

ตารางผนวกที่ 10 การทดสอบการปรับตัวในระยะสั้น

Vector Error Correction Estimates

Date: 02/06/07 Time: 20:56

Sample(adjusted): 1995:4 2004:4

Included observations: 37 after adjusting endpoints

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

Cointegrating	CointEq1
Eq:	
CPI(-1)	1
ECPI(-1)	1.53996 -0.47213 [3.26172]
GGDP(-1)	0.661638 -0.17574 [3.76497]
M1(-1)	0.022102 -0.01028 [2.15010]
SIZE(-1)	-0.622403 -0.16712 [-3.72426]
C	-2.690835

ตารางผนวกที่ 10 (ต่อ)

Error	D(CPI)	D(ECPI)	D(GGDP)	D(M1)	D(SIZE)
Correction:					
CointEq1	0.014899	-0.01791	-1.372637	-18.20326	0.51057
	-0.04182	-0.03622	-0.16686	-3.65615	-0.24841
	[0.35626]	[-0.49442]	[-8.22633]	[-4.97881]	[2.05537]
D(CPI(-1))	-0.195665	-0.029723	-0.106448	20.22335	0.128521
	-0.18799	-0.16284	-0.75008	-16.4355	-1.11667
	[-1.04081]	[-0.18253]	[-0.14192]	[1.23047]	[0.11509]
D(ECPI(-1))	-0.188052	-0.064185	0.488696	21.99386	1.353313
	-0.20723	-0.1795	-0.82684	-18.1175	-1.23094
	[-0.90745]	[-0.35757]	[0.59104]	[1.21396]	[1.09941]
D(GGDP(-1))	-0.030076	0.038148	0.236425	14.20419	-0.31519
	-0.03103	-0.02688	-0.12381	-2.71281	-0.18432
	[-0.96927]	[1.41930]	[1.90962]	[5.23596]	[-1.71006]
D(M1(-1))	0.00142	-0.001143	0.010764	-0.252265	-0.026967
	-0.00202	-0.00175	-0.00805	-0.17636	-0.01198
	[0.70397]	[-0.65426]	[1.33736]	[-1.43041]	[-2.25060]
D(SIZE(-1))	-0.009337	-0.008883	-0.298791	-7.910241	-0.530984
	-0.03077	-0.02665	-0.12275	-2.68975	-0.18275
	[-0.30349]	[-0.33335]	[-2.43405]	[-2.94088]	[-2.90554]
C	-0.045728	0.005815	0.249651	4.187469	-0.102803
	-0.11306	-0.09794	-0.45112	-9.88472	-0.67159
	[-0.40444]	[0.05938]	[0.55341]	[0.42363]	[-0.15307]

ตารางผนวกที่ 10 (ต่อ)

R-squared	0.093343	0.144054	0.814962	0.749753	0.722567
Adj. R-squared	-0.087988	-0.027135	0.777954	0.699703	0.66708
Sum sq. resids	14.15218	10.61828	225.2981	108169.7	499.3302
S.E. equation	0.686833	0.594931	2.740426	60.04711	4.079747
F-statistic	0.514766	0.84149	22.02148	14.98024	13.02237
Log likelihood	-34.72131	-29.40642	-85.92109	-200.1407	-100.6442
Akaike AIC	2.255206	1.967915	5.022762	11.19679	5.818605
Schwarz SC	2.559974	2.272683	5.32753	11.50156	6.123373
Mean dependent	-0.040541	0.010323	0.247947	4.219854	-0.139968
S.D. dependent	0.658474	0.58702	5.815634	109.5764	7.07072
Determinant Residual Covariance		48596.45			
Log Likelihood		-442.7436			
Log Likelihood (d.f. adjusted)		-462.1428			
Akaike Information Criteria		27.14285			
Schwarz Criteria		28.88439			