

ภาคผนวก ข
ผลการคำนวณค่าสมการถดถอยด้วยวิธี OLS

ตาราง 6

ผลการคำนวณค่าสมการถดถอยด้วยวิธี OLS (1)

Dependent Variable: Ln (LOAN)

Method: Least Squares

Date: 10/02/10 Time: 16:25

Sample: 2536 2552

Included observations: 17

Variable	Coefficient	Std. Error	<i>t</i> Statistic	Prob.
C	-27.10136	3.810916	-7.111507	0.000000
Ln(CAR)	1.571605	0.154878	10.14739	0.000000
Ln(GDP)	1.957104	0.322244	6.073359	0.000000
Ln(MLR)	-1.537747	0.254372	-6.045278	0.000000
<i>R</i> squared	0.976371	Mean dependent var		12.28466
Adjusted <i>R</i> squared	0.970918	<i>SD</i> dependent var		1.421671
<i>SE</i> of regression	0.242442	Akaike info criterion		0.206217
Sum squared resid	0.764116	Schwarz criterion		0.402267
Log likelihood	2.247159	<i>F</i> statistic		179.0588
Durbin-Watson stat	1.311906	Prob. (<i>F</i> statistic)		0.000000

ตาราง 7

ผลการคำนวณค่าสมการถดถอยด้วยวิธี OLS (2)

Dependent Variable: Ln(LOAN)

Method: Least Squares

Date: 10/02/10 Time: 16:26

Sample (adjusted): 2537 2552

Included observations: 16 after adjustments

Convergence achieved after 7 iterations

Variable	Coefficient	Std. Error	t Statistic	Prob.
C	-28.83195	6.405750	-4.500948	0.0009
Ln(CAR)	1.398665	0.279698	5.000631	0.0004
Ln(GDP)	2.315396	0.642161	3.605630	0.0041
Ln(MLR)	-1.601174	0.388543	-4.120967	0.0017
AR(1)	0.432544	0.366656	1.179701	0.2630
R squared	0.979622	Mean dependent var		12.35265
Adjusted R-squared	0.972211	SD dependent var		1.439468
SE of regression	0.239958	Akaike info criterion		0.233600
Sum squared resid	0.633378	Schwarz criterion		0.475034
Log likelihood	3.131197	F statistic		132.1976
Durbin-Watson stat	1.882504	Prob. (F statistic)		0.000000
Inverted AR Roots	0.43			