ภาคผนวก ง

ผลการประมาณค่า VAR

<u>ตารางผนวกที่ ง1</u> การประมาณค่า VAR

Vector Autoregression Estimates

Date: 04/05/06 Time: 00:42

Sample(adjusted): 1996:2 2005:4

Included observations: 39 after adjusting endpoints

Standard errors in ( ) & t-statistics in [ ]

	GGDP	GMONEY	GINVEST	GSPEND	GRATE
GGDP(-1)	-0.068299	-0.000306	0.000224	-0.487410	-0.001927
	(0.24010)	(0.00110)	(0.00250)	(1.04860)	(0.00260)
	[-0.28447]	[-0.27772]	[0.08985]	[-0.46482]	[-0.74065]
GMONEY(-1)	-14.10601	0.139413	-0.693129	142.7307	-0.008070
	(47.4350)	(0.21778)	(0.49338)	(207.170)	(0.51405)
	[-0.29738]	[0.64015]	[-1.40487]	[0.68895]	[-0.01570]
GINVEST(-1)	19.43775	-0.085102	0.633920	47.11213	-0.300337
	(14.7238)	(0.06760)	(0.15314)	(64.3055)	(0.15956)
	[1.32016]	[-1.25892]	[4.13937]	[0.73263]	[-1.88228]
GSPEND(-1)	0.028402	0.000198	0.000353	-0.095196	-0.000254
	(0.04968)	(0.00023)	(0.00052)	(0.21696)	(0.00054)
	[0.57174]	[0.86826]	[0.68240]	[-0.43877]	[-0.47271]
GRATE(-1)	8.200911	0.033496	0.037207	-11.39263	0.503409
	(12.0347)	(0.05525)	(0.12517)	(52.5611)	(0.13042)
	[0.68144]	[0.60622]	[0.29724]	[-0.21675]	[3.85994]
C	175.9752	1.480602	0.997649	97.64443	-0.561090
	(88.4081)	(0.40589)	(0.91954)	(386.118)	(0.95807)
	[1.99049]	[3.64775]	[1.08494]	[0.25289]	[-0.58565]

<u>ตารางผนวกที่ ง1</u> (ต่อ)

R-squared	0.096864	0.181945	0.564101	0.039272	0.501652
Adj. R-squared	-0.039975	0.057997	0.498056	-0.106292	0.426144
Sum sq. resides	4185874.	88.23234	452.8403	79843858	491.5785
S.E. equation	356.1526	1.635147	3.704380	1555.478	3.859575
F-statistic	0.707871	1.467917	8.541136	0.269794	6.643747
Log likelihood	-281.2201	-71.25863	-103.1522	-338.7130	-104.7528
Akaike AIC	14.72923	3.961981	5.597547	17.67759	5.679629
Schwarz SC	14.98517	4.217914	5.853480	17.93352	5.935562
Mean dependent	136.2187	1.639718	-0.058718	254.6667	-1.727436
S.D. dependent	349.2406	1.684732	5.228631	1478.866	5.094929

Determinant Residual Covariance	6.73E+13
Log Likelihood (d.f. adjusted)	-897.5637
Akaike Information Criteria	47.56737
Schwarz Criteria	48.84703