#VALUE!	-1.8600
26.04.1998	0.2596	-3.7736	-10.0000	0.0000	#VALUE!	-3.4943
03.05.1998	0.2596	-1.9608	-11.1111	18.2692	#VALUE!	-3.2399
10.05.1998	0.2596	-16.0000	-12.5000	-1.6260	#VALUE!	-6.4979
17.05.1998	0.2596	-4.7619	14.2857	5.7851	#VALUE!	-4.6564
24.05.1998	0.2596	0.0000	25.0000	-6.2500	#VALUE!	-3.9437
31.05.1998	0.2596	30.0000	20.0000	17.5000	#VALUE!	-8.7555
07.06.1998	0.2596	40.3846	-8.3333	9.9291	#VALUE!	-2.5416
14.06.1998	0.2596	20.5479	0.0000	11.6129	#VALUE!	-12.4516
21.06.1998	0.2596	22.1591	9.0909	-4.0462	#VALUE!	1.5122
28.06.1998	0.2596	-12.5581	0.0000	-7.8313	#VALUE!	-7.0618
05.07.1998	0.2596	2.1277	66.6667	8.4967	#VALUE!	3.0463
12.07.1998	0.2596	6.7708	15.0000	-1.8072	#VALUE!	-0.0696
19.07.1998	0.2452	-2.4390	-8.6957	0.0000	#VALUE!	7.4191
26.07.1998	0.2356	7.5000	42.8571	1.8405	#VALUE!	-6.9546
02.08.1998	0.2356	9.3023	60.0000	-11.4458	#VALUE!	-3.4014
09.08.1998	0.2260	0.0000	4.1667	-2.0408	#VALUE!	-7.4170
16.08.1998	0.2212	-6.3830	-12.0000	-9.0278	#VALUE!	-1.8047
23.08.1998	0.2163	2.2727	-4.5455	6.1069	#VALUE!	-2.1456
30.08.1998	0.2067	0.0000	-2.3810	-2.8777	#VALUE!	-8.6070
06.09.1998	0.1875	-2.2222	4.8780	-3.7037	#VALUE!	-5.4605
13.09.1998	0.1827	-10.0000	-6.9767	-4.6154	#VALUE!	2.4173
20.09.1998	0.1683	-5.0505	-15.0000	-9.6774	#VALUE!	4.1336
27.09.1998	0.1538	-4.2553	2.9412	0.8929	#VALUE!	12.0526
04.10.1998	0.1490	-11.1111	-31.4286	-2.6549	#VALUE!	0.9075
11.10.1998	0.1490	-3.7500	12.5000	-8.1818	#VALUE!	16.1254
18.10.1998	0.1442	-1.2987	-3.7037	3.9604	#VALUE!	8.9908
25.10.1998	0.1346	-26.3158	-23.0769	-3.8095	#VALUE!	0.6016
01.11.1998	0.1298	7.1429	5.0000	4.9505	#VALUE!	2.8929
08.11.1998	0.1298	-3.3333	-4.7619	-4.7170	#VALUE!	13.5470
15.11.1998	0.1250	0.0000	5.0000	14.8515	#VALUE!	-11.5456
22.11.1998	0.1250	0.0000	-9.5238	2.5862	#VALUE!	11.3681
29.11.1998	0.1202	27.5862	15.7895	10.9244	#VALUE!	0.1917
06.12.1998	0.1154	-2.7027	-4.5455	-6.8182	#VALUE!	-9.6198

Date	Rf	%BCP	%SUSCO	%EGCOMP	%RATCH	%SET
13.12.1998	0.1154	-5.5556	4.7619	-2.4390	#VALUE!	6.5991
20.12.1998	0.1154	0.0000	-9.0909	-4.1667	#VALUE!	-5.2167
27.12.1998	0.1154	0.0000	0.0000	0.0000	#VALUE!	4.0493
03.01.1999	0.1154	-7.3529	-10.0000	-4.3478	#VALUE!	-0.2137
10.01.1999	0.1154	-9.5238	-11.1111	-3.6364	#VALUE!	12.1440
17.01.1999	0.1154	-14.0351	-6.2500	-3.7736	#VALUE!	-4.5242
24.01.1999	0.1106	6.1224	13.3333	3.9216	#VALUE!	-1.5091
31.01.1999	0.1058	0.0000	-5.8824	0.0000	#VALUE!	-3.6863
07.02.1999	0.1058	7.6923	0.0000	14.1509	#VALUE!	-7.0038
14.02.1999	0.1010	3.5714	25.0000	-1.6529	#VALUE!	2.7011
21.02.1999	0.0962	12.0690	5.0000	17.6471	#VALUE!	-3.2220
28.02.1999	0.0962	7.6923	19.0476	-0.7143	#VALUE!	1.2022
07.03.1999	0.0962	2.8571	0.0000	-5.7554	#VALUE!	-1.4835
14.03.1999	0.0962	11.1111	20.0000	3.8168	#VALUE!	2.7533
21.03.1999	0.0962	7.5000	0.0000	3.6765	#VALUE!	6.2372
28.03.1999	0.0962	-16.2791	-30.0000	-12.0567	#VALUE!	-0.3083
04.04.1999	0.0962	12.5000	14.2857	6.4516	#VALUE!	-2.7698
11.04.1999	0.0962	-4.9383	-4.1667	-3.7879	#VALUE!	4.0623
18.04.1999	0.0962	-12.9870	-8.6957	0.0000	#VALUE!	8.1281
25.04.1999	0.0962	2.9851	0.0000	10.2362	#VALUE!	-0.4613
02.05.1999	0.0962	0.0000	0.0000	-5.7143	#VALUE!	14.4350
09.05.1999	0.0962	-2.8986	0.0000	-3.7879	#VALUE!	6.2171
16.05.1999	0.0962	-1.4925	0.0000	0.0000	#VALUE!	-2.8503
23.05.1999	0.0962	4.5455	4.7619	2.7874	#VALUE!	0.8367
30.05.1999	0.0962	-1.4493	-4.5455	-3.1250	#VALUE!	-5.4641
06.06.1999	0.0913	0.0000	0.0000	-1.6129	#VALUE!	4.9505
13.06.1999	0.0913	-1.4706	4.7619	-1.6393	#VALUE!	6.3288
20.06.1999	0.0913	-2.9851	-9.0909	-6.6667	#VALUE!	2.2259
27.06.1999	0.0913	-6.1538	-5.0000	-2.6786	#VALUE!	4.7351
04.07.1999	0.0913	-1.6393	0.0000	-1.8349	#VALUE!	-2.0257
11.07.1999	0.0913	0.0000	-5.2632	0.9346	#VALUE!	-4.5445
18.07.1999	0.0913	-1.6667	-16.6667	-0.9259	#VALUE!	-4.2261
25.07.1999	0.0913	0.0000	-13.3333	0.9346	#VALUE!	-2.7075
01.08.1999	0.0865	1.6949	7.6923	1.8519	#VALUE!	-4.0636
08.08.1999	0.0865	5.0000	21.4286	-2.7273	#VALUE!	-4.4144
15.08.1999	0.0865	-4.7619	-11.7647	0.0000	#VALUE!	-3.1206
22.08.1999	0.0865	0.0000	6.6667	6.5421	#VALUE!	3.8613
29.08.1999	0.0865	3.3333	0.0000	8.7719	#VALUE!	3.7794
05.09.1999	0.0865	4.8387	-6.2500	-4.8387	#VALUE!	-5.8609
12.09.1999	0.0865	29.2308	33.3333	-1.6949	#VALUE!	-0.1352
19.09.1999	0.0817	0.0000	45.0000	3.4483	#VALUE!	1.6008
26.09.1999	0.0817	-3.5714	3.4483	-5.0000	#VALUE!	-12.8967
03.10.1999	0.0817	4.9383	0.0000	-2.6316	#VALUE!	6.5202
10.10.1999	0.0817	-2.3529	-6.6667	-2.7027	#VALUE!	-3.5712
17.10.1999	0.0817	23.4940	35.7143	-0.9259	#VALUE!	-2.0206
24.10.1999	0.0769	19.5122	36.8421	-2.8037	#VALUE!	-2.2150
31.10.1999	0.0769	-4.0816	23.0769	-1.9231	#VALUE!	4.7990
07.11.1999	0.0769	29.7872	28.1250	2.9412	#VALUE!	5.7175
14.11.1999	0.0769	-8.1967	-9.7561	1.9048	#VALUE!	3.1611
21.11.1999	0.0721	0.0000	-5.4054	0.9346	#VALUE!	-4.8103
28.11.1999	0.0721	-8.9286	17.1429	-4.6296	#VALUE!	0.1126
05.12.1999	0.0721	-1.9608	8.5366	-3.3981	#VALUE!	0.4396
12.12.1999	0.0721	-4.0000	-8.9888	-3.5176	#VALUE!	1.2188
19.12.1999	0.0721	-8.3333	-13.5802	-3.1250	#VALUE!	4.5852
26.12.1999	0.0721	-4.5455	-11.4286	-1.6129	#VALUE!	4.9288
02.01.2000	0.0721	11.9048	0.0000	-3.8251	#VALUE!	4.4001
09.01.2000	0.0673	2.1277	11.2903	3.4091	#VALUE!	-6.0040
16.01.2000	0.0673	-12.5000	-17.3913	-3.2967	#VALUE!	4.5785

Date	Rf	%BCP	%SUSCO	%EGCOMP	%RATCH	%SET
23.01.2000	0.0673	7.1429	15.7895	1.7045	#VALUE!	0.8919
30.01.2000	0.0673	-2.2222	-1.5152	0.5587	#VALUE!	-0.3742
06.02.2000	0.0673	-14.5455	-23.0769	-8.8889	#VALUE!	-1.5565
13.02.2000	0.0673	11.7021	12.0000	1.8293	#VALUE!	-3.0907
20.02.2000	0.0673	-4.7619	-7.1429	-1.7964	#VALUE!	-10.5404
27.02.2000	0.0673	0.0000	-3.8462	-3.6585	#VALUE!	-0.4812
05.03.2000	0.0673	0.0000	-6.0000	-4.4304	#VALUE!	-5.8535
12.03.2000	0.0673	2.5000	8.5106	-1.9868	#VALUE!	4.9623
19.03.2000	0.0673	-3.4146	-1.9608	2.7027	#VALUE!	-0.7283
26.03.2000	0.0673	11.1111	6.0000	1.9737	#VALUE!	1.0384
02.04.2000	0.0673	-6.8182	-5.6604	-5.8065	#VALUE!	-1.0174
09.04.2000	0.0673	-2.4390	0.0000	-7.5342	#VALUE!	0.7146
16.04.2000	0.0673	2.5000	-4.0000	-2.2222	#VALUE!	2.6592
23.04.2000	0.0673	-2.4390	0.0000	3.7879	#VALUE!	-4.7458
30.04.2000	0.0673	-2.0000	-2.0833	-7.2993	#VALUE!	-1.2469
07.05.2000	0.0673	2.0408	4.2553	7.8740	#VALUE!	-2.7389
14.05.2000	0.0673	2.5000	-2.0408	2.1898	#VALUE!	-9.0943
21.05.2000	0.0673	-4.3902	-6.2500	-10.0000	#VALUE!	-0.7240
28.05.2000	0.0673	0.0000	-4.4444	9.5238	#VALUE!	-8.8967
04.06.2000	0.0673	9.6939	18.6047	15.3846	#VALUE!	8.3012
11.06.2000	0.0673	-4.6512	-3.9216	-4.0000	#VALUE!	0.5428
18.06.2000	0.0673	-3.4146	-4.0816	-8.3333	#VALUE!	0.8526
25.06.2000	0.0673	-3.0303	-10.6383	-6.0606	#VALUE!	-3.3127
02.07.2000	0.0625	-11.4583	-7.1429	-12.9032	#VALUE!	-2.3487
09.07.2000	0.0625	-4.7059	-7.6923	-7.4074	#VALUE!	-0.9284
16.07.2000	0.0625	-17.2840	0.0000	-2.0000	#VALUE!	-2.3204
23.07.2000	0.0625	5.9701	-13.8889	7.1429	#VALUE!	-3.2059
30.07.2000	0.0625	11.2676	0.0000	8.5714	#VALUE!	-4.6624
06.08.2000	0.0625	0.0000	-3.2258	13.1579	#VALUE!	6.7345
13.08.2000	0.0625	-6.3291	0.0000	-2.3256	#VALUE!	1.6008
20.08.2000	0.0625	2.7027	-3.3333	0.7937	#VALUE!	0.7650
27.08.2000	0.0625	14.4737	10.3448	8.6614	#VALUE!	-3.9407
03.09.2000	0.0625	-2.2989	3.1250	-5.0725	#VALUE!	1.2053
10.09.2000	0.0577	0.0000	-3.0303	0.7634	#VALUE!	-4.4538
17.09.2000	0.0577	-2.3529	3.1250	-4.5455	#VALUE!	-1.3268
24.09.2000	0.0577	-8.4337	-9.0909	-10.3175	#VALUE!	-6.5902
01.10.2000	0.0577	-2.6316	-3.3333	0.0000	#VALUE!	1.0914
08.10.2000	0.0577	-12.1622	-10.3448	-4.4248	#VALUE!	-3.5234
15.10.2000	0.0577	4.6154	3.8462	5.5556	#VALUE!	-5.0711
22.10.2000	0.0577	4.4118	-3.7037	7.0175	#VALUE!	8.7286
29.10.2000	0.0577	-1.4085	0.0000	2.4590	#VALUE!	-0.8748
05.11.2000	0.0577	-4.2857	-3.8462	-8.8000	#VALUE!	4.8632
12.11.2000	0.0577	1.4925	-4.0000	2.6316	#VALUE!	1.8149
19.11.2000	0.0577	0.0000	-8.3333	3.4188	#VALUE!	0.4470
26.11.2000	0.0577	-4.4118	-4.5455	0.0000	#VALUE!	-3.2099
03.12.2000	0.0577	-4.6154	-14.2857	8.2645	#VALUE!	-4.1079
10.12.2000	0.0577	-6.4516	0.0000	0.0000	#VALUE!	-0.1198
17.12.2000	0.0577	3.4483	16.6667	1.5267	#VALUE!	-0.2477
24.12.2000	0.0577	-1.6667	0.0000	0.0000	#VALUE!	-2.2834
31.12.2000	0.0577	0.0000	0.0000	5.2632	#VALUE!	0.7286
07.01.2001	0.0577	-3.3898	-4.7619	-2.1429	#VALUE!	6.4693
14.01.2001	0.0577	1.7544	0.0000	-2.1898	#VALUE!	8.4825
21.01.2001	0.0577	-10.3448	-5.0000	-5.2239	#VALUE!	1.7447
28.01.2001	0.0577	-5.7692	0.0000	-0.7874	#VALUE!	4.7615
04.02.2001	0.0481	-6.1224	-5.2632	-2.3810	#VALUE!	0.5451
11.02.2001	0.0481	4.3478	5.5556	-0.8130	#VALUE!	-2.8556
18.02.2001	0.0481	-4.1667	-5.2632	-6.5574	#VALUE!	-2.7335
25.02.2001	0.0481	2.1739	0.0000	0.0000	#VALUE!	2.5595

Date	Rf	%BCP	%SUSCO	%EGCOMP	%RATCH	%SET
04.03.2001	0.0481	0.0000	0.0000	6.1404	#VALUE!	-5.6581
11.03.2001	0.0481	0.0000	-5.5556	2.4793	#VALUE!	0.2623
18.03.2001	0.0481	0.0000	0.0000	0.8065	#VALUE!	-4.6083
25.03.2001	0.0481	2.1277	5.8824	0.0000	-1.7857	-0.9866
01.04.2001	0.0481	-2.0833	0.0000	-0.8000	0.0000	0.5342
08.04.2001	0.0481	0.0000	-5.5556	-2.4194	-5.4545	-3.4460
15.04.2001	0.0481	-8.5106	-5.8824	-3.3058	0.0000	3.2354
22.04.2001	0.0481	0.0000	6.2500	7.6923	0.0000	0.3982
29.04.2001	0.0481	0.0000	-5.8824	1.6949	1.9231	1.5344
06.05.2001	0.0481	-4.6512	0.0000	-1.6667	-3.7736	3.0709
13.05.2001	0.0481	2.4390	0.0000	1.6949	0.0000	1.4039
20.05.2001	0.0481	0.0000	6.2500	0.0000	1.9608	-3.3575
27.05.2001	0.0481	4.7619	0.0000	4.1667	1.9231	3.4345
03.06.2001	0.0481	4.5455	0.0000	3.2000	0.0000	0.2573
10.06.2001	0.0481	13.0435	35.2941	-3.8760	0.0000	0.0256
17.06.2001	0.0481	-3.8462	4.3478	-0.8065	0.0000	3.6920
24.06.2001	0.0481	-4.0000	-16.6667	0.8130	-1.8868	-1.6840
01.07.2001	0.0481	-4.1667	-5.0000	1.6129	0.0000	1.1695
08.07.2001	0.0481	2.1739	5.2632	3.1746	1.9231	0.6743
15.07.2001	0.0481	-4.2553	-10.0000	2.3077	0.0000	-3.3016
22.07.2001	0.0481	2.2222	5.5556	0.7519	7.5472	-0.6971
29.07.2001	0.0481	-4.3478	-10.5263	-0.7463	1.7544	-3.6283
05.08.2001	0.0481	0.0000	0.0000	-0.7519	5.1724	4.8873
12.08.2001	0.0481	0.0000	0.0000	-1.5152	-1.6393	-0.0734
19.08.2001	0.0481	-2.2727	0.0000	-7.6923	-1.6667	2.2883
26.08.2001	0.0481	4.6512	5.8824	5.0000	1.6949	2.7114
02.09.2001	0.0481	-6.6667	-11.1111	-1.5873	0.0000	0.9755
09.09.2001	0.0481	4.7619	6.2500	-0.8065	1.6667	1.9634
16.09.2001	0.0481	0.0000	0.0000	0.0000	3.2787	-15.8871
23.09.2001	0.0481	68.1818	5.8824	-2.4390	3.1746	-4.7339
30.09.2001	0.0481	-13.5135	-5.5556	8.3333	0.0000	0.8405
07.10.2001	0.0481	-3.1250	0.0000	2.4793	-4.6154	1.3380
14.10.2001	0.0481	1.6129	5.8824	4.0323	3.2258	1.4081
21.10.2001	0.0481	1.5873	0.0000	1.5504	0.0000	-0.1358
28.10.2001	0.0481	32.8125	0.0000	6.1069	3.1250	-1.4951
04.11.2001	0.0481	-5.8824	5.5556	2.8777	3.0303	-2.3218
11.11.2001	0.0481	10.0000	0.0000	-1.3986	1.4706	-2.2762
18.11.2001	0.0481	-3.4091	15.7895	0.7092	-1.4493	2.7232
25.11.2001	0.0433	-8.2353	-4.5455	7.0423	-1.4706	7.6616
02.12.2001	0.0433	5.1282	0.0000	-2.6316	1.4925	1.9280
09.12.2001	0.0433	-8.5366	0.0000	-4.0541	-2.9412	0.4293
16.12.2001	0.0433	1.3333	-4.7619	0.0000	-1.5152	-3.3486
23.12.2001	0.0433	2.6316	0.0000	3.5211	0.0000	0.8717
30.12.2001	0.0433	2.5641	0.0000	0.0000	0.0000	2.3700
06.01.2002	0.0433	2.5000	0.0000	0.0000	0.0000	3.8666
13.01.2002	0.0433	-3.6585	0.0000	0.0000	0.0000	2.1168
20.01.2002	0.0433	2.5316	0.0000	0.0000	1.5385	-1.6027
27.01.2002	0.0433	-28.3951	-30.0000	-10.8844	-6.0606	6.7185
03.02.2002	0.0433	-8.6207	0.0000	-3.0534	0.0000	-0.7336
10.02.2002	0.0385	1.8868	-7.1429	5.5118	3.2258	4.9935
17.02.2002	0.0385	3.7037	0.0000	3.7313	-7.8125	5.4566
24.02.2002	0.0385	5.3571	7.6923	3.5971	3.3898	-5.8558
03.03.2002	0.0385	-1.6949	7.1429	-2.7778	0.0000	8.3100
10.03.2002	0.0385	-6.8966	-6.6667	-0.7143	0.0000	2.5886
17.03.2002	0.0385	-3.7037	-14.2857	-5.0360	-3.2787	-3.4328
24.03.2002	0.0385	-7.6923	-4.1667	-0.7576	3.0508	3.1201
31.03.2002	0.0385	3.7500	13.9130	0.7634	3.9474	-3.9839
07.04.2002	0.0385	10.4418	6.8702	5.3030	0.6329	-1.0974

Date	Rf	%BCP	%SUSCO	%EGCOMP	%RATCH	%SET
14.04.2002	0.0385	19.0909	7.1429	2.1583	-0.6289	2.5670
21.04.2002	0.0385	-8.3969	2.6667	0.7042	1.2658	1.7738
28.04.2002	0.0385	-9.1667	-7.7922	-2.7972	-6.2500	-2.6438
05.05.2002	0.0385	0.9174	0.0000	1.4388	0.6667	-0.6734
12.05.2002	0.0385	6.3636	5.6338	4.2553	357.7465	2.1110
19.05.2002	0.0385	2.5641	2.0000	4.9296	6.5789	-1.0487
26.05.2002	0.0385	-3.3333	4.5752	-2.6846	0.6173	3.6260
02.06.2002	0.0385	-3.4483	-6.2500	2.0690	-0.6135	4.0091
09.06.2002	0.0385	2.6786	3.3333	0.0000	-0.6173	2.2583
16.06.2002	0.0385	-5.2174	1.2903	1.3514	2.4845	1.1860
23.06.2002	0.0385	1.8349	8.2803	1.3333	0.0000	-6.4252
30.06.2002	0.0385	8.1081	32.9412	7.2368	1.8182	-1.6467
07.07.2002	0.0385	-10.0000	-20.3540	-4.9080	0.5952	3.0456
14.07.2002	0.0385	5.5556	17.7778	3.2258	2.9586	-0.1482
21.07.2002	0.0385	-2.6316	-0.9434	6.2500	3.4483	-1.6333
28.07.2002	0.0385	-9.9099	-1.9048	-1.1765	2.7778	-7.0895
04.08.2002	0.0385	3.0000	2.9126	1.7857	1.0811	1.0503
11.08.2002	0.0385	-37.8641	-4.7170	-2.9240	-6.4171	-0.9535
18.08.2002	0.0385	9.3750	0.9901	-3.6145	0.5714	1.5852
25.08.2002	0.0385	-3.4286	5.8824	1.8750	1.1364	-1.6523
01.09.2002	0.0385	3.5503	-1.8519	-0.6135	0.0000	-1.6324
08.09.2002	0.0385	-19.4286	4.7170	1.2346	-0.5618	-2.1456
15.09.2002	0.0385	0.0000	-6.3063	-1.2195	-1.1299	0.9798
22.09.2002	0.0385	-2.1277	0.9615	-0.6173	0.0000	-1.6148
29.09.2002	0.0385	26.0870	15.2381	4.9689	-1.7143	-3.6798
06.10.2002	0.0385	-7.4713	14.0496	1.8293	0.5814	0.6110
13.10.2002	0.0337	2.4845	13.7681	4.1916	2.8902	-3.1165
20.10.2002	0.0337	3.0303	17.8344	-5.1724	0.0000	3.6133
27.10.2002	0.0337	7.6471	21.6216	3.0303	2.2472	1.7184
03.11.2002	0.0337	-6.0109	-23.1111	-2.9412	-3.8462	2.6123
10.11.2002	0.0337	1.7442	-2.8902	-0.6061	-1.7143	-0.7829
17.11.2002	0.0337	6.8571	6.5476	0.6098	0.5814	0.3156
24.11.2002	0.0337	7.4866	9.4972	-3.0303	-0.5780	1.7489
01.12.2002	0.0337	10.4478	3.5714	-0.6250	-0.5814	0.6034
08.12.2002	0.0337	-10.3604	-15.2709	-10.0629	-4.0936	0.0184
15.12.2002	0.0337	-2.0101	6.9767	0.6993	0.6098	-2.4687
22.12.2002	0.0337	5.1282	-2.1739	3.4722	2.4242	-1.7714
29.12.2002	0.0337	3.4146	3.3333	-0.6711	2.9586	1.8149

TOTAL **23.6683**
AVERAGE **0.0910**

TOTAL **25.4235**
AVERAGE **0.0978**

ภาคผนวก ค

แสดงการตรวจสอบ Unit Roots ของข้อมูล

ดัชนีตลาดหลักทรัพย์ (SET)

รูปแบบสมการ Intercept

ADF Test Statistic	-8.853543	1% Critical Value*	-3.4573
		5% Critical Value	-2.8728
		10% Critical Value	-2.5727

*MacKinnon critical values for rejection of hypothesis of a unit root.

Augmented Dickey-Fuller Test Equation
Dependent Variable: D(SET)
Method: Least Squares
Date: 04/26/03 Time: 20:10
Sample(adjusted): 1/25/1998 12/29/2002
Included observations: 258 after adjusting endpoints

Variable	Coefficient	Std. Error	t-Statistic	Prob.
SET(-1)	-0.733433	0.082841	-8.853543	0.0000
D(SET(-1))	-0.201404	0.060638	-3.321381	0.0010
C	0.000583	0.002921	0.199399	0.8421

R-squared	0.486234	Mean dependent var	-0.000298
Adjusted R-squared	0.482205	S.D. dependent var	0.065179
S.E. of regression	0.046902	Akaike info criterion	-3.269966
Sum squared resid	0.560941	Schwarz criterion	-3.228653
Log likelihood	424.8257	F-statistic	120.6676
Durbin-Watson stat	2.038473	Prob(F-statistic)	0.000000

รูปแบบสมการ Intercept&Trend

ADF Test Statistic	-8.835036	1% Critical Value*	-3.9969
		5% Critical Value	-3.4285
		10% Critical Value	-3.1374

*MacKinnon critical values for rejection of hypothesis of a unit root.

Augmented Dickey-Fuller Test Equation
Dependent Variable: D(SET)
Method: Least Squares
Date: 04/27/03 Time: 16:52
Sample(adjusted): 1/25/1998 12/29/2002
Included observations: 258 after adjusting endpoints

Variable	Coefficient	Std. Error	t-Statistic	Prob.
SET(-1)	-0.733388	0.083009	-8.835036	0.0000
D(SET(-1))	-0.201409	0.060758	-3.314961	0.0011
C	0.000344	0.005939	0.057897	0.9539
@TREND(1/04/1998)	1.81E-06	3.93E-05	0.046188	0.9632

R-squared	0.486239	Mean dependent var	-0.000298
Adjusted R-squared	0.480171	S.D. dependent var	0.065179
S.E. of regression	0.046994	Akaike info criterion	-3.262223
Sum squared resid	0.560936	Schwarz criterion	-3.207138
Log likelihood	424.8268	F-statistic	80.13101
Durbin-Watson stat	2.038373	Prob(F-statistic)	0.000000

รูปแบบสมการ None

ADF Test Statistic	-8.868211	1%	Critical Value*	-2.5735
		5%	Critical Value	-1.9408
		10%	Critical Value	-1.6163

*MacKinnon critical values for rejection of hypothesis of a unit root.

Augmented Dickey-Fuller Test Equation
Dependent Variable: D(SET)
Method: Least Squares
Date: 04/27/03 Time: 16:52
Sample(adjusted): 1/25/1998 12/29/2002
Included observations: 258 after adjusting endpoints

Variable	Coefficient	Std. Error	t-Statistic	Prob.
SET(-1)	-0.732933	0.082647	-8.868211	0.0000
D(SET(-1))	-0.201630	0.060514	-3.331944	0.0010

R-squared	0.486154	Mean dependent var	-0.000298
Adjusted R-squared	0.484147	S.D. dependent var	0.065179
S.E. of regression	0.046814	Akaike info criterion	-3.277562
Sum squared resid	0.561028	Schwarz criterion	-3.250020
Log likelihood	424.8056	F-statistic	242.2040
Durbin-Watson stat	2.038538	Prob(F-statistic)	0.000000

หลักทรัพย์ BCP

รูปแบบสมการ Intercept

ADF Test Statistic	-10.01503	1% Critical Value*	-3.4573
		5% Critical Value	-2.8728
		10% Critical Value	-2.5727

*MacKinnon critical values for rejection of hypothesis of a unit root.

Augmented Dickey-Fuller Test Equation
Dependent Variable: D(BCP)
Method: Least Squares
Date: 05/03/03 Time: 14:00
Sample(adjusted): 1/25/1998 12/29/2002
Included observations: 258 after adjusting endpoints

Variable	Coefficient	Std. Error	t-Statistic	Prob.
BCP(-1)	-0.869819	0.086851	-10.01503	0.0000
D(BCP(-1))	-0.105581	0.062100	-1.700173	0.0903
C	0.024232	0.631666	0.038362	0.9694

R-squared	0.493011	Mean dependent var	-0.024705
Adjusted R-squared	0.489035	S.D. dependent var	14.19373
S.E. of regression	10.14594	Akaike info criterion	7.483585
Sum squared resid	26249.74	Schwarz criterion	7.524898
Log likelihood	-962.3824	F-statistic	123.9847
Durbin-Watson stat	1.996572	Prob(F-statistic)	0.000000

รูปแบบสมการ Intercept &Trend

ADF Test Statistic	-9.995989	1% Critical Value*	-3.9969
		5% Critical Value	-3.4285
		10% Critical Value	-3.1374

*MacKinnon critical values for rejection of hypothesis of a unit root.

Augmented Dickey-Fuller Test Equation
Dependent Variable: D(BCP)
Method: Least Squares
Date: 05/03/03 Time: 14:00
Sample(adjusted): 1/25/1998 12/29/2002
Included observations: 258 after adjusting endpoints

Variable	Coefficient	Std. Error	t-Statistic	Prob.
BCP(-1)	-0.869843	0.087019	-9.995989	0.0000
D(BCP(-1))	-0.105558	0.062220	-1.696515	0.0910
C	-0.127174	1.284213	-0.099029	0.9212
@TREND(1/04/1998)	0.001151	0.008498	0.135495	0.8923

R-squared	0.493048	Mean dependent var	-0.024705
Adjusted R-squared	0.487060	S.D. dependent var	14.19373
S.E. of regression	10.16553	Akaike info criterion	7.491264
Sum squared resid	26247.84	Schwarz criterion	7.546349
Log likelihood	-962.3731	F-statistic	82.34439
Durbin-Watson stat	1.996715	Prob(F-statistic)	0.000000

รูปแบบสมการ None

ADF Test Statistic	-10.03455	1%	Critical Value*	-2.5735
		5%	Critical Value	-1.9408
		10%	Critical Value	-1.6163

*MacKinnon critical values for rejection of hypothesis of a unit root.

Augmented Dickey-Fuller Test Equation
Dependent Variable: D(BCP)
Method: Least Squares
Date: 05/03/03 Time: 14:01
Sample(adjusted): 1/25/1998 12/29/2002
Included observations: 258 after adjusting endpoints

Variable	Coefficient	Std. Error	t-Statistic	Prob.
BCP(-1)	-0.869809	0.086681	-10.03455	0.0000
D(BCP(-1))	-0.105579	0.061979	-1.703474	0.0897

R-squared	0.493008	Mean dependent var	-0.024705
Adjusted R-squared	0.491028	S.D. dependent var	14.19373
S.E. of regression	10.12614	Akaike info criterion	7.475838
Sum squared resid	26249.89	Schwarz criterion	7.503381
Log likelihood	-962.3832	F-statistic	248.9389
Durbin-Watson stat	1.996584	Prob(F-statistic)	0.000000

Residual

รูปแบบสมการ None

ADF Test Statistic	-10.17179	1%	Critical Value*	-2.5735
		5%	Critical Value	-1.9408
		10%	Critical Value	-1.6163

*MacKinnon critical values for rejection of hypothesis of a unit root.

Augmented Dickey-Fuller Test Equation
Dependent Variable: D(RESIDBCP)
Method: Least Squares
Date: 05/03/03 Time: 14:06
Sample(adjusted): 1/25/1998 12/29/2002
Included observations: 258 after adjusting endpoints

Variable	Coefficient	Std. Error	t-Statistic	Prob.
RESIDBCP(-1)	-0.890679	0.087564	-10.17179	0.0000
D(RESIDBCP(-1))	-0.102338	0.061935	-1.652339	0.0997

R-squared	0.502800	Mean dependent var	-0.029923
Adjusted R-squared	0.500858	S.D. dependent var	14.27727
S.E. of regression	10.08689	Akaike info criterion	7.468072
Sum squared resid	26046.83	Schwarz criterion	7.495615
Log likelihood	-961.3814	F-statistic	258.8830
Durbin-Watson stat	1.999476	Prob(F-statistic)	0.000000

หลักทรัพย์ EGCOMP

รูปแบบสมการ Intercept

ADF Test Statistic	-10.78212	1% Critical Value*	-3.4573
		5% Critical Value	-2.8728
		10% Critical Value	-2.5727

*MacKinnon critical values for rejection of hypothesis of a unit root.

Augmented Dickey-Fuller Test Equation
Dependent Variable: D(EGCOMP)
Method: Least Squares
Date: 04/27/03 Time: 17:50
Sample(adjusted): 1/25/1998 12/29/2002
Included observations: 258 after adjusting endpoints

Variable	Coefficient	Std. Error	t-Statistic	Prob.
EGCOMP(-1)	-0.951125	0.088213	-10.78212	0.0000
D(EGCOMP(-1))	-0.053640	0.061713	-0.869196	0.3856
C	0.000565	0.003312	0.170496	0.8648

R-squared	0.509285	Mean dependent var	-0.000497
Adjusted R-squared	0.505436	S.D. dependent var	0.075635
S.E. of regression	0.053190	Akaike info criterion	-3.018326
Sum squared resid	0.721445	Schwarz criterion	-2.977012
Log likelihood	392.3640	F-statistic	132.3248
Durbin-Watson stat	1.969731	Prob(F-statistic)	0.000000

รูปแบบสมการ Intercept &Trend

ADF Test Statistic	-10.76960	1% Critical Value*	-3.9969
		5% Critical Value	-3.4285
		10% Critical Value	-3.1374

*MacKinnon critical values for rejection of hypothesis of a unit root.

Augmented Dickey-Fuller Test Equation
Dependent Variable: D(EGCOMP)
Method: Least Squares
Date: 04/27/03 Time: 17:53
Sample(adjusted): 1/25/1998 12/29/2002
Included observations: 258 after adjusting endpoints

Variable	Coefficient	Std. Error	t-Statistic	Prob.
EGCOMP(-1)	-0.951782	0.088377	-10.76960	0.0000
D(EGCOMP(-1))	-0.053247	0.061824	-0.861268	0.3899
C	-0.001706	0.006731	-0.253442	0.8001
@TREND(1/04/1998)	1.73E-05	4.45E-05	0.387727	0.6985

R-squared	0.509575	Mean dependent var	-0.000497
Adjusted R-squared	0.503783	S.D. dependent var	0.075635
S.E. of regression	0.053279	Akaike info criterion	-3.011165
Sum squared resid	0.721018	Schwarz criterion	-2.956081
Log likelihood	392.4403	F-statistic	87.97272
Durbin-Watson stat	1.970399	Prob(F-statistic)	0.000000

รูปแบบสมการ None

ADF Test Statistic	-10.80158	1%	Critical Value*	-2.5735
		5%	Critical Value	-1.9408
		10%	Critical Value	-1.6163

*MacKinnon critical values for rejection of hypothesis of a unit root.

Augmented Dickey-Fuller Test Equation
Dependent Variable: D(EGCOMP)
Method: Least Squares
Date: 04/27/03 Time: 17:55
Sample(adjusted): 1/25/1998 12/29/2002
Included observations: 258 after adjusting endpoints

Variable	Coefficient	Std. Error	t-Statistic	Prob.
EGCOMP(-1)	-0.950774	0.088022	-10.80158	0.0000
D(EGCOMP(-1))	-0.053773	0.061591	-0.873070	0.3834

R-squared	0.509229	Mean dependent var	-0.000497
Adjusted R-squared	0.507312	S.D. dependent var	0.075635
S.E. of regression	0.053089	Akaike info criterion	-3.025964
Sum squared resid	0.721527	Schwarz criterion	-2.998421
Log likelihood	392.3493	F-statistic	265.6280
Durbin-Watson stat	1.969927	Prob(F-statistic)	0.000000

Residual

รูปแบบสมการ None

ADF Test Statistic	-10.89116	1%	Critical Value*	-2.5735
		5%	Critical Value	-1.9408
		10%	Critical Value	-1.6163

*MacKinnon critical values for rejection of hypothesis of a unit root.

Augmented Dickey-Fuller Test Equation
Dependent Variable: D(RESID02)
Method: Least Squares
Date: 04/28/03 Time: 09:13
Sample(adjusted): 1/25/1998 12/29/2002
Included observations: 258 after adjusting endpoints

Variable	Coefficient	Std. Error	t-Statistic	Prob.
RESID02(-1)	-0.957594	0.087924	-10.89116	0.0000
D(RESID02(-1))	-0.045437	0.061491	-0.738923	0.4606

R-squared	0.508623	Mean dependent var	-0.000521
Adjusted R-squared	0.506704	S.D. dependent var	0.075210
S.E. of regression	0.052824	Akaike info criterion	-3.035979
Sum squared resid	0.714337	Schwarz criterion	-3.008437
Log likelihood	393.6413	F-statistic	264.9849
Durbin-Watson stat	1.972523	Prob(F-statistic)	0.000000

หลักทรัพย์ RATCH

รูปแบบสมการ Intercept

ADF Test Statistic	-11.47388	1% Critical Value*	-3.4573
		5% Critical Value	-2.8728
		10% Critical Value	-2.5727

*MacKinnon critical values for rejection of hypothesis of a unit root.

Augmented Dickey-Fuller Test Equation
Dependent Variable: D(RATCH)
Method: Least Squares
Date: 05/03/03 Time: 14:19
Sample(adjusted): 1/25/1998 12/29/2002
Included observations: 258 after adjusting endpoints

Variable	Coefficient	Std. Error	t-Statistic	Prob.
RATCH(-1)	-1.006832	0.087750	-11.47388	0.0000
D(RATCH(-1))	0.048213	0.063140	0.763580	0.4458
C	0.122902	0.103286	1.189919	0.2352

R-squared	0.478335	Mean dependent var	0.011467
Adjusted R-squared	0.474244	S.D. dependent var	2.278621
S.E. of regression	1.652207	Akaike info criterion	3.853661
Sum squared resid	696.0959	Schwarz criterion	3.894974
Log likelihood	-494.1222	F-statistic	116.9098
Durbin-Watson stat	1.996841	Prob(F-statistic)	0.000000

รูปแบบสมการ Intercept &Trend

ADF Test Statistic	-11.56732	1% Critical Value*	-3.9969
		5% Critical Value	-3.4285
		10% Critical Value	-3.1374

*MacKinnon critical values for rejection of hypothesis of a unit root.

Augmented Dickey-Fuller Test Equation
Dependent Variable: D(RATCH)
Method: Least Squares
Date: 05/03/03 Time: 14:20
Sample(adjusted): 1/25/1998 12/29/2002
Included observations: 258 after adjusting endpoints

Variable	Coefficient	Std. Error	t-Statistic	Prob.
RATCH(-1)	-1.018044	0.088010	-11.56732	0.0000
D(RATCH(-1))	0.053444	0.063162	0.846138	0.3983
C	-0.120276	0.208548	-0.576730	0.5646
@TREND(1/04/1998)	0.001858	0.001385	1.341545	0.1809

R-squared	0.482005	Mean dependent var	0.011467
Adjusted R-squared	0.475887	S.D. dependent var	2.278621
S.E. of regression	1.649622	Akaike info criterion	3.854352
Sum squared resid	691.1984	Schwarz criterion	3.909437
Log likelihood	-493.2114	F-statistic	78.78421
Durbin-Watson stat	1.999950	Prob(F-statistic)	0.000000

รูปแบบสมการ None

ADF Test Statistic	-11.40378	1%	Critical Value*	-2.5735
		5%	Critical Value	-1.9408
		10%	Critical Value	-1.6163

*MacKinnon critical values for rejection of hypothesis of a unit root.

Augmented Dickey-Fuller Test Equation
Dependent Variable: D(RATCH)
Method: Least Squares
Date: 05/03/03 Time: 14:21
Sample(adjusted): 1/25/1998 12/29/2002
Included observations: 258 after adjusting endpoints

Variable	Coefficient	Std. Error	t-Statistic	Prob.
RATCH(-1)	-0.997392	0.087462	-11.40378	0.0000
D(RATCH(-1))	0.043695	0.063077	0.692728	0.4891
R-squared	0.475439	Mean dependent var		0.011467
Adjusted R-squared	0.473389	S.D. dependent var		2.278621
S.E. of regression	1.653549	Akaike info criterion		3.851446
Sum squared resid	699.9610	Schwarz criterion		3.878988
Log likelihood	-494.8365	F-statistic		232.0267
Durbin-Watson stat	1.994839	Prob(F-statistic)		0.000000

Residual

รูปแบบสมการ None

ADF Test Statistic	-11.50380	1%	Critical Value*	-2.5735
		5%	Critical Value	-1.9408
		10%	Critical Value	-1.6163

*MacKinnon critical values for rejection of hypothesis of a unit root.

Augmented Dickey-Fuller Test Equation
Dependent Variable: D(RESIDRATCH)
Method: Least Squares
Date: 05/03/03 Time: 14:26
Sample(adjusted): 1/25/1998 12/29/2002
Included observations: 258 after adjusting endpoints

Variable	Coefficient	Std. Error	t-Statistic	Prob.
RESIDRATCH(-1)	-1.010868	0.087873	-11.50380	0.0000
D(RESIDRATCH(-1))	0.045866	0.063025	0.727754	0.4674
R-squared	0.481125	Mean dependent var		0.010735
Adjusted R-squared	0.479099	S.D. dependent var		2.279442
S.E. of regression	1.645153	Akaike info criterion		3.841265
Sum squared resid	692.8712	Schwarz criterion		3.868808
Log likelihood	-493.5232	F-statistic		237.3755
Durbin-Watson stat	1.995589	Prob(F-statistic)		0.000000

หลักทรัพย์ SUSCO

รูปแบบสมการ Intercept

ADF Test Statistic	-10.77626	1% Critical Value*	
		5% Critical Value	
		10% Critical Value	

*MacKinnon critical values for rejection of hypothesis of a unit root.

Augmented Dickey-Fuller Test Equation
Dependent Variable: D(SUSCO)
Method: Least Squares
Date: 05/03/03 Time: 14:07
Sample(adjusted): 1/25/1998 12/29/2002
Included observations: 258 after adjusting endpoints

Variable	Coefficient	Std. Error	t-Statistic	Prob.
SUSCO(-1)	-0.885880	0.082207	-10.77626	0.0000
D(SUSCO(-1))	0.024050	0.062406	0.385379	0.7003
C	0.964387	0.774927	1.244488	0.2145

R-squared	0.432856	Mean dependent var	
Adjusted R-squared	0.428408	S.D. dependent var	
S.E. of regression	12.36979	Akaike info criterion	
Sum squared resid	39017.99	Schwarz criterion	
Log likelihood	-1013.514	F-statistic	
Durbin-Watson stat	1.993986	Prob(F-statistic)	

รูปแบบสมการ Intercept &Trend

ADF Test Statistic	-10.76835	1% Critical Value*	-3.9969
		5% Critical Value	-3.4285
		10% Critical Value	-3.1374

*MacKinnon critical values for rejection of hypothesis of a unit root.

Augmented Dickey-Fuller Test Equation
Dependent Variable: D(SUSCO)
Method: Least Squares
Date: 05/03/03 Time: 14:08
Sample(adjusted): 1/25/1998 12/29/2002
Included observations: 258 after adjusting endpoints

Variable	Coefficient	Std. Error	t-Statistic	Prob.
SUSCO(-1)	-0.887183	0.082388	-10.76835	0.0000
D(SUSCO(-1))	0.024529	0.062513	0.392379	0.6951
C	1.573235	1.570979	1.001436	0.3176
@TREND(1/04/1998)	-0.004620	0.010363	-0.445762	0.6561

R-squared	0.433300	Mean dependent var	0.013740
Adjusted R-squared	0.426606	S.D. dependent var	16.36136
S.E. of regression	12.38927	Akaike info criterion	7.886921
Sum squared resid	38987.49	Schwarz criterion	7.942006
Log likelihood	-1013.413	F-statistic	64.73624
Durbin-Watson stat	1.993786	Prob(F-statistic)	0.000000

รูปแบบสมการ None

ADF Test Statistic	-10.69280	1%	Critical Value*	-2.5735
		5%	Critical Value	-1.9408
		10%	Critical Value	-1.6163

*MacKinnon critical values for rejection of hypothesis of a unit root.

Augmented Dickey-Fuller Test Equation
Dependent Variable: D(SUSCO)
Method: Least Squares
Date: 05/03/03 Time: 14:09
Sample(adjusted): 1/25/1998 12/29/2002
Included observations: 258 after adjusting endpoints

Variable	Coefficient	Std. Error	t-Statistic	Prob.
SUSCO(-1)	-0.874495	0.081784	-10.69280	0.0000
D(SUSCO(-1))	0.018561	0.062317	0.297845	0.7661

R-squared	0.429412	Mean dependent var	0.013740
Adjusted R-squared	0.427183	S.D. dependent var	16.36136
S.E. of regression	12.38304	Akaike info criterion	7.878255
Sum squared resid	39254.97	Schwarz criterion	7.905797
Log likelihood	-1014.295	F-statistic	192.6598
Durbin-Watson stat	1.995026	Prob(F-statistic)	0.000000

Residual

รูปแบบสมการ None

ADF Test Statistic	-11.73890	1%	Critical Value*	-2.5736
		5%	Critical Value	-1.9408
		10%	Critical Value	-1.6163

*MacKinnon critical values for rejection of hypothesis of a unit root.

Augmented Dickey-Fuller Test Equation
Dependent Variable: D(RESIDSUSCO)
Method: Least Squares
Date: 05/03/03 Time: 14:17
Sample(adjusted): 2/01/1998 12/29/2002
Included observations: 257 after adjusting endpoints

Variable	Coefficient	Std. Error	t-Statistic	Prob.
RESIDSUSCO(-1)	-1.036904	0.088331	-11.73890	0.0000
D(RESIDSUSCO(-1))	0.040705	0.062588	0.650370	0.5160

R-squared	0.498977	Mean dependent var	0.015420
Adjusted R-squared	0.497013	S.D. dependent var	17.43113
S.E. of regression	12.36244	Akaike info criterion	7.874954
Sum squared resid	38971.61	Schwarz criterion	7.902573
Log likelihood	-1009.932	F-statistic	253.9590
Durbin-Watson stat	1.991286	Prob(F-statistic)	0.000000

ภาคผนวก ง

แสดงการหาค่าความเสี่ยงของแต่ละหลักทรัพย์

หลักทรัพย์ BCP

Dependent Variable: BCP
Method: Least Squares
Date: 05/03/03 Time: 14:02
Sample(adjusted): 1/11/1998 12/29/2002
Included observations: 260 after adjusting endpoints

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	0.044372	0.629370	0.070503	0.9438
SET	-0.175165	0.130790	-1.339281	0.1817

R-squared	0.006904	Mean dependent var	0.027244
Adjusted R-squared	0.003055	S.D. dependent var	10.16173
S.E. of regression	10.14620	Akaike info criterion	7.479738
Sum squared resid	26559.89	Schwarz criterion	7.507127
Log likelihood	-970.3659	F-statistic	1.793673
Durbin-Watson stat	1.989981	Prob(F-statistic)	0.181658

หลักทรัพย์ EGCOMP

Dependent Variable: EGCOMP
Method: Least Squares
Date: 04/28/03 Time: 09:11
Sample(adjusted): 1/11/1998 12/29/2002
Included observations: 260 after adjusting endpoints
Weighting series: RES

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	0.000900	0.000233	3.869918	0.0001
SET	-0.080719	0.014077	-5.734055	0.0000

Weighted Statistics

R-squared	0.113612	Mean dependent var	-0.000170
Adjusted R-squared	0.110176	S.D. dependent var	0.010907
S.E. of regression	0.010289	Akaike info criterion	-6.307836
Sum squared resid	0.027312	Schwarz criterion	-6.280446
Log likelihood	822.0187	F-statistic	33.06876
Durbin-Watson stat	1.951614	Prob(F-statistic)	0.000000

Unweighted Statistics

R-squared	0.006760	Mean dependent var	0.000759
Adjusted R-squared	0.002910	S.D. dependent var	0.053608
S.E. of regression	0.053530	Sum squared resid	0.739298
Durbin-Watson stat	2.027139		

หลักทรัพย์ RATCH

Dependent Variable: RATCH
Method: Least Squares
Date: 05/03/03 Time: 14:23
Sample(adjusted): 1/11/1998 12/29/2002
Included observations: 260 after adjusting endpoints

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	0.124056	0.101822	1.218361	0.2242
SET	-0.024582	0.021160	-1.161722	0.2464
R-squared	0.005204	Mean dependent var		0.121652
Adjusted R-squared	0.001348	S.D. dependent var		1.642601
S.E. of regression	1.641494	Akaike info criterion		3.836753
Sum squared resid	695.1813	Schwarz criterion		3.864143
Log likelihood	-496.7778	F-statistic		1.349598
Durbin-Watson stat	1.921101	Prob(F-statistic)		0.246422

หลักทรัพย์ SUSCO

Dependent Variable: SUSCO
Method: Least Squares
Date: 05/03/03 Time: 14:15
Sample(adjusted): 1/18/1998 12/29/2002
Included observations: 259 after adjusting endpoints
Convergence achieved after 6 iterations

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	1.091860	0.888827	1.228429	0.2204
SET	0.020722	0.160259	0.129305	0.8972
AR(1)	0.136470	0.061916	2.204106	0.0284
R-squared	0.018284	Mean dependent var		1.083089
Adjusted R-squared	0.010614	S.D. dependent var		12.41501
S.E. of regression	12.34894	Akaike info criterion		7.876533
Sum squared resid	39039.07	Schwarz criterion		7.917732
Log likelihood	-1017.011	F-statistic		2.383904
Durbin-Watson stat	1.992577	Prob(F-statistic)		0.094234
Inverted AR Roots	.14			

ภาคผนวก จ

แสดงการตรวจสอบข้อมูล

หลักทรัพย์ BCP

Auto Correlation

Breusch-Godfrey Serial Correlation LM Test:

F-statistic	0.002013	Probability	0.964253
Obs*R-squared	0.002036	Probability	0.964010

Test Equation:
Dependent Variable: RESID
Method: Least Squares
Date: 05/03/03 Time: 14:04

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	3.32E-06	0.630591	5.27E-06	1.0000
SET	0.000370	0.131303	0.002816	0.9978
RESID(-1)	0.002805	0.062517	0.044861	0.9643

R-squared	0.000008	Mean dependent var	1.45E-16
Adjusted R-squared	-0.007774	S.D. dependent var	10.12659
S.E. of regression	10.16588	Akaike info criterion	7.487422
Sum squared resid	26559.69	Schwarz criterion	7.528507
Log likelihood	-970.3649	F-statistic	0.001006
Durbin-Watson stat	1.996080	Prob(F-statistic)	0.998994

Heteroskedasticity

White Heteroskedasticity Test:

F-statistic	1.182882	Probability	0.308057
Obs*R-squared	2.371550	Probability	0.305509

Test Equation:
Dependent Variable: RESID^2
Method: Least Squares
Date: 05/03/03 Time: 14:05
Sample: 1/11/1998 12/29/2002
Included observations: 260

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	105.6219	24.19341	4.365731	0.0000
SET	-6.455774	4.488154	-1.438403	0.1515
SET^2	-0.122526	0.511829	-0.239388	0.8110

R-squared	0.009121	Mean dependent var	102.1534
Adjusted R-squared	0.001410	S.D. dependent var	341.0699
S.E. of regression	340.8293	Akaike info criterion	14.51211
Sum squared resid	29854306	Schwarz criterion	14.55320
Log likelihood	-1883.575	F-statistic	1.182882
Durbin-Watson stat	1.938020	Prob(F-statistic)	0.308057

หลักทรัพย์ EGCOMP

Auto Correlation

Breusch-Godfrey Serial Correlation LM Test:

Obs*R-squared	0.115337	Probability	0.734148

Test Equation:
Dependent Variable: RESID
Method: Least Squares
Date: 04/28/03 Time: 09:20

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-5.15E-05	0.003326	-0.015468	0.9877
SET	-0.011540	0.069123	-0.166953	0.8675
RESID(-1)	-0.018360	0.062367	-0.294395	0.7687

R-squared	0.000444	Mean dependent var	-6.20E-05
Adjusted R-squared	-0.007335	S.D. dependent var	0.053427
S.E. of regression	0.053622	Akaike info criterion	-3.002227
Sum squared resid	0.738969	Schwarz criterion	-2.961143
Log likelihood	393.2896	F-statistic	0.057028
Durbin-Watson stat	1.988425	Prob(F-statistic)	0.944579

Heteroskedasticity

White Heteroskedasticity Test:

F-statistic	0.140410	Probability	0.869068
Obs*R-squared	0.283789	Probability	0.867713

Test Equation:
Dependent Variable: STD_RESID^2
Method: Least Squares
Date: 04/28/03 Time: 09:21
Sample: 1/11/1998 12/29/2002
Included observations: 260

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	0.000105	8.80E-07	119.4596	0.0000
SET	-6.66E-06	1.63E-05	-0.407887	0.6837
SET^2	-4.62E-05	0.000186	-0.247832	0.8045

R-squared	0.001091	Mean dependent var	0.000105
Adjusted R-squared	-0.006682	S.D. dependent var	1.24E-05
S.E. of regression	1.24E-05	Akaike info criterion	-19.74604
Sum squared resid	3.95E-08	Schwarz criterion	-19.70496
Log likelihood	2569.985	F-statistic	0.140410
Durbin-Watson stat	1.804581	Prob(F-statistic)	0.869068

หลักทรัพย์ RATCH

Auto Correlation

Breusch-Godfrey Serial Correlation LM Test:

F-statistic	0.291039	Probability	0.590022
Obs*R-squared	0.294103	Probability	0.587603

Test Equation:
Dependent Variable: RESID
Method: Least Squares
Date: 05/03/03 Time: 14:23

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	0.000364	0.101965	0.003573	0.9972
SET	0.000107	0.021190	0.005064	0.9960
RESID(-1)	0.033838	0.062722	0.539480	0.5900

R-squared	0.001131	Mean dependent var	3.42E-18
Adjusted R-squared	-0.006642	S.D. dependent var	1.638322
S.E. of regression	1.643754	Akaike info criterion	3.843313
Sum squared resid	694.3950	Schwarz criterion	3.884398
Log likelihood	-496.6307	F-statistic	0.145520
Durbin-Watson stat	1.985485	Prob(F-statistic)	0.864644

Heteroskedasticsity

White Heteroskedasticity Test:

F-statistic	0.725355	Probability	0.485141
Obs*R-squared	1.459407	Probability	0.482052

Test Equation:
Dependent Variable: RESID^2
Method: Least Squares
Date: 05/03/03 Time: 14:24
Sample: 1/11/1998 12/29/2002
Included observations: 260

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	3.011777	0.606096	4.969144	0.0000
SET	0.062689	0.112438	0.557547	0.5776
SET^2	-0.014862	0.012822	-1.159030	0.2475

R-squared	0.005613	Mean dependent var	2.673774
Adjusted R-squared	-0.002125	S.D. dependent var	8.529433
S.E. of regression	8.538492	Akaike info criterion	7.138517
Sum squared resid	18736.80	Schwarz criterion	7.179602
Log likelihood	-925.0072	F-statistic	0.725355
Durbin-Watson stat	1.687503	Prob(F-statistic)	0.485141

หลักทรัพย์ SUSCO

Auto Correlation

Dependent Variable: SUSCO
Method: Least Squares
Date: 04/26/03 Time: 20:57
Sample(adjusted): 1/18/1998 12/29/2002
Included observations: 259 after adjusting endpoints
Convergence achieved after 6 iterations

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	0.011814	0.008900	1.327389	0.1856
SET	0.020886	0.160317	0.130281	0.8964
AR(1)	0.137292	0.061908	2.217666	0.0275

R-squared	0.018504	Mean dependent var	0.011726
Adjusted R-squared	0.010837	S.D. dependent var	0.124213
S.E. of regression	0.123538	Akaike info criterion	-1.333015
Sum squared resid	3.907001	Schwarz criterion	-1.291816
Log likelihood	175.6254	F-statistic	2.413225
Durbin-Watson stat	1.992586	Prob(F-statistic)	0.091560
Inverted AR Roots	.14		

Heteroskedasticsity

White Heteroskedasticity Test:

F-statistic	0.575466	Probability	0.563168
Obs*R-squared	1.159208	Probability	0.560120

Test Equation:
Dependent Variable: RESID^2
Method: Least Squares
Date: 05/03/03 Time: 14:16
Sample: 1/18/1998 12/29/2002
Included observations: 259

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	165.4252	28.27929	5.849693	0.0000
SET	1.051251	5.262752	0.199753	0.8418
SET^2	-0.641761	0.598336	-1.072578	0.2845

R-squared	0.004476	Mean dependent var	150.7300
Adjusted R-squared	-0.003302	S.D. dependent var	397.4666
S.E. of regression	398.1222	Akaike info criterion	14.82291
Sum squared resid	40576338	Schwarz criterion	14.86411
Log likelihood	-1916.567	F-statistic	0.575466
Durbin-Watson stat	1.649378	Prob(F-statistic)	0.563168

ประวัติผู้เขียน

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