

ภาคผนวก ข.

แบบจำลอง ARIMA ขององค์ประกอบในบัญชีการชำระหนี้ระหว่างประเทศ

Dependent Var.	Independent Var.	Coeffi- cient	T-ratio	R ²	S.E.	D.W.
XRICE						
(51-85)	MA (7)	0.858	4.371	0.918	2194.136	2.194
	AR (1)	1.008	7.039			
KRUE	MA (2)	-0.549	-3.118	0.932	1076.878	1.849
(51-85)	AR (1)	1.089	7.222			
XCORN	MA (3)	-0.855	-3.680	0.913	913.965	1.938
(56-85)	AR (1)	1.082	5.796			
XTIN	MA (3)	-0.538	-2.433			
(51-85)	AR (1)	1.053	6.024	0.901	948.932	1.668
XTPOC	MA (2)	0.512	2.647			
(58-85)	MA (4)	0.858	3.802	0.951	1445.591	1.676
	AR (1)	0.949	6.417			
XSUGAR	MA (2)	-0.480	-2.358	0.722	1869.625	2.219
(58-85)	MA (5)	0.508	1.920			
	AR (1)	0.975	5.836			
OTHERX	MA (3)	-0.866	-3.814	0.99	3120.536	1.896
(51-85)	AR (1)	1.194	8.088			
TOTALX	MA (9)	-0.853	-4.245	0.987	6593.240	1.656
(51-85)	AR (1)	1.122	7.965			

ภาคผนวก ข. (ต่อ)

Dependent Var.	Independent Var.	Coeffi- cient	T-ratio	R ²	S.E.	D.W.
CAPGOO	MA (7)	-0.771	-2.232	0.960	4718.717	2.913
(58-85)	AR (1)	1.114	5.545			
IPRM	MA (2)	0.463	2.160	0.974	3458.670	2.474
(58-85)	AR (1)	1.087	5.712			
FUEL	MA (1)	0.636	1.716	0.955	4964.503	1.977
(58-85)	AR (1)	1.029	3.306			
OTHERM	MA (3)	0.480	2.096	0.986	1947.144	1.833
	MA (9)	-0.662	-2.402			
(58-85)	AR (1)	1.121	6.273			
TOTALM	MA (5)	-0.681	-2.764	0.982	10851.47	1.769
(51-85)	AR (1)	1.132	6.790			
DIRECT	MA (2)	-0.729	-3.198	0.616	1565.155	2.287
(62-85)	AR (1)	1.045	4.519			
OPL	MA (6)	-0.750	-1.995	0.720	6826.760	1.893
(62-85)	AR (1)	1.015	4.458			
OPS	MA (2)	-0.421	-1.888	0.423	1626.152	2.417
(62-85)	MA (7)	0.641	2.051			
	AR (1)	0.852	4.602			
GOVCAP	MA (7)	0.826	3.222	0.683	2604.835	1.838
	AR (1)	1.130	3.443			

ภาคผนวก ข. (ต่อ)

Dependent Var.	Independent Var.	Coeffi- cient	T-ratio	R ²	S.E.	D.W.
CAPMOV (62-85)	AR (1)	1.037	14.342	0.826	8419.834	1.887
TRAVEL (62-85)	MA (4)	-0.864	-3.598	0.985	1246.365	1.846
	AR (1)	1.195	6.836			
OTHSER (62-85)	MA (6)	0.840	3.659	0.742	3707.452	2.106
	AR (1)	0.739	3.833			
OTHGOS (58-85)	MA (2)	0.407	1.951	0.498	4292.678	2.291
	AR (1)	0.855	4.581			
ERRORB (56-85)	AR (1)	-0.475	-2.850	0.209	3274.485	1.803
VXRICE (54-85)	MA (5)	0.943	7.127	0.826	15.147	2.296
	AR (1)	0.982	12.653			
VARUB (51-85)	MA (7)	-0.568	-2.322	0.963	6.606	2.141
	AR (1)	1.059	7.266			
VXCORN (56-85)	MA (10)	0.871	4.946			
	AR (1)	1.014	6.963	0.920	11.471	2.647
VXTIN (58-85)	MA (5)	-0.443	-2.027			
	MA (9)	-0.485	-1.971	0.537	10.475	1.696
	AR (1)	1.025	7.478			

ภาคผนวก ข. (ต่อ)

Dependent Var.	Independent Var.	Coeffi- cient	T-ratio	R ²	S.E.	D.W.
VXTPOC	MA (4)	0.882	4.349	0.901	14.956	2.854
(58-85)	AR (1)	1.010	6.707			
VXSUGA	MA (5)	0.600	1.944	0.704	81.472	2.038
(60-84)	AR (1)	1.006	5.242			
VVXRUB	MA (2)	-0.609	-3.705	0.573	15.320	1.737
(51-85)	AR (1)	1.008	7.435			
UVXRIC	MA (7)	0.538	2.926	0.631	18.041	2.061
(51-85)	AR (1)	0.933	5.993			
UVXCOR	MA (2)	-0.533	-2.649	0.882	8.819	1.597
(56-84)	AR (1)	1.036	7.107			
UVXSUG	MA (9)	-0.708	-3.228	0.580	24.566	1.898
(58-84)	AR (1)	0.954	5.820			
UVXTIN						
(58-85)	AR (1)	1.052	41.194	0.959	6.762	1.606
UVXTPO	MA (4)	0.552	2.586			
(58-85)	MA (5)	-0.522	-2.341	0.902	7.630	1.452
	AR (1)	1.010	8.180			

หมายเหตุ

XRICE	=	RICE	} Value of Exports (Million of Baht)
XRUB	=	RUBBER	
XCORN	=	CORN	
XTIN	=	TIN	
XTPOC	=	TAPIOCA PRODUCTS	
XSUGAR	=	SUGAR	
OTHERX	=	OTHER EXPORTS	
TOTALX	=	TOTAL EXPORTS	
IPRM	=	INTERMEDIATE PRODUCTS AND RAW MATERIALS	} Value of Imports (Million of Baht)
CAPGOO	=	CAPITAL GOODS	
FUEL	=	FUEL AND LUBRICANT	
OTHERM	=	OTHER IMPORTS	
TOTALM	=	TOTAL IMPORTS	
DIRECT	=	DIRECT INVESTMENT	} (Million of Baht)
OPL	=	OTHER PRIVATE LONG TERM CAPITAL	
OPS	=	OTHER PRIVATE SHORT TERM CAPITAL	
GOVCAP	=	GOVERNMENT CAPITAL	
CAPMOV	=	CAPITAL MOVEMENTS	
TRAVEL	=	FOREIGN TRAVEL EXPENDITURES IN THAILAND	
OTHSR	=	OTHER GOODS, SERVICES AND TRANSFERS EXCEPT "TRAVEL"	
OTHGOS	=	OTHER GOODS AND SERVICES	
ERRONE	=	ERROR AND OMISSIONS	

VXRICE	=	RICE	} Volume of Exports
VXRUB	=	RUBBER	
VXCORN	=	CORN	
VXTIN	=	TIN	
VXTIPOC	=	TAPIOCA PRODUCTS	
VXSUGA	=	SUGAR	

UVXRIC	=	RICE	} Unit Value of Exports
UVXRUB	=	RUBBER	
UVXCOR	=	CORN	
UVXTIN	=	TIN	
UVXTIPO	=	TAPIOCA PRODUCTS	
UVXSUG	=	SUGAR	

สำนักหอสมุด