

ภาคผนวก ง

การวิเคราะห์ Accumulate Impulse Response Function ของ แบบจำลอง VEC

1.แบบจำลองที่เป็นเชิงเส้น (linear Model)

ตารางที่ ง.1

Accumulate Impulse Response Function ของแบบจำลองเชิงเส้น

step	lroil	lrgdp	core	rp	lrwage	reer
0	1	0	0	0	0	0
1	0.994322	0.021567	0.3446	0.066038	0.013364	-0.62492
2	1.20097	0.015526	0.792736	0.20605	0.024164	-1.12612
3	1.30351	-0.003434	1.33192	0.564407	0.030692	-1.208
4	1.54821	-0.004482	1.88686	0.932534	0.037959	-0.68887
5	1.78561	-0.026844	2.48889	1.43519	0.043535	-0.020804
6	1.97834	-0.047462	3.16622	1.97756	0.046737	0.816528
7	2.10925	-0.05906	3.9185	2.52863	0.051823	1.64433
8	2.28713	-0.090735	4.68769	3.1299	0.054328	2.73642
9	2.45345	-0.111506	5.50427	3.78097	0.056682	4.15304
10	2.6229	-0.135106	6.33579	4.44897	0.05885	5.60593
11	2.77623	-0.167406	7.19757	5.15443	0.059388	7.21746
12	2.9432	-0.191669	8.08237	5.86114	0.059997	8.92377
13	3.08971	-0.221248	8.98595	6.58419	0.060441	10.686
14	3.24867	-0.253113	9.90267	7.32727	0.059931	12.59
15	3.39889	-0.280688	10.8346	8.07785	0.059585	14.5364
16	3.5512	-0.313233	11.7723	8.83659	0.058718	16.5361
17	3.70454	-0.344633	12.7218	9.60586	0.057521	18.6084
18	3.85469	-0.375	13.678	10.3756	0.056394	20.6961
19	4.0025	-0.408168	14.6404	11.1537	0.054923	22.8278
20	4.15425	-0.439889	15.6077	11.9354	0.053305	24.9973
21	4.30166	-0.471867	16.5793	12.7192	0.051698	27.1792
22	4.45161	-0.505143	17.5536	13.5071	0.049839	29.3908
23	4.60018	-0.537262	18.5317	14.2968	0.047976	31.6174
24	4.74803	-0.570117	19.5116	15.0873	0.046061	33.8529

2.แบบจำลองที่ไม่เป็นเชิงเส้น (non-linear model) อันประกอบไปด้วย

2.1 Asymmetric specification : O_t^+

ตารางที่ ง.2

Accumulate Impulse Response Function ของแบบจำลอง

Asymmetric specification : O_t^+

step	oilposb	oilnegb	lrgdp	core	rp	lrwage
0	1	0	0	0	0	0
1	0.919548	0.266629	0.018152	0.297963	0.121902	0.001094
2	0.811499	0.320811	0.017374	0.821777	0.44589	-0.000749
3	1.05665	0.543932	0.020806	1.42047	1.13316	-0.006381
4	1.55491	0.593504	0.040336	1.9318	1.90872	-0.015401
5	1.66353	0.772263	0.028523	2.55514	2.78611	-0.021937
6	1.87818	0.946489	0.028402	3.29372	3.7754	-0.026788
7	2.1695	1.11469	0.021843	4.05849	4.84989	-0.034811
8	2.47194	1.2412	0.008635	4.85749	5.97377	-0.043935
9	2.71858	1.4135	-0.001824	5.7148	7.1534	-0.051833
10	2.97862	1.5722	-0.017175	6.61584	8.39238	-0.061404
11	3.23859	1.72782	-0.034525	7.5563	9.66973	-0.072485
12	3.50846	1.88417	-0.048196	8.52734	10.9777	-0.083631
13	3.77334	2.04039	-0.067158	9.52314	12.3236	-0.095845
14	4.02718	2.19637	-0.084496	10.5489	13.7043	-0.108638
15	4.28407	2.35506	-0.101411	11.5948	15.1097	-0.121778
16	4.54928	2.51125	-0.121104	12.6569	16.5405	-0.135652
17	4.8111	2.6672	-0.139236	13.7355	17.9903	-0.149739
18	5.06754	2.82554	-0.158218	14.8281	19.4589	-0.164038
19	5.32877	2.98248	-0.17853	15.933	20.9452	-0.178786
20	5.59033	3.13978	-0.197712	17.0482	22.4438	-0.193668
21	5.85081	3.29707	-0.218016	18.1718	23.9538	-0.208765
22	6.11126	3.45446	-0.238699	19.3044	25.4752	-0.224079
23	6.37164	3.612	-0.258833	20.444	27.0051	-0.239492
24	6.63212	3.76943	-0.279867	21.5893	28.543	-0.2551

2.2 Asymmetric specification : O_t^-

ตารางที่ ๓.3

Accumulate Impulse Response Function ของแบบจำลอง

Asymmetric specification : O_t^-

step	oilposb	oilnegb	lrgdp	core	rp	lrwage
0	0	1	0	0	0	0
1	0.775825	0.844691	0.051127	0.161912	0.080538	0.016637
2	0.477051	1.30267	0.093442	0.395445	0.12943	0.025465
3	0.918981	1.42515	0.115785	0.815166	0.301778	0.028769
4	1.33624	1.63227	0.178461	1.41389	0.614161	0.034581
5	1.51842	1.85478	0.200884	2.02217	1.20665	0.034392
6	1.70428	2.06182	0.250903	2.65151	1.96305	0.032497
7	1.96202	2.25786	0.290158	3.31533	2.74887	0.033335
8	2.16726	2.43183	0.315407	4.05161	3.65301	0.033785
9	2.34611	2.62004	0.351048	4.81797	4.59731	0.033595
10	2.55333	2.81456	0.377872	5.62084	5.59425	0.033541
11	2.74159	2.99826	0.39891	6.46255	6.64228	0.032548
12	2.93823	3.18295	0.426645	7.33882	7.72254	0.031296
13	3.138	3.37464	0.447114	8.24187	8.82996	0.028971
14	3.33803	3.55929	0.468302	9.17658	9.97126	0.026065
15	3.53352	3.75	0.492073	10.1305	11.1358	0.022764
16	3.74025	3.93728	0.511321	11.1038	12.3285	0.018661
17	3.9396	4.12616	0.532775	12.0961	13.542	0.014265
18	4.14107	4.31307	0.554033	13.1007	14.7733	0.009599
19	4.34173	4.50227	0.573167	14.1178	16.0224	0.004437
20	4.54368	4.6895	0.593845	15.147	17.2856	-0.00079
21	4.74462	4.87715	0.613563	16.1843	18.5613	-0.006259
22	4.94511	5.06519	0.632421	17.2302	19.8486	-0.01201
23	5.14594	5.25273	0.652254	18.2836	21.1442	-0.017791
24	5.34709	5.44019	0.670982	19.3428	22.4483	-0.023774

2.3 Net specification

ตารางที่ ง.4

Accumulate Impulse Response Function ของแบบจำลอง

Net specification

	nopi	lrgdp	core	rp	lrwage	reer
step	cirf	cirf	cirf	cirf	cirf	cirf
0	1	0	0	0	0	0
1	1.10656	-0.020611	0.080718	-0.153042	0.010273	.35758
2	1.32731	-0.099619	-0.426738	-0.260872	0.046075	3.01126
3	1.58883	-0.127565	-0.972363	.146739	0.080462	5.03299
4	2.15695	-0.160774	-2.04914	.33092	0.122278	7.9619
5	2.2865	-0.212649	-2.85693	.430525	0.173947	12.1159
6	2.56607	-0.302754	-3.85704	.287758	0.226182	16.7388
7	2.82256	-0.359081	-4.6944	.181507	0.273447	21.21
8	3.19606	-0.418496	-5.69736	-0.071122	0.320964	26.0463
9	3.37773	-0.484375	-6.53329	-0.299112	0.366632	31.0406
10	3.6766	-0.551789	-7.46061	-0.629371	0.410704	35.889
11	3.93868	-0.604721	-8.27853	-0.932666	0.451737	40.4289
12	4.25491	-0.66434	-9.17831	-1.29736	0.492499	45.0633
13	4.49046	-0.719175	-9.99723	-1.62719	0.532848	49.5795
14	4.79223	-0.776693	-10.8803	-1.99194	0.572992	53.9511
15	5.0632	-0.82815	-11.7182	-2.32739	0.612738	58.2263
16	5.36295	-0.882353	-12.6041	-2.68908	0.653313	62.529
17	5.62418	-0.936028	-13.4497	-3.02996	0.693956	66.775
18	5.92011	-0.990601	-14.3299	-3.38938	0.734933	71.0015
19	6.19503	-1.04269	-15.1805	-3.73325	0.775891	75.1981
20	6.48545	-1.09742	-16.0527	-4.09038	0.81715	79.4244
21	6.75759	-1.15077	-16.8994	-4.43561	0.858337	83.6269
22	7.04733	-1.20505	-17.7605	-4.78979	0.899536	87.8241
23	7.32451	-1.25837	-18.6031	-5.13384	0.940578	92.0139
24	7.611	-1.31258	-19.4556	-5.48329	0.98168	96.2123