

Jittawatcharaporn Kaweerat 2010: Impacts of Exchange Rate Volatility on Thai Rice Export. Master of Science (Agricultural Economics), Major Field: Agricultural Economics, Department of Agricultural and Resource Economics. Thesis Advisor: Ms. Isariya Boonyasiri, Ph.D. 163 pages.

In this study, the conditions of export of Thai jasmine rice to the buying country will be studied. Analyses of the fluctuations of exchange rates on export volume and price of 100% Grade A and Grade B Jasmine rice will be done by using quarterly secondary data from 2002 to 2008. The study is done on each country based on the imported volume of the Thai jasmine rice from the large to small imported volume which is the United States, China and Hong Kong, respectively.

In order to know the conditions of Thai jasmine rice export to the partner countries, the data will be analyzed by descriptive analysis. The quantitative analysis will be used to study the fluctuations in exchange rates affected by the quantity and price of jasmine rice exports by the methods of the Economic Dimension Model of the Generalized Autoregressive Conditional Heteroscedasticity (GARCH model).

The results showed that the fluctuations in exchange rates have a negative impact on export price of Jasmine rice 100% Grade A and B. Reflect the demand of importers respond to prices lower than supply of exporters. However, fluctuations in exchange rates not statistically significant in explaining export volume of Jasmine Rice 100% Grade A and B to US, China and Hong Kong market.

Gross domestic product is factor statistically significant in the U.S. and Hong Kong market and the export volume of jasmine rice with more flexibility for a show that Rice is a luxury.

The export price of Jasmine Rice 100% Grade A and B in dollars is significant in the Chinese market and more flexible than a showing that the rice market in China has high price competition.

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Thesis Advisor's signature