

เอกสารอ้างอิง

กรรมการ คงเนตร. 2553. การวิเคราะห์ความสัมพันธ์ระหว่างอัตราดอกเบี้ยในรูปตัวเงินกับอัตรา

เงินเพื่อของประเทศสมาชิกกลุ่มอาเซียน. การค้นคว้าแบบอิสระเศรษฐศาสตร์มหาบัณฑิต
มหาวิทยาลัยเชียงใหม่.

ขจรพรรณ วนิชมานนท์. 2553. การวิเคราะห์ความสัมพันธ์ระหว่างดัชนีตลาดหลักทรัพย์กับ
อัตราแลกเปลี่ยนบางประเทศในกลุ่มจี 20 โดยวิธีพาแนลโคอินพิเกรชัน. การค้นคว้าแบบ
อิสระเศรษฐศาสตร์มหาบัณฑิต มหาวิทยาลัยเชียงใหม่.

ชิดชล ตั้งสุขบัญชรี. 2550. การวิเคราะห์ความสัมพันธ์ระหว่างการเจริญเติบโตทางเศรษฐกิจและ
มูลค่าส่งออกสินค้าเกษตรทั้งหมดของประเทศไทย. การค้นคว้าแบบอิสระเศรษฐศาสตร์ -
มหาบัณฑิต มหาวิทยาลัยเชียงใหม่.

พรรภิ ภูนาศต์. 2551. การวิเคราะห์ความสัมพันธ์ระหว่างรายได้จากการท่องเที่ยวของประเทศไทย
ไทยและการเจริญเติบโตทางเศรษฐกิจของประเทศไทย โดยวิธีโคอินพิเกรชัน. การค้นคว้าแบบ
อิสระเศรษฐศาสตร์มหาบัณฑิต สาขาวิชาเศรษฐศาสตร์ มหาวิทยาลัยเชียงใหม่.

Acemoglu, Daron. 2009. **Introduction to Modern Economic Growth.** Princeton: Princeton
University Press.

Aizenman, Joshua and Glick, Reuven. 2006. "Military Expenditure, Threats, and Growth."

J. Int. Trade & Economic Development 15, 2: 129 – 155.

Baltagi, B.H., Chang, Y.J. and Li, Qi. 1992b. "Monte carlo results on several new and existing
tests for the error component model." **Journal of Econometrics** 54: 95-120.

Baltagi, B.H. 2008. **Econometric Analysis of Panel Data.** 4th ed. The Atrium Southern Gate,
UK: John Wiley & Sons Ltd.

Barro, Robert J. 1990. Government Spending in 9 Simple Model of Endogenous Growth.

[Online]. Available from: <http://www.jstor.org/pss/2937633>. 17 September 2011.

Barro, Bert J. and Martin, Xavier Sala i. 2004. **Economic Growth.** 2nd ed. London: The MIT
Press.

- Basuden, Biswas and Ram, Rati. 1986. "Military Expenditure and Economic Growth in Less Developed Countries: An Augmented Model and Futher Evidence." **Economic Development and Cultural Change** 34: 361-372.
- Caporale, Guglielmo; Rault, Christophe; Sova, Robert and Sova, Anamaria. 2009. Financial Development and Economic Growth: Evidence from Ten New EU Member. [Online]. Available from: <http://econpapers.repec.org/paper/diwdiwpp/dp940.htm>. 17 September 2011.
- Chen, Sheng-Tung; Kuo, Hsiao-I and Chen, Chi-Chung. 2007. "The relationship between GDP and electricity consumption in 10 Asian countries". **Energy Policy, Elsevier** 35: 2611-2621.
- Choi, I. 2001. "Unit root test for panel data". **Journal of International Money and Finance** 20: 249-272.
- d'Agostino, Giorgio; Dunne, J. Paul and Pieroni, Luca. 2010. Assessing the Effects of Military Expenditure on Growth: University of the West of England. [Online]. Available from: <http://ideas.repec.org/p/uwe/wpaper/1012.html>. 6 August 2011.
- d'Agostino, G.; Dunne, J.P. and Pieroni, L. 2011. "Optimal military spending in the US: A time series analysis." **Economic Modelling, Elsevier** 28, 3:1068-1077.
- Dunne, J.; Smith, Ron and Willenbockel, Dirk. 2004. Theoretical and Econometric Issues in Analysing the Military Expenditure-Growth Nexus. [Online]. Available from: <http://carecon.org.uk/Armsproduction/Papers/assagrpap.pdf>. 6 August 2011.
- Dunne, J. Paul; Smith, Ron and Willenbockel, Dirk. 2005 "Models of Military Expenditure and Growth: A Critical Review." **Defence and Peace Economics** 2005, 16: 449 - 461.
- Dunne, J. Paul. 2010. Military Spending and Economic Growth in Sub Saharan Africa. [Online]. Available from : <http://www.essa.org.za/download/2009conference/papers%20df/Dunne%20Military%20Spending%20and%20Growth%20in%20SSA.pdf>. 6 August 2011.

- Dunne, J. Paul. 2011. Military Spending, Growth, Development and Conflict. [Online]. Available from: <http://carecon.org.uk/DPs/1105.pdf>. 6 August 2011.
- Feder, Gurshon. 1983. "On Exports and Economic Growth." **Journal of Development Economics** 1983, Vol. 12: 59-93.
- Engle, R.F. and Granger C.W.J.. 1987, "Co-integration and Error Correction: Representation, Estimation, and Testing." **Econometrica** 55, 2: 251-76.
- Granger, C.W.J. 1969. "Investigating causal relation by conometric and cross-sectional method." **Econometrica** 37, 3(July): 424-438.
- Gujarati, Damodar N. 2003. **Basic econometrics**. 4th ed. Singapore: McGraw – Hill
- Habibullah, M.S.; Law, Siong-Hook and Dayang-fizzah, A.M. 2008. Defense spending and economic growth in Asian economies: A panel error-correction approach. [Online]. Available from: <http://ideas.repec.org/p/pra/mprapa/12105.html>. 6 August 2011.
- Hansen, L.P. 1982. "Large Sample Properties of Generalized Method of Moments Estimators." **Econometrica** 50, 4(July): 1029-1054.
- Hirnissa , M.T. 2009. "Military Expenditure and Economic Growth in Asean-5 Countries."
- Hausman, J.A. 1978. "Specification tests in econometrics." **Econometrica** 46, 6: 1251-1271.
- Journal of Sustainable Development** 2009, Vol.2, No.2.
- Kao, C. 1999. "Spurious regression and residual-based tests for cointegration in panel data". **Journal of Econometrics** 90: 1-44
- Kollias, Christos, Manolas, George and Paleologou, Suzanna-Maria. 2004. "Defence expenditure and economic growth in the European Union: A causality analysis."
- Journal of Policy Modelling** 26, 5: 553-569.
- Levin, L. C. F and Chu, C. 2002. "Unit root tests in panel data : Asymptotic and finite sample properties". **Journal of Econometrics** 105: 1-24.
- Lina Yang. 2011. World military spending slows in 2010: Swedish researchers. [Online]. Available from: http://news.xinhuanet.com/english2010/world/2011-04/11/c_13823027.htm. 16 September 2011.
- Maddala, G. S. and S. Wu. 1999. "A Comparative Study of Unit Root Tests with Panel Data andA New Simple Test." **Oxford Bulletin of Economics and Statistics** 61: 631-52.

- Moulton, Brent R. 1989. "Alternative tests of the error components model." **Econometrica** 57, 3(May): 685-693.
- Pedroni, P. 1999. "Critical Values for Cointegration Tests in Heterogeneous Panels with Multiple Regressors." **Oxford Bulletin of Economics and Statistic** 61: 653-70.
- Pedroni, P. 2004. "Panel cointegration: asymptotic and finite sample properties of pooled time series tests with an application to the PPP hypothesis." **Econometric Theory** 20: 597-625.
- Pradhan, Rudra P. 2010. "Modelling the nexus between defense spending and economic growth in ASEAN-5: Evidence from cointegrated panel analysis." **African Journal of Political Science and International Relations** 4, 8:297-307.
- Poast, Paul. 2006. **The Economics of War**. Avenue of the Americas, NY: Quebecor World Dubuque Inc.
- Shah Anup. 2011. World military spending. [Online]. Available from:
<http://www.globalissues.org/article/75/world-military-spending> . 27 August 2011.
- Stroup, Michael D. and Heckelman, Jac C. 2001. "Size of the Military Sector and Economic Growth: A Panel Data Analysis of Africa and Latin America." **Journal of Applied Economics** 5, 2:329-360.
- Stockholm International Peace Research Institute. 2010. Recent trends in military expenditure. [Online]. Available from:
<http://www.sipri.org/research/armaments/milex/resultoutput/trends>. 5 September 2011.
- Verbeek, Marno. 2004. **Modern Econometrics**. 2nd ed. West Sussex: John Wiley & Son.
- Wijeweera, Albert and J. Webb, Matthew. 2009. "Military Spending and Economic Growth in South ASIA: A Panel Data Analysis." **Defence and Peace Economics**, 1(February): 1-10.
- Wilkins, Nigel. 2004. Defence Expenditure and Economic Growth: Evidence from a Panel of 85 Countries. [Online]. Available from :
<http://cama.anu.edu.au/macroworkshop/Nigel%20Wilkins.pdf>. 6 August 2011.