

ภาคผนวก ข

การวิเคราะห์ความถดถอยอย่างง่าย (Simple Regression Analysis)

ด้วยวิธีกำลังสองน้อยที่สุด

(Ordinary Least Squares-OLS) โดยใช้โปรแกรม Eview

Dependent Variable: ACL

Method: Least Squares

Date: 03/26/06 Time: 19:57

Sample: 1 245

Included observations: 245

Variable	Coefficient	Std. Error	t-Statistic	Prob.
MT	1.675594	0.149284	11.22417	0.0000
C	-0.105969	0.133090	-0.796220	0.4267
R-squared	0.341431	Mean dependent var		-0.054126
Adjusted R-squared	0.338721	S.D. dependent var		2.560212
S.E. of regression	2.081940	Akaike info criterion		4.312607
Sum squared resid	1053.277	Schwarz criterion		4.341189
Log likelihood	-526.2944	F-statistic		125.9820
Durbin-Watson stat	2.100656	Prob(F-statistic)		0.000000

Dependent Variable: AEONTS

Method: Least Squares

Date: 03/26/06 Time: 19:57

Sample: 1 245

Included observations: 245

Variable	Coefficient	Std. Error	t-Statistic	Prob.
MT	0.158891	0.194756	0.815848	0.4154
C	-0.025245	0.173629	-0.145397	0.8845
R-squared	0.002732	Mean dependent var		-0.020329
Adjusted R-squared	-0.001372	S.D. dependent var		2.714226
S.E. of regression	2.716088	Akaike info criterion		4.844392
Sum squared resid	1792.644	Schwarz criterion		4.872974
Log likelihood	-591.4380	F-statistic		0.665607
Durbin-Watson stat	2.468831	Prob(F-statistic)		0.415386

Dependent Variable: AITCO

Method: Least Squares

Date: 03/26/06 Time: 19:58

Sample: 1 245

Included observations: 245

Variable	Coefficient	Std. Error	t-Statistic	Prob.
MT	1.451827	0.243874	5.953180	0.0000
C	0.015929	0.217419	0.073263	0.9417
R-squared	0.127282	Mean dependent var		0.060848
Adjusted R-squared	0.123690	S.D. dependent var		3.633213
S.E. of regression	3.401102	Akaike info criterion		5.294206
Sum squared resid	2810.902	Schwarz criterion		5.322788
Log likelihood	-646.5402	F-statistic		35.44035
Durbin-Watson stat	2.154398	Prob(F-statistic)		0.000000

Dependent Variable: ASL

Method: Least Squares

Date: 03/26/06 Time: 19:59

Sample: 1 245

Included observations: 245

Variable	Coefficient	Std. Error	t-Statistic	Prob.
MT	0.946387	0.237260	3.988825	0.0001
C	0.205152	0.211522	0.969882	0.3331
R-squared	0.061453	Mean dependent var		0.234433
Adjusted R-squared	0.057590	S.D. dependent var		3.408457
S.E. of regression	3.308855	Akaike info criterion		5.239211
Sum squared resid	2660.490	Schwarz criterion		5.267793
Log likelihood	-639.8034	F-statistic		15.91073
Durbin-Watson stat	1.987421	Prob(F-statistic)		0.000088

Dependent Variable: ASP

Method: Least Squares

Date: 03/26/06 Time: 19:59

Sample: 1 245

Included observations: 245

Variable	Coefficient	Std. Error	t-Statistic	Prob.
MT	1.894684	0.167762	11.29390	0.0000
C	-0.188400	0.149563	-1.259664	0.2090
R-squared	0.344222	Mean dependent var		-0.129778
Adjusted R-squared	0.341523	S.D. dependent var		2.883212
S.E. of regression	2.339628	Akaike info criterion		4.545991
Sum squared resid	1330.148	Schwarz criterion		4.574572
Log likelihood	-554.8839	F-statistic		127.5521
Durbin-Watson stat	2.196746	Prob(F-statistic)		0.000000

Dependent Variable: BC

Method: Least Squares

Date: 03/26/06 Time: 20:00

Sample: 1 245

Included observations: 245

Variable	Coefficient	Std. Error	t-Statistic	Prob.
MT	0.497474	0.316365	1.572471	0.1171
C	-0.139224	0.282046	-0.493620	0.6220
R-squared	0.010073	Mean dependent var		-0.123832
Adjusted R-squared	0.005999	S.D. dependent var		4.425358
S.E. of regression	4.412063	Akaike info criterion		5.814692
Sum squared resid	4730.312	Schwarz criterion		5.843273
Log likelihood	-710.2997	F-statistic		2.472666
Durbin-Watson stat	2.292289	Prob(F-statistic)		0.117142

Dependent Variable: BFIT

Method: Least Squares

Date: 03/26/06 Time: 20:01

Sample: 1 245

Included observations: 245

Variable	Coefficient	Std. Error	t-Statistic	Prob.
MT	1.562107	0.229761	6.798840	0.0000
C	-0.031193	0.204837	-0.152280	0.8791
R-squared	0.159821	Mean dependent var		0.017139
Adjusted R-squared	0.156364	S.D. dependent var		3.488608
S.E. of regression	3.204275	Akaike info criterion		5.174979
Sum squared resid	2494.973	Schwarz criterion		5.203560
Log likelihood	-631.9349	F-statistic		46.22423
Durbin-Watson stat	2.093252	Prob(F-statistic)		0.000000

Dependent Variable: CNS

Method: Least Squares

Date: 03/26/06 Time: 20:02

Sample: 1 245

Included observations: 245

Variable	Coefficient	Std. Error	t-Statistic	Prob.
MT	1.358351	0.098502	13.79012	0.0000
C	-0.187554	0.087817	-2.135754	0.0337
R-squared	0.439016	Mean dependent var		-0.145527
Adjusted R-squared	0.436707	S.D. dependent var		1.830335
S.E. of regression	1.373718	Akaike info criterion		3.481049
Sum squared resid	458.5658	Schwarz criterion		3.509631
Log likelihood	-424.4285	F-statistic		190.1674
Durbin-Watson stat	1.850652	Prob(F-statistic)		0.000000

Dependent Variable: ECL

Method: Least Squares

Date: 03/26/06 Time: 20:03

Sample: 1 245

Included observations: 245

Variable	Coefficient	Std. Error	t-Statistic	Prob.
MT	0.737304	0.282243	2.612304	0.0096
C	-0.037584	0.251626	-0.149364	0.8814
R-squared	0.027316	Mean dependent var		-0.014772
Adjusted R-squared	0.023313	S.D. dependent var		3.982898
S.E. of regression	3.936197	Akaike info criterion		5.586437
Sum squared resid	3764.957	Schwarz criterion		5.615019
Log likelihood	-682.3385	F-statistic		6.824134
Durbin-Watson stat	1.938993	Prob(F-statistic)		0.009554

Dependent Variable: FNS

Method: Least Squares

Date: 03/26/06 Time: 20:04

Sample: 1 245

Included observations: 245

Variable	Coefficient	Std. Error	t-Statistic	Prob.
MT	1.345009	0.163095	8.246791	0.0000
C	-0.224777	0.145403	-1.545896	0.1234
R-squared	0.218674	Mean dependent var		-0.183163
Adjusted R-squared	0.215458	S.D. dependent var		2.567946
S.E. of regression	2.274542	Akaike info criterion		4.489564
Sum squared resid	1257.170	Schwarz criterion		4.518146
Log likelihood	-547.9716	F-statistic		68.00957
Durbin-Watson stat	2.227420	Prob(F-statistic)		0.000000

Dependent Variable: GBX

Method: Least Squares

Date: 03/26/06 Time: 20:05

Sample: 1 245

Included observations: 245

Variable	Coefficient	Std. Error	t-Statistic	Prob.
MT	0.939295	0.200685	4.680432	0.0000
C	0.149265	0.178916	0.834277	0.4049
R-squared	0.082695	Mean dependent var		0.178327
Adjusted R-squared	0.078920	S.D. dependent var		2.916225
S.E. of regression	2.798786	Akaike info criterion		4.904378
Sum squared resid	1903.468	Schwarz criterion		4.932960
Log likelihood	-598.7863	F-statistic		21.90645
Durbin-Watson stat	2.039028	Prob(F-statistic)		0.000005

Dependent Variable: GL

Method: Least Squares

Date: 03/26/06 Time: 20:05

Sample: 1 245

Included observations: 245

Variable	Coefficient	Std. Error	t-Statistic	Prob.
MT	0.400505	0.187210	2.139335	0.0334
C	0.068295	0.166902	0.409193	0.6828
R-squared	0.018486	Mean dependent var		0.080687
Adjusted R-squared	0.014447	S.D. dependent var		2.629924
S.E. of regression	2.610857	Akaike info criterion		4.765364
Sum squared resid	1656.428	Schwarz criterion		4.793946
Log likelihood	-581.7571	F-statistic		4.576754
Durbin-Watson stat	2.440132	Prob(F-statistic)		0.033405

Dependent Variable: KEST

Method: Least Squares

Date: 03/26/06 Time: 20:06

Sample: 1 245

Included observations: 245

Variable	Coefficient	Std. Error	t-Statistic	Prob.
MT	1.759300	0.131944	13.33366	0.0000
C	-0.164364	0.117631	-1.397285	0.1636
R-squared	0.422510	Mean dependent var		-0.109932
Adjusted R-squared	0.420134	S.D. dependent var		2.416464
S.E. of regression	1.840112	Akaike info criterion		4.065659
Sum squared resid	822.8008	Schwarz criterion		4.094241
Log likelihood	-496.0433	F-statistic		177.7866
Durbin-Watson stat	2.014184	Prob(F-statistic)		0.000000

Dependent Variable: KGI

Method: Least Squares

Date: 03/26/06 Time: 20:07

Sample: 1 245

Included observations: 245

Variable	Coefficient	Std. Error	t-Statistic	Prob.
MT	1.713130	0.110347	15.52489	0.0000
C	-0.177602	0.098377	-1.805314	0.0723
R-squared	0.497957	Mean dependent var		-0.124597
Adjusted R-squared	0.495891	S.D. dependent var		2.167470
S.E. of regression	1.538918	Akaike info criterion		3.708165
Sum squared resid	575.4890	Schwarz criterion		3.736747
Log likelihood	-452.2503	F-statistic		241.0223
Durbin-Watson stat	2.146544	Prob(F-statistic)		0.000000

Dependent Variable: KK

Method: Least Squares

Date: 03/26/06 Time: 20:08

Sample: 1 245

Included observations: 245

Variable	Coefficient	Std. Error	t-Statistic	Prob.
MT	1.081221	0.115431	9.366813	0.0000
C	-0.077848	0.102909	-0.756472	0.4501
R-squared	0.265278	Mean dependent var		-0.044395
Adjusted R-squared	0.262254	S.D. dependent var		1.874231
S.E. of regression	1.609817	Akaike info criterion		3.798248
Sum squared resid	629.7374	Schwarz criterion		3.826830
Log likelihood	-463.2854	F-statistic		87.73718
Durbin-Watson stat	2.059046	Prob(F-statistic)		0.000000

Dependent Variable: KTC

Method: Least Squares

Date: 03/26/06 Time: 20:08

Sample: 1 245

Included observations: 245

Variable	Coefficient	Std. Error	t-Statistic	Prob.
MT	0.550438	0.086160	6.388569	0.0000
C	-0.081345	0.076813	-1.058999	0.2907
R-squared	0.143805	Mean dependent var		-0.064315
Adjusted R-squared	0.140281	S.D. dependent var		1.295927
S.E. of regression	1.201596	Akaike info criterion		3.213309
Sum squared resid	350.8516	Schwarz criterion		3.241890
Log likelihood	-391.6303	F-statistic		40.81381
Durbin-Watson stat	2.341089	Prob(F-statistic)		0.000000

Dependent Variable: MFC

Method: Least Squares

Date: 03/26/06 Time: 20:09

Sample: 1 245

Included observations: 245

Variable	Coefficient	Std. Error	t-Statistic	Prob.
MT	0.078049	0.102773	0.759432	0.4483
C	0.132095	0.091625	1.441694	0.1507
R-squared	0.002368	Mean dependent var		0.134510
Adjusted R-squared	-0.001738	S.D. dependent var		1.432044
S.E. of regression	1.433288	Akaike info criterion		3.565949
Sum squared resid	499.1984	Schwarz criterion		3.594531
Log likelihood	-434.8288	F-statistic		0.576737
Durbin-Watson stat	2.198651	Prob(F-statistic)		0.448330

Dependent Variable: ML

Method: Least Squares

Date: 03/26/06 Time: 20:09

Sample: 1 245

Included observations: 245

Variable	Coefficient	Std. Error	t-Statistic	Prob.
MT	0.159187	0.281488	0.565519	0.5722
C	-0.191971	0.250953	-0.764969	0.4450
R-squared	0.001314	Mean dependent var		-0.187046
Adjusted R-squared	-0.002795	S.D. dependent var		3.920193
S.E. of regression	3.925669	Akaike info criterion		5.581080
Sum squared resid	3744.842	Schwarz criterion		5.609662
Log likelihood	-681.6823	F-statistic		0.319812
Durbin-Watson stat	2.622160	Prob(F-statistic)		0.572243

Dependent Variable: NFS

Method: Least Squares

Date: 03/26/06 Time: 20:10

Sample: 1 245

Included observations: 245

Variable	Coefficient	Std. Error	t-Statistic	Prob.
MT	0.774713	0.091156	8.498789	0.0000
C	-0.019639	0.081267	-0.241654	0.8093
R-squared	0.229133	Mean dependent var		0.004331
Adjusted R-squared	0.225961	S.D. dependent var		1.444960
S.E. of regression	1.271269	Akaike info criterion		3.326038
Sum squared resid	392.7183	Schwarz criterion		3.354620
Log likelihood	-405.4397	F-statistic		72.22941
Durbin-Watson stat	2.321669	Prob(F-statistic)		0.000000

Dependent Variable: NVL

Method: Least Squares

Date: 03/26/06 Time: 20:11

Sample: 1 245

Included observations: 245

Variable	Coefficient	Std. Error	t-Statistic	Prob.
MT	1.421442	0.209755	6.776661	0.0000
C	-0.136057	0.187002	-0.727571	0.4676
R-squared	0.158946	Mean dependent var		-0.092078
Adjusted R-squared	0.155485	S.D. dependent var		3.183196
S.E. of regression	2.925278	Akaike info criterion		4.992786
Sum squared resid	2079.412	Schwarz criterion		5.021367
Log likelihood	-609.6162	F-statistic		45.92313
Durbin-Watson stat	2.246083	Prob(F-statistic)		0.000000

Dependent Variable: PL

Method: Least Squares

Date: 03/26/06 Time: 20:11

Sample: 1 245

Included observations: 245

Variable	Coefficient	Std. Error	t-Statistic	Prob.
MT	0.079060	0.092915	0.850886	0.3957
C	-0.200461	0.082836	-2.419973	0.0163
R-squared	0.002971	Mean dependent var		-0.198015
Adjusted R-squared	-0.001132	S.D. dependent var		1.295073
S.E. of regression	1.295806	Akaike info criterion		3.364272
Sum squared resid	408.0244	Schwarz criterion		3.392854
Log likelihood	-410.1234	F-statistic		0.724007
Durbin-Watson stat	2.195747	Prob(F-statistic)		0.395670

Dependent Variable: SCAN

Method: Least Squares

Date: 03/26/06 Time: 20:12

Sample: 1 245

Included observations: 245

Variable	Coefficient	Std. Error	t-Statistic	Prob.
MT	0.387550	0.200300	1.934846	0.0542
C	-0.044887	0.178572	-0.251368	0.8017
R-squared	0.015172	Mean dependent var		-0.032897
Adjusted R-squared	0.011119	S.D. dependent var		2.809076
S.E. of regression	2.793415	Akaike info criterion		4.900537
Sum squared resid	1896.170	Schwarz criterion		4.929118
Log likelihood	-598.3158	F-statistic		3.743628
Durbin-Watson stat	2.493614	Prob(F-statistic)		0.054170

Dependent Variable: SGF

Method: Least Squares

Date: 03/26/06 Time: 20:13

Sample: 1 245

Included observations: 245

Variable	Coefficient	Std. Error	t-Statistic	Prob.
MT	1.446791	0.231249	6.256426	0.0000
C	-0.151100	0.206164	-0.732913	0.4643
R-squared	0.138734	Mean dependent var		-0.106336
Adjusted R-squared	0.135190	S.D. dependent var		3.467951
S.E. of regression	3.225027	Akaike info criterion		5.187889
Sum squared resid	2527.394	Schwarz criterion		5.216471
Log likelihood	-633.5164	F-statistic		39.14286
Durbin-Watson stat	1.941037	Prob(F-statistic)		0.000000

Dependent Variable: SICCO

Method: Least Squares

Date: 03/26/06 Time: 20:13

Sample: 1 245

Included observations: 245

Variable	Coefficient	Std. Error	t-Statistic	Prob.
MT	0.897349	0.100027	8.971075	0.0000
C	-0.081764	0.089176	-0.916884	0.3601
R-squared	0.248795	Mean dependent var		-0.054000
Adjusted R-squared	0.245703	S.D. dependent var		1.606199
S.E. of regression	1.394988	Akaike info criterion		3.511778
Sum squared resid	472.8759	Schwarz criterion		3.540360
Log likelihood	-428.1928	F-statistic		80.48019
Durbin-Watson stat	2.052918	Prob(F-statistic)		0.000000

Dependent Variable: SPL

Method: Least Squares

Date: 03/26/06 Time: 20:13

Sample: 1 245

Included observations: 245

Variable	Coefficient	Std. Error	t-Statistic	Prob.
MT	0.497083	0.102290	4.859536	0.0000
C	-0.037124	0.091194	-0.407091	0.6843
R-squared	0.088574	Mean dependent var		-0.021745
Adjusted R-squared	0.084823	S.D. dependent var		1.491197
S.E. of regression	1.426552	Akaike info criterion		3.556528
Sum squared resid	494.5174	Schwarz criterion		3.585109
Log likelihood	-433.6746	F-statistic		23.61509
Durbin-Watson stat	2.214257	Prob(F-statistic)		0.000002

Dependent Variable: SSEC

Method: Least Squares

Date: 03/26/06 Time: 20:14

Sample: 1 245

Included observations: 245

Variable	Coefficient	Std. Error	t-Statistic	Prob.
MT	1.065658	0.132323	8.053431	0.0000
C	-0.165042	0.117969	-1.399022	0.1631
R-squared	0.210674	Mean dependent var		-0.132070
Adjusted R-squared	0.207426	S.D. dependent var		2.072864
S.E. of regression	1.845400	Akaike info criterion		4.071399
Sum squared resid	827.5371	Schwarz criterion		4.099981
Log likelihood	-496.7464	F-statistic		64.85775
Durbin-Watson stat	2.170964	Prob(F-statistic)		0.000000

Dependent Variable: SYRUS

Method: Least Squares

Date: 03/26/06 Time: 20:15

Sample: 1 245

Included observations: 245

Variable	Coefficient	Std. Error	t-Statistic	Prob.
MT	1.869958	0.190225	9.830261	0.0000
C	-0.188487	0.169590	-1.111432	0.2675
R-squared	0.284524	Mean dependent var		-0.130631
Adjusted R-squared	0.281580	S.D. dependent var		3.129906
S.E. of regression	2.652898	Akaike info criterion		4.797312
Sum squared resid	1710.202	Schwarz criterion		4.825894
Log likelihood	-585.6708	F-statistic		96.63404
Durbin-Watson stat	2.064198	Prob(F-statistic)		0.000000

Dependent Variable: THANI

Method: Least Squares

Date: 03/26/06 Time: 20:15

Sample: 1 245

Included observations: 245

Variable	Coefficient	Std. Error	t-Statistic	Prob.
MT	0.322969	0.152102	2.123369	0.0347
C	0.025481	0.135603	0.187911	0.8511
R-squared	0.018216	Mean dependent var		0.035474
Adjusted R-squared	0.014176	S.D. dependent var		2.136436
S.E. of regression	2.121238	Akaike info criterion		4.350007
Sum squared resid	1093.416	Schwarz criterion		4.378589
Log likelihood	-530.8759	F-statistic		4.508694
Durbin-Watson stat	1.951363	Prob(F-statistic)		0.034734

Dependent Variable: TK

Method: Least Squares

Date: 03/26/06 Time: 20:16

Sample: 1 245

Included observations: 245

Variable	Coefficient	Std. Error	t-Statistic	Prob.
MT	0.650734	0.096969	6.710774	0.0000
C	-0.137856	0.086450	-1.594643	0.1121
R-squared	0.156351	Mean dependent var		-0.117723
Adjusted R-squared	0.152879	S.D. dependent var		1.469305
S.E. of regression	1.352336	Akaike info criterion		3.449674
Sum squared resid	444.4017	Schwarz criterion		3.478256
Log likelihood	-420.5851	F-statistic		45.03449
Durbin-Watson stat	2.216072	Prob(F-statistic)		0.000000

Dependent Variable: TNITY

Method: Least Squares

Date: 03/26/06 Time: 20:17

Sample: 1 245

Included observations: 245

Variable	Coefficient	Std. Error	t-Statistic	Prob.
MT	1.878245	0.161453	11.63339	0.0000
C	-0.269933	0.143939	-1.875332	0.0619
R-squared	0.357714	Mean dependent var		-0.211820
Adjusted R-squared	0.355070	S.D. dependent var		2.803776
S.E. of regression	2.251643	Akaike info criterion		4.469327
Sum squared resid	1231.985	Schwarz criterion		4.497909
Log likelihood	-545.4926	F-statistic		135.3359
Durbin-Watson stat	2.061727	Prob(F-statistic)		0.000000

Dependent Variable: US

Method: Least Squares

Date: 03/26/06 Time: 20:18

Sample: 1 245

Included observations: 245

Variable	Coefficient	Std. Error	t-Statistic	Prob.
MT	1.392608	0.168747	8.252630	0.0000
C	-0.053328	0.150442	-0.354475	0.7233
R-squared	0.218915	Mean dependent var		-0.010241
Adjusted R-squared	0.215701	S.D. dependent var		2.657354
S.E. of regression	2.353370	Akaike info criterion		4.557703
Sum squared resid	1345.819	Schwarz criterion		4.586285
Log likelihood	-556.3187	F-statistic		68.10590
Durbin-Watson stat	2.034380	Prob(F-statistic)		0.000000

Dependent Variable: ZMICO

Method: Least Squares

Date: 03/26/06 Time: 20:18

Sample: 1 245

Included observations: 245

Variable	Coefficient	Std. Error	t-Statistic	Prob.
MT	1.824155	0.119670	15.24327	0.0000
C	-0.265862	0.106688	-2.491950	0.0134
R-squared	0.488805	Mean dependent var		-0.209422
Adjusted R-squared	0.486702	S.D. dependent var		2.329446
S.E. of regression	1.668928	Akaike info criterion		3.870369
Sum squared resid	676.8327	Schwarz criterion		3.898951
Log likelihood	-472.1203	F-statistic		232.3572
Durbin-Watson stat	1.985399	Prob(F-statistic)		0.000000

Dependent Variable: GT

Method: Least Squares

Date: 03/26/06 Time: 20:20

Sample: 1 245

Included observations: 245

Variable	Coefficient	Std. Error	t-Statistic	Prob.
MT	1.150306	0.064296	17.89088	0.0000
C	-0.095666	0.057321	-1.668944	0.0964
R-squared	0.568448	Mean dependent var		-0.060075
Adjusted R-squared	0.566672	S.D. dependent var		1.362157
S.E. of regression	0.896676	Akaike info criterion		2.627886
Sum squared resid	195.3789	Schwarz criterion		2.656468
Log likelihood	-319.9161	F-statistic		320.0835
Durbin-Watson stat	2.191394	Prob(F-statistic)		0.000000