ภาคผนวก ค

ผลการทดสอบ Unit Root Test

ตารางผนวกที่ ค1 ผลการทดสอบ Unit Root ของ SPEND

Null Hypothesis: D(GSPEND) has a unit root

Exogenous: Constant, Linear Trend

Lag Length: 5 (Automatic based on AIC, MAXLAG=9)

		t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic		-4.025828	0.0175
Test critical values:	1% level	-4.262735	
	5% level	-3.552973	
	10% level	-3.209642	

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

Augmented Dickey-Fuller Test Equation

Dependent Variable: D(SPEND,2)

Method: Least Squares

Date: 04/04/06 Time: 23:54

Sample(adjusted): 1997:4 2005:4

Included observations: 33 after adjusting endpoints

Variable	Coefficient	Std. Error	t-Statistic	Prob.
D(GSPEND(-1))	-6.606630	1.641061	-4.025828	0.0005
D(GSPEND(-1),2)	4.401005	1.549944	2.839461	0.0088
D(GSPEND(-2),2)	3.182457	1.358870	2.341987	0.0274
D(GSPEND(-3),2)	1.701506	1.073634	1.584810	0.1256
D(GSPEND(-4),2)	1.107264	0.652327	1.697405	0.1020
D(GSPEND(-5),2)	0.632438	0.374703	1.687839	0.1039
C	887.9984	670.9484	1.323497	0.1976
@TREND(1996:1)	-46.32925	28.44026	-1.629003	0.1159

R-squared	0.909669	Mean dependent var	29.81818
Adjusted R-squared	0.884376	S.D. dependent var	4028.341
S.E. of regression	1369.778	Akaike info criterion	17.48990
Sum squared resid	46907309	Schwarz criterion	17.85269
Log likelihood	-280.5834	F-statistic	35.96559
Durbin-Watson stat	1.971836	Prob(F-statistic)	0.000000

ตารางผนวกที่ ค2 ผลการทดสอบ Unit Root ของ MONEY

Null Hypothesis: D(MONEY) has a unit root

Exogenous: Constant, Linear Trend

Lag Length: 2 (Automatic based on AIC, MAXLAG=9)

		t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic		-6.303742	0.0000
Test critical values:	1% level	-4.234972	
	5% level	-3.540328	
	10% level	-3.202445	

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

Augmented Dickey-Fuller Test Equation

Dependent Variable: D(MONEY,2)

Method: Least Squares

Date: 04/04/06 Time: 23:59

Sample(adjusted): 1997:1 2005:4

Included observations: 36 after adjusting endpoints

Variable	Coefficient	Std. Error	t-Statistic	Prob.
D(GMONEY(-1))	-2.566214	0.407094	-6.303742	0.0000
D(GMONEY(-1),2)	0.940481	0.309156	3.042096	0.0048
D(GMONEY(-2),2)	0.374024	0.173035	2.161547	0.0385
C	-0.471708	0.644435	-0.731972	0.4697
@TREND(1996:1)	0.023132	0.027026	0.855904	0.3986

R-squared	0.781188	Mean dependent var	-0.108083
Adjusted R-squared	0.752954	S.D. dependent var	3.376336
S.E. of regression	1.678163	Akaike info criterion	4.001523
Sum squared resid	87.30318	Schwarz criterion	4.221456
Log likelihood	-67.02741	F-statistic	27.66857
Durbin-Watson stat	1.957587	Prob(F-statistic)	0.000000

ตารางผนวกที่ ค3 ผลการทดสอบ Unit Root ของ RATE

Null Hypothesis: D(RATE) has a unit root

Exogenous: Constant, Linear Trend

Lag Length: 5 (Automatic based on AIC, MAXLAG=9)

		t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic		-4.453614	0.0063
Test critical values:	1% level	-4.262735	
	5% level	-3.552973	
	10% level	-3.209642	

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

Augmented Dickey-Fuller Test Equation

Dependent Variable: D(RATE,2)

Method: Least Squares

Date: 04/05/06 Time: 00:00

Sample(adjusted): 1997:4 2005:4

Included observations: 33 after adjusting endpoints

Variable	Coefficient	Std. Error	t-Statistic	Prob.
D(GRATE(-1))	-2.582843	0.579943	-4.453614	0.0002
D(GRATE(-1),2)	1.241117	0.485412	2.556830	0.0170
D(GRATE(-2),2)	1.094954	0.414916	2.638978	0.0141
D(GRATE(-3),2)	1.069494	0.357757	2.989446	0.0062
D(GRATE(-4),2)	0.829611	0.293662	2.825060	0.0092
D(GRATE(-5),2)	0.371575	0.203669	1.824402	0.0801
C	-0.639827	2.072872	-0.308667	0.7601
@TREND(1996:1)	0.021010	0.083201	0.252517	0.8027

R-squared	0.689310	Mean dependent var	0.106364
Adjusted R-squared	0.602316	S.D. dependent var	7.121899
S.E. of regression	4.491223	Akaike info criterion	6.049344
Sum squared resid	504.2771	Schwarz criterion	6.412134
Log likelihood	-91.81418	F-statistic	7.923711
Durbin-Watson stat	1.999421	Prob(F-statistic)	0.000044

ตารางผนวกที่ ค4 ผลการทดสอบ Unit Root ของ INVEST

Null Hypothesis: D(INVEST) has a unit root

Exogenous: Constant, Linear Trend

Lag Length: 0 (Automatic based on AIC, MAXLAG=9)

		t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic		-6.878572	0.0000
Test critical values:	1% level	-4.219126	
	5% level	-3.533083	
	10% level	-3.198312	

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

Augmented Dickey-Fuller Test Equation

Dependent Variable: D(INVEST,2)

Method: Least Squares

Date: 04/05/06 Time: 00:02

Sample(adjusted): 1996:3 2005:4

Included observations: 38 after adjusting endpoints

Variable	Coefficient	Std. Error	t-Statistic	Prob.
D(GINVEST(-1))	-1.137923	0.165430	-6.878572	0.0000
C	0.467173	1.362624	0.342848	0.7338
@TREND(1996:1)	-0.019681	0.058620	-0.335749	0.7391

R-squared	0.574981	Mean dependent var	0.120000
Adjusted R-squared	0.550695	S.D. dependent var	5.910222
S.E. of regression	3.961636	Akaike info criterion	5.666848
Sum squared resid	549.3097	Schwarz criterion	5.796131
Log likelihood	-104.6701	F-statistic	23.67466
Durbin-Watson stat	1.992615	Prob(F-statistic)	0.000000

ตารางผนวกที่ ค5 ผลการทดสอบ Unit Root ของ GDP

Null Hypothesis: D(GDP) has a unit root

Exogenous: Constant, Linear Trend

Lag Length: 9 (Automatic based on AIC, MAXLAG=9)

		t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic		-6.153626	0.0001
Test critical values:	1% level	-4.309824	
	5% level	-3.574244	
	10% level	-3.221728	

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

Augmented Dickey-Fuller Test Equation

Dependent Variable: D(GDP,2)

Method: Least Squares

Date: 04/05/06 Time: 00:03

Sample(adjusted): 1998:4 2005:4

Included observations: 29 after adjusting endpoints

Variable	Coefficient	Std. Error	t-Statistic	Prob.
D(GGDP(-1))	-8.910497	1.448008	-6.153626	0.0000
D(GGDP(-1),2)	6.589346	1.346333	4.894293	0.0001
D(GGDP(-2),2)	4.913777	1.228908	3.998492	0.0009
D(GGDP(-3),2)	3.785586	1.080292	3.504225	0.0027
D(GGDP(-4),2)	3.024209	0.932930	3.241625	0.0048
D(GGDP(-5),2)	2.749930	0.796874	3.450896	0.0031
D(GGDP(-6),2)	2.068622	0.629260	3.287388	0.0043
D(GGDP(-7),2)	1.320684	0.441130	2.993869	0.0082
D(GGDP(-8),2)	0.567788	0.246507	2.303338	0.0342
D(GGDP(-9),2)	0.172695	0.112038	1.541398	0.1416
C	228.5656	74.99621	3.047695	0.0073
@TREND(1996:1)	-5.651145	2.839260	-1.990358	0.0629

<u>ตารางผนวกที่ ค5</u> (ต่อ)

R-squared	0.984110	Mean dependent var	-32.66103
Adjusted R-squared	0.973827	S.D. dependent var	753.3409
S.E. of regression	121.8749	Akaike info criterion	12.73737
Sum squared resid	252509.3	Schwarz criterion	13.30315
Log likelihood	-172.6919	F-statistic	95.71134
Durbin-Watson stat	2.078671	Prob(F-statistic)	0.000000