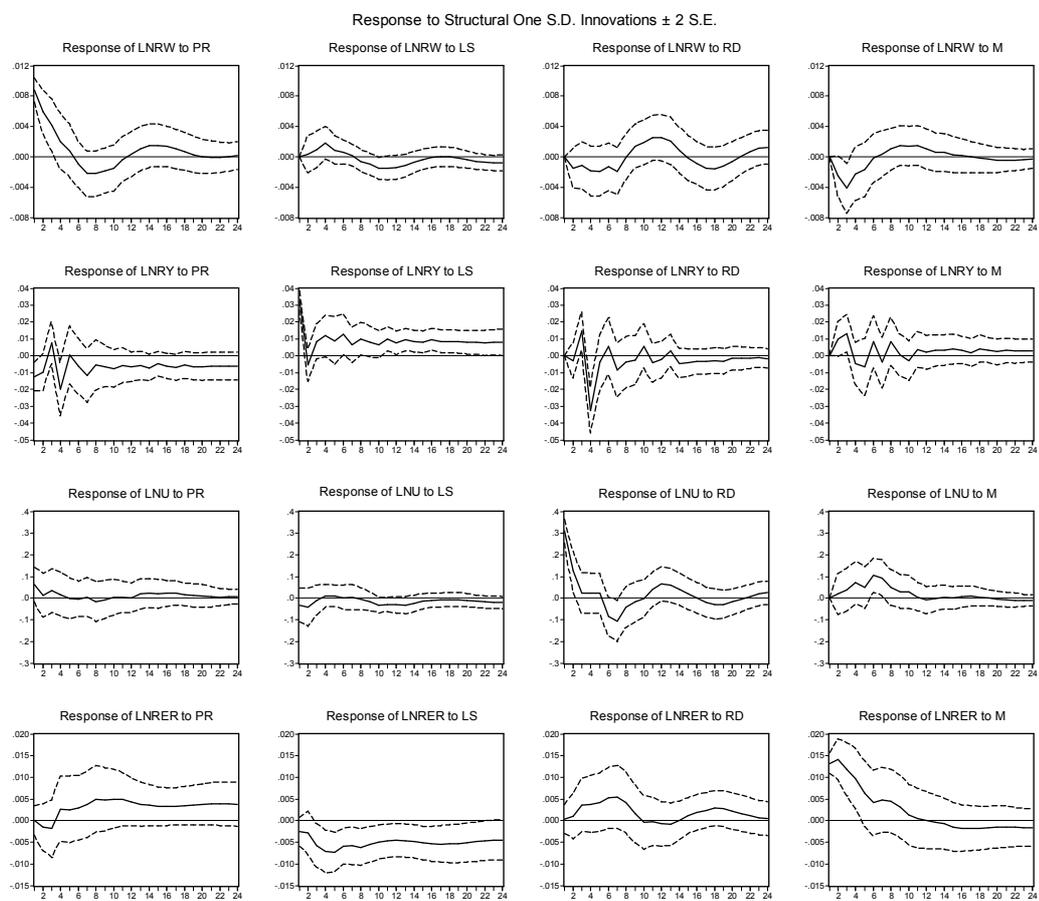


ภาคผนวก ข  
ผลการวิจัย



ภาพผนวกที่ 1 การคำนวณค่า Impulse Response Function

ตารางผนวกที่ 3 การคำนวณค่า Impulse Response Function ของค่าจ้างที่แท้จริง

Period	PR	LS	RD	M
1	0.008823	0	0	0
SE	-0.00078	0	0	0
2	0.00597	0.000348	-0.001477	-0.002531
SE	-0.00147	-0.00121	-0.00131	-0.00132
3	0.004195	0.000968	-0.001113	-0.004148
SE	-0.00173	-0.00121	-0.00157	-0.00163
4	0.002037	0.001867	-0.001882	-0.002245
SE	-0.00184	-0.00108	-0.00165	-0.00177
5	0.000815	0.000876	-0.001916	-0.001694
SE	-0.00177	-0.00094	-0.00163	-0.00178
6	-0.001006	0.000597	-0.001303	-0.000145
SE	-0.00153	-0.00078	-0.00157	-0.00162
7	-0.002205	0.000182	-0.001949	0.000365
SE	-0.0015	-0.00072	-0.00154	-0.00151
8	-0.002219	-0.000595	-5.57E-05	0.001009
SE	-0.00151	-0.00072	-0.00151	-0.00139
9	-0.001853	-0.000994	0.001425	0.001504
SE	-0.0015	-0.00072	-0.00146	-0.00131
10	-0.001458	-0.001533	0.001948	0.001371
SE	-0.00153	-0.00074	-0.00148	-0.00131
11	-0.000324	-0.001515	0.00252	0.001445
SE	-0.00151	-0.00079	-0.00149	-0.00131
12	0.000364	-0.001403	0.002543	0.000999
SE	-0.00148	-0.00079	-0.00153	-0.00131
13	0.00105	-0.001169	0.002084	0.000596
SE	-0.00147	-0.00074	-0.00155	-0.00128
14	0.001448	-0.000703	0.000886	0.000565
SE	-0.00143	-0.0007	-0.00153	-0.00124

ตารางผนวกที่ 3 (ต่อ) การคำนวณค่า Impulse Response Function ของค่าจ้างที่แท้จริง

Period	PR	LS	RD	M
15	0.001511	-0.000382	-0.000159	0.000271
SE	-0.00141	-0.00066	-0.00149	-0.00119
16	0.001351	-8.25E-05	-0.000841	0.000123
SE	-0.00134	-0.00064	-0.00144	-0.00111
17	0.001026	1.65E-06	-0.001535	-1.84E-05
SE	-0.00129	-0.00066	-0.00141	-0.00103
18	0.000688	-4.97E-05	-0.001596	-0.000156
SE	-0.00125	-0.00065	-0.0014	-0.00096
19	0.000296	-0.000147	-0.001228	-0.000305
SE	-0.0012	-0.00061	-0.00135	-0.0009
20	8.69E-06	-0.000385	-0.000605	-0.000444
SE	-0.00114	-0.00056	-0.00128	-0.00084
21	-8.50E-05	-0.000593	0.00012	-0.000418
SE	-0.00107	-0.00052	-0.00122	-0.00078
22	-0.000119	-0.000751	0.000704	-0.000414
SE	-0.00099	-0.0005	-0.00116	-0.00071
23	-1.89E-05	-0.000833	0.001129	-0.000363
SE	-0.00094	-0.00051	-0.00113	-0.00067
24	0.000161	-0.000822	0.001229	-0.000231
SE	-0.0009	-0.00052	-0.00111	-0.00063

ตารางผนวกที่ 4 การคำนวณค่า Impulse Response Function ของระดับผลผลิตที่แท้จริง

Period	PR	LS	RD	M
1	-0.012275	0.032851	-1.63E-17	0
SE	-0.00425	-0.0029	-2.00E-18	0
2	-0.00967	-0.005557	-0.003074	0.010078
SE	-0.00553	-0.00478	-0.00517	-0.00525
3	0.007713	0.0085	0.014525	0.013176
SE	-0.00622	-0.00519	-0.00572	-0.00557
4	-0.019933	0.011737	-0.032438	-0.004678
SE	-0.00794	-0.00618	-0.00681	-0.00628
5	0.000596	0.008722	-0.003949	-0.006669
SE	-0.00863	-0.00702	-0.00838	-0.00849
6	-0.006195	0.012798	0.005662	0.008212
SE	-0.00826	-0.00607	-0.00835	-0.0077
7	-0.011656	0.006401	-0.008676	-0.003944
SE	-0.00806	-0.00535	-0.00804	-0.00761
8	-0.005364	0.010011	-0.003904	0.00855
SE	-0.0075	-0.00481	-0.00769	-0.0071
9	-0.006396	0.008161	-0.002565	0.000415
SE	-0.00595	-0.00456	-0.00728	-0.00622
10	-0.00763	0.006534	0.005741	-0.003069
SE	-0.00558	-0.004	-0.00654	-0.00589
11	-0.005696	0.009844	-0.004226	0.003687
SE	-0.00524	-0.00351	-0.00579	-0.00538
12	-0.006544	0.007647	-0.002428	0.001896
SE	-0.00424	-0.00359	-0.00547	-0.00499
13	-0.005928	0.009532	0.002986	0.003059
SE	-0.00426	-0.00327	-0.00479	-0.00464
14	-0.007228	0.008536	-0.004435	0.003091
SE	-0.00405	-0.00325	-0.00438	-0.00453

ตารางผนวกที่ 4 (ต่อ) การคำนวณค่า Impulse Response Function ของระดับผลผลิตที่แท้จริง

Period	PR	LS	RD	M
15	-0.004671	0.008051	-0.004165	0.00393
SE	-0.00366	-0.00337	-0.00409	-0.00444
16	-0.006303	0.009722	-0.003344	0.003442
SE	-0.0037	-0.00324	-0.00376	-0.0041
17	-0.007061	0.008474	-0.003536	0.001712
SE	-0.00388	-0.0034	-0.00372	-0.00406
18	-0.005568	0.008517	-0.00285	0.004226
SE	-0.00401	-0.00341	-0.00376	-0.00398
19	-0.006538	0.008249	-0.003448	0.003234
SE	-0.00404	-0.00345	-0.00366	-0.0038
20	-0.006656	0.008014	-0.001553	0.002283
SE	-0.0041	-0.00354	-0.00354	-0.00374
21	-0.006189	0.008047	-0.001648	0.003092
SE	-0.00415	-0.00358	-0.00343	-0.00368
22	-0.006118	0.007532	-0.00151	0.002784
SE	-0.0041	-0.00371	-0.00318	-0.00363
23	-0.006091	0.007931	-0.001111	0.003048
SE	-0.00413	-0.00377	-0.00293	-0.00354
24	-0.006114	0.007832	-0.001804	0.003045
SE	-0.00407	-0.0039	-0.00286	-0.00351

ตารางผนวกที่ 5 การคำนวณค่า Impulse Response Function ของอัตราว่างงาน

Period	PR	LS	RD	M
1	0.062642	-0.032247	0.310658	0
SE	-0.03943	-0.03894	-0.02746	0
2	0.01438	-0.041391	0.125532	0.01918
SE	-0.05056	-0.04458	-0.04692	-0.04702
3	0.034642	-0.010292	0.023808	0.039275
SE	-0.05015	-0.03435	-0.04666	-0.04926
4	0.01675	0.011303	0.022024	0.07088
SE	-0.05021	-0.02614	-0.04613	-0.04844
5	-0.002681	0.010238	0.022907	0.049235
SE	-0.04724	-0.02449	-0.04551	-0.048
6	-0.004455	0.001896	-0.085043	0.104477
SE	-0.04055	-0.02815	-0.04522	-0.03992
7	0.004947	0.003414	-0.105151	0.093325
SE	-0.04529	-0.02924	-0.04743	-0.04158
8	-0.017187	-0.004736	-0.041714	0.049144
SE	-0.04567	-0.02527	-0.04712	-0.04119
9	-0.007256	-0.018077	-0.016419	0.028631
SE	-0.04366	-0.02137	-0.04554	-0.03897
10	0.002794	-0.032324	-0.001733	0.028063
SE	-0.04126	-0.0186	-0.04302	-0.03746
11	0.004363	-0.02984	0.040201	0.004935
SE	-0.03599	-0.01679	-0.03982	-0.03303
12	0.00171	-0.030708	0.064118	-0.008875
SE	-0.03389	-0.01852	-0.03985	-0.03119
13	0.018965	-0.032554	0.058397	-0.001456
SE	-0.03468	-0.01945	-0.03878	-0.02853
14	0.022067	-0.024882	0.040039	0.004012
SE	-0.03402	-0.01892	-0.03695	-0.0276

ตารางผนวกที่ 5 (ต่อ) การคำนวณค่า Impulse Response Function ของอัตราการว่างงาน

Period	PR	LS	RD	M
15	0.019338	-0.015431	0.019323	-0.000277
SE	-0.03343	-0.01761	-0.03694	-0.02706
16	0.021768	-0.010471	0.000243	0.005928
SE	-0.03016	-0.01611	-0.03495	-0.02522
17	0.022338	-0.008583	-0.019371	0.009617
SE	-0.02704	-0.01587	-0.03444	-0.02309
18	0.01622	-0.006718	-0.029666	0.005536
SE	-0.02664	-0.0161	-0.03449	-0.02024
19	0.012059	-0.007348	-0.028897	0.000486
SE	-0.02663	-0.01597	-0.03193	-0.01826
20	0.009773	-0.01168	-0.017664	-0.003901
SE	-0.02596	-0.0153	-0.02998	-0.0176
21	0.006955	-0.015312	-0.004651	-0.008024
SE	-0.02359	-0.01489	-0.02866	-0.01694
22	0.004881	-0.017997	0.006868	-0.011021
SE	-0.02007	-0.0145	-0.02768	-0.01602
23	0.005942	-0.020073	0.018503	-0.01148
SE	-0.01762	-0.01445	-0.02739	-0.01429
24	0.007506	-0.020669	0.02461	-0.010275
SE	-0.01699	-0.01459	-0.02663	-0.01288

ตารางผนวกที่ 6 การคำนวณค่า Impulse Response Function ของอัตราแลกเปลี่ยนที่แท้จริง

Period	PR	LS	RD	M
1	0.000113	-0.002493	0.000368	0.013264
SE	-0.00169	-0.00167	-0.00166	-0.00117
2	-0.001504	-0.00284	0.001004	0.014101
SE	-0.00271	-0.00251	-0.00261	-0.00235
3	-0.001823	-0.005764	0.003575	0.011773
SE	-0.00334	-0.00252	-0.00306	-0.00305
4	0.0027	-0.007187	0.003783	0.009709
SE	-0.00377	-0.00249	-0.00332	-0.00349
5	0.002558	-0.007223	0.004249	0.006255
SE	-0.00384	-0.00228	-0.00342	-0.00377
6	0.002938	-0.005922	0.005262	0.004107
SE	-0.00377	-0.00207	-0.00354	-0.00379
7	0.003725	-0.005829	0.005451	0.004791
SE	-0.00379	-0.00215	-0.00361	-0.00372
8	0.005006	-0.006166	0.004178	0.004484
SE	-0.00385	-0.00212	-0.00351	-0.00365
9	0.00485	-0.005444	0.001621	0.003103
SE	-0.00363	-0.00208	-0.00335	-0.00359
10	0.004966	-0.004946	-0.000385	0.001303
SE	-0.00339	-0.002	-0.00312	-0.00352
11	0.004966	-0.00463	-0.000261	0.000517
SE	-0.00303	-0.00192	-0.00275	-0.00341
12	0.004284	-0.0045	-0.000781	-9.21E-06
SE	-0.00272	-0.00192	-0.00259	-0.00328
13	0.003749	-0.004649	-0.000847	-0.000369
SE	-0.00256	-0.00192	-0.00244	-0.00308
14	0.003554	-0.004867	6.17E-05	-0.000761
SE	-0.00238	-0.00193	-0.00222	-0.00292

ตารางผนวกที่ 6 (ต่อ) การคำนวณค่า Impulse Response Function ของอัตราแลกเปลี่ยนที่แท้จริง

Period	PR	LS	RD	M
15	0.003254	-0.005211	0.001168	-0.001512
SE	-0.00222	-0.00197	-0.00208	-0.00281
16	0.003216	-0.005367	0.001889	-0.001805
SE	-0.00216	-0.00206	-0.00203	-0.0027
17	0.003272	-0.005383	0.002399	-0.001815
SE	-0.00217	-0.00213	-0.002	-0.0026
18	0.00337	-0.00536	0.002896	-0.001807
SE	-0.00222	-0.00219	-0.00204	-0.00253
19	0.003544	-0.005248	0.002755	-0.001633
SE	-0.00229	-0.00223	-0.00208	-0.00248
20	0.003768	-0.00511	0.002134	-0.001488
SE	-0.00238	-0.00225	-0.0021	-0.00242
21	0.003905	-0.004878	0.001595	-0.001469
SE	-0.00245	-0.00226	-0.0021	-0.00235
22	0.0039	-0.004671	0.001068	-0.001535
SE	-0.00251	-0.00228	-0.00206	-0.00228
23	0.003882	-0.004559	0.000647	-0.001558
SE	-0.00254	-0.00229	-0.002	-0.00221
24	0.003789	-0.004486	0.000438	-0.001607
SE	-0.00256	-0.00232	-0.00193	-0.00216

ตารางผนวกที่ 7 การคำนวณค่า Variance Decomposition ของค่าจ้างที่แท้จริง

Period	S.E.	PR	LS	RD	M
1	0.008823	100	0	0	0
2	0.011054	92.87375	0.099166	1.784872	5.242211
3	0.012617	82.35256	0.664483	2.147996	14.83496
4	0.013244	77.10412	2.590415	3.968919	16.33654
5	0.013541	74.11289	2.896605	5.798612	17.19189
6	0.013655	73.42794	3.040039	6.613717	16.9183
7	0.013974	72.59913	2.919577	8.259301	16.22199
8	0.014198	72.77326	3.004136	8.002647	16.21996
9	0.014502	71.39027	3.349666	8.63656	16.6235
10	0.014848	69.06767	4.261634	9.960129	16.71057
11	0.015208	65.87696	5.053889	12.23856	16.83059
12	0.015519	63.3148	5.670917	14.43825	16.57604
13	0.015749	61.92913	6.058423	15.77249	16.23996
14	0.015866	61.85314	6.165964	15.85274	16.12815
15	0.015945	62.13623	6.162035	15.70507	15.99667
16	0.016025	62.22912	6.103391	15.82401	15.84348
17	0.016131	61.81804	6.023401	16.52259	15.63597
18	0.016225	61.28257	5.954619	17.29861	15.4642
19	0.016278	60.92003	5.924335	17.75619	15.39945
20	0.0163	60.75696	5.964398	17.84636	15.43227
21	0.016317	60.63456	6.084304	17.81499	15.46614
22	0.016355	60.35781	6.266681	17.9173	15.45821
23	0.016419	59.88748	6.475463	18.25042	15.38663
24	0.016488	59.39788	6.670206	18.65383	15.27808

ตารางผนวกที่ 8 การคำนวณค่า Variance Decomposition ของระดับผลผลิตที่แท้จริง

Period	S.E.	PR	LS	RD	M
1	0.035069	12.25155	87.74845	2.17E-29	0
2	0.038278	16.66464	75.75912	0.644735	6.931497
3	0.044515	15.32461	59.66547	11.12394	13.88599
4	0.059923	19.52181	36.76302	35.44274	8.272432
5	0.061051	18.81643	37.45778	34.56312	9.162665
6	0.063474	18.36009	38.71849	32.77094	10.15048
7	0.065548	20.37848	37.26013	32.48118	9.880221
8	0.067186	20.03466	37.68643	31.2548	11.02411
9	0.068031	20.42391	38.19515	30.62528	10.75566
10	0.069076	21.03072	37.94284	30.39639	10.63005
11	0.07023	21.00281	38.67052	29.7675	10.55917
12	0.071014	21.39069	38.98043	29.23043	10.39845
13	0.072023	21.47323	39.64788	28.58931	10.28958
14	0.073087	21.83084	39.86644	28.13151	10.17121
15	0.073899	21.75303	40.18143	27.83392	10.23162
16	0.074956	21.85117	40.73896	27.25374	10.15613
17	0.075865	22.19697	41.01617	26.82173	9.965124
18	0.076714	22.23517	41.34614	26.36942	10.04927
19	0.077576	22.45348	41.56215	25.98359	10.00078
20	0.078322	22.75058	41.82218	25.53086	9.896379
21	0.079054	22.94356	42.08658	25.10313	9.866728
22	0.079711	23.15641	42.28928	24.72736	9.826947
23	0.080401	23.33434	42.53931	24.32367	9.802675
24	0.08109	23.50804	42.75249	23.96161	9.777864

ตารางผนวกที่ 9 การคำนวณค่า Variance Decomposition ของอัตราการว่างงาน

Period	S.E.	PR	LS	RD	M
1	0.318547	3.867097	1.024795	95.10811	0
2	0.345714	3.456206	2.303473	93.93252	0.307804
3	0.350619	4.336387	2.325643	91.78396	1.554009
4	0.358957	4.355005	2.317995	87.94569	5.381309
5	0.363196	4.259402	2.343664	86.3028	7.09413
6	0.387405	3.756922	2.062302	80.6726	13.50818
7	0.412171	3.333407	1.828772	77.77744	17.06038
8	0.417562	3.417315	1.794718	76.7801	18.00787
9	0.419317	3.41871	1.965587	76.29205	18.32366
10	0.421509	3.387635	2.533277	75.50227	18.57682
11	0.424523	3.350268	2.9915	75.33074	18.32749
12	0.430529	3.259017	3.417353	75.46146	17.86217
13	0.436105	3.365325	3.887745	75.33744	17.40949
14	0.439218	3.570208	4.153747	75.10415	17.17189
15	0.440339	3.74493	4.255436	74.91498	17.08465
16	0.441041	3.976622	4.298272	74.67673	17.04838
17	0.442219	4.21062	4.313078	74.47133	17.00498
18	0.443595	4.318239	4.309298	74.45725	16.91521
19	0.444759	4.369168	4.314056	74.48993	16.82685
20	0.445388	4.404997	4.370664	74.43725	16.78709
21	0.445801	4.421161	4.480519	74.30999	16.78833
22	0.44638	4.421659	4.631467	74.14109	16.80578
23	0.447401	4.419144	4.811648	73.97419	16.79502
24	0.448734	4.4209	4.995267	73.83604	16.7478

ตารางผนวกที่ 10 การคำนวณค่า Variance Decomposition ของอัตราแลกเปลี่ยนที่แท้จริง

Period	S.E.	PR	LS	RD	M
1	0.013502	0.006979	3.408369	0.074264	96.51039
2	0.019811	0.579671	3.63809	0.291262	95.49098
3	0.024091	0.964317	8.185368	2.399204	88.45111
4	0.027348	1.72275	13.25834	3.77561	81.2433
5	0.029391	2.249379	17.51962	5.359004	74.872
6	0.030856	2.947251	19.57913	7.7702	69.70342
7	0.032444	3.983787	20.93767	9.850989	65.22755
8	0.033959	5.809482	22.40725	10.50459	61.27868
9	0.034909	7.428092	23.63644	10.15622	58.77925
10	0.035632	9.072581	24.61402	9.760185	56.55321
11	0.036278	10.62639	25.37446	9.420996	54.57816
12	0.036814	11.67316	26.13428	9.193431	52.99912
13	0.037307	12.37662	27.00157	9.003738	51.61807
14	0.037798	12.94106	27.96227	8.771423	50.32525
15	0.038342	13.29679	29.02189	8.617277	49.06404
16	0.038937	13.57565	30.0417	8.591351	47.7913
17	0.039557	13.83698	30.95789	8.691628	46.5135
18	0.040206	14.09663	31.74431	8.932288	45.22678
19	0.040828	14.42437	32.43758	9.117717	44.02033
20	0.0414	14.85654	33.07023	9.13285	42.94038
21	0.041925	15.35436	33.60087	9.050349	41.99442
22	0.042406	15.85421	34.05686	8.909827	41.1791
23	0.042859	16.34071	34.47064	8.744943	40.4437
24	0.043292	16.78185	34.85907	8.581382	39.77769