ตารางผนวกที่ 4 การทดสอบความนิ่งของตัวแปรการเปลี่ยนแปลงดัชนีราคาผู้บริโภค (ΔCPI)

Null Hypothesis: D(CPI) has a unit root

Exogenous: Constant

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

		t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic		-6.703708	0.0000
Test critical values:	1% level	-3.621023	
	5% level	-2.943427	
	10% level	-2.610263	

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

Augmented Dickey-Fuller Test Equation

Dependent Variable: D(CPI,2)

Method: Least Squares

Date: 01/20/07 Time: 15:22

Sample(adjusted): 1995:4 2004:4

Included observations: 37 after adjusting endpoints

Variable	Coefficient	Std. Error	t-Statistic	Prob.
D(CPI(-1))	-1.143731	0.170612	-6.703708	0.0000
C	-0.043260	0.108740	-0.397829	0.6932

R-squared	0.562170	Mean dependent var	-0.021622
Adjusted R-squared	0.549661	S.D. dependent var	0.985206
S.E. of regression	0.661145	Akaike info criterion	2.062852
Sum squared resid	15.29896	Schwarz criterion	2.149929
Log likelihood	-36.16277	F-statistic	44.93971
Durbin-Watson stat	1.992373	Prob(F-statistic)	0.000000

<u>ตารางผนวกที่ 5</u> การทดสอบความนิ่งของตัวแปรการเปลี่ยนแปลงดัชนีราคาผู้บริโภคที่คาดการณ์ ($\Delta CPIE$)

Null Hypothesis: D(CPIE) has a unit root

Exogenous: Constant

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

		t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic		-6.875403	0.0000
Test critical values:	1% level	-3.621023	
	5% level	-2.943427	
	10% level	-2.610263	

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

Augmented Dickey-Fuller Test Equation

Dependent Variable: D(CPIE,2)

Method: Least Squares

Date: 01/20/07 Time: 15:24

Sample(adjusted): 1995:4 2004:4

Included observations: 37 after adjusting endpoints

Variable	Coefficient	Std. Error	t-Statistic	Prob.
D(CPIE(-1))	-1.154173	0.167870	-6.875403	0.0000
C	0.007140	0.096778	0.073779	0.9416

R-squared	0.574578	Mean dependent var	0.030970
Adjusted R-squared	0.562423	S.D. dependent var	0.889347
S.E. of regression	0.588300	Akaike info criterion	1.829379
Sum squared resid	12.11339	Schwarz criterion	1.916455
Log likelihood	-31.84351	F-statistic	47.27116
Durbin-Watson stat	2.007822	Prob(F-statistic)	0.000000

ตารางผนวกที่ 6 การทดสอบความนิ่งของตัวแปรอัตราการเปลี่ยนแปลงผลิตภัณฑ์มวลรวมภายในประเทศเบื้องต้น (GGDP)

Null Hypothesis: D(GGDP) has a unit root

Exogenous: Constant

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

		t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic		-11.00742	0.0000
Test critical values:	1% level	-3.632900	
	5% level	-2.948404	
	10% level	-2.612874	

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

Augmented Dickey-Fuller Test Equation

Dependent Variable: D(GGDP,2)

Method: Least Squares

Date: 01/20/07 Time: 16:34

Sample(adjusted): 1996:2 2004:4

Included observations: 35 after adjusting endpoints

Variable	Coefficient	Std. Error	t-Statistic	Prob.
D(GGDP(-1))	-3.191382	0.289930	-11.00742	0.0000
D(GGDP(-1),2)	1.568203	0.174205	9.002046	0.0000
D(GGDP(-2),2)	0.653899	0.136558	4.788420	0.0000
C	0.070495	0.451544	0.156120	0.8770

R-squared	0.905286	Mean dependent var	0.351242
Adjusted R-squared	0.896120	S.D. dependent var	8.281790
S.E. of regression	2.669260	Akaike info criterion	4.908690
Sum squared resid	220.8734	Schwarz criterion	5.086444
Log likelihood	-81.90208	F-statistic	98.76656
Durbin-Watson stat	1.510643	Prob(F-statistic)	0.000000

ตารางผนวกที่ 7 การทดสอบความนิ่งของตัวแปรการเปลี่ยนแปลงปริมาณเงินในความหมายอย่างแคบ ($\Delta M1$)

Null Hypothesis: D(M1) has a unit root

Exogenous: Constant

Lag Length: 3 (Automatic based on AIC, MAXLAG=9)

		t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic		-5.784843	0.0000
Test critical values:	1% level	-3.639407	
	5% level	-2.951125	
	10% level	-2.614300	

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

Augmented Dickey-Fuller Test Equation

Dependent Variable: D(M1,2)

Method: Least Squares

Date: 01/20/07 Time: 16:03

Sample(adjusted): 1996:3 2004:4

Included observations: 34 after adjusting endpoints

Variable	Coefficient	Std. Error	t-Statistic	Prob.
D(M1(-1))	-4.578326	0.791435	-5.784843	0.0000
D(M1(-1),2)	2.478411	0.634930	3.903438	0.0005
D(M1(-2),2)	1.233557	0.418651	2.946503	0.0063
D(M1(-3),2)	0.270766	0.213279	1.269535	0.2143
C	3.248099	10.25980	0.316585	0.7538

R-squared	0.898626	Mean dependent var	8.344741
Adjusted R-squared	0.884643	S.D. dependent var	174.9583
S.E. of regression	59.42320	Akaike info criterion	11.14230
Sum squared resid	102402.4	Schwarz criterion	11.36676
Log likelihood	-184.4191	F-statistic	64.26729
Durbin-Watson stat	1.950493	Prob(F-statistic)	0.000000

<u>ตารางผนวกที่ 8</u> การทดสอบความนิ่งของตัวแปรการเปลี่ยนแปลงขนาดรัฐบาล ($\Delta SIZE$)

Null Hypothesis: D(SIZE) has a unit root

Exogenous: Constant

Lag Length: 7 (Automatic based on AIC, MAXLAG=9)

		t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic		-4.426057	0.0015
Test critical values:	1% level	-3.670170	
	5% level	-2.963972	
	10% level	-2.621007	

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

Augmented Dickey-Fuller Test Equation

Dependent Variable: D(SIZE,2)

Method: Least Squares

Sample(adjusted): 1997:3 2004:4

Included observations: 30 after adjusting endpoints

Variable	Coefficient	Std. Error	t-Statistic	Prob.
D(SIZE(-1))	-11.10441	2.508872	-4.426057	0.0002
D(SIZE(-1),2)	8.675247	2.382332	3.641493	0.0015
D(SIZE(-2),2)	6.984071	2.126915	3.283663	0.0035
D(SIZE(-3),2)	5.136874	1.765725	2.909216	0.0084
D(SIZE(-4),2)	3.576652	1.334491	2.680162	0.0140
D(SIZE(-5),2)	2.223080	0.880754	2.524063	0.0197
D(SIZE(-6),2)	1.130850	0.498162	2.270046	0.0339
D(SIZE(-7),2)	0.362238	0.195323	1.854559	0.0778
C	-0.312558	0.670361	-0.466253	0.6458

R-squared	0.930547	Mean dependent var	0.351874
Adjusted R-squared	0.904089	S.D. dependent var	11.73604
S.E. of regression	3.634597	Akaike info criterion	5.662199
Sum squared resid	277.4162	Schwarz criterion	6.082558
Log likelihood	-75.93298	F-statistic	35.17035
Durbin-Watson stat	2.094260	Prob(F-statistic)	0.000000