ภาคผนวก ข

ผลการประมาณค่าจากระบบสมการ

Augmented Dickey-Fuller Unit Root Test on MEG

ADF Test Statistic	-7.400840	1%	Critical Value	-4.1896
		5%	Critical Value	-3.5189
		10%	Critical Value	-3.1898

*MacKinnon critical values for rejection of hypothesis of a unit root

Augmented Dickey Fuller Test Equation

Dependent Variable: D (MEG)

Method: Least Squares

Date: 05/07/06 Time: 22:38

Sample (adjusted): 2001: 07 2004: 12

Included observations: 42 after adjusting endpoints

Variable	Coefficient	Std. Error	t-Statistic	Prob.
MEG (-1)	-1.217922	0.164565	-7.40084	0.0000
C	-0.161328	0.076599	2.106145	0.0417
@TREND (2001: 06)	0.000979	0.003047	0.321179	0.7498

R-squared	0.585821	Mean dependent var	-0.007857
Adjusted R-squared	0.564581	S.D. dependent var	0.359821
S.E. of regression	0.237432	Akaike info criterion	0.030880
Sum squared resid	2.198587	Schwarz criterion	0.154999
Log Likelihood	2.351529	F-statistic	27.58114
Durbin-Watson stat	1.732053	Prob (F-statistic)	0.000000

Augmented Dickey-Fuller Unit Root Test on BOTTLE

ADF Test Statistic	-6.428655	1%	Critical Value	-4.1896
		5%	Critical Value	-3.5189
		10%	Critical Value	-3.1898

*MacKinnon critical values for rejection of hypothesis of a unit root

Augmented Dickey Fuller Test Equation

Dependent Variable: D (BOTTLE)

Method: Least Squares

Date: 05/07/06 Time: 22:40

Sample (adjusted): 2001: 07 2004: 12

Included observations: 42 after adjusting endpoints

Variable	Coefficient	Std. Error	t-Statistic	Prob.
BOTTLE (-1)	-1.059064	0.164741	-6.428655	0.0000
C	0.018939	0.040919	0.462828	0.6461
@TREND (2001: 06)	0.003806	0.001733	2.196447	0.0341

R-squared	0.514979	Mean dependent var	0.010000
Adjusted R-squared	0.490106	S.D. dependent var	0.181901
S.E. of regression	0.129889	Akaike info criterion	-1.175518
Sum squared resid	0.657979	Schwarz criterion	-1.051398
Log Likelihood	27.685870	F-statistic	20.704470
Durbin-Watson stat	1.891000	Prob (F-statistic)	0.000001

Augmented Dickey-Fuller Unit Root Test on POLYESTER

ADF Test Statistic	-4.852740	1%	Critical Value	-4.1896
		5%	Critical Value	-3.5189
		10%	Critical Value	-3.1898

*MacKinnon critical values for rejection of hypothesis of a unit root

Augmented Dickey Fuller Test Equation

Dependent Variable: D (POLYESTER)

Method: Least Squares

Date: 05/07/06 Time: 22:41

Sample (adjusted): 2001: 07 2004: 12

Included observations: 42 after adjusting endpoints

Variable	Coefficient	Std. Error	t-Statistic	Prob.
POLYESTER (-1)	-0.718717	0.148105	-4.852740	0.0000
C	-0.019127	0.037543	-0.509466	0.6133
@TREND (2001: 06)	0.001653	0.001537	1.075467	0.2888

R-squared	0.377873	Mean dependent var	-0.004286
Adjusted R-squared	0.345969	S.D. dependent var	0.147733
S.E. of regression	0.119475	Akaike info criterion	-1.342670
Sum squared resid	0.556697	Schwarz criterion	-1.218550
Log Likelihood	31.196060	F-statistic	11.844080
Durbin-Watson stat	2.039214	Prob (F-statistic)	0.000096

Dependent Variable: MEG

Method: Least Squares

Date: 05/07/06 Time: 22:43

Sample (adjusted): 2001: 07 2004: 12

Included observations: 43

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	0.130837	0.042603	3.071085	0.0038
POLYESTER	0.691991	0.274622	2.519795	0.0158
BOTTLE	-0.052178	0.256571	-0.203367	0.8399

R-squared	0.141013	Mean dependent var	0.145814
Adjusted R-squared	0.098064	S.D. dependent var	0.234533
S.E. of regression	0.222737	Akaike info criterion	-0.098435
Sum squared resid	1.984472	Schwarz criterion	0.024439
Log Likelihood	5.116361	F-statistic	3.283237
Durbin-Watson stat	2.690663	Prob (F-statistic)	0.047834

Dependent Variable: MEG

Method: Least Squares

Date: 05/08/06 Time: 00:39

Sample (adjusted): 2001: 07 2004: 12

Included observations: 42 after adjusting endpoints

Convergence achieved after 8 iterations

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	0.149981	0.029111	5.152009	0.0000
POLYESTER	0.880236	0.201815	4.361598	0.0001
BOTTLE	-0.236894	0.208385	-1.136810	0.2627
AR (1)	-0.485283	0.145477	-3.335815	0.0019

R-squared	0.345631	Mean dependent var	0.148333
Adjusted R-squared	0.293970	S.D. dependent var	0.236787
S.E. of regression	0.198961	Akaike info criterion	-0.301020
Sum squared resid	1.504252	Schwarz criterion	-0.135528
Log Likelihood	10.321430	F-statistic	6.690404
Durbin-Watson stat	2.044631	Prob (F-statistic)	0.000976

Inverted AR Roots	-.49

Dependent Variable: MEG

Method: Least Squares

Date: 05/08/06 Time: 00:40

Sample (adjusted): 2001: 07 2004: 12

Included observations: 42 after adjusting endpoints

Convergence achieved after 4 iterations

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	0.127501	0.021726	5.868587	0.0000
POLYESTER	0.900937	0.203929	4.417892	0.0001
AR (1)	-0.461805	0.148126	-3.117659	0.0034

R-squared	0.323494	Mean dependent var	0.148333
Adjusted R-squared	0.288801	S.D. dependent var	0.236787
S.E. of regression	0.199688	Akaike info criterion	-0.315369
Sum squared resid	1.555141	Schwarz criterion	-0.191250
Log Likelihood	9.622759	F-statistic	9.324579
Durbin-Watson stat	2.007906	Prob (F-statistic)	0.000490

Inverted AR Roots	-.46