

ภาคผนวก

ภาคผนวก ก

ข้อมูลตัวแปรที่ใช้ในแบบจำลอง VAR และ VEC

<i>Core CPI</i>	=	ดัชนีราคาผู้บริโภคพื้นฐาน
<i>MPI</i>	=	ดัชนีผลผลิตภาคอุตสาหกรรม
<i>RP1</i>	=	อัตราดอกเบี้ยนโยบายในตลาดซื้อคืนแบบ 1 วัน
<i>NEER</i>	=	ดัชนีค่าเงินบาท
<i>REER</i>	=	ดัชนีค่าเงินบาทแท้จริง
<i>WAGE</i>	=	อัตราค่าจ้างขั้นต่ำในเขตกทม.
<i>REAL_W</i>	=	อัตราค่าจ้างขั้นต่ำแท้จริง
<i>Oil price</i>		
<i>Change rate</i>	=	อัตราการเปลี่ยนแปลงของราคาน้ำมันในดูไบ
<i>CORE</i>	=	อัตราเงินเฟ้อพื้นฐาน
<i>NON_CORE</i>	=	อัตราเงินเฟ้อในกลุ่มอาหารสดและพลังงาน
<i>M_INF</i>	=	อัตราเงินเฟ้อจากราคาสินค้านำเข้า

ตารางที่ ก.1
ข้อมูลตัวแปรที่ใช้ในแบบจำลอง VAR
ตั้งแต่พฤษภาคม ปี พ.ศ.2543 ถึงมิถุนายน ปี พ.ศ.2551

Obs.	Date	MPI	Real_W	RP1	Core CPI	Oil Price Change rate	NEER	REER
1	5/2543	99.1	166.8472	1.1	98.2	65.86476	76.77	84.78
2	6/2543	100.6	166.2453	1.11	98.4	77.4026	75.76	83.56
3	7/2543	96.9	165.6776	1.31	98.4	47.28199	74.16	81.75
4	8/2543	98.1	165.6077	1.17	98.4	40.2281	73.34	81.23
5	9/2543	103.2	164.2469	1.2	98.5	38.45438	72.29	80.04
6	10/2543	102.6	164.097	1.26	98.6	40.55814	70.9	77.87
7	11/2543	104.3	165.4103	1.04	98.7	30.52905	70.5	77.52
8	12/2543	103.1	164.5066	1.22	98.8	-5.82235	71.31	78.36
9	1/2544	100.5	167.9752	1.4435	98.9	-2.11389	71.5	78.39
10	2/2544	102.4	167.1205	1.1711	99	0.487409	72.44	80.03
11	3/2544	110.4	166.2469	1.1307	99	-6.57895	71.5	78.92
12	4/2544	95.1	166.8851	1.125	99.5	9.214707	69.97	77.56
13	5/2544	101.9	165.0267	1.1938	99.7	0.274402	69.89	77.62
14	6/2544	104.7	164.5641	2.0625	99.8	-6.25915	70.39	77.77
15	7/2544	100.5	165.31	2.261905	99.8	-9.91926	69.92	77.28
16	8/2544	102.6	165.1243	2.1534	99.8	-10.1294	69.59	76.76
17	9/2544	103.8	165.9321	2.1563	99.8	-19.4351	70.19	77.61
18	10/2544	106.1	164.6761	2.0824	99.9	-35.3408	70.26	77.12
19	11/2544	102.5	166.1961	2.0994	99.9	-41.7608	71.18	78.14
20	12/2544	102.2	166.3594	2.1215	99.9	-20.3971	72.56	79.63
21	1/2545	102.7	167.3002	1.8295	99.9	-19.3918	73.11	80.09
22	2/2545	104.3	166.0567	1.7467	99.9	-23.5651	73.73	80.78
23	3/2545	119.2	165.9965	1.6518	100	-2.47546	74.02	81.25
24	4/2545	103.7	165.1692	1.6316	100	1.454697	73.63	81.08
25	5/2545	113.4	164.9626	1.625	100.1	-3.87021	73.37	80.76

Obs.	Date	MPI	Real_W	RP1	Core CPI	Oil Price Change rate	NEER	REER
26	6/2545	111	164.6329	1.6031	100	-6.95041	73.32	80.35
27	7/2545	108.4	165.2884	1.5729	100	4.865557	73.67	80.65
28	8/2545	113.8	165.1094	1.6696	100.1	4.154669	72.52	79.32
29	9/2545	113.4	165.2038	1.686	100.1	11.9783	71.69	78.69
30	10/2545	117.8	163.953	1.6946	100.1	33.98158	70.82	77.87
31	11/2545	120.8	162.9523	1.6027	100.1	33.02909	70.66	77.38
32	12/2545	115.7	164.8307	1.522569	100.2	45.7483	70.46	77.28
33	1/2546	123.5	167.9413	1.5213	100.3	53.47184	70.21	77.29
34	2/2546	119.2	166.1664	1.4063	100.2	59.70386	69.97	76.82
35	3/2546	136.3	166.608	1.5759	100.2	20	70.15	76.94
36	4/2546	123.6	166.4918	1.6941	100.2	-4.21958	69.89	76.97
37	5/2546	126.6	166.2278	1.6826	100.2	-1.38268	69.51	76.93
38	6/2546	125.2	165.5876	1.6042	100.2	6.882081	70.27	77.4
39	7/2546	124	166.2366	1.125	100.1	8.384208	70.52	77.65
40	8/2546	121.5	165.8832	1.1094	100.1	9.083728	71.12	78.48
41	9/2546	128.6	165.2227	1.0994	100.1	-5.81439	72.47	79.77
42	10/2546	134.5	165.7358	1.098	100.1	3.628724	72.41	79.42
43	11/2546	129.3	165.0391	1.0641	100.2	17.92453	72.01	79.17
44	12/2546	140.6	165.1486	1.006	100.2	8.362505	71.42	78.57
45	1/2547	139.5	166.2377	0.9531	100.2	2.173139	71.76	78.85
46	2/2547	141.5	165.1789	0.975	100.4	-5.96026	71.63	79.29
47	3/2547	148.3	163.3941	0.992898	100.4	11.0868	71.77	79.45
48	4/2547	135	163.8938	0.965278	100.4	32.89136	71.89	79.8
49	5/2547	138.5	162.7377	0.975329	100.7	42.14433	70.92	78.81
50	6/2547	138.6	162.4599	0.998512	100.7	31.17393	70.15	77.81
51	7/2547	140.6	161.81	1.035714	100.8	29.47803	69.44	76.97
52	8/2547	134.3	161.935	1.129688	100.6	38.66763	68.82	76.5
53	9/2547	146.8	160.7536	1.433239	100.7	40.40364	68.75	76.62

Obs.	Date	MPI	Real_W	RP1	Core CPI	Oil Price Change rate	NEER	REER
54	10/2547	148.4	160.5373	1.532813	100.7	38.51825	68.42	75.76
55	11/2547	146.6	160.5142	1.68608	100.8	26.83636	68.53	75.76
56	12/2547	153.5	161.6643	1.792188	100.8	22.972	69.74	77.22
57	1/2548	147.8	165.9095	1.851563	100.9	31.83403	70.81	78.4
58	2/2548	143.4	165.8642	1.842105	101	40.21127	71.51	79.41
59	3/2548	165.5	164.0681	1.808424	101.2	49.63887	71.01	79.4
60	4/2548	147.3	162.8345	2.079044	101.2	51.59318	69.98	78.76
61	5/2548	153.5	161.6052	2.251645	101.9	30.5483	69.66	78.66
62	6/2548	158.1	160.994	2.424716	102	52.58905	68.68	77.65
63	7/2548	152.8	160.4279	2.554276	102.7	53.27726	68.06	77.81
64	8/2548	154.3	162.2483	2.698864	102.9	47.85901	68.32	78.45
65	9/2548	163.1	161.9572	3.102273	103	59.35738	68.71	79.22
66	10/2548	159.9	160.4882	3.392188	103.1	42.81533	69.77	80.05
67	11/2548	158.1	161.0369	3.6875	103.2	47.10436	70.14	80.26
68	12/2548	162.8	162.873	3.851563	103.4	55.07881	69.87	79.91
69	1/2549	156.4	164.7939	4.025298	103.4	54.21846	71.28	81.4
70	2/2549	162.5	164.0609	4.105263	103.7	44.6007	72.02	82.5
71	3/2549	182.2	163.8013	4.305707	103.8	26.48091	72.71	84.01
72	4/2549	153.2	161.6441	4.560547	104.1	36.00849	74.04	86.23
73	5/2549	167	160.2179	4.625	104.7	44.24444	72.48	84.68
74	6/2549	168.8	158.9232	4.815625	104.8	27.65791	72.68	84.64
75	7/2549	162.3	159.3943	4.8625	104.8	30.65279	73.36	85.35
76	8/2549	166.7	159.0657	4.859375	104.9	21.45506	73.82	85.8
77	9/2549	172	159.1428	4.859375	105	5.71277	74.44	86.38
78	10/2549	169	160.0317	4.891369	105	5.272964	74.97	87.01
79	11/2549	170.8	158.7051	4.900568	105	10.73865	75.82	88.16
80	12/2549	173.4	159.7232	4.886513	105	10.42725	76.68	88.9
81	1/2550	171	165.591	4.84375	105.1	-10.8043	76.98	88.97

Obs.	Date	MPI	Real_W	RP1	Core CPI	Oil Price Change rate	NEER	REER
82	2/2550	170.9	166.0745	4.7375	105.1	-3.29976	77.36	88.97
83	3/2550	189.2	166.8354	4.5	105.2	2.428448	78.3	90.47
84	4/2550	162.9	164.7829	4.166667	105.4	-0.34343	78.25	91.04
85	5/2550	177.3	163.1266	3.85	105.4	-0.57002	78.78	92.01
86	6/2550	175.5	162.0534	3.497024	105.5	1.044868	79.11	92.05
87	7/2550	174.7	162.8578	3.392857	105.6	0.593773	80.38	93.08
88	8/2550	183.7	163.0799	3.25	105.6	-2.28264	79.15	91
89	9/2550	187.3	164.0469	3.25	105.8	22.55312	78.28	90.52
90	10/2550	190.3	161.5189	3.25	106.1	36.53097	77.47	89.44
91	11/2550	191.5	160.5417	3.25	106.2	52.63992	76.86	88.99
92	12/2550	193.8	160.1568	3.25	106.3	46.15647	77.78	90.01
93	1/2551	194.9	163.346	3.25	106.4	67.60238	78.06	90.76
94	2/2551	196.5	161.039	3.25	106.7	61.56609	78.94	92
95	3/2551	206.6	159.9807	3.25	107	63.895	79.97	93.44
96	4/2551	179.2	158.3905	3.25	107.6	62.07707	79.57	94.35
97	5/2551	193.3	155.2812	3.25	108.3	84.30431	78.94	94.9
98	6/2551	195.2	159.2184	3.25	109.3	94.02372	76.76	92.47

ที่มา: ข้อมูลจากธนาคารแห่งประเทศไทย, กระทรวงพาณิชย์ และกระทรวงแรงงาน

ตารางที่ ก.2
ข้อมูลตัวแปรที่ใช้ในแบบจำลอง VEC
ตั้งแต่พฤษภาคม ปี พ.ศ.2543 ถึงกรกฎาคม ปี พ.ศ.2551

Obs.	Date	CORE	NON_CORE	M_INF
1	5/2543	1.028807	4.276316	2.245189
2	6/2543	1.234568	4.845815	0.836528
3	7/2543	1.026694	5.286344	3.2377
4	8/2543	0.819672	6.956522	1.662946
5	9/2543	0.818833	7.583965	2.656713
6	10/2543	0.817996	5.097614	3.379318
7	11/2543	0.714286	5.507559	1.624082
8	12/2543	0.816327	3.415155	-1.33347
9	1/2544	0.815494	2.642706	0.144434
10	2/2544	0.814664	3.020833	-1.53497
11	3/2544	0.917431	2.80083	3.567692
12	4/2544	1.427115	6.441394	2.555814
13	5/2544	1.527495	7.045216	0.541765
14	6/2544	1.422764	5.147059	-0.80337
15	7/2544	1.422764	4.811715	0.809877
16	8/2544	1.422764	0.813008	-1.63613
17	9/2544	1.319797	1.309164	-1.49402
18	10/2544	1.318458	1.754386	0.57634
19	11/2544	1.215805	-0.10235	-0.96512
20	12/2544	1.11336	-0.72239	-1.36027
21	1/2545	1.011122	-0.30896	1.389318
22	2/2545	0.909091	-1.41557	-0.66991
23	3/2545	1.010101	-0.60545	-0.98099
24	4/2545	0.502513	-0.49603	-0.12384
25	5/2545	0.401204	-1.47348	-0.64063

Obs.	Date	CORE	NON_CORE	M_INF
26	6/2545	0.200401	-0.2997	-1.21672
27	7/2545	0.200401	-0.7984	-2.06338
28	8/2545	0.300601	0.504032	2.010104
29	9/2545	0.300601	0.596421	2.139094
30	10/2545	0.2002	4.969574	2.156195
31	11/2545	0.2002	3.995902	-0.66653
32	12/2545	0.3003	5.405405	-0.46767
33	1/2546	0.4004	8.057851	0.582227
34	2/2546	0.3003	7.076923	0.903829
35	3/2546	0.2	6.192893	0.211353
36	4/2546	0.2	5.982054	0.090389
37	5/2546	0.0999	7.377866	-2.07706
38	6/2546	0.2	6.513026	-1.29112
39	7/2546	0.1	7.142857	0.602097
40	8/2546	0	8.625878	0.206377
41	9/2546	0	6.916996	-2.1419
42	10/2546	0	4.7343	-2.02041
43	11/2546	0.0999	7.093596	0.826979
44	12/2546	0	7.29783	-0.37282
45	1/2547	-0.0997	5.066922	-0.53459
46	2/2547	0.199601	7.854406	0.096743
47	3/2547	0.199601	8.508604	1.739691
48	4/2547	0.199601	8.936971	-0.02111
49	5/2547	0.499002	8.077994	3.526182
50	6/2547	0.499002	9.971778	0.591475
51	7/2547	0.699301	10.14085	0.95296
52	8/2547	0.499501	10.43398	1.948182
53	9/2547	0.599401	11.6451	0.492514

Obs.	Date	CORE	NON_CORE	M_INF
54	10/2547	0.599401	11.34686	0.24505
55	11/2547	0.598802	9.567617	-2.52273
56	12/2547	0.598802	9.283088	-2.43756
57	1/2548	0.698603	8.189263	-0.49352
58	2/2548	0.59761	7.548845	-0.5063
59	3/2548	0.796813	9.603524	1.360474
60	4/2548	0.796813	10.62176	3.125
61	5/2548	1.191658	10.13746	0.576254
62	6/2548	1.290963	10.52181	3.822977
63	7/2548	1.884921	14.237	3.463368
64	8/2548	2.286282	14.21405	0.009196
65	9/2548	2.284012	15.72848	0.248276
66	10/2548	2.383317	16.57001	-0.68795
67	11/2548	2.380952	15.19731	-0.24938
68	12/2548	2.579365	14.29773	0.490741
69	1/2549	2.477701	15.05467	-3.04985
70	2/2549	2.673267	13.2948	-0.31363
71	3/2549	2.56917	13.66559	-0.24788
72	4/2549	2.865613	13.81733	-1.00354
73	5/2549	2.747792	14.9766	1.448156
74	6/2549	2.745098	13.62229	1.199086
75	7/2549	2.044791	10.29851	0.056423
76	8/2549	1.943635	7.979502	-0.10338
77	9/2549	1.941748	4.220315	-0.94082
78	10/2549	1.842871	5.188344	-2.20344
79	11/2549	1.744186	7.434402	-1.72866
80	12/2549	1.547389	8.241354	-1.82824
81	1/2550	1.644101	6.359649	-0.74492
82	2/2550	1.350048	4.51895	-0.03043

Obs.	Date	CORE	NON_CORE	M_INF
83	3/2550	1.348748	3.536068	-1.37973
84	4/2550	1.248799	3.292181	1.553338
85	5/2550	0.668577	4.341927	-0.03039
86	6/2550	0.667939	4.700272	0.303982
87	7/2550	0.763359	3.856563	-0.63643
88	8/2550	0.667302	2.372881	1.606344
89	9/2550	0.761905	5.147563	0.890534
90	10/2550	1.047619	5.675676	1.517406
91	11/2550	1.142857	7.327001	1.465416
92	12/2550	1.238095	7.477906	0.789524
93	1/2551	1.236917	10.99656	-0.24838
94	2/2551	1.52236	14.43515	-0.56503
95	3/2551	1.711027	13.45848	-2.13811
96	4/2551	2.087287	15.03705	2.302923
97	5/2551	2.751423	18.27574	3.328523
98	6/2551	3.693182	20.13243	5.641933
99	7/2551	2.746212	21.17999	2.538116

ที่มา: คำนวณจากข้อมูลของธนาคารแห่งประเทศไทย และกระทรวงพาณิชย์