

ภาคผนวก จ

จำนวนสัญญาณจาก Multivariate GARCH Model ใน In-sample

DATE	DVEC-GARCH(1,1)	CC-GARCH(1,1)	BEKK-GARCH(1,1)
3/7/2549	122	129	101
4/7/2549	105	103	104
5/7/2549	128	136	120
6/7/2549	151	159	143
7/7/2549	103	97	103
10/7/2549	104	103	113
12/7/2549	97	95	99
13/7/2549	82	89	85
14/7/2549	109	115	133
17/7/2549	121	126	123
18/7/2549	90	91	117
19/7/2549	89	88	90
20/7/2549	93	89	89
21/7/2549	98	99	107
24/7/2549	117	122	125
25/7/2549	84	107	90
26/7/2549	98	100	88
27/7/2549	97	97	86
28/7/2549	94	94	99
31/7/2549	83	87	116
1/8/2549	89	89	93
2/8/2549	118	122	114
3/8/2549	94	94	108
4/8/2549	114	123	105
7/8/2549	99	97	91
8/8/2549	97	96	86
9/8/2549	81	85	109
10/8/2549	101	103	115
11/8/2549	140	147	135
15/8/2549	120	120	119
16/8/2549	96	92	91
17/8/2549	91	90	92
18/8/2549	103	105	115
21/8/2549	103	103	102
22/8/2549	93	93	108
23/8/2549	95	93	91
24/8/2549	130	136	131
25/8/2549	114	115	125
28/8/2549	105	104	111
29/8/2549	119	122	128
30/8/2549	95	92	86
31/8/2549	107	107	106
1/9/2549	103	102	94

ภาคผนวก จ (ต่อ)

จำนวนสัญญาณจาก Multivariate GARCH Model ใน In-sample

DATE	DVEC-GARCH(1,1)	CC-GARCH(1,1)	BEKK-GARCH(1,1)
4/9/2549	87	89	109
5/9/2549	97	97	105
6/9/2549	100	101	114
7/9/2549	81	84	90
8/9/2549	152	167	135
11/9/2549	74	101	82
12/9/2549	116	121	126
13/9/2549	91	89	84
14/9/2549	121	125	121
15/9/2549	90	87	90
18/9/2549	100	100	100
19/9/2549	103	104	95
21/9/2549	90	92	116
22/9/2549	120	130	120
25/9/2549	118	122	129
26/9/2549	91	85	84
27/9/2549	94	91	88
28/9/2549	97	95	87
29/9/2549	107	110	120
2/10/2549	25	104	71
3/10/2549	79	84	103
4/10/2549	100	101	105
5/10/2549	90	89	95
6/10/2549	108	114	98
9/10/2549	103	104	96
10/10/2549	105	105	107
11/10/2549	106	108	100
12/10/2549	107	108	109
13/10/2549	123	136	116
16/10/2549	96	94	89
17/10/2549	102	107	94
18/10/2549	138	152	135
19/10/2549	109	109	116
20/10/2549	93	90	87
24/10/2549	99	98	93
25/10/2549	92	95	85
26/10/2549	87	90	88
27/10/2549	112	127	117
30/10/2549	97	98	115
31/10/2549	136	151	134
1/11/2549	92	90	86
2/11/2549	114	121	112
3/11/2549	104	103	112

ภาคผนวก จ (ต่อ)

จำนวนสัญญาณจาก Multivariate GARCH Model ใน In-sample

DATE	DVEC-GARCH(1,1)	CC-GARCH(1,1)	BEKK-GARCH(1,1)
6/11/2549	94	91	84
7/11/2549	85	90	85
8/11/2549	96	98	88
9/11/2549	85	87	105
10/11/2549	82	85	98
13/11/2549	94	95	113
14/11/2549	98	114	100
15/11/2549	95	96	111
16/11/2549	94	94	104
17/11/2549	89	89	105
20/11/2549	88	94	85
21/11/2549	115	119	126
22/11/2549	93	103	92
23/11/2549	93	91	91
24/11/2549	89	90	102
27/11/2549	109	112	120
28/11/2549	126	133	120
29/11/2549	134	149	126
30/11/2549	119	122	112
1/12/2549	95	92	85
4/12/2549	97	95	86
6/12/2549	92	92	92
7/12/2549	92	92	88
8/12/2549	98	97	105
12/12/2549	114	117	124
13/12/2549	106	107	108
14/12/2549	95	96	116
15/12/2549	86	86	99
18/12/2549	94	92	87
19/12/2549	114	118	119
20/12/2549	177	189	153
21/12/2549	168	169	147
22/12/2549	104	89	108
25/12/2549	69	53	84
26/12/2549	82	72	84
27/12/2549	96	89	85
28/12/2549	101	99	87
29/12/2549	122	126	102
3/1/2550	95	106	86
4/1/2550	121	128	130
5/1/2550	106	106	115
8/1/2550	142	148	130
9/1/2550	91	81	88

ภาคผนวก จ (ต่อ)

จำนวนสัญญาณจาก Multivariate GARCH Model ใน In-sample

DATE	DVEC-GARCH(1,1)	CC-GARCH(1,1)	BEKK-GARCH(1,1)
10/1/2550	108	113	127
11/1/2550	75	69	90
12/1/2550	106	109	118
15/1/2550	66	109	84
16/1/2550	97	99	107
17/1/2550	82	81	94
18/1/2550	100	101	105
19/1/2550	50	63	91
22/1/2550	78	81	85
23/1/2550	96	97	103
24/1/2550	105	107	107
25/1/2550	89	89	99
26/1/2550	90	87	85
29/1/2550	111	113	106
30/1/2550	107	107	110
31/1/2550	99	100	93
1/2/2550	93	92	95
2/2/2550	95	94	87
5/2/2550	105	109	128
6/2/2550	84	80	82
7/2/2550	100	98	100
8/2/2550	95	93	90
9/2/2550	142	150	138
12/2/2550	94	88	84
13/2/2550	95	92	87
14/2/2550	117	120	124
15/2/2550	95	92	96
16/2/2550	105	106	117
19/2/2550	123	129	124
20/2/2550	105	107	100
21/2/2550	100	100	89
22/2/2550	93	93	93
23/2/2550	97	95	93
26/2/2550	103	103	110
27/2/2550	104	114	104
28/2/2550	101	104	124
1/3/2550	101	102	120
2/3/2550	91	88	85
6/3/2550	103	102	107
7/3/2550	121	126	120
8/3/2550	109	110	121
9/3/2550	91	89	85
12/3/2550	103	103	101

ภาคผนวก จ (ต่อ)

จำนวนสัญญาณจาก Multivariate GARCH Model ใน In-sample

DATE	DVEC-GARCH(1,1)	CC-GARCH(1,1)	BEKK-GARCH(1,1)
13/3/2550	77	89	85
14/3/2550	94	93	86
15/3/2550	114	117	122
16/3/2550	93	90	87
19/3/2550	106	108	118
20/3/2550	102	110	101
21/3/2550	86	91	88
22/3/2550	106	108	110
23/3/2550	96	95	100
26/3/2550	93	91	87
27/3/2550	96	94	90
28/3/2550	101	100	104
29/3/2550	123	129	135
30/3/2550	91	85	85
2/4/2550	68	78	95
3/4/2550	95	96	98
4/4/2550	66	71	108
5/4/2550	90	92	97
9/4/2550	83	97	85
10/4/2550	113	116	113
11/4/2550	95	92	88
12/4/2550	105	107	95
17/4/2550	105	105	111
18/4/2550	94	91	84
19/4/2550	99	101	113
20/4/2550	121	128	120
23/4/2550	99	97	93
24/4/2550	104	105	105
25/4/2550	102	106	98
26/4/2550	98	97	98
27/4/2550	86	88	98
30/4/2550	96	96	88
2/5/2550	89	89	96
3/5/2550	89	91	109
4/5/2550	89	91	84
8/5/2550	108	114	101
9/5/2550	109	111	122
10/5/2550	123	129	126
11/5/2550	91	89	95
14/5/2550	98	98	93
15/5/2550	102	103	95
16/5/2550	97	96	89
17/5/2550	120	127	119

ภาคผนวก จ (ต่อ)

จำนวนสัญญาณจาก Multivariate GARCH Model ใน In-sample

DATE	DVEC-GARCH(1,1)	CC-GARCH(1,1)	BEKK-GARCH(1,1)
18/5/2550	91	92	86
21/5/2550	73	89	86
22/5/2550	98	98	101
23/5/2550	88	89	98
24/5/2550	98	98	108
25/5/2550	132	138	135
28/5/2550	84	83	107
29/5/2550	98	100	114
30/5/2550	94	93	91
1/6/2550	114	116	111
4/6/2550	92	96	124
5/6/2550	95	97	120
6/6/2550	96	98	121
7/6/2550	68	66	93
8/6/2550	51	85	82
11/6/2550	87	91	113
12/6/2550	80	78	83
13/6/2550	116	120	121
14/6/2550	107	112	128
15/6/2550	82	77	91
18/6/2550	82	82	101
19/6/2550	105	110	124
20/6/2550	81	76	92
21/6/2550	107	108	109
22/6/2550	87	84	93
25/6/2550	110	111	103
26/6/2550	107	109	116
27/6/2550	86	81	83
28/6/2550	94	91	85
29/6/2550	101	107	88