

บรรณานุกรม

หมวดภาษาไทย

หนังสือ

มนูญ พาหิระ . ทฤษฎีราคา. พิมพ์ครั้งที่ ๒. คณะเศรษฐศาสตร์ มหาวิทยาลัย-
ธรรมศาสตร์. กรุงเทพมหานคร: โรงพิมพ์มหาวิทยาลัยธรรมศาสตร์,
๒๕๑๕.

ประเจิด สินทรัพย์. ทฤษฎีเศรษฐศาสตร์จุลภาค. กรุงเทพมหานคร: ภาควิชา
เศรษฐศาสตร์ คณะเศรษฐศาสตร์และบริหารธุรกิจ มหาวิทยาลัยเกษตร-
ศาสตร์, ๒๕๒๑.

สุมน เสวกวรรณ. การค้าสินค้าตัวน้ำของไทยกับต่างประเทศ. กรุงเทพมหานคร:
กรมประมง กระทรวงเกษตรและสหกรณ์, ๒๕๒๒.

วารสาร

เกษตรและสหกรณ์, กระทรวง. กรมประมง.. "สถิติการประมงแห่งประเทศไทย
๒๕๒๐." เอกสารกรมประมง ๖ (พฤษภาคม ๒๕๒๒) : ๔๐ - ๔๓.

เอกสารอื่น ๆ

เครือพันธ์ พิชัยวัฒนากุล. "การคาดคะเนเกี่ยวกับอุปสงค์สำหรับสินค้าอุตสาหกรรม
ส่งออกบางประเภทของประเทศไทย." วิทยานิพนธ์ปริญญาโทมหาบัณฑิต
แผนกวิชาเศรษฐศาสตร์ บัณฑิตวิทยาลัย จุฬาลงกรณ์มหาวิทยาลัย, ๒๕๑๗.

จินทนา วัฒนาวงศ์พานิช. "แนวโน้มความต้องการกุ้งทะเลส่งออกของไทย."
วิทยานิพนธ์ปริญญาโทมหาบัณฑิต แผนกวิชาเศรษฐศาสตร์ บัณฑิตวิทยาลัย
จุฬาลงกรณ์มหาวิทยาลัย, ๒๕๒๒.

กสิกรไทย, ธนาคาร. "อุตสาหกรรมแปรรูปสัตว์น้ำ." กรุงเทพมหานคร: ส่วน
วิจัยธุรกิจฝ่ายพัฒนาธุรกิจ ธนาคารกสิกรไทย, ๒๕๒๒.

____. "อุตสาหกรรมท่องเที่ยว." กรุงเทพมหานคร: ส่วนวิจัยธุรกิจฝ่ายพัฒนาธุรกิจ
ธนาคารกสิกรไทย, ๒๕๑๔.

ศุลกากร, กรม. "รายงานสินค้าสัตว์น้ำส่งออกประจำปี ๒๕๑๐ - ๒๕๒๑." กรุงเทพมหานคร: กรมศุลกากร, ๒๕๒๒.



ศูนย์วิทยทรัพยากร
จุฬาลงกรณ์มหาวิทยาลัย



ภาคผนวก

ศูนย์วิทยทรัพยากร
จุฬาลงกรณ์มหาวิทยาลัย

ตารางที่ ก ๑. : ดัชนีราคาหมวดอาหารในแต่ละประเทศ

ปี	ญี่ปุ่น	สหรัฐ	ฮ่องกง	อิตาลี	มาเลเซีย
๒๕๑๐	๘๑.๓	๘๗.๐	๘๒.๘	๙๓.๐	๑๐๑.๐
๒๕๑๑	๘๖.๕	๙๐.๒	๘๕.๕	๙๓.๒	๙๙.๐
๒๕๑๒	๘๖.๗	๙๔.๘	๙๐.๓	๙๕.๙	๙๙.๐
๒๕๑๓	๑๐๐	๑๐๐	๑๐๐	๑๐๐	๑๐๐
๒๕๑๔	๑๐๕.๙	๑๐๓.๐	๑๐๓.๕	๑๐๕.๐	๑๐๒.๐
๒๕๑๕	๑๑๐.๑	๑๐๗.๕	๑๑๑.๐	๑๑๐.๖	๑๐๕.๑
๒๕๑๖	๑๒๔.๕	๑๒๓.๑	๑๓๗.๙	๑๒๓.๙	๑๒๑.๒
๒๕๑๗	๑๕๘.๙	๑๕๐.๗	๑๖๐.๐	๑๕๕.๙	๑๕๓.๕
๒๕๑๘	๑๗๙.๕	๑๕๒.๗	๑๐๕.๐	๑๗๒.๒	๑๕๘.๖
๒๕๑๙	๑๙๕.๙	๑๕๗.๕	๑๐๗.๐	๒๐๑.๖	๑๖๒.๐
๒๕๒๐	๒๐๙.๐	๑๖๗.๓	๑๑๕.๐	๒๔๐.๕	๑๗๐.๘
๒๕๒๑	๒๑๖.๕	๑๗๙.๕	๑๒๒.๐	๒๗๑.๖	๑๗๙.๓

ศูนย์วิจัยทรัพยากร

จุฬาลงกรณ์มหาวิทยาลัย

ที่มา : กรมเศรษฐกิจการพาณิชย์

ตารางที่ ก ๒. อัตราแลกเปลี่ยนเงินตราต่างประเทศ

ปี	อัตราแลกเปลี่ยนเงินตรา (บาท)				
	ญี่ปุ่น	สหรัฐ	ฮ่องกง	อิตาลี	มาเลเซีย
๒๕๑๐	๐.๐๕๘	๒๐.๗๕	๓.๕๘	๐.๐๓๓๔	๖.๗๕
๒๕๑๑	๐.๐๕๘	๒๐.๘๒	๓.๕๑	๐.๐๓๓๓	๖.๘๒
๒๕๑๒	๐.๐๕๙	๒๐.๙๓	๓.๕๔	๐.๐๓๓๕	๖.๘๒
๒๕๑๓	๐.๐๕๙	๒๑.๐๐	๓.๖๔	๐.๐๓๓๖	๖.๘๔
๒๕๑๔	๐.๐๖๐๗	๒๑.๐๐	๓.๕๓	๐.๐๓๓๑	๖.๙๘
๒๕๑๕	๐.๐๖๙๖	๒๑.๐๐	๓.๗๔	๐.๐๓๕๕	๗.๕๐
๒๕๑๖	๐.๐๗๗๒	๒๐.๗๒	๔.๐๒	๐.๐๓๕๑	๘.๕๑
๒๕๑๗	๐.๐๗๑๐	๒๐.๔๕	๔.๐๘	๐.๐๓๐๙	๘.๕๔
๒๕๑๘	๐.๐๖๙๖	๒๐.๔๕	๔.๑๗	๐.๐๓๐๙	๘.๕๘
๒๕๑๙	๐.๐๖๙๘	๒๐.๔๕	๔.๒๑	๐.๐๒๓๓	๘.๐๙
๒๕๒๐	๐.๐๗๗๙	๒๐.๔๕	๔.๔๑	๐.๐๒๓๔	๘.๓๘
๒๕๒๑	๐.๐๙๗๐	๒๐.๔๕	๔.๓๘	๐.๐๒๓๙	๘.๗๖

ที่มา : รายงานเศรษฐกิจรายเดือน ธนาคารแห่งประเทศไทย

ประจำเดือนธันวาคม ๒๕๒๒

ตารางที่ ก ๓.รายได้ประชาชาติต่อหัวในประเทศญี่ปุ่น, สหรัรัฐฯ, ฮองกง, อิตาลีและ
มาเลเซีย พร้อมทั้งคาดการณ์ในอนาคต

ปี	รายได้ประชาชาติต่อหัว				
	ญี่ปุ่น	สหรัรัฐ	ฮองกง	อิตาลี	มาเลเซีย
๒๕๐๕	๑๘๒,๗๔๕	๒,๔๗๐	๑,๙๒๖	๔๓๗,๐๖๒	๕๘๔
๒๕๐๖	๒๐๗,๕๕๘	๒,๕๖๐	๒,๓๑๘	๔๙๗,๙๒๗	๖๐๓
๒๕๐๗	๒๓๔,๗๙๙	๒,๗๑๗	๒,๖๐๐	๕๓๙,๗๓๐	๖๒๑
๒๕๐๘	๒๕๙,๖๒๒	๒,๙๑๙	๒,๙๑๖	๕๗๕,๑๒๖	๖๕๘
๒๕๐๙	๒๘๕,๔๗๙	๓,๑๗๔	๓,๐๐๒	๖๒๐,๒๖๒	๖๘๙
๒๕๑๐	๓๑๙,๘๔๙	๓,๖๖๙	๓,๓๓๑	๗๖๓,๐๓๔	๑,๐๒๑
๒๕๑๑	๔๓๙,๓๒๙	๓,๘๙๖	๓,๔๘๕	๘๑๙,๖๐๗	๑,๐๓๕
๒๕๑๒	๕๐๒,๓๖๕	๔,๑๔๐	๔,๐๑๕	๘๙๖,๘๔๙	๑,๐๘๒
๒๕๑๓	๖๐๘,๔๒๔	๔,๒๙๐	๔,๗๑๔	๙๙๒,๗๓๒	๑,๑๑๘
๒๕๑๔	๖๕๖,๓๑๐	๔,๕๗๙	๕,๑๔๓	๑,๐๖๘,๕๕๓	๑,๑๔๗
๒๕๑๕	๗๓๖,๙๔๔	๕,๐๒๘	๕,๘๖๓	๑,๑๖๔,๖๗๖	๑,๒๕๘
๒๕๑๖	๘๙๗,๐๒๐	๕,๕๖๕	๗,๓๐๐	๑,๓๗๒,๕๐๐	๑,๕๘๘
๒๕๑๗	๑,๐๔๑,๑๖๗	๕,๙๒๓	๘,๑๖๐	๑,๖๕๓,๗๙๙	๑,๘๗๗
๒๕๑๘	๑,๑๔๔,๕๗๓	๖,๒๙๓	๘,๔๗๐	๑,๘๒๖,๑๘๗	๑,๗๗๐
๒๕๑๙	๑,๒๗๐,๖๗๕	๖,๙๖๘	๑๐,๖๓๖	๒,๒๖๙,๖๑๐	๒,๑๙๘
๒๕๒๐	๑,๓๙๖,๐๖๕	๗,๖๘๔	๑๒,๑๕๘	๒,๗๑๓,๙๗๕	๒,๔๖๖
๒๕๒๑	๑,๕๕๐,๔๓๕	๘,๕๕๓	๑๓,๘๑๔	๓,๐๕๐,๙๓๕	๒,๖๗๐
๒๕๒๒	๑,๕๗๕,๑๙๒	๙,๙๖๓	๑๒,๐๑๕	๒,๕๗๑,๖๗๒	๒,๕๔๔
๒๕๒๓	๑,๕๖๑,๘๕๘	๘,๓๒๒	๑๒,๖๙๗	๒,๗๑๙,๔๔๗	๒,๕๗๐
๒๕๒๔	๑,๖๔๘,๕๒๕	๘,๖๘๑	๑๓,๓๘๐	๒,๘๖๕,๒๑๘	๒,๖๙๖
๒๕๒๕	๑,๗๓๕,๑๙๑	๙,๐๔๐	๑๔,๐๖๒	๓,๐๑๑,๙๘๙	๒,๘๒๒
๒๕๒๖	๑,๘๒๑,๘๕๗	๙,๓๙๙	๑๔,๗๔๕	๓,๑๕๘,๗๖๐	๒,๙๔๘
๒๕๒๗	๑,๙๐๘,๕๒๔	๙,๗๕๘	๑๕,๔๒๐	๓,๓๐๕,๕๓๑	๓,๐๗๔
๒๕๒๘	๑,๙๙๕,๑๙๐	๑๐,๑๑๗	๑๖,๑๐๑	๓,๔๕๒,๓๐๒	๓,๒๐๐
๒๕๒๙	๒,๐๘๑,๘๕๖	๑๐,๔๗๖	๑๖,๗๘๓	๓,๕๙๙,๐๗๓	๓,๓๒๖
๒๕๓๐	๒,๑๖๘,๕๒๓	๑๐,๘๓๕	๑๗,๔๖๕	๓,๗๔๕,๘๔๔	๓,๔๕๒
๒๕๓๑	๒,๒๕๕,๑๙๐	๑๑,๑๙๔	๑๘,๑๔๗	๓,๘๙๒,๖๑๕	๓,๕๗๘

ที่มา United Nations, Monthly Bulletin of Statistics, December
1975, 1979 No.12 และได้จากกรคำนวณ.

ตารางที่ ก ๔. ประชากรในประเทศ ญี่ปุ่น, สหรัฐฯ , ยองกง, อิตาลี และมาเลเซีย
พร้อมทั้งคาดการณ์ในอนาคต

ปี	จำนวนประชากร (ล้านคน)				
	ญี่ปุ่น	สหรัฐฯ	ยองกง	อิตาลี	มาเลเซีย
๒๕๐๕	๙๔.๙๓	๑๙๖.๖๖	๓.๓๕	๕๐.๒๔	๙.๖๕
๒๕๐๖	๙๕.๙๐	๑๙๙.๕๒	๓.๕๐	๕๐.๖๔	๙.๙๑
๒๕๐๗	๙๖.๙๐	๑๙๒.๑๒	๓.๕๙	๕๑.๑๒	๙.๑๕
๒๕๐๘	๙๗.๙๕	๑๙๔.๕๙	๓.๖๙	๕๑.๕๙	๙.๔๒
๒๕๐๙	๙๙.๙๖	๑๙๖.๙๑	๓.๗๐	๕๑.๙๗	๙.๔๓
๒๕๑๐	๑๐๐.๙๓	๑๙๙.๙๑	๓.๗๒	๕๒.๖๗	๙.๕๕
๒๕๑๑	๑๐๑.๙๖	๒๐๐.๙๑	๓.๘๐	๕๒.๙๙	๙.๗๓
๒๕๑๒	๑๐๓.๑๗	๒๐๒.๖๙	๓.๙๖	๕๓.๓๒	๑๐.๑๕
๒๕๑๓	๑๐๔.๓๔	๒๐๔.๙๙	๓.๙๖	๕๓.๖๖	๑๐.๓๙
๒๕๑๔	๑๐๕.๗๐	๒๐๗.๐๕	๔.๐๕	๕๔.๐๑	๑๐.๗๐
๒๕๑๕	๑๐๗.๑๙	๒๐๙.๙๕	๔.๑๒	๕๔.๔๑	๑๑.๐๐
๒๕๑๖	๑๐๘.๗๑	๒๑๐.๕๑	๔.๒๑	๕๔.๙๑	๑๑.๓๑
๒๕๑๗	๑๑๐.๑๖	๒๑๑.๙๐	๔.๓๒	๕๕.๔๑	๑๑.๖๕
๒๕๑๘	๑๑๑.๕๗	๒๑๓.๕๖	๔.๔๐	๕๕.๙๓	๑๑.๙๐
๒๕๑๙	๑๑๒.๗๗	๒๑๕.๑๔	๔.๔๔	๕๖.๑๗	๑๒.๓๐
๒๕๒๐	๑๑๓.๙๖	๒๑๖.๙๒	๔.๕๑	๕๖.๔๖	๑๒.๖๐
๒๕๒๑	๑๑๔.๙๐	๒๑๗.๖๔	๔.๖๑	๕๖.๗๐	๑๒.๙๖
๒๕๒๒	๑๑๖.๒๙	๒๑๑.๓๕	๔.๖๙	๕๗.๓๙	๑๒.๙๙
๒๕๒๓	๑๑๗.๕๒	๒๑๓.๗๕	๔.๗๕	๕๗.๗๙	๑๓.๒๒
๒๕๒๔	๑๑๘.๙๐	๒๑๕.๗๓	๔.๘๓	๕๘.๒๐	๑๓.๔๙
๒๕๒๕	๑๒๐.๑๐	๒๑๗.๗๒	๔.๙๑	๕๘.๖๒	๑๓.๗๕
๒๕๒๖	๑๒๑.๓๖	๒๑๙.๗๑	๔.๙๙	๕๙.๐๓	๑๔.๐๑
๒๕๒๗	๑๒๒.๖๔	๒๒๑.๗๐	๕.๐๖	๕๙.๔๔	๑๔.๒๙
๒๕๒๘	๑๒๓.๙๒	๒๒๓.๖๙	๕.๑๔	๕๙.๘๕	๑๔.๕๕
๒๕๒๙	๑๒๕.๒๐	๒๒๕.๖๙	๕.๒๒	๖๐.๒๗	๑๔.๘๑
๒๕๓๐	๑๒๖.๕๙	๒๒๗.๖๗	๕.๒๙	๖๐.๖๙	๑๕.๐๗
๒๕๓๑	๑๒๗.๙๖	๒๒๙.๖๖	๕.๓๗	๖๑.๐๙	๑๕.๓๓

ที่มา : Ibid และได้จากการคำนวณ

สมการอุปสงค์ที่มีต่อกุ้งทะเล, ปลาหมึก และปลาสดแช่แข็งส่งออกของประเทศไทย
ในประเทศต่าง ๆ ที่ได้จากรีชี Ordinary Least Square (OLS.)

รูปแบบจำลองที่ ๑.

๑. กุ้งทะเลแช่แข็ง

๑.๑ ประเทศไทย

$$(1) \quad D_{11}(t) = 5017.96 + 0.342 D_{11}(t-1) + 0.995 Y_{1}(t)$$

$$t\text{-test} \quad (2.07012) \quad (0.755020), \quad (0.05156)$$

$$R^2 = 14.69 \% \quad t(8,5 \%) = 2.306$$

$$(2) \quad D_{11}(t) = -35526.3 - 0.1733 D_{11}(t-1) - 0.002 Y_{1}(t) + 418.45 N_{1}(t)$$

$$t\text{-test} \quad (-2.33171) \quad (-0.443601) \quad (-0.823402) \quad (2.68026)$$

$$R^2 = 57.90 \% \quad t(7,5 \%) = 2.365$$

$$(3) \quad D_{11}(t) = -36057 - 0.173 D_{11}(t-1) - 0.002 Y_{1}(t) + 422.22 N_{1}(t) + 0.180$$

$$\frac{P_{11}(t)}{F_{1}(t)}$$

$$(4) \quad D_{11}(t) = 12490.3 + 0.114 D_{11}(t-1) + 0.00004 Y_{1}(t) - \epsilon, 179$$

$$\frac{P_{11}(t)}{F_{1}(t)}$$

$$T\text{-test} \quad (2.0714) \quad (0.24499) \quad (0.019462) \quad (-1.34169)$$

$$R^2 = 32.14 \% \quad t(7,5 \%) = 2.365$$

- (5) $D_{11}(t) = -30934.2 - 0.3155 D_{11}(t-1) + 375.847 N_{1}(t)$
 t-test (-2.22701) (-0.913896) (2.60453)
 $R^2 = 53.82\%$ $t(8,5\%) = 2.306$
- (6) $D_{11}(t) = 12478.4 + 0.1198 D_{11}(t-1) - 8.182 \frac{P_{11}(t)}{F_{1}(t)}$
 t-test (2.22385) (0.374325) (-1.43530)
 $R^2 = 32.14\%$ $t(8,5\%) = 2.306$
- (7) $D_{11}(t) = -28123.7 - 0.3107 D_{11}(t-1) + 356.340 N_{1}(t) - 1.0325 \frac{F_{11}(t)}{F_{1}(t)}$
 t-test (-1.23314) (-0.84525) (1.82355) (-0.162144)
 $R^2 = 53.99\%$ $t(7,5\%) = 2.365$
- (8) $D_{11}(t) = 6596.18 + 0.0012 Y_{1}(t)$
 t-test (5.5075) (0.92075)
 $R^2 = 8.61\%$ $t(9,5\%) = 2.262$
- (9) $D_{11}(t) = -32830.7 - 0.002 Y_{1}(t) + 384.368 N_{1}(t)$
 t-test (-2.47741) (-1.19822) (2.98166)
 $R^2 = 56.71\%$ $T(8,5\%) = 2.306$

$$(10) D_{11}(t) = 13444.8 + 0.0004 Y_{1(t)} - 8.73 \frac{P_{11}(t)}{F_{1(t)}}$$

$$t\text{-test} \quad (3.10954) \quad (0.267113) \quad (-1.63778)$$

$$R^2 = 31.56 \% \quad t(8, 5\%) = 2.306$$

$$(11) D_{11}(t) = -33650.1 - 0.0016 Y_{1(t)} + 390.25 N_{1(t)} + 0.275 \frac{P_{11}(t)}{F_{1(t)}}$$

$$T\text{-test} \quad (-1.42411) \quad (-1.0962) \quad (2.01767) \quad (0.0433218)$$

$$R^2 = 56.72 \% \quad t(7, 5\%) = 2.365$$

$$(12) D_{11}(t) = -2236.6 + 275.31 N_{1(t)}$$

$$t\text{-test} \quad (-2.19179) \quad (2.93732)$$

$$R^2 = 48.94 \% \quad t(9, 5\%) = 2.262$$

$$(13) D_{11}(t) = 14131.20 - 9.293 \frac{P_{11}(t)}{F_{1(t)}}$$

$$t\text{-test} \quad (4.29134) \quad (-2.00834)$$

$$R^2 = 30.95 \% \quad t(9, 5\%) = 2.262$$

$$(14) D_{11}(t) = -46637.724 + 0.519 N_{1(t)} - 1099.752 \frac{P_{11}(t)}{F_{1(t)}}$$

$$t\text{-test} \quad (-0.3341) \quad (7.239) \quad (-1.319)$$

$$R^2 = 36.40 \% \quad t(8, 5\%) = 2.306$$

จากสมการข้างต้น จะเห็นได้ว่าสมการที่ (14) เป็นสมการที่เหมาะสมที่สุด โดยได้ผ่านการคัดเลือกตามหลักเกณฑ์ทางเศรษฐศาสตร์และเศรษฐมิติ ซึ่ง

นำไปใช้ในการวิเคราะห์ได้ กล่าวคือ อุปสงค์กึ่งทะเลส่งออกของไทยในประเทศ
ญี่ปุ่นจะขึ้นอยู่กับจะขึ้นอยู่กับจำนวนประชากรในประเทศญี่ปุ่น ส่วนราคากึ่งต่อดัชนี
ราคาหมวดอาหารจะมีอิทธิพลรองลงมา



ศูนย์วิจัยทรัพยากร
จุฬาลงกรณ์มหาวิทยาลัย

๑.๒: ประเทศไทยหรืออเมริกา

- (1) $D_{12}(t) = 257.221 + 0.1882 D_{12}(t-1) + 0.1665 Y_2(t)$
 t-test (0.512235) (0.572032) (1.71585)
 $R^2 = 44.40\%$ t(8, 5%) = 2.306
- (2) $D_{12}(t) = 22452.50 - 0.0926 D_{12}(t-1) + 0.643 Y_2(t) - 116.69 N_2(t)$
 t-test (1.07610) (-0.22057) (1.4039) (-1.06407)
 $R^2 = 52.14\%$ t(7, 0.5%) = 2.365
- (3) $D_{12}(t) = 21880.30 - 0.159 D_{12}(t-1) + 0.665 Y_2(t) - 111.47 N_2(t) - 229.38 \frac{P_{12}(t)}{F_2(t)}$
 t-test (0.939217) (-0.342941) (1.3669) (-0.95629) (-0.49569)
 $R^2 = 54.02\%$ t(6, 0.5%) = 2.447
- (4) $D_{12}(t) = 750.17 + 0.0953 D_{12}(t-1) + 0.218 Y_2(t) + 269.32 \frac{P_{12}(t)}{F_2(t)}$
 t-test (0.75877) (0.25206) (1.6271) (-0.58799)
 $R^2 = 47.01\%$ t(7, 0.5%) = 2.365
- (5) $D_{12}(t) = -6093.49 + 0.324 D_{12}(t+1) + 33.829 N_2(t)$
 t-test (-1.22945) (1.02916) (1.38597)
 $R^2 = 38.66\%$ t(8, 0.5%) = 2.306

$$(6) \quad D_{12}(t) = 223.841 + 0.501 D_{12}(t-1) + 219.22 \frac{P_{12}(t)}{F_{2}(t)}$$

$$t\text{-test} \quad (0.21818) \quad (1.6045) \quad (0.577136)$$

$$R^2 = 26.97 \% \quad t(8, 0.5 \%) = 2.306$$

$$(7) \quad D_{12}(t) = -7264.32 + 0.29 D_{12}(t-1) + 41.63 N_{2}(t) - 169.81 \frac{P_{12}(t)}{F_{2}(t)}$$

$$t\text{-test} \quad (-1.16413) \quad (0.812309) \quad (1.21561) \quad (-0.34766)$$

$$R^2 = 39.70 \% \quad t(7, 0.5 \%) = 2.365$$

$$(8) \quad D_{12}(t) = 352.081 + 0.193 Y_{2}(t)$$

$$t\text{-test} \quad (0.772239) \quad (2.55933)$$

$$R^2 = 42.12 \% \quad t(9, 0.5 \%) = 2.262$$

$$(9) \quad D_{12}(t) = 19531.10 + 0.571 Y_{2}(t) - 101.477 N_{2}(t)$$

$$t\text{-test} \quad (1.29055) \quad (1.8788) \quad (-1.26782)$$

$$R^2 = 51.81 \% \quad t(8, 0.5 \%) = 2.306$$

$$(10) \quad D_{12}(t) = 878.149 + 0.241 Y_{2}(t) - 317.589 \frac{P_{12}(t)}{F_{2}(t)}$$

$$t\text{-test} \quad (1.10165) \quad (2.53823) \quad (-0.812349)$$

$$R^2 = 46.53 \% \quad t(8, 0.5 \%) = 2.306$$

$$(11) \quad D_{12}(t) = 17392.60 + 0.5486 Y_{2}(t) - 88.56 N_{2}(t) - 183.44 \frac{P_{12}(t)}{F_{2}(t)}$$

$$t\text{-test} \quad (1.0433) \quad (1.63882) \quad (-0.99176) \quad (-0.443016)$$

$$R^2 = 53.12 \% \quad t(8, 0.5 \%) = 2.306$$

- (12) $D_{12}(t) = -7821.27 + 44.29 N_2(t)$
 t-test (-1.167172) (1.98931)
 $R^2 = 30.54 \% \quad t(9, 0.5 \%) = 2.262$
- (13) $D_{12}(t) = 913.94 + 234.293 \frac{P_{12}(t)}{F_2(t)}$
 t-test (0.90524) (0.56924)
 $R^2 = 3.48 \% \quad t(9, 0.5 \%) = 2.262$
- (14) $D_{12}(t) = -9496.96 + 55.67 N_2(t) - 295.61 \frac{P_{12}(t)}{F_2(t)}$
 t-test (-1.7324) (1.92444) (-0.64941)
 $R^2 = 34.02 \% \quad t(8, 0.5 \%) = 2.306$
- (15) $D_{12}(t) = 637.531 + 0.114 D_{12}(t-1) + 0.133 Y_2(t) - 930.65 Y(t)$
 t-test (1.78498) (0.5155) (2.02112) (-3.2695)
 $R^2 = 79.00 \% \quad t(7, 0.5 \%) = 2.365$
- (16) $D_{12}(t) = 10465 - 0.0055 D_{12}(t-1) + 0.347 Y_2(t) - 51.79 N_2(t) - 874.31 V(t)$
 t-test (0.682) (-0.0185) (1.0171) (-0.6389) (-2.8177)
 $R^2 = 79.40 \% \quad t(6, 0.5 \%) = 2.447$
- (17) $D_{12}(t) = -276.63 + 0.286 D_{12}(t-1) + 0.009 Y_2(t) + 578.70 \frac{P_{12}(t)}{F_2(t)} - 1285.67 V(t)$
 t-test (-0.448) (1.2939) (0.1052) (1.7073) (-3.9329)
 $R^2 = 35.19 \% \quad t(6, 0.5 \%) = 2.447$

$$(18) D_{12}(t) = 6971.13 + 0.19 D_{12}(t-1) + 0.17 Y_{2}(t) - 38.01 N_{2}(t) + 555.77$$

$$\frac{P_{12}(t)}{F_{2}(t)} - 1230.25 Y_{2}(t)$$

$$t\text{-test} \quad (0.4939) \quad (0.6379) \quad (0.5199) \quad (-0.5141) \quad (1.5243)$$

$$(-3.3682)$$

$$R^2 = 85.93 \% \quad t(5, 0.5 \%) = 2.571$$

$$(19) D_{12}(t) = -4309.67 + 0.2074 D_{12}(t-1) + 28.94 N_{2}(t) - 971.50 V_{2}(t)$$

$$t\text{-test} \quad (-1.4367) \quad (0.9697) \quad (1.7603) \quad (-3.2829)$$

$$R^2 = 75.85 \% \quad t(7, 0.5 \%) = 2.365$$

$$(20) D_{12}(t) = -308.25 + 0.301 D_{12}(t-1) + 606.45 \frac{P_{12}(t)}{F_{2}(t)} - 1305.25 V_{2}(t)$$

$$t\text{-test} \quad (-0.6108) \quad (1.944) \quad (3.0725) \quad (-5.2398)$$

$$R^2 = 85.16 \% \quad t(7, 0.5 \%) = 2.365$$

$$(21) D_{12}(t) = -66.94 + 0.307 D_{12}(t-1) - 1.36 N_{2}(t) + 622.04 \frac{P_{12}(t)}{F_{2}(t)}$$

$$-1314.83 V_{2}(t)$$

$$t\text{-test} \quad (-0.0179) \quad (1.632) \quad (-0.06523) \quad (1.943) \quad (-4.2899)$$

$$R^2 = 85.17 \% \quad t(6, 0.5 \%) = 2.447$$

$$(22) D_{12}(t) = 178.875 + 0.243 Y_{2}(t) - 697.275 V_{2}(t)$$

$$t\text{-test} \quad (0.007) \quad (3.799) \quad (-2.984)$$

$$R^2 = 65.16 \% \quad t(8, 0.5 \%) = 2.306$$

$$(23) D_{12}(t) = 10284.44 + 0.34 Y_{2(t)} - 50.85 N_{2(t)} - 874.902 V_{(t)}$$

$$t\text{-test} \quad (0.9348) \quad (1.5195) \quad (-0.8716) \quad (-3.0619)$$

$$R^2 = 79.40 \% \quad t(7, 0.5\%) = 2.365$$

$$(24) D_{12}(t) = 163.54 + 0.089 Y_{2(t)} + 379.41 \frac{P_{12}(t)}{F_{2(t)}} - 1192.82 V_{(t)}$$

$$t\text{-test} \quad (0.2999) \quad (1.2007) \quad (1.20006) \quad (-3.5721)$$

$$R^2 = 81.06 \% \quad t(7, 0.5\%) = 2.365$$

$$(25) D_{12}(t) = 12694.5 + 0.327 Y_{2(t)} - 67.05 N_{2(t)} + 455.61 \frac{P_{12}(t)}{F_{2(t)}} - 114.94 V_{(t)}$$

$$t\text{-test} \quad (1.2274) \quad (1.5635) \quad (-1.2132) \quad (1.4585) \quad (-3.5346)$$

$$R^2 = 84.79 \% \quad t(6, 0.5\%) = 2.447$$

$$(26) D_{12}(t) = 6553.921 + 0.038 N_{2(t)} - 756.988 V_{(t)}$$

$$t\text{-test} \quad (-0.247) \quad (3.816) \quad (-3.272)$$

$$R^2 = 66.00 \% \quad t(8, 0.5\%) = 2.306$$

$$(27) D_{12}(t) = 33.875 + 650.199 \frac{P_{12}(t)}{F_{2(t)}} - 1423.94 V_{(t)}$$

$$t\text{-test} \quad (0.0617) \quad (2.3567) \quad (-5.0799)$$

$$R^2 = 77.16 \% \quad t(8, 0.5\%) = 2.306$$

$$(28) \quad D_{12}(t) = -2542.45 + 14.18 N_{2(t)} + 479.65 \frac{P_{12}(t)}{F_{2(t)}} - 1301.31 V_{(t)}$$

$$t\text{-test} \quad (-0.6686) \quad (0.6852) \quad (1.3996) \quad (-3.8178)$$

$$R^2 = 78.59 \% \quad t(7, 0.5 \%) = 2.365$$

จากสมการข้างต้น จะเห็นได้ว่าสมการที่ (26) เป็นสมการที่เหมาะสมที่สุด โดยได้ผ่านการคัดเลือกตามหลักเกณฑ์ทางเศรษฐศาสตร์และเศรษฐมิติ สามารถนำไปใช้ในการวิเคราะห์ได้ กล่าวคือ อุปสงค์กึ่งทะเลส่งออกของไทยในประเทศสหรัฐอเมริกา จะขึ้นอยู่กับจำนวนประชากรในประเทศสหรัฐอเมริกาเป็นสำคัญ

๑.๓ ประเทศฮ่องกง

$$(1) \quad D_{13}(t) = 174.623 - 0.391 D_{13(t-1)} + 0.271 V_3(t)$$

$$t\text{-test} \quad (0.6209) \quad (-0.3048) \quad (2.5466)$$

$$R^2 = 80.16 \% \quad t(8, 0.5 \%) = 2.306$$

$$(2) \quad D_{13}(t) = -3439.32 - 0.5195 D_{13(t-1)} + 0.1152 Y_3(t) + 2375.36 N_3(t)$$

$$t\text{-test} \quad (-1.4509) \quad (-1.12678) \quad (0.79764) \quad (1.4824)$$

$$R^2 = 34.90 \% \quad t(7, 0.5 \%) = 2.365$$

- (3) $D_{13}(t) = -6593.36 - 0.522 D_{13}(t-1) + 0.157 Y_3(t) + 1905.08 N_3(t) - 30.55$
t-test (-0.7969) (-1.0579) (0.7914) (0.7914) (0.8619) (-0.3372)
 $R^2 = 85.15\%$ $t(6, 0.5\%) = 2.447$
- (4) $D_{13}(t) = 135.186 - 0.393 D_{13}(t-1) + 0.334 Y_3(t) - 307.239 \frac{P_{13}(t)}{F_3(t)}$
t-test (0.043) (-1.419) (5.110) (-1.340)
 $R^2 = 88.90\%$ $t(7, 0.5\%) = 2.365$
- (5) $D_{13}(t) = -11750.3 - 0.335 D_{13}(t) + 3304.4 N_3(t)$
t-test (-2.9527) (-0.8953) (3.1736)
 $R^2 = 83.53\%$ $t(8, 0.5\%) = 2.306$
- (6) $D_{13}(t) = 625.95 + 0.806 D_{13}(t-1) - 33.46 \frac{P_{13}(t)}{F_3(t)}$
t-test (1.1193) (3.7465) (-0.36671)
 $R^2 = 64.68\%$ $t(8, 0.5\%) = 2.306$
- (7) $D_{13}(t) = -1205.1 - 0.3663 D_{13}(t-1) + 3366.42 N_3(t) + 14.159 \frac{P_{13}(t)}{F_3(t)}$
t-test (-2.6961) (-0.8314) (2.3480) (0.2130)
 $R^2 = 83.54\%$ $t(7, 0.5\%) = 2.365$

$$(8) \quad D_{13}(t) = 202.124 + 0.1895 Y_{3}(t)$$

$$t\text{-test} \quad (0.7327) (5.924)$$

$$R^2 = 78.56 \% \quad t(9, 0.5 \%) = 2.262$$

$$(9) \quad D_{13}(t) = -7170.45 + 0.0334 Y_{3}(t) + 2035.19 N_{3}(t)$$

$$t\text{-test} \quad (-1.2359) (0.2630) (1.2720)$$

$$R^2 = 82.17 \% \quad t(8, 0.5 \%) = 2.306$$

$$(10) \quad D_{13}(t) = 521.933 + 0.203 Y_{3}(t) - 71.05 \frac{F_{13}(t)}{F_{3}(t)}$$

$$t\text{-test} \quad (1.2729) (5.7655) (-1.0433)$$

$$R^2 = 81.13 \% \quad t(8, 0.5 \%) = 2.306$$

$$(11) \quad D_{13}(t) = -5409.30 + 0.073 Y_{3}(t) + 1535.22 N_{3}(t) - 29.13 \frac{P_{13}(t)}{F_{3}(t)}$$

$$t\text{-test} \quad (-0.6539) (0.3985) (0.7179) (-0.3188)$$

$$R^2 = 32.42 \% \quad t(7, 0.5 \%) = 2.365$$

$$(12) \quad D_{13}(t) = -3629.61 + 2442.43 N_{3}(t)$$

$$t\text{-test} \quad (-5.3693) (6.4057)$$

$$R^2 = 32.01 \% \quad t(9, 0.5 \%) = 2.262$$

$$(13) \quad D_{13}(t) = 1244.25 + 68.21 \frac{P_{13}(t)}{F_3(t)}$$

$$t\text{-test} \quad (1.4889) \quad (0.5004)$$

$$R^2 = 2.71 \% \quad t(9, 0.5 \%) = 2.262$$

$$(14) \quad D_{13}(t) = -8626.93 + 2447.90 N_3(t) - 4.35 \frac{P_{13}(t)}{F_3(t)}$$

$$t\text{-test} \quad (-5.0608) \quad (5.9409) \quad (-0.0687)$$

$$R^2 = 82.02 \% \quad t(8, 0.5 \%) = 2.306$$

จากสมการข้างต้นจะพบว่าสมการที่ (14) เป็นสมการที่เหมาะสมที่สุด โดยได้ผ่านการคัดเลือกตามหลักเกณฑ์ทางเศรษฐศาสตร์และเศรษฐมิติ สามารถนำไปใช้ในการวิเคราะห์ได้ กล่าวคือ อุปสงค์กึ่งทะเลส่งออกของไทยในประเทศฮ่องกงจะขึ้นอยู่กับรายได้ต่อหัวของประชากร ส่วนอุปสงค์กึ่งส่งออกของไทยในปีก่อน และราคาวัตถุดิบภาคหมวดอาหารจะมีอิทธิพลรองลงมา

ศูนย์วิทยทรัพยากร
จุฬาลงกรณ์มหาวิทยาลัย

๒. ปลาหมึกแช่แข็ง๒.๑ ประเทศไทย

$$(1) \quad D_{21}(t) = -7702.57 - 0.392 D_{21}(t-1) + 0.018 Y_1(t)$$

$$t\text{-test} \quad (-1.8392) \quad (-0.7454) \quad (2.7481)$$

$$R^2 = 97.03 \% \quad t(5, 0.5 \%) = 2.571$$

$$(2) \quad D_{21}(t) = -59411.9 - 0.3302 D_{21}(t-1) + 0.1229 Y_1(t) + 515.873 N_1(t)$$

$$t\text{-test} \quad (-0.5311) \quad (-0.6475) \quad (0.9136) \quad (0.4627)$$

$$R^2 = 97.23 \% \quad t(4, 0.5 \%) = 2.776$$

$$(3) \quad D_{21}(t) = -62558.7 - 0.3861 D_{21}(t-1) + 0.01189 Y_1(t) + 549.99 N_1(t)$$

$$-0.6739 \quad \frac{P_{21}(t)}{F_{1}(t)}$$

$$t\text{-test} \quad (-0.4461) \quad (-0.5364) \quad (0.7019) \quad (0.3917) \quad (-0.10005)$$

$$R^2 = 97.24 \% \quad t(3, 0.5 \%) = 3.182$$

$$(4) \quad D_{21}(t) = -7689.08 - 0.39 D_{21}(t-1) + 0.017 Y_1(t) - 0.033 \frac{P_{21}(t)}{F_{1}(t)}$$

$$t\text{-test} \quad (-1.4423) \quad (-0.6435) \quad (2.1399) \quad (-0.0060)$$

$$R^2 = 97.03 \% \quad t(4, 0.5 \%) = 2.776$$

$$(5) \quad D_{21}(t) = -140086.00 - 0.0536 D_{21}(t-1) + 1345.12 N_1(t)$$

$$t\text{-test} \quad (-2.0833) \quad (-0.1176) \quad (2.1213)$$

$$R^2 = 96.46 \% \quad t(5, 0.5 \%) = 2.571$$

$$(6) \quad D_{21}(t) = 2848.16 + 0.88 D_{21}(t-1) - 0.596 \frac{P_{21}(t)}{F_1(t)}$$

$$t\text{-test} \quad (1.0124) \quad (4.7411) \quad (0.1178)$$

$$R^2 = 92.49 \% \quad t(5, 0.5 \%) = 2.571$$

$$(7) \quad D_{21}(t) = -141363 - 0.09839 D_{21}(t-1) + 1363.01 N_1(t) - 1.8098 \frac{P_{21}(t)}{F_1(t)}$$

$$t\text{-test} \quad (-1.8457) \quad (-0.1824) \quad (1.8836) \quad (-0.3036)$$

$$R^2 = 96.56 \% \quad t(4, 0.5 \%) = 2.776$$

$$(8) \quad D_{21}(t) = -4726.96 + 0.0122 Y_1(t)$$

$$t\text{-test} \quad (-3.9176) \quad (11.9493)$$

$$R^2 = 96.62 \% \quad t(6, 0.5 \%) = 2.447$$

$$(9) \quad D_{21}(t) = -59661.7 + 0.0069 Y_1(t) + 547.108 N_1(t)$$

$$t\text{-test} \quad (-0.5769) \quad (0.7082) \quad (0.5312)$$

$$R^2 = 96.84 \% \quad t(5, 0.5 \%) = 2.571$$

$$(10) \quad D_{21}(t) = -4863.26 + 0.122 Y_{1(t)} + 0.285 \frac{P_{21}(t)}{F_{1(t)}}$$

$$t\text{-test} \quad (-1.7415) \quad (7.4016) \quad (0.0558)$$

$$R^2 = 96.62 \% \quad t(5, 0.5 \%) = 2.571$$

$$(11) \quad D_{21}(t) = -61441.9 + 0.00672 Y_{1(t)} + 566.66 N_{1(t)} - 0.3808 \frac{P_{21}(t)}{F_{1(t)}}$$

$$t\text{-test} \quad (-0.5013) \quad (0.5523) \quad (0.4622) \quad (-0.0649)$$

$$R^2 = 96.84 \% \quad t(4, 0.5 \%) = 2.776$$

$$(12) \quad D_{21}(t) = -132339 + 1271.92 N_{1(t)}$$

$$t\text{-test} \quad (-10.9753) \quad (11.6441)$$

$$R^2 = 96.44 \% \quad t(4, 0.5 \%) = 2.776$$

$$(13) \quad D_{21}(t) = 14957.4 - 27.06 \frac{P_{21}(t)}{F_{1(t)}}$$

$$t\text{-test} \quad (-5.5097) \quad (-2.2504)$$

$$R^2 = 50.32 \% \quad t(6, 0.5 \%) = 2.447$$

$$(14) \quad D_{21}(t) = -128009 + 1235.87 N_{1(t)} - 1.5128 \frac{P_{21}(t)}{F_{1(t)}}$$

$$t\text{-test} \quad (-6.5227) \quad (7.2909) \quad (-0.3029)$$

$$R^2 = 96.52 \% \quad t(5, 0.5 \%) = 2.571$$



จากสมการข้างต้น จะเห็นว่าสมการที่ (1) เป็นสมการที่เหมาะสมที่สุด โดยได้ผ่านการคัดเลือกตามหลักเกณฑ์ทางเศรษฐศาสตร์และเศรษฐมิติ สามารถนำไปใช้ในการวิเคราะห์ได้ กล่าวคือ อุปสงค์ปลาหมึกแช่แข็งส่งออกของไทยไปยังประเทศญี่ปุ่น จะขึ้นอยู่กับรายได้ต่อหัว ส่วนอุปสงค์ปลาหมึกแช่แข็งปีที่แล้วจะมีอิทธิพลรองลงมา

๒.๒ ประเทศิตาลี

$$(1) \quad D_{24}(t) = -2832.16 + 0.395 D_{24}(t-1) + 0.0032 Y_4(t)$$

$$t\text{-test} \quad (-1.0812) \quad (0.4900) \quad (1.4512)$$

$$R^2 = 76.22 \% \quad t(4, 0.5 \%) = 2.776$$

$$(2) \quad D_{24}(t) = 335018 - 0.292 D_{24}(t-1) + 0.012 Y_4(t) - 6343.77 N_4(t)$$

$$t\text{-test} \quad (2.1361) \quad (-0.4399) \quad (2.7302) \quad (-2.1543)$$

$$R^2 = 90.66 \% \quad t(3, 0.5 \%) = 3.182$$

$$(3) \quad D_{24}(t) = 335191 - 0.2904 D_{24}(t-1) + 0.012 Y_4(t) - 6347.88 N_4(t)$$

$$t\text{-test} \quad (1.7387) \quad (-0.3491) \quad (2.1742) \quad (-1.7500) \quad (0.0105)$$

$$R^2 = 90.66 \% \quad t(2, 0.5 \%) = 4.303$$

$$(4) \quad D_{24}(t) = -2071.65 + 0.36 D_{24}(t-1) + 0.0035 Y_{4}(t) + 4.14 \frac{P_{24}(t)}{F_{4}(t)}$$

$$t\text{-test} \quad (-0.3288) \quad (0.3681) \quad (1.0314) \quad (-0.1375)$$

$$R^2 = 76.37 \% \quad t(3, 0.5 \%) = 3.132$$

$$(5) \quad D_{24}(t) = -63230.3 + 1.005 D_{24}(t-1) + 1161.28 N_{4}(t)$$

$$t\text{-test} \quad (-0.6788) \quad (1.3400) \quad (0.6804)$$

$$R^2 = 67.47 \% \quad t(4, 0.5 \%) = 2.776$$

$$(6) \quad D_{24}(t) = -4066.64 + 1.154 D_{24}(t-1) + 16.56 \frac{P_{24}(t)}{F_{4}(t)}$$

$$t\text{-test} \quad (-0.6729) \quad (1.9658) \quad (0.7321)$$

$$R^2 = 67.99 \% \quad t(4, 0.5 \%) = 2.776$$

$$(7) \quad D_{24}(t) = -36267.7 + 1.027 D_{24}(t-1) + 615.02 N_{4}(t) + 11.2125 \frac{P_{24}(t)}{F_{4}(t)}$$

$$t\text{-test} \quad (-0.2712) \quad (1.2029) \quad (1.2411) \quad (0.3289)$$

$$R^2 = 63.50 \% \quad t(3, 0.5 \%) = 3.132$$

$$(8) \quad D_{24}(t) = -3307.14 + 0.0041 Y_{4}(t)$$

$$t\text{-test} \quad (-1.4758) \quad (3.3516)$$

$$R^2 = 74.79 \% \quad t(5, 0.5 \%) = 2.571$$

$$(9) \quad D_{24}(t) = 302177 + 0.0106 Y_{4(t)} - 5722.05 N_{4(t)}$$

$$t\text{-test} \quad (2.4519) \quad (3.8694) \quad (-2.4790)$$

$$R^2 = 90.06 \% \quad t(4, 0.5 \%) = 2.776$$

$$(10) \quad D_{24}(t) = -1878.44 + 0.448 Y_{4(t)} - 7.332 \frac{P_{24}(t)}{F_{4(t)}}$$

$$t\text{-test} \quad (-0.3379) \quad (2.6885) \quad (-0.2871)$$

$$R^2 = 75.30 \% \quad t(4, 0.5 \%) = 2.776$$

$$(11) \quad D_{24}(t) = 305180 + 0.011 Y_{4(t)} - 5785.39 N_{4(t)} + 1.945 \frac{P_{24}(t)}{F_{4(t)}}$$

$$t\text{-test} \quad (2.10305) \quad (3.3315) \quad (-2.1168) \quad (0.1014)$$

$$R^2 = 90.10 \% \quad t(3, 0.5 \%) = 3.182$$

$$(12) \quad D_{24}(t) = -155337 + 2377 N_{4(t)}$$

$$t\text{-test} \quad (-2.2951) \quad (2.3679)$$

$$R^2 = 52.86 \% \quad t(5, 0.5 \%) = 2.571$$

$$(13) \quad D_{24}(t) = -7427.29 + 40.81 \frac{P_{24}(t)}{F_{4(t)}}$$

$$t\text{-test} \quad (-1.0216) \quad (1.7160)$$

$$R^2 = 37.06 \% \quad t(5, 0.5 \%) = 2.571$$

$$(14) \quad D_{24}(t) = -137342 + 25!0.12 N_{4}(t) + 8.07 \frac{P_{24}(t)}{F_{4}(t)}$$

$$t\text{-test} \quad (-1.252) \quad (1.1867) \quad (0.2253)$$

$$R^2 = 53.45 \% \quad t(4, 0.5 \%) = 2.776$$

จากสมการข้างต้น จะเห็นได้ว่าสมการที่ (10) มีความเหมาะสมที่สุด โดยได้ผ่านการคัดเลือกตามหลักเกณฑ์ทางเศรษฐศาสตร์และเศรษฐมิติ สามารถนำไปใช้ในการวิเคราะห์ได้ กล่าวคือ อุปสงค์ปลาหมึกแช่แข็งส่งออกของ ไทยไปยังประเทศอิตาลีขึ้นอยู่กับรายได้ต่อหัวของประชากรในประเทศอิตาลี ส่วนราคากุ้งต่อตันมีราคาหมวดอาหารจะมีอิทธิพลรองลงมา

๒.๓ ประเทศฮ่องกง

$$(1) \quad D_{23}(t) = 34.23 - 0.301 D_{23}(t-1) + 0.088 Y_3(t)$$

$$t\text{-test} \quad (0.1638) \quad (-1.1716) \quad (3.7046)$$

$$R^2 = 73.76 \% \quad t(5, 0.5 \%) = 2.571$$

$$(2) \quad D_{23}(t) = 4132.93 - 0.34 D_{23}(t-1) + 0.16 Y_3(t) - 1081.97 N_3(t)$$

$$t\text{-test} \quad (0.7674) \quad (-1.2349) \quad (1.6850) \quad (-0.7616)$$

$$R^2 = 77.08 \% \quad t(4, 0.5 \%) = 2.776$$

$$(3) \quad D_{23}(t) = 1319.63 - 0.343 D_{23}(t-1) + 0.133 Y_{3(t)} - 332.46 N_{3(t)} - 93.75 \frac{P_{23}(t)}{F_{3(t)}}$$

$$t\text{-test} \quad (0.2205) \quad (-1.2618) \quad (1.4790) \quad (0.2102) \quad (-1.0378)$$

$$R^2 = 33.14 \% \quad t(3, 0.5 \%) = 3.182$$

$$(4) \quad D_{23}(t) = 62.62 - 0.335 D_{23}(t-1) + 0.119 Y_{3(t)} - 102.42 \frac{P_{23}(t)}{F_{3(t)}}$$

$$t\text{-test} \quad (0.3302) \quad (-1.4265) \quad (3.9219) \quad (-1.4608)$$

$$R^2 = 32.89 \% \quad t(4, 0.5 \%) = 2.776$$

$$(5) \quad D_{23}(t) = -4537.13 - 0.2075 D_{23}(t-1) + 1223.97 N_{3(t)}$$

$$t\text{-test} \quad (-2.4373) \quad (-0.6738) \quad (2.4757)$$

$$R^2 = 60.82 \% \quad t(5, 0.5 \%) = 2.571$$

$$(6) \quad D_{23}(t) = 352.06 + 0.018 D_{23}(t-1) + 93.29 \frac{P_{23}(t)}{F_{3(t)}}$$

$$t\text{-test} \quad (1.024) \quad (0.0422) \quad (0.9623)$$

$$R^2 = 17.09 \% \quad t(5, 0.5 \%) = 2.571$$

$$(7) \quad D_{23}(t) = -6831.51 - 0.232 D_{23}(t-1) + 1035.80 N_{3(t)} - 118.54 \frac{P_{23}(t)}{F_{3(t)}}$$

$$t\text{-test} \quad (-2.5728) \quad (-0.7789) \quad (2.7154) \quad (-1.1726)$$

$$R^2 = 70.84 \% \quad t(4, 0.5 \%) = 2.776$$

$$(3) \quad D_{23}(t) = -43.33 + 0.075 Y_{3(t)}$$

$$t\text{-test} \quad (-0.2121) \quad (3.455)$$

$$R^2 = 66.55 \% \quad t(6, 0.5\%) = 2.447$$

$$(9) \quad D_{23}(t) = 2914.53 + 0.123 Y_{3(t)} - 782.55 N_{3(t)}$$

$$t\text{-test} \quad (0.5236) \quad (1.3234) \quad (-0.5318)$$

$$R^2 = 69.35 \% \quad t(5, 0.5\%) = 2.571$$

$$(10) \quad D_{23}(t) = -24.82 + 0.103 Y_{3(t)} - 93.22 \frac{P_{23}(t)}{F_{3(t)}}$$

$$t\text{-test} \quad (-0.1259) \quad (3.3261) \quad (-1.2154)$$

$$R^2 = 74.18 \% \quad t(5, 0.5\%) = 2.571$$

$$(11) \quad D_{23}(t) = 136.811 + 0.11 Y_{3(t)} - 42.82 N_{3(t)} - 92.07 \frac{P_{23}(t)}{F_{3(t)}}$$

$$t\text{-test} \quad (0.0216) \quad (1.097) \quad (-0.0255) \quad (-0.9514)$$

$$R^2 = 74.19 \% \quad t(4, 0.5\%) = 2.776$$

$$(12) \quad D_{23}(t) = -4144.68 + 1103.19 N_{3(t)}$$

$$t\text{-test} \quad (-2.4592) \quad (2.8351)$$

$$R^2 = 57.26 \% \quad t(6, 0.5\%) = 2.447$$

$$(13) \quad D_{23}(t) = 360.107 + 94.44 \frac{P_{23}(t)}{F_{3}(t)}$$

$$t\text{-test} \quad (1.3733) \quad (1.1103)$$

$$R^2 = 17.06 \% \quad t(6, 0.5 \%) = 2.447$$

$$(14) \quad D_{23}(t) = -6238.40 + 1673.04 N_{3}(t) - 113.03 \frac{P_{23}(t)}{F_{3}(t)}$$

$$t\text{-test} \quad (-2.5570) \quad (2.7109) \quad (-1.1678)$$

$$R^2 = 66.42 \% \quad t(5, 0.5 \%) = 2.571$$

จากสมการข้างต้น จะพบว่าสมการที่ (4) มีความเหมาะสมมากที่สุด โดยได้ผ่านการคัดเลือกตามหลักเกณฑ์ทางเศรษฐศาสตร์และเศรษฐมิติ กล่าวคือ อุปสงค์ปลาหมึกแช่แข็งส่งออกของไทยไปยังประเทศฮ่องกงจะขึ้นอยู่กับรายได้ต่อหัวของประชากรในประเทศฮ่องกง ส่วนราคาปลาหมึกต่อค้ำน้ำหนักอาหารและอุปสงค์ปลาหมึกปิ้งที่แล้วจะมีอิทธิพลรองลงมา

ศูนย์วิทยทรัพยากร
จุฬาลงกรณ์มหาวิทยาลัย

๓. ปลาสดแช่แข็ง

๓.๑ ประเทศมาเลเซีย

- (1) $D_{35}(t) = 1484.97 + 0.1603 D_{35}(t-1) + 11.8259 Y_5(t)$
 t-test (0.1377) (0.2587) (1.6349)
 $R^2 = 77.37\%$ $t(4, 0.5\%) = 2.776$
- (2) $D_{35}(t) = 57761 + 0.0242 D_{35}(t-1) + 4.1799 Y_5(t) + 6500.5 N_5(t)$
 t-test (-0.3534) (0.03048) (0.1850) (0.3630)
 $R^2 = 73.80\%$ $t(3, 0.5\%) = 3.132$
- (3) $D_{35}(t) = -47492.6 + 0.0931 D_{35}(t-1) + 5.3796 Y_5(t) + 4794.58 N_5(t)$
 $+ 28212.3 \frac{P_{35}(t)}{F_5(t)}$
 t-test (-0.2421) (0.0967) (0.1991) (0.22001) (0.3591)
 $R^2 = 80.09\%$ $t(2, 0.5\%) = 4.303$
- (4) $D_{35}(t) = -4501.21 + 0.1979 D_{35}(t-1) + 10.911 Y_5(t) + 31984.8 \frac{P_{35}(t)}{F_5(t)}$
 t-test (-0.3052) (0.2865) (1.3271) (0.5048)
 $R^2 = 79.60\%$ $t(3, 0.5\%) = 3.132$
- (5) $D_{35}(t) = 85344.1 + 0.0002 D_{35}(t-1) + 9589.07 N_5(t)$
 t-test (-1.626) (0.0004) (1.6992)
 $R^2 = 78.56\%$ $t(4, 0.5\%) = 2.776$

$$(6) \quad D_{35}(t) = -6736.55 + 0.9914 D_{35}(t-1) + 5052.4 \frac{P_{35}(t)}{F_5(t)}$$

$$t\text{-test} \quad (-0.4214) \quad (2.6245) \quad (0.7493)$$

$$R^2 = 67.63 \% \quad t(4, 0.5 \%) = 2.776$$

$$(7) \quad D_{35}(t) = -83736.5 + 0.05801 D_{35}(t) + 8825.61 N_5(t) + 26279.1 \frac{P_{35}(t)}{F_5(t)}$$

$$t\text{-test} \quad (-1.4072) \quad (0.0744) \quad (1.3349) \quad (0.4088)$$

$$R^2 = 79.69\% \quad t(3, 0.5 \%) = 3.132$$

$$(8) \quad D_{35}(t) = 2279.83 + 13.45 Y_5(t)$$

$$t\text{-test} \quad (0.3468) \quad (4.1501)$$

$$R^2 = 77.50 \% \quad t(5, 0.5 \%) = 2.571$$

$$(9) \quad D_{35}(t) = -60016.00 + 4.0676 Y_5(t) + 6758.27 N_5(t)$$

$$t\text{-test} \quad (-0.4754) \quad (0.2106) \quad (0.4942)$$

$$R^2 = 73.80 \% \quad t(4, 0.5 \%) = 2.776$$

$$(10) \quad D_{35}(t) = -3164.86 + 12.9489 \dot{Y}_5(t) + 30027.3 \frac{P_{35}(t)}{F_5(t)}$$

$$t\text{-test} \quad (-0.2576) \quad (3.5805) \quad (0.5431)$$

$$R^2 = 79.05 \% \quad t(3, 0.5 \%) = 3.182$$

$$(11) D_{35}(t) = -56370 + 4.9003 Y_{5}(t) + 5837.57 N_{5}(t) + 26696.3 \frac{P_{35}(t)}{F_{5}(t)}$$

$$t\text{-test} \quad (-0.3974) \quad (0.2254) \quad (0.3769) \quad (0.4237)$$

$$R^2 = 79.99 \% \quad t(3, 0.5\%) = 3.182$$

$$(12) D_{35}(t) = -35659.9 + 9590.92 N_{5}(t)$$

$$t\text{-test} \quad (-31992) \quad (4.2304)$$

$$R^2 = 78.56 \% \quad t(5, 0.5\%) = 2.571$$

$$(13) D_{35}(t) = -97425.7 - 9266.52 N_{5}(t) + 25412.7 \frac{P_{35}(t)}{F_{5}(t)}$$

$$t\text{-test} \quad (-2.9711) \quad (3.650) \quad (0.4637)$$

$$R^2 = 11.39 \% \quad t(5, 0.5\%) = 2.571$$

จากสมการข้างต้น จะพบว่าสมการที่ (8) มีความเหมาะสมมากที่สุด โดยได้ผ่านการคัดเลือกตามหลักเกณฑ์ของเศรษฐศาสตร์และเศรษฐมิติแล้ว กล่าวคือ อุปสงค์พลาสติกแข็งส่งออกของไทยไปยังประเทศมาเลเซียจะขึ้นอยู่กับรายได้ต่อหัวของประชากรในประเทศมาเลเซีย เป็นสำคัญ

๓.๒ ประเทศญี่ปุ่น

$$(1) D_{31}(t) = 844.03 + 0.166 D_{31}(t-1) + 0.002 Y_1(t)$$

$$t\text{-test} \quad (-1.1433) \quad (1.1698) \quad (3.7354)$$

$$R^2 = 78.18 \% \quad t(4, 0.5\%) = 2.776$$

- (2) $D_{31}(t) = -34561.5 + 0.269 D_{31}(t-1) - 0.006 Y_1(t) + 332.44 N_1(t)$
 t-test $(-1.619) \quad (1.9754) \quad (-1.1923) \quad (1.6038)$
 $R^2 = 88.25 \% \quad t(3, 0.5 \%) = 3.182$
- (3) $D_{31}(t) = 34944.3 - 0.373 D_{31}(t-1) + 0.004 Y_1(t) - 311.16 N_1(t)$
 $-14.27 \frac{P_{31}(t)}{F_1(t)}$
 t-test $(0.2174) \quad (-0.453) \quad (0.3009) \quad (-0.2012) \quad (-0.7926)$
 $R^2 = 91.06 \% \quad t(2, 0.5 \%) = 4.303$
- (4) $D_{31}(t) = 2535.73 - 0.216 D_{31}(t-1) + 0.0014 Y_1(t) - 10.88 \frac{P_{31}(t)}{F_1(t)}$
 t-test $(1.4639) \quad (-1.005) \quad (2.7082) \quad (-2.0438)$
 $R^2 = 90.88 \% \quad t(3, 0.5 \%) = 3.182$
- (5) $D_{31}(t) = -22625.3 + 0.1945 D_{31}(t-1) + 215.97 N_1(t)$
 t-test $(-4.0137) \quad (1.5284) \quad (4.3151)$
 $R^2 = 82.68 \% \quad t(4, 0.5 \%) = 2.776$
- (6) $D_{31}(t) = 6423.15 - 0.559 D_{31}(t-1) - 19.71 \frac{P_{31}(t)}{F_1(t)}$
 t-test $(3.3016) \quad (-2.0093) \quad (-2.9102)$
 $R^2 = 88.58 \% \quad t(4, 0.5 \%) = 2.776$

$$(7) \quad D_{31}(t) = -13355.7 - 0.1401 D_{31}(t-1) + 153.513 N_{1}(t) - 9.27 \frac{P_{31}(t)}{F_{1}(t)}$$

$$t\text{-test} \quad (-1.7789) \quad (-0.5955) \quad (2.6619) \quad (-1.6000)$$

$$R^2 = 90.66 \% \quad t(3, 0.5\%) = 3.182$$

$$(8) \quad D_{31}(t) = -392.99 + 0.0019 Y_{1}(t)$$

$$t\text{-test} \quad (-0.6025) \quad (3.4747)$$

$$R^2 = 70.72\% \quad t(5, 0.5\%) = 2.571$$

$$(9) \quad D_{31}(t) = -35180 - 0.0014 Y_{1}(t) + 347.07 N_{1}(t)$$

$$t\text{-test} \quad (-3.5844) \quad (-.2447) \quad (0.5779)$$

$$R^2 = 72.97 \% \quad t(4, 0.5\%) = 2.776$$

$$(10) \quad D_{31}(t) = 975.11 + 0.017 Y_{1}(t) - 6.23 \frac{P_{31}(t)}{F_{1}(t)}$$

$$t\text{-test} \quad (1.3085) \quad (4.0875) \quad (-2.3677)$$

$$R^2 = 37.81 \% \quad t(4, 0.5\%) = 2.776$$

$$(11) \quad D_{31}(t) = -34426 - 0.0017 Y_{1}(t) + 353.23 N_{1}(t) - 6.24 \frac{P_{31}(t)}{F_{1}(t)}$$

$$t\text{-test} \quad (-0.8200) \quad (-0.144) \quad (0.8434) \quad (-2.2860)$$

$$R^2 = 90.14 \% \quad t(3, 0.5\%) = 3.182$$

$$(12) \quad D_{31}(t) = -20542 + 200.36 N_{1(t)}$$

$$t\text{-test} \quad (-3.3407) \quad (3.637)$$

$$R^2 = 72.57 \% \quad t(5, 0.5 \%) = 2.571$$

$$(13) \quad D_{31}(t) = 3371.55 - 8.86 \frac{P_{31}(t)}{F_{1(t)}}$$

$$t\text{-test} \quad (3.6013) \quad (-1.7089)$$

$$R^2 = 36.87 \% \quad t(5, 0.5 \%) = 2.571$$

$$(14) \quad D_{31}(t) = -16737 + 176.458 N_{1(t)} - 6.20 \frac{P_{31}(t)}{F_{1(t)}}$$

$$t\text{-test} \quad (-3.7209) \quad (4.491) \quad (-2.5498)$$

$$R^2 = 80.55 \% \quad t(4, 0.5 \%) = 2.776$$

สมการข้างต้นจะพบว่าสมการที่(10) มีความเหมาะสมมากที่สุด โดยได้ผ่านการคัดเลือกตามหลักเกณฑ์ทาง เศรษฐศาสตร์และเศรษฐมิติแล้ว กล่าวคือ อุปสงค์พลาสติกแข็งส่งออกของไทยไปยังประเทศญี่ปุ่น จะขึ้นอยู่กับรายได้ต่อหัวของประชากรในประเทศญี่ปุ่น ส่วนราคาพลาสติกแข็งต่อตันมีราคาหมวดอาหารจะมีอิทธิพลรองลงมา



รูปแบบจำลองที่ ๒

๑. กึ่งทะเลแร่แข็ง

๑.๑ ประเทศญี่ปุ่น

$$(1) \quad D_{11}(t) = 5017.96 + 0.3419 D_{11}(t-1) + 0.0001 Y_{11}(t)$$

$$t\text{-test} \quad (2.0701) \quad (0.7550) \quad (0.0516)$$

$$R^2 = 14.69 \% \quad t(8, 0.5 \%) = 2.306$$

$$(2) \quad D_{11}(t) = -35526.1 - 0.1733 D_{11}(t-1) - 0.1264 Y_{11}(t) + 418.45 N_{11}(t)$$

$$t\text{-test} \quad (-2.3317) \quad (-0.4436) \quad (-0.8234) \quad (2.6802)$$

$$R^2 = 57.90 \% \quad t(7, 0.5 \%) = 2.365$$

$$(3) \quad D_{11}(t) = -40155.3 - 0.1672 D_{11}(t-1) - 0.0012 Y_{11}(t) + 470.15 N_{11}(t)$$

$$t\text{-test} \quad (-1.8212) \quad (-0.3991) \quad (-0.7095) \quad (1.9986) \quad (-0.3126)$$

$$R^2 = 58.57 \% \quad t(6, 0.5 \%) = 2.447$$

$$(4) \quad D_{11}(t) = 3685.27 + 0.0982 D_{11}(t-1) - 0.0008 Y_{11}(t) + 3.9227 P_{11}(t)$$

$$t\text{-test} \quad (1.4454) \quad (0.2067) \quad (-0.3932) \quad (1.2859)$$

$$R^2 = 30.99 \% \quad t(7, 0.5 \%) = 2.365$$

$$(5) \quad D_{11}(t) = -30934.2 - 0.3155 D_{11}(t-1) + 375.85 N_{1}(t)$$

$$t\text{-test} \quad (-2.2270) \quad (-0.9189) \quad (2.6045)$$

$$R^2 = 53.82 \% \quad t(8, 0.5 \%) = 2.306$$

$$(6) \quad D_{11}(t) = 4109.43 + 0.0055 D_{11}(t-1) + 3.5088 P_{11}(t)$$

$$t\text{-test} \quad (1.98793) \quad (0.0141) \quad (1.2959)$$

$$R^2 = 29.47 \% \quad t(8, 0.5 \%) = 2.306$$

$$(7) \quad D_{11}(t) = -37629.2 - 0.2947 D_{11}(t-1) + 449.86 N_{1}(t) - 1.5248 P_{11}(t)$$

$$t\text{-test} \quad (-1.7949) \quad (-0.8075) \quad (1.9989) \quad (-0.4463)$$

$$R^2 = 55.10 \% \quad t(7, 0.5 \%) = 2.365$$

$$(8) \quad D_{11}(t) = 6596.18 + 0.0012 Y_{1}(t)$$

$$t\text{-test} \quad (5.5075) \quad (0.9203)$$

$$R^2 = 8.61 \% \quad t(9, 0.5 \%) = 2.262$$

$$(9) \quad D_{11}(t) = -32830.7 - 0.0016 Y_{1}(t) + 384.37 N_{1}(t)$$

$$t\text{-test} \quad (-2.477) \quad (-1.1982) \quad (2.9817)$$

$$R^2 = 56.71 \% \quad t(8, 0.5 \%) = 2.306$$

$$(10) \quad D_{11}(t) = 3931.30 - 0.0006 Y_{1(t)} + 4.1744 P_{11}(t)$$

$$t\text{-test} \quad (2.0023) \quad (-0.3569) \quad (1.5907)$$

$$R^2 = 30.57 \% \quad t(8, 0.5 \%) = 2.306$$

$$(11) \quad D_{11}(t) = -37233.8 - 0.0015 Y_{1(t)} + 440.40 N_{1(t)} - 1.1638 P_{11}(t)$$

$$t\text{-test} \quad (-1.3974) \quad (-1.039) \quad (2.1043) \quad (-0.3534)$$

$$R^2 = 57.47 \% \quad t(7, 0.5 \%) = 2.365$$

$$(12) \quad D_{11}(t) = -22362.6 + 275.81 N_{1(t)}$$

$$t\text{-test} \quad (-21318) \quad (2.9373)$$

$$R^2 = 43.94 \% \quad t(9, 0.5 \%) = 2.262$$

$$(13) \quad D_{11}(t) = 4123.19 + 3.5356 P_{11}(t)$$

$$t\text{-test} \quad (2.2346) \quad (1.9339)$$

$$R^2 = 29.46 \% \quad t(9, 0.5 \%) = 2.262$$

$$(14) \quad D_{11}(t) = -31303.4 + 375.03 N_{1(t)} - 1.3777 P_{11}(t)$$

$$t\text{-test} \quad (-1.6460) \quad (1.8697) \quad (-0.5665)$$

$$R^2 = 50.91 \% \quad t(8, 0.5 \%) = 2.306$$

$$(15) \quad D_{11}(t) = 4448.43 + 0.0171 D_{11}(t-1) - 0.0009 Y_1(t) + 26.53 F_1(t)$$

$$t\text{-test} \quad (2.0020) \quad (0.0376) \quad (-0.5086) \quad (1.6595)$$

$$R^2 = 38.77 \% \quad t(7, 0.5 \%) = 2.365$$

$$(16) \quad D_{11}(t) = -99306.2 - 0.2593 D_{11}(t-1) - 0.0011 Y_1(t) + 1095.39 N_1(t) \\ - 61.05 F_1(t)$$

$$t\text{-test} \quad (-2.5835) \quad (-0.7509) \quad (-0.7927) \quad (2.701) \quad (-1.7728)$$

$$R^2 = 72.37 \% \quad t(6, 0.5 \%) = 2.447$$

$$(17) \quad D_{11}(t) = 4464.62 + 0.01748 D_{11}(t-1) - 0.0009 Y_1(t) - 0.0673 P_{11}(t) \\ + 26.84 F_1(t)$$

$$t\text{-test} \quad (1.6274) \quad (0.0355) \quad (-0.4662) \quad (-0.0121) \quad (0.8734)$$

$$R^2 = 33.78 \% \quad t(6, 0.5 \%) = 2.447$$

$$(18) \quad D_{11}(t) = -120455 - 0.3382 D_{11}(t-1) - 0.0013 Y_1(t) + 1300.47 N_1(t) \\ + 4.691 P_{11}(t) - 99.04 F_1(t)$$

$$t\text{-test} \quad (-2.934) \quad (-0.9957) \quad (-0.9823) \quad (3.045) \quad (1.201) \quad (-2.1534)$$

$$R^2 = 78.55 \% \quad t(5, 0.5 \%) = 2.571$$

$$(19) \quad D_{11}(t) = -98303.8 - 0.3319 D_{11}(t-1) + 1084.4 N_1(t) - 63.29 F_1(t)$$

$$t\text{-test} \quad (-2.6181) \quad (-1.2708) \quad (2.7494) \quad (-1.8948)$$

$$R^2 = 69.48 \% \quad t(7, 0.5 \%) = 2.365$$

$$(20) \quad D_{11}(t) = 4934.03 - 0.0898 D_{11}(t-1) - 0.3659 F_{11}(t) + 25.51 F_1(t)$$

$$t\text{-test} \quad (2.052) \quad (-0.2192) \quad (-0.0707) \quad (0.8846)$$

$$R^2 = 36.56 \% \quad t(7, 0.5 \%) = 2.365$$

$$(21) \quad D_{11}(t) = -116297 - 0.4742 D_{11}(t) + 1263.34 N_{11}(t) + 4.1503 F_{11}(t) - 97.31 F_1(t)$$

$$t\text{-test} \quad (-2.856) \quad (-1.533) \quad (2.979) \quad (1.076) \quad (-2.128)$$

$$R^2 = 74.41 \% \quad t(6, 0.5 \%) = 2.447$$

$$(22) \quad D_{11}(t) = 4507.11 - 0.0009 Y_{11}(t) + 26.79 F_1(t)$$

$$t\text{-test} \quad (3.046) \quad (-0.5975) \quad (1.9847)$$

$$R^2 = 38.76 \% \quad t(8, 0.5 \%) = 2.306$$

$$(23) \quad D_{11}(t) = -92027.8 - 0.0015 Y_{11}(t) + 1005.13 N_{11}(t) - 57.42 F_1(t)$$

$$t\text{-test} \quad (-2.553) \quad (-1.303) \quad (2.679) \quad (-1.739)$$

$$R^2 = 69.77 \% \quad t(7, 0.5 \%) = 2.365$$

$$(24) \quad D_{11}(t) = 4521.32 - 0.0009 Y_{11}(t) - 0.0545 F_{11}(t) + 27.04 F_1(t)$$

$$t\text{-test} \quad (2.1882) \quad (-0.5494) \quad (-0.011) \quad (0.9678)$$

$$R^2 = 38.76\% \quad t(7, 0.5 \%) = 2.365$$

$$(25) \quad D_{11}(t) = -107373 - 0.0018 Y_{1(t)} + 1154.26 N_{1(t)} + 3.938 P_{11}(t) - 88.39 F_{1(t)}$$

$$t\text{-test} = (-2.7622) \quad (-1.521) \quad (2.8805) \quad (1.028) \quad (-1.9823)$$

$$R^2 = 74.30 \% \quad t(6, 0.5 \%) = 2.447$$

$$(26) \quad D_{11}(t) = -32807.3 + 909.62 N_{1(t)} - 58.34 F_{1(t)}$$

$$t\text{-test} = (-2.247) \quad (2.371) \quad (-1.6948)$$

$$R^2 = 62.43 \% \quad t(8, 0.5 \%) = 2.306$$

$$(27) \quad D_{11}(t) = 4671.21 - 0.5198 P_{11}(t) + 23.84 F_{1(t)}$$

$$t\text{-test} = (2.337) \quad (-0.1081) \quad (0.913)$$

$$R^2 = 36.12 \% \quad t(3, 0.5 \%) = 2.306$$

$$(28) \quad D_{11}(t) = 91422.6 + 992.57 N_{1(t)} + 2.51 P_{11}(t) - 78.19 F_{1(t)}$$

$$t\text{-test} = (-2.241) \quad (2.3573) \quad (0.6203) \quad (-1.628)$$

$$R^2 = 64.39 \% \quad t(7, 0.5 \%) = 2.365$$

๑.๒ ประเทศสหรัฐอเมริกา

- (1) $D_{12}(t) = 257.22 + 0.1882 D_{12}(t-1) + 1.6649 Y_1(t)$
 t-test (0.512) (0.572) (1.7159)
 $R^2 = 44.40\%$ $t(8, 0.5\%) = 2.306$
- (2) $D_{12}(t) = 22452.5 - 0.093 D_{12}(t-1) + 0.643 Y_2(t) - 116.69 N_2(t)$
 t-test (1.076) (-0.221) (1.4041) (-1.064)
 $R^2 = 52.14\%$ $t(7, 0.5\%) = 2.365$
- (3) $D_{12}(t) = 22277.7 - 0.0931 D_{12}(t-1) + 0.647 Y_2(t) - 115.80 N_2(t)$
 $-11.51 P_{12}(t)$
 t-test (0.951) (-0.205) (1.238) (-0.943) (-0.027)
 $R^2 = 52.14\%$ $t(6, 0.5\%) = 2.447$
- (4) $D_{12}(t) = 190.44 + 0.161 D_{12}(t-1) + 0.251 Y_2(t) - 117.44 P_{12}(t)$
 t-test (0.3276) (0.444) (0.815) (-0.239)
 $R^2 = 45.06\%$ $t(7, 0.5\%) = 2.365$
- (5) $D_{12}(t) = -6093.49 + 0.324 D_{12}(t-1) + 33.83 N_2(t)$
 t-test (-1.229) (1.029) (1.3859)
 $R^2 = 33.86\%$ $t(8, 0.5\%) = 2.306$

$$(6) \quad D_{12}(t) = 450.64 + 0.286 D_{12}(t-1) + 193.75 P_{12}(t)$$

$$t\text{-test} \quad (0.9435) \quad (0.8947) \quad (1.4544)$$

$$R^2 = 39.84 \% \quad t(8, 0.5\%) = 2.306$$

$$(7) \quad D_{12}(t) = -668.23 + 0.289 D_{12}(t-1) + 6.7839 N_{2}(t) + 158.59 P_{12}(t)$$

$$t\text{-test} \quad (-0.0592) \quad (0.8422) \quad (0.0899) \quad (0.3814)$$

$$R^2 = 39.91 \% \quad t(7, 0.5\%) = 2.365$$

$$(8) \quad D_{12}(t) = 352.08 + 0.1976 Y_{2}(t)$$

$$t\text{-test} \quad (0.7722) \quad (2.5593)$$

$$R^2 = 42.12 \% \quad t(9, 0.5\%) = 2.262$$

$$(9) \quad D_{12}(t) = 1553.1 + 0.5714 Y_{2}(t) - 101.48 N_{2}(t)$$

$$t\text{-test} = (1.291) \quad (1.6788) \quad (-1.2678)$$

$$R^2 = 51.31 \% \quad t(8, 0.5\%) = 2.306$$

$$(10) \quad D_{12}(t) = 239.53 + 0.309 Y_{2}(t) - 164.16 P_{12}(t)$$

$$t\text{-test} \quad (0.443) \quad (1.1709) \quad (-0.4421)$$

$$R^2 = 43.50 \% \quad t(3, 0.5\%) = 2.306$$

$$(11) D_{12}(t) = 19402.3 + 0.574 Y_{2(t)} - 100.82 N_{2(t)} - 7.727 P_{12}(t)$$

$$t\text{-test} \quad (1.1116) \quad (1.616) \quad (-1.098) \quad (-0.0196)$$

$$R^2 = 51.31 \% \quad t(7, 0.5 \%) = 2.365$$

$$(12) D_{12}(t) = -7621.27 + 44.29 N_{2(t)}$$

$$t\text{-test} \quad (-1.6717) \quad (1.9393)$$

$$R^2 = 30.54 \% \quad t(9, 0.5 \%) = 2.262$$

$$(13) D_{12}(t) = 689.62 + 249.59 P_{12}(t)$$

$$t\text{-test} \quad (1.7730) \quad (2.1447)$$

$$R^2 = 33.82 \% \quad t(9, 0.5 \%) = 2.262$$

$$(14) D_{12}(t) = 646.55 + 0.2221 N_2 + 248.46 P_{12}(t)$$

$$t\text{-test} \quad (0.0452) \quad (0.0030) \quad (0.6296)$$

$$R^2 = 33.82 \% \quad t(8, 0.5 \%) = 2.306$$

$$(15) D_{12}(t) = 246.39 + 0.183 D_{12}(t-1) + 0.144 Y_{2(t)} + 1.164 F_{2(t)}$$

$$t\text{-test} \quad (0.425) \quad (0.501) \quad (0.312) \quad (0.0496)$$

$$R^2 = 44.42 \% \quad t(7, 0.5 \%) = 2.365$$

$$(16) D_{12}(t) = 52669.1 - 0.664 D_{12}(t-1) + 0.459 Y_2(t) - 277.625 N_2(t) + 42145 F_2(t)$$

$$t\text{-test} \quad (1.781) \quad (-1.154) \quad (1.015) \quad (\pm 1.7734) \quad (1.3691)$$

$$R^2 = 63.53 \% \quad t(6, 0.5 \%) = 2.447$$

$$(17) D_{12}(t) = 163.45 + 0.143 D_{12}(t-1) + 0.2074 Y_2(t) - 124.98 P_{12}(t) + 2.439 F_2(t)$$

$$t\text{-test} \quad (0.237) \quad (0.3616) \quad (0.3717) \quad (-0.2311) \quad (0.0955)$$

$$R^2 = 45.14 \% \quad t(6, 0.5 \%) = 2.447$$

$$(18) D_{12}(t) = 52765.2 - 0.663 D_{12}(t-1) + 0.457 Y_2(t) - 278.11 N_2(t) + 5.533 P_{12}(t) + 42.49 F_2(t)$$

$$t\text{-test} \quad (1.5927) \quad (-1.053) \quad (0.874) \quad (-1.538) \quad (0.0137) \quad (1.249)$$

$$R^2 = 63.53 \% \quad t(5, 0.5 \%) = 2.571$$

$$(19) D_{12}(t) = 40722.3 - 0.518 D_{12}(t-1) - 214.98 N_2(t) + 51.83 F_2(t)$$

$$t\text{-test} \quad (1.493) \quad (-0.928) \quad (-1.491) \quad (1.7452)$$

$$R^2 = 57.26 \% \quad t(7, 0.5 \%) = 2.365$$

$$(20) D_{12}(t) = 155.04 + 0.147 D_{12}(t-1) - 57.64 P_{12}(t) + 10.08 F_{2}(t)$$

$$t\text{-test} \quad (0.2407) \quad (0.3818) \quad (-0.1516) \quad (0.7094)$$

$$R^2 = 43.88 \% \quad t(7, 0.5 \%) = 2.365$$

$$(21) D_{12}(t) = 44043.1 - 0.532 D_{12}(t-1) - 232.09 N_{2}(t) + 118.91 F_{12}(t)$$

$$+ 51.17 F_{2}(t)$$

$$t\text{-test} \quad (1.4223) \quad (-0.3879) \quad (-1.4176) \quad (0.3157) \quad (1.605)$$

$$R^2 = 57.96 \% \quad t(6, 0.5 \%) = 2.447$$

$$(22) D_{12}(t) = 301.51 + 0.1074 Y_{2}(t) + 4.404 F_{2}(t)$$

$$t\text{-test} \quad (0.5568) \quad (0.2403) \quad (0.2055)$$

$$R^2 = 42.43 \% \quad t(3, 0.5 \%) = 2.306$$

$$(23) D_{12}(t) = 24276.1 + 0.329 Y_{2}(t) - 127.59 N_{2}(t) + 16.51 F_{2}(t)$$

$$t\text{-test} \quad (1.4469) \quad (0.7346) \quad (-1.4296) \quad (0.7552)$$

$$R^2 = 55.44 \% \quad t(7, 0.5 \%) = 2.365$$

$$(24) D_{12}(t) = 172.46 + 0.205 Y_{2}(t) - 172.85 P_{12}(t) + 5.326 F_{2}(t)$$

$$t\text{-test} \quad (0.2679) \quad (0.3929) \quad (-0.4352) \quad (0.2345)$$

$$R^2 = 43.94 \% \quad t(7, 0.5 \%) = 2.365$$

$$(25) D_{12}(t) = 24415.3 + 0.326 Y_{2}(t) - 128.30 N_{2}(t) + 7.923 F_{12}(t) + 16.54 F_{2}(t)$$

$$t\text{-test} \quad (1.2524) \quad (0.6362) \quad (-1.244) \quad (0.0194) \quad (0.6992)$$

$$R^2 = 55.44 \% \quad t(6, 0.5 \%) = 2.447$$

$$(26) D_{12}(t) = 19909.1 - 104.88 N_{2}(t) + 28.02 F_{2}(t)$$

$$t\text{-test} \quad (1.3071) \quad (-1.291) \quad (1.8912)$$

$$R^2 = 52.00\% \quad t(8, 0.5 \%) = 2.306$$

$$(27) D_{12}(t) = 164.04 - 105.69 F_{12}(t) + 12.85 F_{2}(t)$$

$$t\text{-test} \quad (0.269) \quad (-0.3117) \quad (1.1139)$$

$$R^2 = 42.71 \% \quad t(8, 0.5 \%) = 2.306$$

$$(28) D_{12}(t) = 22055 - 115.87 N_{2}(t) + 93.25 F_{12}(t) + 26.97 F_{2}(t)$$

$$t\text{-test} \quad (1.2047) \quad (-1.1964) \quad (0.2522) \quad (1.655)$$

$$R^2 = 52.43 \% \quad t(7, 0.5 \%) = 2.365$$

๑.๓ ประเทศไทยของกง

- (1) $D_{13}(t) = 174.62 - 0.391 D_{13}(t-1) + 0.271 Y_2(t)$
 t-test (0.6209) (-0.8048) (2.5466)
 $R^2 = 80.16 \% \quad t(3, 0.5 \%) = 2.306$
- (2) $D_{13}(t) = -3439.32 - 0.5195 D_{13}(t-1) + 0.1152 Y_3(t) + 2375.36 N_3(t)$
 t-test (-1.451) (-1.127) (0.7976) (1.4324)
 $R^2 = 84.90 \% \quad t(7, 0.5 \%) = 2.365$
- (3) $D_{13}(t) = -4254.67 - 0.4302 D_{13}(t-1) + 0.2146 Y_3(t) + 1313.64 N_3(t)$
 $-94.53 P_{13}(t)$
 t-test (-0.4927) (-0.8647) (1.0233) (0.5749) (-0.6797)
 $R^2 = 85.98 \% \quad t(6, 0.5 \%) = 2.447$
- (4) $D_{13}(t) = 702.43 - 0.341 D_{13}(t-1) + 0.31 Y_3(t) - 149.26 P_{13}(t)$
 t-test (1.637) (0.758) (3.093) (-1.545)
 $R^2 = 85.21 \% \quad t(7, 0.5 \%) = 2.365$
- (5) $D_{13}(t) = -11750.3 - 0.335 D_{13}(t-1) + 3304.40 N_3(t)$
 t-test (-2.952) (-0.359) (3.074)
 $R^2 = 83.53 \% \quad t(8, 0.5 \%) = 2.306$

$$(6) D_{13}(t) = 698.93 + 0.885 D_{13}(t-1) - 60.61 F_{13}(t)$$

$$t\text{-test} \quad (1.152) \quad (2.9051) \quad (-0.4567)$$

$$R^2 = 65.00 \% \quad t(8, 0.5\%) = 2.306$$

$$(7) D_{13}(t) = -11316.5 - 0.347 D_{13}(t-1) + 3317.37 N_3(t) + 4.722 P_{13}(t)$$

$$t\text{-test} \quad (-2.6377) \quad (-0.705) \quad (2.307) \quad (0.0472)$$

$$R^2 = 33.54 \% \quad t(7, 0.5\%) = 2.365$$

$$(8) D_{13}(t) = 202.12 + 0.139 Y_3(t)$$

$$t\text{-test} \quad (0.738) \quad (5.742)$$

$$R^2 = 78.56 \% \quad t(9, 0.5\%) = 2.262$$

$$(9) D_{13}(t) = -7170.45 + 0.0334 Y_3(t) + 2035.19 R_3(t)$$

$$t\text{-test} \quad (-1.236) \quad (0.263) \quad (1.272)$$

$$R^2 = 82.17 \% \quad t(3, 0.5\%) = 2.306$$

$$(10) D_{13}(t) = 744.35 + 0.249 Y_3(t) - 154.54 P_{13}(t)$$

$$t\text{-test} \quad (1.800) \quad (5.2375) \quad (-1.649)$$

$$R^2 = 34.00 \% \quad t(8, 0.5\%) = 2.306$$

$$(11) \quad D_{13}(t) = -1371.6 + 0.1849 Y_{3(t)} + 694.96 N_{3(t)} - 126.34 P_{13}(t)$$

$$t\text{-test} \quad (-0.233) \quad (0.911) \quad (0.3262) \quad (-0.959)$$

$$R^2 = 84.24 \% \quad t(7, 0.5 \%) = 2.365$$

$$(12) \quad D_{13}(t) = -8629.61 + 2442.43 N_{3(t)}$$

$$t\text{-test} \quad (-5.369) \quad (6.405)$$

$$R^2 = 82.01 \% \quad t(9, 0.5 \%) = 2.262$$

$$(13) \quad D_{13}(t) = 192.65 + 225.41 P_{13}(t)$$

$$t\text{-test} \quad (0.2407) \quad (1.3742)$$

$$R^2 = 28.07 \% \quad t(9, 0.5 \%) = 2.262$$

$$(14) \quad D_{13}(t) = -8976.22 + 2575.35 N_{3(t)} - 52.97 P_{13}(t)$$

$$t\text{-test} \quad (-4.733) \quad (4.9636) \quad (-0.4028)$$

$$R^2 = 32.37 \% \quad t(8, 0.5 \%) = 2.306$$

$$(15) \quad D_{13}(t) = -12.07 - 0.449 D_{13}(t) + 0.2775 Y_{3(t)} + 1.986 F_{3(t)}$$

$$t\text{-test} \quad (-0.017) \quad (-0.8116) \quad (2.406) \quad (3.2918)$$

$$R^2 = 30.40 \% \quad t(7, 0.5 \%) = 2.365$$

$$(16) \quad D_{13(t)} = -9185.62 - 0.467 D_{13(t-1)} + 0.0901 Y_{3(t)} + 2640.22 N_{3(t)} \\ - 2.273 F_{3(t)}$$

$$t\text{-test} \quad (-1.381) \quad (-0.899) \quad (0.5202) \quad (1.337) \quad (-0.321)$$

$$R^2 = 35.16 \% \quad t(6, 0.5 \%) = 2.447$$

$$(17) \quad D_{13(t)} = 1467.40 - 0.1483 D_{13(t-1)} + 0.316 Y_{3(t)} - 208.74 P_{13(t)} \\ - 5.899 F_{3(t)}$$

$$t\text{-test} \quad (1.3367) \quad (-0.2322) \quad (2.9875) \quad (-1.649) \quad (-0.7614)$$

$$R^2 = 36.51 \% \quad t(6, 0.5 \%) = 2.447$$

$$(18) \quad D_{13(t)} = -3607.81 - 0.237 D_{13(t-1)} + 0.211 Y_{3(t)} + 1348.12 N_{3(t)} \\ - 153.56 P_{13(t)} - 5.99 F_{3(t)}$$

$$t\text{-test} \quad (-0.3992) \quad (-0.409) \quad (0.964) \quad (0.566) \quad (-0.925) \quad (-0.728)$$

$$R^2 = 87.33 \% \quad t(5, 0.5 \%) = 2.571$$

$$(19) \quad D_{13(t)} = 11795.3 - 0.314 D_{13(t-1)} + 3412.97 N_{3(t)} - 3.941 F_{3(t)}$$

$$t\text{-test} \quad (-2.356) \quad (-0.776) \quad (3.027) \quad (-0.657)$$

$$R^2 = 84.49 \% \quad t(7, 0.5 \%) = 2.365$$

$$(20) \quad D_{13(t)} = 1507.5 + 1.033 D_{13(t-1)} - 123.83 P_{13(t)} - 6.235 F_{3(t)}$$

$$t\text{-test} \quad (0.941) \quad (2.255) \quad (-0.637) \quad (-0.5512)$$

$$R^2 = 66.45 \% \quad t(7, 0.5 \%) = 2.365$$

$$(21) \quad D_{13(t)} = -11006.7 - 0.149 D_{13(t-1)} + 3315.36 N_{3(t)} - 58.04 P_{13(t)}$$

$$-6.137 F_{3(t)}$$

$$t\text{-test} \quad (-2.313) \quad (-0.262) \quad (2.718) \quad (-0.438) \quad (-0.756)$$

$$R^2 = 34.97 \% \quad t(6, 0.5 \%) = 2.447$$

$$(22) \quad D_{13(t)} = 201.62 + 0.189 Y_{3(t)} + 0.005 F_{3(t)}$$

$$t\text{-test} \quad (0.3146) \quad (4.893) \quad (0.0009)$$

$$R^2 = 78.56 \% \quad t(3, 0.5 \%) = 2.306$$

$$(23) \quad D_{13(t)} = -3306.58 + 0.0013 Y_{3(t)} + 2595.13 N_{3(t)} - 4.268 P_{13(t)} - 6.943 F_{3(t)}$$

$$t\text{-test} \quad (-1.3456) \quad (0.0126) \quad (1.3824) \quad (-0.6417)$$

$$R^2 = 83.16 \% \quad t(7, 0.5 \%) = 2.365$$

$$(24) \quad D_{13(t)} = 1617.14 + 0.293 Y_{3(t)} - 221.05 P_{13(t)} - 6.943 F_{3(t)}$$

$$t\text{-test} \quad (1.305) \quad (4.761) \quad (-1.996) \quad (-1.094)$$

$$R^2 = 36.34 \% \quad t(7, 0.5 \%) = 1.365$$

$$(25) \quad D_{13}(t) = -2397.66 + 0.1967 Y_{3(t)} + 1005.58 N_{3(t)} - 182.54 P_{13}(t) - 7.519 F_{3(t)}$$

$$t\text{-test} \quad (-0.303) \quad (0.9822) \quad (0.5103) \quad (-1.3102) \quad (-1.1054)$$

$$R^2 = 86.90 \% \quad t(6, 0.5 \%) = 2.447$$

$$(26) \quad D_{13}(t) = -8835.75 + 2617.99 N_{3(t)} - 4.297 F_{3(t)}$$

$$t\text{-test} \quad (-5.271) \quad (5.7152) \quad (-0.7374)$$

$$R^2 = 83.16 \% \quad t(8, 0.5 \%) = 2.306$$

$$(27) \quad D_{13}(t) = -1239.43 + 223.89 P_{13}(t) + 12.84 F_{3(t)}$$

$$t\text{-test} \quad (-0.9677) \quad (1.956) \quad (1.3909)$$

$$R^2 = 42.08 \% \quad t(8, 0.5 \%) = 2.306$$

$$(28) \quad D_{13}(t) = -9907.05 + 3061.26 N_{3(t)} - 80.87 F_{23(t)} - 7.166 F_{3(t)}$$

$$t\text{-test} \quad (-4.7713) \quad (4.435) \quad (-0.3694) \quad (-1.0575)$$

$$R^2 = 84.80 \% \quad t(7, 0.5 \%) = 2.365$$

๒. ปลาสดแช่แข็ง

๒.๑ ประเทศไทย

$$(1) \quad D_{21}(t) = -7702.57 - 0.3919 D_{21}(t-1) + 0.0174 Y_1(t)$$

$$t\text{-test} \quad (-1.8392) \quad (-0.7453) \quad (2.7481)$$

$$R^2 = 97.03 \% \quad t(5, 0.5 \%) = 2.571$$

$$(2) \quad D_{21}(t) = -59411.9 - 0.3802 D_{21}(t-1) + 0.0123 Y_1(t) + 515.873 N_1(t)$$

$$t\text{-test} \quad (-0.5311) \quad (-0.6474) \quad (0.9136) \quad (0.4627)$$

$$R^2 = 97.23 \% \quad t(4, 0.5 \%) = 2.776$$

$$(3) \quad D_{21}(t) = -44791.3 - 0.4314 D_{21}(t-1) + 0.014 Y_1(t) + 364.91 N_1(t) + 0.741$$

$$P_{21}(t)$$

$$t\text{-test} \quad (-0.223) \quad (-0.488) \quad (0.555) \quad (0.179) \quad (0.0993)$$

$$R^2 = 97.24 \% \quad t(3, 0.5 \%) = 3.132$$

$$(4) \quad D_{21}(t) = -3899.4 - 0.504 D_{21}(t-1) + 0.0135 Y_1(t) + 1.733 P_{21}(t)$$

$$t\text{-test} \quad (-1.623) \quad (-0.779) \quad (2.228) \quad (0.4232)$$

$$R^2 = 97.20 \% \quad t(4, 0.5 \%) = 2.776$$

$$(5) \quad D_{21}(t) = 140086 - 0.0537 D_{21}(t-1) + 1345.12 N_1(t)$$

$$t\text{-test} \quad (-2.0833) \quad (-0.1176) \quad (2.1213)$$

$$R^2 = 96.46 \% \quad t(5, 0.5\%) = 2.571$$

$$(6) \quad D_{21}(t) = 2907.16 + 0.9154 D_{21}(t-1) - 1.1869 F_{21}(t)$$

$$t\text{-test} \quad (1.4578) \quad (5.8822) \quad (-0.2167)$$

$$R^2 = 92.56 \% \quad t(5, 0.5\%) = 2.571$$

$$(7) \quad D_{21}(t) = -145818 - 0.0568 D_{21}(t-1) + 1406.27 N_1(t) - 2.4389 P_{21}(t)$$

$$t\text{-test} \quad (-1.9642) \quad (-0.1139) \quad (2.0038) \quad (-0.5832)$$

$$R^2 = 96.82 \% \quad t(4, 0.5\%) = 2.776$$

$$(8) \quad D_{21}(t) = -4726.69 + 0.0122 Y_1(t)$$

$$t\text{-test} \quad (-3.9176) \quad (11.9493)$$

$$R^2 = 96.62 \% \quad t(6, 0.5\%) = 2.447$$

$$(9) \quad D_{21}(t) = -59661.7 + 0.0069 Y_1(t) + 547.108 N_1(t)$$

$$t\text{-test} \quad (-0.5769) \quad (0.7082) \quad (0.5312)$$

$$R^2 = 96.34 \% \quad t(5, 0.5\%) = 2.571$$

$$(10) D_{21}(t) = -4813.02 + 0.0121 Y_{1(t)} + 0.4293 P_{21}(t)$$

$$t\text{-test} \quad (-3.158) \quad (9.3134) \quad (0.1209)$$

$$R^2 = 96.63 \% \quad t(5, 0.5 \%) = 2.571$$

$$(11) D_{21}(t) = -36930.2 + 0.0046 Y_{1(t)} + 321.45 N_{1(t)} - 1.3845 P_{21}(t)$$

$$t\text{-test} \quad (-0.5547) \quad (0.3253) \quad (0.5240) \quad (-0.2646)$$

$$R^2 = 96.91 \% \quad t(4, 0.5 \%) = 2.776$$

$$(12) D_{21}(t) = -132339 + 1271.92 N_{1(t)}$$

$$t\text{-test} \quad (-10.8753) \quad (11.6441)$$

$$R^2 = 96.44 \% \quad t(5, 0.5 \%) = 2.447$$

$$(13) D_{21}(t) = 1797.70 + 17.40 P_{21}(t)$$

$$t\text{-test} \quad (0.3259) \quad (1.4001)$$

$$R^2 = 28.16 \% \quad t(6, 0.5 \%) = 2.447$$

$$(14) D_{21}(t) = -137601 + 1323.61 Y_{1(t)} - 2.4336 P_{21}(t)$$

$$t\text{-test} \quad (-9.1133) \quad (9.2667) \quad (-0.6705)$$

$$R^2 = 96.80 \% \quad t(5, 0.5 \%) = 2.571$$

$$(15) \quad D_{21}(t) = -3023.67 - 0.387 D_{21}(t-1) + 0.0122 Y_1(t) + 36.34 F_1(t)$$

$$t\text{-test} \quad (-1.963) \quad (-0.756) \quad (1.4646) \quad (1.1043)$$

$$R^2 = 97.99 \% \quad t(4, 0.5 \%) = 2.776$$

$$(16) \quad D_{21}(t) = 407022 - 0.464 D_{21}(t-1) + 0.034 Y_1(t) - 4152.28 N_1(t) \\ + 170.46 F_1(t)$$

$$t\text{-test} \quad (2.2262) \quad (-1.393) \quad (3.084) \quad (-2.270) \quad (2.7189)$$

$$R^2 = 99.41 \% \quad t(3, 0.5 \%) = 3.182$$

$$(17) \quad D_{21}(t) = -6471.58 - 0.226 D_{21}(t-1) + 0.003 Y_1(t) - 2.46 P_{21}(t) \\ + 53.75 F_1(t)$$

$$t\text{-test} \quad (-1.046) \quad (-0.3119) \quad (0.5846) \quad (-0.4001) \quad (0.9311)$$

$$R^2 = 93.04 \% \quad t(3, 0.5 \%) = 3.182$$

$$(18) \quad D_{21}(t) = 399177 - 0.4213 D_{21}(t-1) + 0.033 Y_1(t) - 4069.86 N_1(t) \\ - 0.623 P_2(t) + 172.09 F_1(t)$$

$$t\text{-test} \quad (1.5134) \quad (-0.7359) \quad (1.698) \quad (-1.538) \quad (-0.127) \quad (1.9363)$$

$$R^2 = 99.42 \% \quad t(2, 0.5 \%) = 4.303$$

$$(19) \quad D_{21}(t) = -82431.3 + 0.034 D_{21}(t-1) + 774.98 N_1(t) + 30.35 F_1(t)$$

$$t\text{-test} \quad (-0.4635) \quad (0.0599) \quad (0.4443) \quad (0.3586)$$

$$R^2 = 95.60 \% \quad t(4, 0.5 \%) = 2.776$$

$$(20) \quad D_{21}(t) = -3335.78 + 0.1435 D_{21}(t-1) - 5.0292 P_{21}(t) + 30.5509 F_1(t)$$

$$t\text{-test} \quad (-1.2260) \quad (0.4581) \quad (-1.3213) \quad (2.5987)$$

$$R^2 = 97.71 \% \quad t(4, 0.5 \%) = 2.776$$

$$(21) \quad D_{21}(t) = 32256.2 + 0.2217 D_{21}(t-1) - 349.02 N_1(t) - 5.5306 D_{21}(t) + 97.58 F_1(t)$$

$$t\text{-test} \quad (0.1523) \quad (0.2695) \quad (-0.1686) \quad (-1.0054) \quad (0.9056)$$

$$R^2 = 97.74 \% \quad t(3, 0.5 \%) = 3.102$$

$$(22) \quad D_{21}(t) = -5086.69 + 0.0071 Y_1(t) + 37.055 F_1(t)$$

$$t\text{-test} \quad (-4.2298) \quad (1.5556) \quad (1.1756)$$

$$R^2 = 97.49 \% \quad t(5, 0.5 \%) = 2.571$$

$$(23) \quad D_{21}(t) = 384595 + 0.0266 Y_1(t) - 3893.04 N_1(t) + 162.38 F_1(t)$$

$$t\text{-test} \quad (1.3429) \quad (2.4037) \quad (-1.8673) \quad (2.2699)$$

$$R^2 = 99.84 \% \quad t(4, 0.5 \%) = 2.776$$

$$(24) \quad D_{21}(t) = -4611.31 + 0.0044 Y_1(t) - 3.526 P_{21}(t) + 61.15 F_1(t)$$

$$t\text{-test} \quad (-3.3413) \quad (0.7641) \quad (-0.824) \quad (1.3897)$$

$$R^2 = 97.95 \% \quad t(4, 0.5 \%) = 2.776$$

$$(25) D_{21}(t) = 359420 + 0.023 Y_{1(t)} - 3637.90 N_{1(t)} - 2.7056 P_{21}(t) + 172.66$$

$$F_{1(t)}$$

$$t\text{-test} \quad (1.5558) \quad (1.340) \quad (-1.6061) \quad (-0.7726) \quad (2.2123)$$

$$R^2 = 99.10 \% \quad t(3, 0.5\%) = 3.132$$

$$(26) D_{21}(t) = -90596.4 + 853.96 N_{1(t)} + 28.13 F_{1(t)}$$

$$t\text{-test} \quad (-0.915) \quad (0.8627) \quad (0.4253)$$

$$R^2 = 96.60 \% \quad t(5, 0.5\%) = 2.571$$

$$(27) D_{21}(t) = -4396.65 - 5.3764 P_{21}(t) + 94.02 F_{1(t)}$$

$$t\text{-test} \quad (-3.433) \quad (-1.6091) \quad (10.6436)$$

$$R^2 = 97.55 \% \quad t(5, 0.5\%) = 2.571$$

$$(23) D_{21}(t) = -28621.4 + 241.47 N_{1(t)} - 4.399 P_{21}(t) + 77.16 F_{1(t)}$$

$$t\text{-test} \quad (-0.257) \quad (0.217) \quad (-1.1162) \quad (0.9803)$$

$$R^2 = 97.59 \% \quad t(4, 0.5\%) = 2.776$$



๒.๒ ประเทศอิตาลี

$$(1) D_{24}(t) = -2832.16 + 0.395 D_{24}(t-1) + 0.003 Y_4(t)$$

$$t\text{-test} \quad (-1.001) \quad (0.4901) \quad (1.4512)$$

$$R^2 = 76.22 \% \quad t(4, 0.5\%) = 2.776$$

$$(2) D_{24}(t) = 335018 - 0.292 D_{24}(t-1) + 0.012 Y_2(t) - 6343.77 N_4(t)$$

$$t\text{-test} \quad (2.1361) \quad (-0.4399) \quad (2.730) \quad (-2.154)$$

$$R^2 = 90.66 \% \quad t(3, 0.5\%) = 3.132$$

$$(3) D_{24}(t) = 336349 - 0.309 D_{24}(t-1) + 0.0124 Y_4(t) - 6371.17 N_4(t) - 0.76$$

$$P_{24}(t)$$

$$t\text{-test} \quad (1.732) \quad (-0.345) \quad (1.357) \quad (-1.744) \quad (-0.046)$$

$$R^2 = 90.67 \% \quad t(2, 0.5\%) = 4.303$$

$$(4) D_{24}(t) = -2169.45 + 0.47 D_{24}(t-1) + 0.002 Y_4 + 3.948 P_{24}(t)$$

$$t\text{-test} \quad (-0.466) \quad (0.466) \quad (0.1353) \quad (0.1357)$$

$$R^2 = 76.49 \% \quad t(3, 0.5\%) = 3.132$$

$$(5) \quad D_{24}(t) = -63230.3 + 1.006 D_{24}(t-1) + 1161.28 N_4(t)$$

$$t\text{-test} \quad (-0.679) \quad (1.340) \quad (0.6304)$$

$$R^2 = 67.47 \% \quad t(4, 0.5 \%) = 2.776$$

$$(6) \quad D_{24}(t) = -1414.54 + 0.534 D_{24}(t-1) + 7.699 P_{24}(t)$$

$$t\text{-test} \quad (-0.7236) \quad (0.8362) \quad (1.4515)$$

$$R^2 = 76.22 \% \quad t(4, 0.5 \%) = 2.776$$

$$(7) \quad D_{24}(t) = 161303 + 0.573 D_{24}(t-1) - 3017.57 N_4(t) + 17.32 P_{24}(t)$$

$$t\text{-test} = (0.933) \quad (0.8192) \quad (-0.9913) \quad (1.5652)$$

$$R^2 = 82.09 \% \quad t(3, 0.5 \%) = 3.182$$

$$(8) \quad D_{24}(t) = -3307.14 + 0.0041 Y_4(t)$$

$$t\text{-test} \quad (-1.476) \quad (3.8516)$$

$$R^2 = 74.79 \% \quad t(5, 0.5 \%) = 2.571$$

$$(9) \quad D_{24}(t) = 302177 + 0.0107 Y_4(t) - 5722.05 N_4(t)$$

$$t\text{-test} \quad (2.4515) \quad (3.1024) \quad (-2.479)$$

$$R^2 = 90.05 \% \quad t(4, 0.5 \%) = 2.776$$

$$(10) D_{24}(t) = -3305.95 + 0.0041 Y_{4(t)} + 0.0082 P_{24}(t)$$

$$t\text{-test} \quad (-0.9308) \quad (0.6574) \quad (0.0005)$$

$$R^2 = 74.79 \% \quad t(4, 0.5 \%) = 2.776$$

$$(11) D_{24}(t) = 303553 + 0.0101 Y_{4(t)} - 5743.32 N_{4(t)} + 1.6563 P_{24}(t)$$

$$t\text{-test} \quad (2.1335) \quad (1.9115) \quad (-2.157) \quad (0.13'6)$$

$$R^2 = 90.12 \% \quad t(3, 0.5 \%) = 3.182$$

$$(12) D_{24}(t) = -155337 + 2877 N_{4(t)}$$

$$t\text{-test} \quad (-2.2952) \quad (2.3679)$$

$$R^2 = 52.36 \% \quad t(5, 0.5 \%) = 2.571$$

$$(13) D_{24}(t) = -1381.86 + 11.223 P_{24}(t)$$

$$t\text{-test} \quad (-0.729) \quad (3.592)$$

$$R^2 = 72.07 \% \quad t(5, 0.5 \%) = 2.571$$

$$(14) D_{24}(t) = 163371 - 3055.32 N_{4(t)} + 20.92 P_{24}(t)$$

$$t\text{-test} \quad (1.0389) \quad (-1.0478) \quad (2.1456)$$

$$R^2 = 78.08 \% \quad t(4, 0.5 \%) = 2.776$$

$$(15) \quad D_{24}(t) = -3746.17 + 0.7575 D_{24}(t-1) - 0.0114 Y_4(t) + 160.15 F_4(t)$$

$$t\text{-test} \quad (-1.119) \quad (0.6801) \quad (-0.4204) \quad (0.5396)$$

$$R^2 = 73.03 \% \quad t(4, 0.5 \%) = 2.776$$

$$(16) \quad D_{24}(t) = 321778 - 0.0769 D_{24}(t-1) + 0.004 Y_4(t) - 6104.12 N_4(t) + 83.59 F_4(t)$$

$$t\text{-test} \quad (1.6934) \quad (-0.0773) \quad (0.1778) \quad (-1.7133) \quad (0.3547)$$

$$R^2 = 91.22 \% \quad t(3, 0.5 \%) = 3.182$$

$$(17) \quad D_{24}(t) = 1621.32 + 1.5103 D_{24}(t-1) - 0.0348 Y_4(t) + 13.663 P_{24}(t) + 335.20 F_4(t)$$

$$t\text{-test} = (-0.319) \quad (0.875) \quad (0.7256) \quad (0.6302) \quad (0.7744)$$

$$R^2 = 81.92 \% \quad t(3, 0.5 \%) = 3.182$$

$$(18) \quad D_{24}(t) = 301004 + 0.2268 D_{24}(t-1) - 0.005 Y_4(t) - 5701.36 N_4(t) + 6.17 P_{24}(t) + 146.46 F_4(t)$$

$$t\text{-test} \quad (1.0622) \quad (0.1103) \quad (-0.0852) \quad (-1.068) \quad (0.1994) \quad (0.3225)$$

$$R^2 = 91.55 \% \quad t(2, 0.5 \%) = 4.303$$

$$(19) D_{24}(t) = 303218 + 0.0516 D_{24}(t-1) - 5853.42 N_{4}(t) + 124.59 F_{4}(t)$$

$$t\text{-test} \quad (2.1497) \quad (0.0913) \quad (-2.1717) \quad (2.8173)$$

$$R^2 = 91.80 \% \quad t(3, 0.5\%) = 3.182$$

$$(20) D_{24}(t) = -2746.21 + 0.4609 D_{24}(t) + 2.0515 P_{24}(t) + 27.19 F_{4}(t)$$

$$t\text{-test} \quad (-0.623) \quad (0.533) \quad (0.119) \quad (0.3496)$$

$$R^2 = 77.15 \% \quad t(3, 0.5\%) = 3.182$$

$$(21) D_{24}(t) = 313452 + 0.0718 D_{24}(t-1) - 5937.95 N_{4}(t) + 4.037 P_{24}(t)$$

$$+ 108.80 F_{4}(t)$$

$$t\text{-test} \quad (1.8193) \quad (0.1056) \quad (-1.836) \quad (0.3123) \quad (1.4864)$$

$$R^2 = 91.49 \% \quad t(2, 0.5\%) = 4.303$$

$$(22) D_{24}(t) = -3630.40 + 0.0003 Y_{4}(t) + 38.33 F_{4}(t)$$

$$t\text{-test} \quad (-1.1671) \quad (0.0422) \quad (0.1741)$$

$$R^2 = 74.98 \% \quad t(4, 0.5\%) = 2.776$$

$$(23) D_{24}(t) = 314585 + 0.0028 Y_{4(t)} - 5969.41 N_{4(t)} + 94.68 F_{4(t)}$$

$$t\text{-test} \quad (2.322) \quad (0.2175) \quad (-2.3493) \quad (0.6199)$$

$$R^2 = 91.19 \% \quad t(3, 0.5 \%) = 3.182$$

$$(24) D_{24}(t) = -3542.23 + 0.0003 Y_{4(t)} + 0.7318 P_{24(t)} + 40.45 F_{4(t)}$$

$$t\text{-test} \quad (-0.8124) \quad (0.0143) \quad (0.0356) \quad (0.1549)$$

$$R^2 = 74.99 \% \quad t(3, 0.5 \%) = 3.182$$

$$(25) D_{24}(t) = 319080 + 0.0007 Y_{4(t)} - 6045.51 N_{4(t)} + 3.6382 P_{24(t)} \\ + 105.93 F_{4(t)}$$

$$t\text{-test} \quad (1.940) \quad (0.1375) \quad (-1.9619) \quad (0.2462) \quad (0.5579)$$

$$R^2 = 91.45 \% \quad t(2, 0.5 \%) = 4.303$$

$$(26) D_{24}(t) = 312375 - 5932.72 N_{4(t)} + 127.01 F_{4(t)}$$

$$t\text{-test} \quad (2.6493) \quad (-2.6809) \quad (4.1316)$$

$$R^2 = 91.05 \% \quad t(4, 0.5 \%) = 2.776$$

$$(27) D_{24}(t) = -3549.43 + 0.8763 P_{24(t)} + 44.04 F_{4(t)}$$

$$t\text{-test} \quad (-0.9463) \quad (0.0566) \quad (0.6837)$$

$$R^2 = 74.99 \% \quad t(4, 0.5 \%) = 2.776$$

$$(28) D_{24}(t) = 319012 - 6044.50 N_{4}(t) + 3.9078 P_{24}(t) + 112.63 F_{4}(t)$$

$$t\text{-test} \quad (2.375) \quad (-2.4017) \quad (0.3708) \quad (2.1642)$$

$$R^2 = 91.44 \% \quad t(3, 0.5\%) = 3.182$$

๒.๓ ประเทศไทย

$$(1) D_{23}(t) = 34.22 - 0.3036 D_{23}(t-1) + 0.0878 Y_3(t)$$

$$t\text{-test} \quad (0.1633) \quad (-1.1716) \quad (3.7046)$$

$$R^2 = 73.76 \% \quad t(5, 0.5\%) = 2.571$$

$$(2) D_{23}(t) = 4132.93 - 0.3393 D_{23}(t-1) + 0.1556 Y_3(t) - 1081.97 N_3(t)$$

$$t\text{-test} \quad (0.7674) \quad (-1.2349) \quad (1.6850) \quad (-0.7616)$$

$$R^2 = 77.08 \% \quad t(4, 0.5\%) = 2.776$$

$$(3) D_{23}(t) = 1066.22 - 0.191 D_{23}(t-1) + 0.1311 Y_3(t) - 252.13 N_3(t) - 116.81 P_{23}(t)$$

$$t\text{-test} \quad (0.1751) \quad (-0.6226) \quad (1.3895) \quad (-0.1561) \quad (-1.0418)$$

$$R^2 = 83.17 \% \quad t(3, 0.5\%) = 3.182$$

$$(4) D_{23}(t) = 116.78 - 0.1738 D_{23}(t-1) + 0.1173 Y_3(t) - 125.44 P_{23}(t)$$

$$t\text{-test} = (0.5959) \quad (-0.6982) \quad (4.0194) \quad (-1.4788)$$

$$R^2 = 83.03 \% \quad t(4, 0.5\%) = 2.776$$



$$(5) D_{23}(t) = -4537.13 - 0.2075 D_{23}(t-1) + 1223.97 N_3(t)$$

$$t\text{-test} \quad (-2.4377) \quad (-0.6738) \quad (2.7457)$$

$$R^2 = 60.82 \% \quad t(5, 0.5\%) = 2.571$$

$$(6) D_{23}(t) = 328.11 - 0.1042 D_{23}(t-1) + 107.51 P_{23}(t)$$

$$t\text{-test} \quad (0.8657) \quad (-0.2089) \quad (0.8645)$$

$$R^2 = 14.51 \% \quad t(5, 0.5\%) = 2.571$$

$$(7) D_{23}(t) = -6804.55 - 0.0377 D_{23}(t-1) + 1845.94 N_3(t) - 155.64 P_{23}(t)$$

$$t\text{-test} \quad (-2.7456) \quad (-0.1185) \quad (2.8918) \quad (-1.2905)$$

$$R^2 = 72.34 \% \quad t(4, 0.5\%) = 2.776$$

$$(8) D_{23}(t) = 43.33 + 0.0752 Y_3(t)$$

$$t\text{-test} \quad (-0.2121) \quad (3.4554)$$

$$R^2 = 66.55 \% \quad t(6, 0.5\%) = 2.447$$

$$(9) D_{23}(t) = 2914.53 + 0.1231 Y_3(t) - 782.55 N_3(t)$$

$$t\text{-test} \quad (0.5236) \quad (1.3234) \quad (-0.5318)$$

$$R^2 = 68.35 \% \quad t(5, 0.5\%) = 2.571$$

$$(10) D_{23}(t) = 91.64 + 0.1159 Y_{3(t)} - 146.32 P_{23}(t)$$

$$t\text{-test} \quad (0.5022) \quad (4.2016) \quad (-1.9457)$$

$$R^2 = 80.97 \% \quad t(5, 0.5 \%) = 2.571$$

$$(11) D_{23}(t) = 322.15 + 0.1099 Y_{3(t)} + 110.17 N_{3(t)} - 149.19 P_{23}(t)$$

$$t\text{-test} \quad (-0.0617) \quad (1.3574) \quad (0.0794) \quad (-1.6318)$$

$$R^2 = 81.00 \% \quad t(4, 0.5 \%) = 2.776$$

$$(12) D_{23}(t) = -4144.68 + 1103.19 N_{3(t)}$$

$$t\text{-test} \quad (-2.4592) \quad (2.8351)$$

$$R^2 = 57.26 \% \quad t(6, 0.5 \%) = 2.447$$

$$(13) D_{23}(t) = 311.43 + 93.24 P_{23}(t)$$

$$t\text{-test} \quad (0.9168) \quad (0.9786)$$

$$R^2 = 13.76 \% \quad t(6, 0.5 \%) = 2.447$$

$$(14) D_{23}(t) = -6831.69 + 1851.41 N_{3(t)} - 161.56 P_{23}(t)$$

$$t\text{-test} \quad (-3.0899) \quad (3.2456) \quad (-1.6429)$$

$$R^2 = 72.24 \% \quad t(5, 0.5 \%) = 2.571$$

$$(15) D_{23}(t) = -180.17 - 0.3212 D_{23}(t-1) + 0.0884 Y_3(t) + 1.8384 F_3(t)$$

$$t\text{-test} \quad (-0.3833) \quad (-1.1375) \quad (3.4429) \quad (0.5211)$$

$$R^2 = 75.43 \% \quad t(4, 0.5 \%) = 2.776$$

$$(16) D_{23}(t) = 4556.06 - 0.3684 D_{23}(t-1) + 0.1679 Y_3(t) - 1267.60 N_3(t) + 2.4019 F_3(t)$$

$$1 \quad t\text{-test} \quad (0.7759) \quad (-1.2237) \quad (1.6486) \quad (-0.8095) \quad (0.6396)$$

$$R^2 = 79.83 \% \quad t(3, 0.5 \%) = 3.182$$

$$(17) D_{23}(t) = 477.89 - 0.0871 D_{23}(t-1) + 0.1302 Y_3(t) - 183.60 P_{23}(t) - 2.7684 F_3(t)$$

$$t\text{-test} \quad (0.7422) \quad (-0.2822) \quad (3.3809) \quad (-1.3628) \quad (-0.5946)$$

$$R^2 = 84.82 \% \quad t(3, 0.5 \%) = 3.182$$

$$(18) D_{23}(t) = -10727.4 + 0.422 D_{23}(t-1) - 0.007 Y_3(t) + 3289.66 N_3(t) - 486.63 P_{23}(t) - 11.53 F_3(t)$$

$$t\text{-test} \quad (-0.8192) \quad (0.6233) \quad (-0.044) \quad (0.8568) \quad (-1.2779) \quad (-1.0157)$$

$$R^2 = 58.90 \% \quad t(2, 0.5 \%) = 4.303$$

$$(19) D_{23}(t) = -4672.75 - 0.2171 D_{23(t-1)} + 1222.67 N_3(t) + 1.2278 F_3(t)$$

$$t\text{-test} \quad (-2.2064) \quad (-0.6333) \quad (2.4768) \quad (0.2785)$$

$$R^2 = 61.56 \% \quad t(4, 0.5 \%) = 2.776$$

$$(20) D_{23}(t) = -512.47 - 0.3105 D_{23(t-1)} + 179.01 P_{23}(t) + 6.0562 F_3(t)$$

$$t\text{-test} \quad (-0.4705) \quad (-0.5425) \quad (1.1559) \quad (0.8270)$$

$$R^2 = 26.99 \% \quad t(4, 0.5 \%) = 2.776$$

$$(21) D_{23}(t) = -10162.6 + 0.3972 D_{23(t-1)} + 3124.81 N_3(t) - 472.66 P_{23}(t) - 11.41 F_3(t)$$

$$t\text{-test} \quad (4.2145) \quad (1.2788) \quad (4.0875) \quad (-2.716) \quad (-2.1135)$$

$$R^2 = 88.89 \% \quad t(3, 0.5 \%) = 3.182$$

$$(22) D_{23}(t) = -204.99 + 0.0751 Y_3(t) + 1.3577 F_3(t)$$

$$t\text{-test} \quad (-0.4248) \quad (3.1930) \quad (0.3767)$$

$$R^2 = 67.48 \% \quad t(5, 0.5 \%) = 2.571$$

$$(23) D_{23}(t) = 3140.72 + 0.1299 Y_3(t) - 396.14 N_3(t) + 1.7061 F_3(t)$$

$$t\text{-test} \quad (0.5145) \quad (1.2631) \quad (-0.5501) \quad (0.4334)$$

$$R^2 = 69.77 \% \quad t(4, 0.5 \%) = 2.776$$

$$(24) D_{23}(t) = 549.16 + 0.1325 Y_3(t) - 204.78 P_{23}(t) - 3.3891 F_3(t)$$

$$t\text{-test} \quad (1.0565) \quad (4.0153) \quad (-2.0856) \quad (-0.9416)$$

$$R^2 = 84.42 \% \quad t(4, 0.5\%) = 2.776$$

$$(25) D_{23}(t) = -3638.45 + 0.0781 Y_3(t) + 1185.34 N_3(t) - 269.36 P_{23}(t) - 5.347 F_3(t)$$

$$t\text{-test} \quad (-0.6261) \quad (0.9402) \quad (0.7234) \quad (-1.959) \quad (-1.1395)$$

$$R^2 = 86.74 \% \quad t(3, 0.5\%) = 3.182$$

$$(26) D_{23}(t) = -4235.45 + 1097.89 N_3(t) + 0.9484 F_3(t)$$

$$t\text{-test} \quad (-2.2549) \quad (2.5855) \quad (0.2304)$$

$$R^2 = 57.71 \% \quad t(5, 0.5\%) = 2.571$$

$$(27) D_{23}(t) = -312.33 + 124.10 P_{23}(t) + 4.3242 F_3(t)$$

$$t\text{-test} \quad (-0.3289) \quad (1.1424) \quad (0.7079)$$

$$R^2 = 21.62 \% \quad t(5, 0.5\%) = 2.571$$

$$(28) D_{23}(t) = -8656.01 + 2579.85 N_{3}(t) - 310.59 P_{23}(t) - 6.8363 F_{3}(t)$$

$$t\text{-test} \quad (-3.8218) \quad (3.7760) \quad (-2.4191) \quad (-1.5704)$$

$$R^2 = 82.83 \% \quad t(4, 0.5 \%) = 2.776$$

๓. ปลาสดแช่แข็ง

๓.๑ ประเทศไทยมาเลเซีย

$$(1) D_{35}(t) = 1484.97 + 0.1603 D_{35}(t-1) + 11.8259 Y_5(t)$$

$$t\text{-test} \quad (0.1877) \quad (0.2587) \quad (1.635)$$

$$R^2 = 77.87 \% \quad t(4, 0.5 \%) = 2.776$$

$$(2) D_{35}(t) = -57761.00 + 0.0242 D_{35}(t-1) + 4.1799 Y_5(t) + 6500.59 N_5(t) +$$

$$t\text{-test} \quad (-3.3534) \quad (0.0304) \quad (0.1850) \quad (0.3630)$$

$$R^2 = 78.80 \% \quad t(3, 0.5 \%) = 3.182$$

$$(3) D_{35}(t) = -45310 + 0.0656 D_{35}(t-1) + 4.364 Y_5(t) + 5100.74 N_5(t) + \\ 9007.53 P_{35}(t)$$

$$t\text{-test} \quad (-0.1916) \quad (0.0619) \quad (0.1577) \quad (0.1954) \quad (0.0983)$$

$$R^2 = 78.90 \% \quad t(2, 0.5 \%) = 4.303$$

$$(4) D_{35}(t) = 844.51 + 0.1854 D_{35}(t-1) + 8.776 Y_5(t) + 18782 P_{35}(t)$$

$$t\text{-test} \quad (0.0913) \quad (0.2614) \quad (0.6663) \quad (0.2966)$$

$$R^2 = 78.50 \% \quad t(3, 0.5 \%) = 3.182$$

$$(5) D_{35}(t) = -85844.1 + 0.0003 D_{35}(t-1) + 9589.07 N_5(t)$$

$$t\text{-test} \quad (-1.6261) \quad (0.0004) \quad (1.6992)$$

$$R^2 = 78.56 \% \quad t(4, 0.5 \%) = 2.776$$

$$(6) D_{35}(t) = 128.96 + 0.4843 D_{35}(t-1) + 51717.7 P_{35}(t)$$

$$t\text{-test} \quad (0.0151) \quad (0.9479) \quad (1.4082)$$

$$R^2 = 75.32 \% \quad t(4, 0.5 \%) = 2.776$$

$$(7) D_{35}(t) = -75848.1 + 0.0362 D_{35}(t-1) + 8462.53 N_5(t) + 8028.64 P_{35}(t)$$

$$t\text{-test} \quad (-0.6796) \quad (0.0423) \quad (0.6831) \quad (0.1068)$$

$$R^2 = 78.64 \% \quad t(3, 0.5 \%) = 3.182$$

$$(8) D_{35}(t) = 2279.83 + 13.45 Y_5(t)$$

$$t\text{-test} \quad (0.3468) \quad (4.1501)$$

$$R^2 = 77.50 \% \quad t(5, 0.5 \%) = 2.571$$

$$(9) D_{35}(t) = -60016.00 + 4.0676 Y_{5}(t) + 6758.27 N_{5}(t)$$

$$t\text{-test} \quad (-0.4754) \quad (0.2107) \quad (0.49.42)$$

$$R^2 = 78.80 \% \quad t(4, 0.5 \%) = 2.776$$

$$(10) D_{35}(t) = 1817.99 + 10.9481 Y_{5}(t) + 16811.9 P_{35}(t)$$

$$t\text{-test} \quad (0.2450) \quad (1.2242) \quad (0.3053)$$

$$R^2 = 78.01 \% \quad t(4, 0.5 \%) = 2.776$$

$$(11) D_{35}(t) = -53573.8 + 4.0617 Y_{5}(t) + 6039.26 N_{5}(t) + 6746.70 P_{35}(t)$$

$$t\text{-test} \quad (-0.3356) \quad (0.1825) \quad (0.3473) \quad (0.0981)$$

$$R^2 = 78.86 \% \quad t(3, 0.5 \%) = 3.182$$

$$(12) D_{35}(t) = -85359.9 + 9590.92 N_{5}(t)$$

$$t\text{-test} \quad (-3.1992) \quad (4.2804)$$

$$R^2 = 78.56 \% \quad t(5, 0.5 \%) = 2.571$$

$$(13) D_{35}(t) = 3590.38 + 78577.4 P_{35}(t)$$

$$t\text{-test} \quad (0.4704) \quad (3.3975)$$

$$R^2 = 69.78 \% \quad t(5, 0.5\%) = 2.571$$

$$(14) D_{35}(t) = -79348.3 + 8864.25 N_{5}(t) + 6780.28 P_{35}(t)$$

$$t\text{-test} \quad (0.5393) \quad (0.2818) \quad (1.4183) \quad (-0.5741)$$

$$R^2 = 80.06 \% \quad t(3, 0.5\%) = 3.182$$

$$(15) D_{35}(t) = 6932.82 + 0.1920 D_{35}(t-1) + 16.97 Y_{5}(t) - 109.30 F_{5}(t)$$

$$t\text{-test} \quad (0.5393) \quad (0.2818) \quad (1.483) \quad (-0.5741)$$

$$R^2 = 80.06 \% \quad t(3, 0.5\%) = 3.182$$

$$(16) D_{35}(t) = -117320 - 0.031 D_{35}(t-1) + 3.7993 Y_{5}(t) + 14018.6 N_{5}(t) - 179.77 F_{5}(t)$$

$$t\text{-test} \quad (-0.606) \quad (-0.093) \quad (0.1556) \quad (0.644) \quad (-0.7527)$$

$$R^2 = 83.48 \% \quad t(2, 0.5\%) = 4.303$$

$$(17) D_{35}(t) = 6468.13 + 0.1964 D_{35}(t-1) + 15.93 Y_5(t) + 4606.52 P_{35}(t) - 103.14 F_5(t)$$

$$t\text{-test} \quad (0.3633) \quad (0.2345) \quad (0.6724) \quad (0.056) \quad (-0.3998)$$

$$R^2 = 80.09 \% \quad t(2, 0.5\%) = 4.303$$

$$(18) D_{35}(t) = -749733 - 1.79 D_{35}(t-1) - 3.47 Y_5(t) + 88537.9 N_5(t) - 278344 P_{35}(t) - 927.31 F_5(t)$$

$$t\text{-test} \quad (-9.677) \quad (-7.577) \quad (-0.88) \quad (9.767) \quad (-8.886) \quad (-10.06)$$

$$R^2 = 99.79 \% \quad t(1, 0.5\%) = 12.706$$

$$(19) D_{35}(t) = -143089 - 0.1032 D_{35}(t-1) + 16856.8 N_5(t) - 180.54 F_5(t)$$

$$t\text{-test} \quad (-1.7396) \quad (-0.1464) \quad (1.7254) \quad (-0.9205)$$

$$R^2 = 83.28 \% \quad t(3, 0.5\%) = 3.182$$

$$(20) D_{35}(t) = -1235.75 + 0.4154 D_{35}(t-1) + 48284.6 P_{35}(t) + 27.93 F_5(t)$$

$$t\text{-test} \quad (-0.1003) \quad (0.5939) \quad (1.0458) \quad (0.1827)$$

$$R^2 = 75.59 \% \quad t(3, 0.5\%) = 3.182$$

$$(21) D_{35}(t) = -714260 - 1.7415 D_{35}(t-1) + 84531.4 N_5(t) - 272644 P_{35}(t) - 911.33 F_5(t)$$

$$t\text{-test} \quad (-11.48) \quad (-8.09) \quad (11.46) \quad (-9.453) \quad (-10.7105)$$

$$R^2 = 99.63 \% \quad t(2, 0.5 \%) = 4.303$$

$$(22) D_{35}(t) = 7661.81 + 18.70 Y_5(t) - 104.95 F_5(t)$$

$$t\text{-test} \quad (0.6935) \quad (2.0739) \quad (-0.6303)$$

$$R^2 = 79.53 \% \quad t(4, 0.5 \%) = 2.776$$

$$(23) D_{35}(t) = -108792 + 4.1728 Y_5(t) + 13030 N_5(t) - 176.20 F_5(t)$$

$$t\text{-test} \quad (-0.7795) \quad (0.2116) \quad (0.8373) \quad (-0.9135)$$

$$R^2 = 83.41 \% \quad t(3, 0.5 \%) = 3.182$$

$$(24) D_{35}(t) = 7389.90 + 18.09 Y_5(t) + 2794.84 P_{35}(t) - 101.14 F_5(t)$$

$$t\text{-test} \quad (0.5142) \quad (1.0014) \quad (0.0411) \quad (-0.4739)$$

$$R^2 = 79.55 \% \quad t(3, 0.5 \%) = 3.182$$

$$(25) D_{35}(t) = -246892 + 4.3691 Y_4(t) + 29408.3 N_5(t) - 85083.7 P_{35}(t) -$$

$$381.59 F_5(t)$$

$$t\text{-test} \quad (-1.1426) \quad (0.2121) \quad (1.1791) \quad (-0.8658) \quad (-1.2261)$$

$$R^2 = 87.93 \% \quad t(2, 0.5 \%) = 4.303$$

$$(26) D_{35}(t) = -135237 + 15927.4 N_5(t) - 175.96 F_5(t)$$

$$t\text{-test} \quad (-2.4954) \quad (2.4678) \quad (-1.0456)$$

$$R^2 = 33.16 \% \quad t(4, 0.5 \%) = 2.776$$

$$(27) D_{35}(t) = -274206 + 32397.4 N_5(t) - 84854.3 P_{35}(t) - 380.79 F_5(t)$$

$$t\text{-test} \quad (-1.9140) \quad (1.9068) \quad (-1.0459) \quad (-1.4819)$$

$$R^2 = 37.66 \% \quad t(3, 0.5 \%) = 3.182$$

ศูนย์วิทยทรัพยากร
จุฬาลงกรณ์มหาวิทยาลัย



๓.๒ ประเทศญี่ปุ่น

$$(1) D_{31}(t) = -344.02 + 0.1657 D_{31}(t-1) + 0.0020 Y_1(t)$$

$$t\text{-test} \quad (-1.1433) \quad (1.1698) \quad (3.7354)$$

$$R^2 = 78.13 \% \quad t(4, 0.5\%) = 2.776$$

$$(2) D_{31}(t) = -84561.6 + 0.2691 D_{31}(t) - 0.0059 Y_1(t) + 832.44 N_1(t)$$

$$t\text{-test} \quad (-1.6199) \quad (1.9754) \quad (-1.1928) \quad (1.6038)$$

$$R^2 = 88.25 \% \quad t(3, 0.5\%) = 3.182$$

$$(3) D_{31}(t) = -54155.2 - 0.3089 D_{31}(t-1) - 0.003 Y_1(t) + 560.65 N_1(t) -$$

$$8.486 P_{31}(t)$$

$$t\text{-test} \quad (-5.8949) \quad (-5.1026) \quad (-3.3749) \quad (6.1997) \quad (-10.297)$$

$$R^2 = 99.79 \% \quad t(2, 0.5\%) = 4.303$$

$$(4) D_{31}(t) = 2769 - 0.4743 D_{31}(t-1) + 0.003 Y_1(t) - 9.9772 P_{31}(t)$$

$$t\text{-test} \quad (2.4820) \quad (-2.3762) \quad (7.9878) \quad (-3.4477)$$

$$R^2 = 95.60 \% \quad t(3, 0.5\%) = 3.182$$

$$(5) D_{31}(t) = -22625.3 + 0.1945 D_{31}(t-1) + 215.97 N_{1}(t)$$

$$t\text{-test} \quad (-4.0187) \quad (1.5284) \quad (4.3151)$$

$$R^2 = 82.63 \% \quad t(4, 0.5 \%) = 2.776$$

$$(6) D_{31}(t) = 1757.09 + 0.0672 D_{31}(t-1) - 0.2869 P_{31}(t)$$

$$t\text{-test} \quad (0.3879) \quad (0.0875) \quad (-0.0267)$$

$$R^2 = 2.08 \% \quad t(4, 0.5 \%) = 2.776$$

$$(7) D_{31}(t) = -23306.5 + 0.4045 D_{31}(t-1) + 256.93 N_{1}(t) - 9.400 P_{31}(t)$$

$$t\text{-test} \quad (-12.3422) \quad (-3.5772) \quad (14.1010) \quad (-5.718)$$

$$R^2 = 98.54 \% \quad t(3, 0.5 \%) = 3.132$$

$$(8) D_{31}(t) = -392.99 + 0.0019 Y_{1}(t)$$

$$t\text{-test} \quad (-0.6025) \quad (3.4747)$$

$$R^2 = 70.72 \% \quad t(5, 0.5 \%) = 2.571$$

$$(9) D_{31}(t) = -35180 - 0.0014 Y_{1}(t) + 347.07 N_{1}(t)$$

$$t\text{-test} \quad (-0.5844) \quad (-0.2447) \quad (0.5779)$$

$$R^2 = 72.97 \% \quad t(4, 0.5 \%) = 2.776$$

$$(10) D_{31}(t) = 278.77 + 0.0022 Y_{1(t)} - 3.593 P_{31}(t)$$

$$t\text{-test} \quad (0.4957) \quad (5.1928) \quad (-2.2397)$$

$$R^2 = 87.33 \% \quad t(4, 0.5 \%) = 2.776$$

$$(11) D_{31}(t) = -76092.6 - 0.0051 Y_{1(t)} + 763.83 N_{1(t)} - 4.5874 P_{31}(t)$$

$$t\text{-test} \quad (-3.0659) \quad (-2.1309) \quad (3.0774) \quad (-4.3575)$$

$$R^2 = 96.95 \% \quad t(3, 0.5 \%) = 3.182$$

$$(12) D_{31}(t) = -20542.9 + 200.86 N_{1(t)}$$

$$t\text{-test} \quad (-3.3407) \quad (3.6368)$$

$$R^2 = 72.57 \% \quad t(5, 0.5 \%) = 2.571$$

$$(13) D_{31}(t) = 2139.25 - 1.1536 P_{31}(t)$$

$$t\text{-test} \quad (1.9832) \quad (-0.3105)$$

$$R^2 = 1.89 \% \quad t(5, 0.5 \%) = 2.571$$

$$(14) D_{31}(t) = -23526.3 + 237.65 N_{1(t)} - 3.9527 P_{31}(t)$$

$$t\text{-test} \quad (-6.2726) \quad (6.2708) \quad (-3.2122)$$

$$R^2 = 92.34 \% \quad t(4, 0.5 \%) = 2.776$$

$$(15) D_{31}(t) = -1164.98 + 0.2234 D_{31}(t-1) - 0.0003 Y_1(t) + 16.85 F_1(t)$$

$$t\text{-test} \quad (-1.3774) \quad (1.3929) \quad (-0.1134) \quad (0.8718)$$

$$R^2 = 82.59 \% \quad t(3, 0.5 \%) = 3.182$$

$$(16) D_{31}(t) = -168199 + 0.2747 D_{31}(t-1) - 0.0099 Y_1(t) + 1669.51 N_1(t) -$$

$$28.70 F_1(t)$$

$$t\text{-test} \quad (-1.3557) \quad (1.8649) \quad (-1.3170) \quad (1.3464) \quad (-0.7563)$$

$$R^2 = 90.37 \% \quad t(2, 0.5 \%) = 4.303$$

$$(17) D_{31}(t) = 2386.61 - 0.4058 D_{31}(t-1) + 0.0004 Y_1(t) - 9.6995 P_{31}(t) +$$

$$14.80 F_1(t)$$

$$t\text{-test} \quad (3.5573) \quad (-3.3802) \quad (0.5005) \quad (-5.7026) \quad (2.5921)$$

$$R^2 = 98.99 \% \quad t(2, 0.5 \%) = 4.303$$

$$(18) D_{31}(t) = -58874.9 - 0.3021 D_{31}(t-1) - 0.003 Y_1(t) + 607.52 N_1(t) -$$

$$8.39 P_{31}(t) - 1.502 F_1(t)$$

$$t\text{-test} \quad (-1.864) \quad (-3.2013) \quad (-1.6569) \quad (1.9395) \quad (-6.4893) \quad (0.1635)$$

$$R^2 = 99.79 \% \quad t(1, 0.5 \%) = 12.706$$

$$(19) D_{31}(t) = -13236.3 + 0.2047 D_{31}(t-1) + 121.47 N_{1}(t) + 6.4943 F_{1}(t)$$

$$t\text{-test} \quad (-0.3016) \quad (1.3356) \quad (0.2757) \quad (0.2163)$$

$$R^2 = 82.95 \% \quad t(3, 0.5\%) = 3.182$$

$$(20) D_{31}(t) = 2306.34 - 0.3884 D_{31}(t-1) - 9.5681 P_{31}(t) + 17.5324 F_{1}(t)$$

$$t\text{-test} \quad (4.0879) \quad (-3.9-19) \quad (-6.5737) \quad (15,9941)$$

$$R^2 = 98.86 \% \quad t(3, 0.5\%) = 3.182$$

$$(21) D_{31}(t) = -3461.61 - 0.3974 D_{31}(t-1) + 108.04 N_{1}(t) - 9.543 P_{31}(t) - 10.23 F_{1}(t)$$

$$t\text{-test} \quad (-0.7294) \quad (-3.8814) \quad (0.9281) \quad (-6.4021) \quad (1.2919)$$

$$R^2 = 99.21 \% \quad t(2, 0.5\%) = 4.303$$

$$(22) D_{31}(t) = -448.63 + 0.0012 Y_{1}(t) + 5.7262 F_{1}(t)$$

$$t\text{-test} \quad (-0.6012) \quad (0.3991) \quad (0.2928)$$

$$R^2 = 71.32 \% \quad t(4, 0.5\%) = 2.776$$

$$(23) D_{31}(t) = -107588 - 0.0049 Y_{1}(t) + 1071.91 N_{1}(t) - 25.16 F_{1}(t)$$

$$t\text{-test} \quad (-0.6649) \quad (-0.5111) \quad (0.6622) \quad (-0.4915)$$

$$R^2 = 74.99 \% \quad t(3, 0.5\%) = 3.182$$

$$(24) D_{31}(t) = 249.71 - 0.0004 Y_{1(t)}^{-4.4149} P_{31}(t) + 19.05 F_{1(t)}$$

$$t\text{-test} \quad (0.526) \quad (-0.2343) \quad (-3.1148) \quad (1.6170)$$

$$R^2 = 93.23 \% \quad t(3, 0.5\%) = 3.182$$

$$(25) D_{31}(t) = -117202 - 0.007 Y_{1(t)} + 1175.21 N_{1(t)}^{-4.492} P_{31}(t) - 14.58 F_{1(t)}$$

$$t\text{-test} \quad (-1.9152) \quad (-1.9189) \quad (1.9193) \quad (-4.3584) \quad (-0.748)$$

$$R^2 = 97.62 \% \quad t(2, 0.5\%) = 4.303$$

$$(26) D_{31}(t) = -29132.7 + 287.04 N_{1(t)}^{-5.873} F_{1(t)}$$

$$t\text{-test} \quad (-0.6307) \quad (0.6208) \quad (-0.1330)$$

$$R^2 = 72.81 \% \quad t(4, 0.5\%) = 2.776$$

$$(27) D_{31}(t) = 238.378 - 4.3175 P_{31}(t) + 16.36 F_{1(t)}$$

$$t\text{-test} \quad (0.5773) \quad (-3.6461) \quad (7.2742)$$

$$R^2 = 93.10 \% \quad t(4, 0.5\%) = 2.776$$

$$(28) D_{31}(t) = -5294.88 + 65.26 N_{1(t)}^{-4.229} P_{31}(t) + 11.93 F_{1(t)}$$

$$t\text{-test} \quad (-0.2275) \quad (0.2361) \quad (-3.0084) \quad (0.6295)$$

$$R^2 = 93.23 \% \quad t(3, 0.5\%) = 3.182$$

รูปแบบของสมการอุปสงค์ของสินค้าประเภท กุ้งทะเล, ปลาหมึก และปลาสดแช่แข็งส่งออกของไทยในประเทศญี่ปุ่น, สหรัฐฯ, ยองกง, อิตาลี และมาเลเซีย ในรูปแบบจำลองที่ ๒ นี้ จะไม่นำมาใช้ในการวิเคราะห์หาแนวโน้มความต้องการใช้พื้นที่ห้องเย็นในอนาคต ทั้งนี้เนื่องจาก เครื่องหมายน้ำส้มประสิทธิ์์การทดสอบต่าง ๆ ไม่เป็นไปตามหลักเกณฑ์ทางเศรษฐศาสตร์และเศรษฐมิติที่ได้วางไว้



ศูนย์วิทยทรัพยากร
จุฬาลงกรณ์มหาวิทยาลัย

(
ประวัติการศึกษา

นาย กิตติ วิพทธิกุล เกิดเมื่อ ๖ สิงหาคม ๒๕๔๘ สำเร็จการศึกษาชั้น
ปริญญาเศรษฐศาสตรบัณฑิต (เกียรตินิยม อันดับสอง) จากคณะเศรษฐศาสตร์
วิทยาลัยการค้า ในปีการศึกษา ๒๕๖๐ อดีตเคยเป็นอาจารย์ประจำคณะเศรษฐศาสตร์
วิทยาลัยการค้า



ศูนย์วิทยทรัพยากร
จุฬาลงกรณ์มหาวิทยาลัย

✓