

ภาคผนวก ง

ผลการทดสอบ Prospect Stochastic Dominance ด้วยวิธี DD-Test

ตาราง ง.1

แสดงผลการทดสอบ PSD ด้วยวิธี DD-Test ที่ระดับนัยสำคัญ 0.1

ตลาดหลักทรัพย์	%Test Statistic (Calculate from 100 grid)											
	FPSD				SPSD				TPSD			
	Gain		Loss		Gain		Loss		Gain		Loss	
	%T>0	%T<0	%T>0	%T<0	%T>0	%T<0	%T>0	%T<0	%T>0	%T<0	%T>0	%T<0
HANGSENG VS KOSPI50	0	0	8.1633	0	0	0	0	0	0	0	0	0
HANGSENG VS NIKKEI225	0	0	0	0	0	0	0	0	0	0	0	0
HANGSENG VS SET50	75	0	0	1.9231	58.333	0	0	0	41.667	0	0	0
HANGSENG VS STRAITS TIMES	0	0	0	0	0	0	0	0	0	0	0	0
HANGSENG VS TSEC50	2.0408	0	0	0	0	0	0	0	0	0	0	0
KOSPI50 VS NIKKEI225	0	0	0	19.608	0	0	0	13.726	0	0	0	5.8824
KOSPI50 VS SET50	4.1667	0	0	28.846	0	0	0	13.462	0	0	0	0
KOSPI50 VS STRAITS TIMES	0	50.98	0	6.1224	0	37.255	0	0	0	21.569	0	0
KOSPI50 VS TSEC50	0	0	0	0	0	0	0	0	0	0	0	0
NIKKEI225 VS SET50	0	0	0	0	0	0	0	0	0	0	0	0
NIKKEI225 VS STRAITS TIMES	0	48	0	0	0	30	0	0	0	14	0	0
NIKKEI225 VS TSEC50	0	0	0	0	0	0	0	0	0	0	0	0
SET50 VS STRAITS TIMES	0	71.429	3.9216	0	0	55.102	0	0	0	38.776	0	0
SET50 VS TSEC50	0	0	0	0	0	0	0	0	0	0	0	0
STRAITS TIMES VS TSEC50	50	0	0	0	40	0	0	0	24	0	0	0

ตาราง ง.2
 แสดงผลการทดสอบ PSD ด้วยวิธี DD-Test ที่ระดับนัยสำคัญ 0.05

ตลาดหลักทรัพย์	%Test Statistic (Calculate from 100 grid)											
	FPSD				SPSD				TPSD			
	Gain		Loss		Gain		Loss		Gain		Loss	
	%T>0	%T<0	%T>0	%T<0	%T>0	%T<0	%T>0	%T<0	%T>0	%T<0	%T>0	%T<0
HANGSENG VS KOSPI50	0	0	6.1224	0	0	0	0	0	0	0	0	0
HANGSENG VS NIKKEI225	0	0	0	0	0	0	0	0	0	0	0	0
HANGSENG VS SET50	62.5	0	0	0	54.167	0	0	0	35.417	0	0	0
HANGSENG VS STRAITS TIMES	0	0	0	0	0	0	0	0	0	0	0	0
HANGSENG VS TSEC50	0	0	0	0	0	0	0	0	0	0	0	0
KOSPI50 VS NIKKEI225	0	0	0	1.9608	0	0	0	0	0	0	0	0
KOSPI50 VS SET50	0	0	0	19.231	0	0	0	0	0	0	0	0
KOSPI50 VS STRAITS TIMES	0	43.137	0	0	0	31.373	0	0	0	13.726	0	0
KOSPI50 VS TSEC50	0	0	0	0	0	0	0	0	0	0	0	0
NIKKEI225 VS SET50	0	0	0	0	0	0	0	0	0	0	0	0
NIKKEI225 VS STRAITS TIMES	0	44	0	0	0	26	0	0	0	10	0	0
NIKKEI225 VS TSEC50	0	0	0	0	0	0	0	0	0	0	0	0
SET50 VS STRATIS TIMES	0	71.429	0	0	0	53.061	0	0	0	36.735	0	0
SET50 VS TSEC50	0	0	0	0	0	0	0	0	0	0	0	0
STRAITS TIMES VS TSEC50	50	0	0	0	36	0	0	0	20	0	0	0

ตาราง ง.3
 แสดงผลการทดสอบ PSD ด้วยวิธี DD-Test ที่ระดับนัยสำคัญ 0.01

ตลาดหลักทรัพย์	%Test Statistic (Calculate from 100 grid)											
	FPSD				SPSD				TPSD			
	Gain		Loss		Gain		Loss		Gain		Loss	
	%T>0	%T<0	%T>0	%T<0	%T>0	%T<0	%T>0	%T<0	%T>0	%T<0	%T>0	%T<0
HANGSENG VS KOSPI50	0	0	0	0	0	0	0	0	0	0	0	0
HANGSENG VS NIKKEI225	0	0	0	0	0	0	0	0	0	0	0	0
HANGSENG VS SET50	43.75	0	0	0	41.667	0	0	0	20.833	0	0	0
HANGSENG VS STRAITS TIMES	0	0	0	0	0	0	0	0	0	0	0	0
HANGSENG VS TSEC50	0	0	0	0	0	0	0	0	0	0	0	0
KOSPI50 VS NIKKEI225	0	0	0	0	0	0	0	0	0	0	0	0
KOSPI50 VS SET50	0	0	0	3.8462	0	0	0	0	0	0	0	0
KOSPI50 VS STRAITS TIMES	0	33.333	0	0	0	9.8039	0	0	0	0	0	0
KOSPI50 VS TSEC50	0	0	0	0	0	0	0	0	0	0	0	0
NIKKEI225 VS SET50	0	0	0	0	0	0	0	0	0	0	0	0
NIKKEI225 VS STRAITS TIMES	0	34	0	0	0	18	0	0	0	0	0	0
NIKKEI225 VS TSEC50	0	0	0	0	0	0	0	0	0	0	0	0
SET50 VS STRATIS TIMES	0	65.306	0	0	0	48.98	0	0	0	30.612	0	0
SET50 VS TSEC50	0	0	0	0	0	0	0	0	0	0	0	0
STRAITS TIMES VS TSEC50	36	0	0	0	26	0	0	0	12	0	0	0