

บรรณานุกรม

ภาษาไทย

จุฬารัตน์ คำวันตชัย. "การประหยัดต่อขนาดและการประหยัดจากการขยายขอบเขตของธนาคารพาณิชย์." เศรษฐศาสตร์มหัพัต คณะเศรษฐศาสตร์ มหาวิทยาลัยธรรมศาสตร์, 2532.

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ศูนย์วิทยทรัพยากร
จุฬาลงกรณ์มหาวิทยาลัย

ภาคผนวก ก

ธนาคารกรุงเทพ จำกัด

obs	TC	Q1	Q2	Q3
1979	2694884.	5617.440	84110.00	963105.0
1980	3365620.	7377.220	94448.93	1202978.
1981	5725838.	9733.050	113382.4	1333657.
1982	6524563.	16405.29	132236.5	1272070.
1983	5445427.	15727.31	169850.3	1431050.
1984	8200740.	23826.95	194160.4	1554066.
1985	8462112.	24305.12	199737.2	1708983.
1986	5241158.	29308.47	203822.1	2152012.
1987	5678934.	30184.25	233391.5	2333022.
1988	6407357.	33488.30	278558.0	3013616.
1989	7565342.	35004.70	335107.5	4116784.
1990	9437748.	37427.15	428974.3	5934541.
1991	11098856	35201.28	516339.6	6261270.

ธนาคารกรุงไทย จำกัด

obs	TC	Q1	Q2	Q3
1979	823467.0	6849.540	26935.97	136611.0
1980	980489.0	6600.950	34979.95	205067.0
1981	1194477.	9424.180	33121.15	413667.0
1982	1366443.	12837.99	44329.74	262869.0
1983	1578026.	11292.56	53054.76	338317.0
1984	1706760.	15290.42	57933.30	281549.0
1985	1862544.	12326.28	63417.57	354542.3
1986	2115968.	20059.91	66974.38	419875.0
1987	2412370.	22225.70	92353.29	1161919.
1988	3227905.	25543.95	112044.4	1192476.
1989	3663302.	25828.28	147868.9	1149557.
1990	4800773.	23215.03	205461.3	2012227.
1991	5780745.	21186.44	264656.6	2235694.

ธนาคารกสิกรไทย จำกัด

obs	TC	Q1	Q2	Q3
1979	346186.9	3355.940	21979.08	70009.00
1980	1210292.	5070.560	27160.32	125197.0
1981	1504639.	6121.470	39805.94	181538.0
1982	1606131.	8776.090	40943.01	176806.0
1983	2074163.	7933.920	57417.32	221627.0
1984	2517316.	10350.75	72474.00	434048.0
1985	2723726.	13085.93	76887.62	616884.0
1986	2550989.	17275.22	79991.56	717618.2
1987	2930771.	19315.24	93526.99	1029113.
1988	3462429.	22838.58	113036.5	1288484.
1989	4015184.	22860.65	155185.2	1800859.
1990	5192290.	25288.37	219182.9	2187945.
1991	6290525.	27188.55	243071.5	3357603.

ธนาคารไทยพาณิชย์ จำกัด

obs	TC	Q1	Q2	Q3
1979	469800.0	1335.800	11927.50	77200.00
1980	595900.0	1622.020	13174.90	138600.0
1981	751310.8	2555.590	16051.60	150893.0
1982	977214.6	2338.250	21140.83	207162.0
1983	1120533.	3872.730	30280.05	261631.0
1984	1627383.	6677.360	40488.55	348100.0
1985	1598272.	8073.310	47774.07	578600.0
1986	1770082.	10026.61	50505.14	650100.0
1987	1823134.	11779.59	58534.42	1053800
1988	2053549.	12287.19	74279.20	1027999.
1989	3162554.	12726.43	97420.77	1553607.
1990	4016543.	14518.40	143781.7	2000355.
1991	4470077.	14167.38	182828.2	2532224.

ธนาคารกรุงศรีอยุธยา จำกัด

obs	TC	Q1	Q2	Q3
1979	359226.0	1572.170	12136.67	712765.0
1980	451670.0	1716.630	12651.15	137434.0
1981	486672.0	2480.640	13233.75	92344.00
1982	540811.0	2309.880	15198.31	100736.0
1983	612098.0	2493.340	1944.820	103799.0
1984	353102.5	4081.380	23543.03	149142.0
1985	444655.8	4583.740	26962.63	264421.0
1986	877773.1	6397.420	38930.46	442311.9
1987	1053740.	5687.310	41122.38	814250.2
1988	1215942.	7306.770	55416.65	528503.2
1989	1509600.	8223.810	74698.74	612345.8
1990	2164317.	10714.63	101018.8	1456355.
1991	2964470.	10954.29	122187.4	1908676.

ธนาคารทหารไทย จำกัด

obs	TC	Q1	Q2	Q3
1979	412522.0	1062.360	5206.970	106145.0
1980	522496.0	1595.050	6251.280	117206.0
1981	662124.0	1591.940	7918.550	178552.0
1982	817003.0	2652.130	10775.67	188901.0
1983	846636.0	2450.860	14922.47	201488.0
1984	847792.1	4330.800	21223.56	255658.0
1985	938541.8	3850.550	26991.14	127343.7
1986	1064032.	4838.430	30686.08	467157.3
1987	1208888.	6240.130	38674.19	469894.3
1988	1370858.	8116.830	49715.00	569885.9
1989	1763041.	8369.750	66186.09	804743.9
1990	2075461.	8496.960	83054.11	1092051.
1991	1163762.	8204.750	103137.6	661552.8

ธนาคารศรีนคร จำกัด

obs	TC	Q1	Q2	Q3
1979	323918.8	1765.700	9186.290	88610.00
1980	371262.1	1767.990	9905.310	101303.0
1981	450544.6	2110.240	11273.39	116759.0
1982	517003.8	1827.950	14804.26	154361.0
1983	637302.0	2568.370	19375.60	192460.0
1984	683632.8	3356.770	23497.36	194965.0
1985	737438.9	3130.030	23493.12	146826.0
1986	662671.4	3847.650	24879.65	519392.0
1987	729284.6	4465.000	27948.20	318924.6
1988	830738.2	5143.730	33255.77	485667.1
1989	924437.6	5577.590	40531.08	697036.1
1990	1111364.	5585.970	49684.86	608860.0
1991	1344857.	4957.870	59191.43	729468.8



ธนาคารกรุงเทพพาณิชย์การ จำกัด

obs	TC	Q1	Q2	Q3
1979	384743.0	1211.670	6908.500	96237.00
1980	528799.0	1576.770	8707.080	64433.00
1981	507955.0	2334.820	11168.17	111135.0
1982	558542.6	2591.970	12326.02	79982.00
1983	615684.8	3207.450	15886.79	98132.00
1984	722860.3	3531.440	19297.66	200931.0
1985	671602.4	3673.010	20797.65	122256.0
1986	612176.3	4603.730	22042.64	289911.3
1987	691694.2	4825.750	23650.77	112050.2
1988	803263.1	5100.090	27510.49	524833.4
1989	923766.2	5335.680	37013.53	347147.3
1990	1117337.	5225.440	53647.46	407136.9

ธนาคารมหานคร จำกัด

obs	TC	Q1	Q2	Q3
1979	219215.0	586.0900	7288.510	65331.00
1980	290052.4	1058.090	7291.330	97126.00
1981	309000.2	1137.280	8834.150	98911.00
1982	336213.3	1440.670	9227.310	154654.0
1983	377346.5	1391.770	12124.33	178479.0
1984	412917.1	1288.910	14083.09	234223.0
1985	446758.3	1474.920	18185.55	394109.0
1986	403378.7	4921.010	16740.11	394775.3
1987	464865.2	6178.420	26215.05	253862.4
1988	532790.7	6894.780	33560.63	301406.3
1989	638839.1	7007.260	43015.06	415476.5
1990	845962.1	7747.570	61476.33	199194.0
1991	1073440.	3692.010	82269.40	420208.0

ธนาคารนครหลวงไทย จำกัด

obs	TC	Q1	Q2	Q3
1979	173457.0	1052.470	800.8400	95583.00
1980	450544.5	1207.470	1066.570	101303.0
1981	349668.5	1302.000	1464.770	81541.00
1982	349668.5	1689.460	1905.730	154720.0
1983	1370747.	1356.100	251.5100	193125.0
1984	554656.1	2282.140	3091.100	195516.0
1985	674623.8	2999.520	361.0700	81965.00
1986	804261.4	3490.880	4450.050	77145.05
1987	686681.3	6843.830	5239.140	400558.4
1988	704409.6	6967.100	7855.820	218134.0
1989	838827.8	8049.120	10697.64	325104.3
1990	1061935.	8433.430	15374.96	410906.2
1991	1375456.	8504.580	19191.11	591243.3

ธนาคารเอเชีย จำกัด

obs	TC	Q1	Q2	Q3
1979	164210.1	438.2300	3789.720	67529.00
1980	183476.8	735.9100	4311.080	43859.00
1981	226723.0	896.2600	5134.290	47346.00
1982	289138.8	1369.570	6055.760	69680.00
1983	340976.9	1602.140	8479.090	75243.00
1984	361162.7	1758.210	10095.71	56061.00
1985	371755.5	2084.230	10645.91	40460.00
1986	414816.4	2515.220	11925.86	303174.2
1987	492728.4	4149.560	17203.31	36737.80
1988	602468.6	4293.810	24015.71	343371.3
1989	724231.6	4968.420	27941.42	449210.2
1990	987838.9	5524.540	34190.73	443407.4
1991	1145374.	5726.900	44074.03	673365.3

ธนาคารไทยทุน จำกัด

obs	TC	Q1	Q2	Q3
1979	80597.00	258.5800	1909.700	22502.00
1980	85100.00	318.0000	2418.400	25400.00
1981	109700.0	378.4000	2927.300	29600.00
1982	114100.0	565.4000	3408.700	27300.00
1983	138900.0	525.9700	4472.650	34400.00
1984	158171.7	705.4000	5007.810	35300.00
1985	190517.5	886.6300	6162.920	48727.86
1986	200100.0	1092.260	6577.300	42300.00
1987	224500.0	1364.410	7856.770	51900.00
1988	292800.0	1476.880	11401.24	57600.00
1989	386300.0	1657.150	15883.25	80488.88
1990	540800.0	2081.030	22408.20	118301.0
1991	154320.8	1912.860	28494.34	687659.5

ธนาคารแห่งประเทศไทย จำกัด

obs	TC	Q1	Q2	Q3
1979	56041.00	242.3700	1325.430	32723.00
1980	84208.00	219.5700	1514.040	40504.00
1981	26598.25	311.7000	1930.390	43624.26
1982	33149.57	355.4300	2167.830	47562.00
1983	13767.15	377.8200	2468.860	48410.00
1984	73123.38	327.9000	2899.210	47146.00
1985	42495.92	323.5300	3060.180	49670.00
1986	71888.32	517.4100	3323.260	30407.87
1987	79822.96	640.1300	3327.160	57209.84
1988	101741.9	588.7900	3947.910	55469.37
1989	115902.0	594.3100	4803.200	84113.89
1990	140727.0	654.0200	5616.650	74375.98
1991	1004096.	587.1800	7850.009	205166.0

ศูนย์วิทยทรัพยากร
จุฬาลงกรณ์มหาวิทยาลัย

ธนาคารกรุงเทพ จำกัด

LS // Dependent Variable is AC
 Date: 8-21-1993 / Time: 14:35
 SMPL range: 1980 - 1991
 Number of observations: 12

VARIABLE	COEFFICIENT	STD. ERROR	T-STAT.	2-TAIL SIG.
C	4.2356696	0.4723756	8.9667409	0.000
PRO	-0.4607035	0.1352356	-3.4066725	0.007
R-squared	0.537153	Mean of dependent var	2.870584	
Adjusted R-squared	0.490868	S.D. of dependent var	1.214399	
S.E. of regression	0.866515	Sum of squared resid	7.508490	
Durbin-Watson stat	1.323563	F-statistic	11.60542	
Log likelihood	-14.21403			

LS // Dependent Variable is LC
 Date: 8-21-1993 / Time: 14:36
 SMPL range: 1979 - 1991
 Number of observations: 13

VARIABLE	COEFFICIENT	STD. ERROR	T-STAT.	2-TAIL SIG.
C	-5.6423291	90.833855	-0.0621170	0.952
LQ1	19.760101	8.4424053	2.3405771	0.058
LQ2	-10.641070	14.821760	-0.7179357	0.500
LQ3	-1.8775061	11.780341	-0.1593762	0.879
LQ1Q2	-0.3578453	1.1605007	-0.3083521	0.768
LQ2Q3	1.0183595	0.5848871	1.7419763	0.132
LQ1Q3	-1.0741573	1.2114888	-0.3866424	0.409
R-squared	0.878225	Mean of dependent var	15.63751	
Adjusted R-squared	0.756451	S.D. of dependent var	0.393737	
S.E. of regression	0.194312	Sum of squared resid	0.226543	
Durbin-Watson stat	2.252304	F-statistic	7.211890	
Log likelihood	7.877300			

LS // Dependent Variable is AC
 Date: 8-21-1993 / Time: 15:01
 SMPL range: 1979 - 1991
 Number of observations: 13

VARIABLE	COEFFICIENT	STD. ERROR	T-STAT.	2-TAIL SIG.
C	4.3989643	0.2902492	15.156287	0.000
PRO	-1.1001094	0.2490208	-4.4177414	0.001
R-squared	0.639539	Mean of dependent var		3.419001
Adjusted R-squared	0.606769	S.D. of dependent var		1.076189
S.E. of regression	0.674857	Sum of squared resid		5.009753
Durbin-Watson stat	1.586389	F-statistic		19.51644
Log likelihood	-12.24804			

LS // Dependent Variable is LC
 Date: 3-21-1993 / Time: 15:02
 SMPL range: 1979 - 1991
 Number of observations: 13

VARIABLE	COEFFICIENT	STD. ERROR	T-STAT.	2-TAIL SIG.
C	-3.9197750	8.9815091	-0.4364272	0.678
LQ1	0.6550506	2.3973330	0.2732414	0.794
LQ2	-0.3748005	1.0019570	-0.3740685	0.721
LQ3	1.9102011	1.2999463	1.4694462	0.192
LQ1Q2	0.1669943	0.2263032	0.7379229	0.488
LQ2Q3	0.0736324	0.0719968	1.0921557	0.317
LQ1Q3	-0.2828733	0.1842415	-1.5353403	0.176
R-squared	0.996158	Mean of dependent var		14.53184
Adjusted R-squared	0.992315	S.D. of dependent var		0.599498
S.E. of regression	0.052554	Sum of squared resid		0.016572
Durbin-Watson stat	3.219218	F-statistic		259.2523
Log likelihood	24.87643			

LS // Dependent Variable is AC
 Date: 8-21-1993 / Time: 15:03
 SMPL range: 1979 -- 1991
 Number of observations: 13

VARIABLE	COEFFICIENT	STD. ERROR	T-STAT.	2-TAIL SIG.
C	6.8188869	0.7016296	9.7186417	0.000
PRO	-2.0060433	0.4777936	-4.1985563	0.001

R-squared	0.615759	Mean of dependent var	4.706448
Adjusted R-squared	0.580828	S.D. of dependent var	2.723338
S.E. of regression	1.763184	Sum of squared resid	34.19700
Durbin-Watson stat	0.499883	F-statistic	17.62788
Log likelihood	-24.73293		

LS // Dependent Variable is LC
 Date: 8-21-1993 / Time: 15:04
 SMPL range: 1979 - 1991
 Number of observations: 13

VARIABLE	COEFFICIENT	STD. ERROR	T-STAT.	2-TAIL SIG.
C	-8.2466710	7.0370718	-1.1718896	0.286
LQ1	4.9539806	1.8350193	2.6996878	0.036
LQ2	2.3962596	1.8976585	1.2627455	0.254
LQ3	-2.6374205	1.6205756	-1.6274591	0.155
LQ1Q2	-0.4961161	0.2690813	-1.8437408	0.115
LQ2Q3	0.2164499	0.0824837	2.6241548	0.039
LQ1Q3	0.0372705	0.1236708	0.3013688	0.773

R-squared	0.997324	Mean of dependent var	14.72732
Adjusted R-squared	0.994647	S.D. of dependent var	0.552816
S.E. of regression	0.040445	Sum of squared resid	0.009815
Durbin-Watson stat	2.804125	F-statistic	372.6399
Log likelihood	28.28096		

ธนาคารไทยพาณิชย์ จำกัด

LS // Dependent Variable is AC
 Date: 8-21-1993 / Time: 15:05
 SMPL range: 1979 - 1991
 Number of observations: 13

VARIABLE	COEFFICIENT	STD. ERROR	T-STAT.	2-TAIL SIG.
C	4.1132447	0.3275406	12.557969	0.000
PRO	-1.2422941	0.2711333	-4.5818575	0.001
R-squared	0.656179	Mean of dependent var	2.997970	
Adjusted R-squared	0.624923	S.D. of dependent var	1.290284	
S.E. of regression	0.790216	Sum of squared resid	6.868853	
Durbin-Watson stat	0.741885	F-statistic	20.99342	
Log likelihood	-14.29951			

LS // Dependent Variable is LC
 Date: 8-21-1993 / Time: 15:06
 SMPL range: 1979 - 1991
 Number of observations: 13

VARIABLE	COEFFICIENT	STD. ERROR	T-STAT.	2-TAIL SIG.
C	-2.1737746	8.3718755	-0.2596520	0.804
LQ1	2.1845855	2.6657163	0.8195116	0.444
LQ2	-0.6224496	2.4383893	-0.2552708	0.807
LQ3	0.9576686	2.2356770	0.4283573	0.683
LQ1Q2	0.0273796	6.3324712	0.0838557	0.936
LQ2Q3	0.0945941	0.1794811	0.4713261	0.654
LQ1Q3	-0.2004217	0.1851696	-1.0823680	0.321
R-squared	0.990730	Mean of dependent var	14.23227	
Adjusted R-squared	0.981460	S.D. of dependent var	0.697536	
S.E. of regression	0.094978	Sum of squared resid	0.054125	
Durbin-Watson stat	2.745510	F-statistic	106.8745	
Log likelihood	17.18299			

ธนาคารกรุงศรีอยุธยา จำกัด

LS // Dependent Variable is AC
 Date: 8-21-1993 / Time: 15:13
 SMPL range: 1980 - 1991
 Number of observations: 12

VARIABLE	COEFFICIENT	STD. ERROR	T-STAT.	2-TAIL SIG.
C	3.4589688	0.5091317	6.7938592	0.000
PRO	-1.4183059	0.6010687	-2.3596402	0.040
R-squared	0.357653	Mean of dependent var	2.608614	
Adjusted R-squared	0.293418	S.D. of dependent var	1.482122	
S.E. of regression	1.245849	Sum of squared resid	15.52139	
Durbin-Watson stat	1.109912	F-statistic	5.567902	
Log likelihood	-18.57114			

LS // Dependent Variable is LC
 Date: 8-21-1993 / Time: 15:19
 SMPL range: 1980 - 1991
 Number of observations: 12

VARIABLE	COEFFICIENT	STD. ERROR	T-STAT.	2-TAIL SIG.
C	64.658002	29.324107	2.2049436	0.079
LQ1	-9.4607750	9.3049851	-1.0167426	0.356
LQ2	-2.1270752	4.6157900	-0.4608258	0.664
LQ3	-0.6911180	3.9731722	-0.1739462	0.869
LQ1Q2	0.5332400	0.6165644	0.8648569	0.427
LQ2Q3	-0.1998883	0.4447247	-0.4494652	0.672
LQ1Q3	0.3637306	0.6551120	0.5552190	0.603
R-squared	0.936509	Mean of dependent var	13.64186	
Adjusted R-squared	0.860319	S.D. of dependent var	0.684400	
S.E. of regression	0.255787	Sum of squared resid	0.327135	
Durbin-Watson stat	1.377705	F-statistic	12.29182	
Log likelihood	4.586471			

ธนาคารทหารไทย จำกัด

LS // Dependent Variable is AC
 Date: 8-21-1993 / Time: 15:22
 SMPL range: 1979 - 1991
 Number of observations: 13

VARIABLE	COEFFICIENT	STD. ERROR	T-STAT.	2-TAIL SIG.
C	4.4077114	0.3696067	11.925411	0.000
PRO	-2.9765308	0.6713896	-4.4333883	0.001
R-squared	0.641167	Mean of dependent var		3.087235
Adjusted R-squared	0.608546	S.D. of dependent var		1.261185
S.E. of regression	0.789077	Sum of squared resid		6.849059
Durbin-Watson stat	2.717008	F-statistic		19.65493
Log likelihood	-14.28075			

LS // Dependent Variable is LC
 Date: 8-21-1993 / Time: 15:23
 SMPL range: 1979 - 1991
 Number of observations: 13

VARIABLE	COEFFICIENT	STD. ERROR	T-STAT.	2-TAIL SIG.
C	30.546809	17.793220	1.7167668	0.137
LQ1	-2.5655731	4.8010381	-0.5343788	0.612
LQ2	5.5444910	3.8089434	1.4556507	0.196
LQ3	-5.7781892	2.9402980	-1.9651713	0.097
LQ1Q2	-0.6543397	0.2777814	-2.3555919	0.057
LQ2Q3	0.0064413	0.2773442	0.0232249	0.982
LQ1Q3	0.7212707	0.4523992	1.5943238	0.162
R-squared	0.954256	Mean of dependent var		13.77490
Adjusted R-squared	0.908512	S.D. of dependent var		0.453768
S.E. of regression	0.137251	Sum of squared resid		0.113027
Durbin-Watson stat	1.909094	F-statistic		20.86074
Log likelihood	12.39578			

ธนาคารมหานคร จำกัด

LS // Dependent Variable is AC
 Date: 3-29-1993 / Time: 15:12
 SMPL range: 1979 - 1991
 Number of observations: 13

VARIABLE	COEFFICIENT	STD. ERROR	T-STAT.	2-TAIL SIG.
C	2.9614253	0.3427129	8.6411260	0.000
PRO	-3.4455258	1.1082481	-3.1089843	0.010
R-squared	0.467719	Mean of dependent var	2.009157	
Adjusted R-squared	0.419330	S.D. of dependent var	0.727422	
S.E. of regression	0.554308	Sum of squared resid	3.379833	
Durbin-Watson stat	0.529107	F-statistic	9.665733	
Log likelihood	-9.689902			

LS // Dependent Variable is LC
 Date: 8-29-1993 / Time: 16:13
 SMPL range: 1979 - 1991
 Number of observations: 13

VARIABLE	COEFFICIENT	STD. ERROR	T-STAT.	2-TAIL SIG.
C	8.7636927	13.286228	0.6596073	0.534
LQ1	3.6797544	1.8847184	1.9524160	0.099
LQ2	-2.9321798	2.6877364	-1.0909477	0.317
LQ3	0.3103076	0.8226754	0.3771933	0.719
LQ1Q2	0.0512848	0.1507691	0.3401547	0.745
LQ2Q3	0.2414387	0.1648945	1.4642017	0.193
LQ1Q3	-0.3395718	0.1541737	-2.2025270	0.070
R-squared	0.981930	Mean of dependent var	13.00573	
Adjusted R-squared	0.963879	S.D. of dependent var	0.437940	
S.E. of regression	0.083233	Sum of squared resid	0.041567	
Durbin-Watson stat	2.362904	F-statistic	54.36905	
Log likelihood	18.89895			

LS // Dependent Variable is AC
 Date: 8-21-1993 / Time: 15:35
 SMPL range: 1981 - 1991
 Number of observations: 11

VARIABLE	COEFFICIENT	STD. ERROR	T-STAT.	2-TAIL SIG.
C	6.6826278	1.2368446	5.4031266	0.000
PRO	-9.8944316	4.0224856	-2.4597895	0.036
R-squared	0.402014	Mean of dependent var		4.117238
Adjusted R-squared	0.335571	S.D. of dependent var		2.704802
S.E. of regression	2.204752	Sum of squared resid		43.74833
Durbin-Watson stat	2.030579	F-statistic		6.050520
Log likelihood	-23.20140			

LS // Dependent Variable is LC
 Date: 8-21-1993 / Time: 15:35
 SMPL range: 1981 - 1991
 Number of observations: 11

VARIABLE	COEFFICIENT	STD. ERROR	T-STAT.	2-TAIL SIG.
C	-3.5509403	42.232509	-0.0840807	0.937
LQ1	2.5310404	6.8288790	0.3706378	0.730
LQ2	-4.9590455	3.8390378	-1.2917418	0.266
LQ3	4.1292835	3.9923526	1.0342983	0.359
LQ1Q2	0.5548712	0.2902470	1.9117210	0.128
LQ2Q3	0.0308254	0.2472082	0.1246939	0.907
LQ1Q3	-0.5405546	0.6337200	-0.8529865	0.442
R-squared	0.765548	Mean of dependent var		13.49640
Adjusted R-squared	0.413869	S.D. of dependent var		0.462335
S.E. of regression	0.353960	Sum of squared resid		0.501151
Durbin-Watson stat	1.695743	F-statistic		2.176838
Log likelihood	1.379769			

LS // Dependent Variable is AC
 Date: 8-21-1993 / Time: 15:32
 SMPLE range: 1979 - 1990
 Number of observations: 12

VARIABLE	COEFFICIENT	STD. ERROR	T-STAT.	2-TAIL SIG.
C	5.6788398	0.3897191	14.571621	0.000
PRO	-8.2082306	1.4004286	-5.8612275	0.000
R-squared	0.774541	Mean of dependent var	3.779756	
Adjusted R-squared	0.751995	S.D. of dependent var	1.506423	
S.E. of regression	0.750200	Sum of squared resid	5.627995	
Durbin-Watson stat	2.478756	F-statistic	34.35399	
Log likelihood	-12.48434			

IS // Dependent Variable is LC
 Date: 8-21-1993 / Time: 15:32
 SMPLE range: 1979 - 1990
 Number of observations: 12

VARIABLE	COEFFICIENT	STD. ERROR	T-STAT.	2-TAIL SIG.
C	10.631796	21.542829	0.4935191	0.643
LQ1	-2.7358813	5.3323033	-0.5130768	0.630
LQ2	5.7806722	5.0105198	1.1537071	0.301
LQ3	-2.7274635	2.0138423	-1.3543580	0.234
LQ1Q2	-0.3851531	0.1925461	-2.0003165	0.102
LQ2Q3	-0.1459899	0.3393453	-0.4302105	0.685
LQ1Q3	0.5015178	0.4792555	1.0464518	0.343
R-squared	0.968734	Mean of dependent var	13.38997	
Adjusted R-squared	0.931216	S.D. of dependent var	0.283754	
S.E. of regression	0.074420	Sum of squared resid	0.027691	
Durbin-Watson stat	2.297300	F-statistic	25.82004	
Log likelihood	19.40198			

LS // Dependent Variable is AC
 Date: 8-21-1993 / Time: 15:37
 SMPL range: 1980 - 1991
 Number of observations: 12

VARIABLE	COEFFICIENT	STD. ERROR	T-STAT.	2-TAIL SIG.
C	5.4480879	0.6929245	7.8624552	0.000
PRO	-7.3409357	2.1376761	-3.4340730	0.006
R-squared	0.541134	Mean of dependent var	3.718923	
Adjusted R-squared	0.495247	S.D. of dependent var	2.321033	
S.E. of regression	1.649000	Sum of squared resid	27.19200	
Durbin-Watson stat	2.568309	F-statistic	11.79286	
Log likelihood	-21.93536			

LS // Dependent Variable is LC
 Date: 8-21-1993 / Time: 15:37
 SMPL range: 1980 - 1991
 Number of observations: 12

VARIABLE	COEFFICIENT	STD. ERROR	T-STAT.	2-TAIL SIG.
C	16.003387	12.845845	1.2458026	0.268
LQ1	5.0871957	3.1033123	1.6392793	0.162
LQ2	-3.0332158	2.4812616	-1.2224490	0.276
LQ3	-1.9400369	1.9248788	-1.0078749	0.360
LQ1Q2	-0.1955723	0.1846065	-1.0594009	0.338
LQ2Q3	0.4237907	0.2366358	1.7908990	0.133
LQ1Q3	-0.2608348	0.2675229	-0.9750002	0.374
R-squared	0.988299	Mean of dependent var	12.99963	
Adjusted R-squared	0.974259	S.D. of dependent var	0.559480	
S.E. of regression	0.089763	Sum of squared resid	0.040287	
Durbin-Watson stat	2.096980	F-statistic	70.38830	
Log likelihood	17.15248			

ธนาคารไทยทุน จำกัด

LS // Dependent Variable is AC
 Date: 8-21-1993 / Time: 15:38
 SMPL range: 1979 - 1991
 Number of observations: 13

VARIABLE	COEFFICIENT	STD. ERROR	T-STAT.	2-TAIL SIG.
C	3.8929600	0.1449416	26.858823	0.000
PRO	-4.8519584	0.6942514	-6.9887623	0.000
R-squared	0.816185	Mean of dependent var	3.372819	
Adjusted R-squared	0.799475	S.D. of dependent var	1.001422	
S.E. of regression	0.448437	Sum of squared resid	2.212056	
Durbin-Watson stat	0.814982	F-statistic	48.84281	
Log likelihood	-6.934524			

LS // Dependent Variable is LC
 Date: 8-21-1993 / Time: 15:41
 SMPL range: 1979 - 1991
 Number of observations: 13

VARIABLE	COEFFICIENT	STD. ERROR	T-STAT.	2-TAIL SIG.
C	-15.006564	29.946539	-0.5011118	0.634
LQ1	0.6733913	13.743406	0.0489974	0.963
LQ2	-0.5351828	11.325206	-0.0472559	0.964
LQ3	4.4734118	5.8496038	0.7647376	0.473
LQ1Q2	0.4879241	0.5474679	0.8912378	0.407
LQ2Q3	-0.1754196	0.7259465	-0.2416426	0.817
LQ1Q3	-0.4567095	1.7191307	-0.2656553	0.799
R-squared	0.988606	Mean of dependent var	12.07679	
Adjusted R-squared	0.977212	S.D. of dependent var	0.566637	
S.E. of regression	0.085538	Sum of squared resid	0.043901	
Durbin-Watson stat	1.983465	F-statistic	86.76446	
Log likelihood	18.54382			

ธนาคารสหธนาคาร จำกัด

LS // Dependent Variable is AC
 Date: 8-21-1993 / Time: 15:46
 SMPL range: 1979 - 1991
 Number of observations: 13

VARIABLE	COEFFICIENT	STD. ERROR	T-STAT.	2-TAIL SIG.
C	3.8781520	0.5149385	7.5312921	0.000
PRO	-4.6624219	1.9077815	-2.4438972	0.033
R-squared	0.351898	Mean of dependent var	3.042910	
Adjusted R-squared	0.292979	S.D. of dependent var	1.651621	
S.E. of regression	1.388757	Sum of squared resid	21.21511	
Durbin-Watson stat	1.987573	F-statistic	5.972633	
Log likelihood	-21.62967			

LS // Dependent Variable is LC
 Date: 8-21-1993 / Time: 15:46
 SMPL range: 1979 - 1991
 Number of observations: 13

VARIABLE	COEFFICIENT	STD. ERROR	T-STAT.	2-TAIL SIG.
C	55.261840	40.136779	1.1977828	0.276
LQ1	-18.434124	11.588904	-1.5906702	0.163
LQ2	-0.9283246	6.5628759	-0.1414509	0.892
LQ3	4.1766602	4.8138351	0.8676367	0.419
LQ1Q2	1.4775860	0.8371979	1.7649184	0.120
LQ2Q3	-0.8465253	0.5072514	-1.6688476	0.146
LQ1Q3	0.5075222	0.9468678	0.5360011	0.611
R-squared	0.646386	Mean of dependent var	12.58376	
Adjusted R-squared	0.292773	S.D. of dependent var	0.465894	
S.E. of regression	0.392643	Sum of squared resid	0.925011	
Durbin-Watson stat	2.983831	F-statistic	1.827945	
Log likelihood	-1.267360			

LS // Dependent Variable is TC
 Date: 8-21-1993 / Time: 16:01
 SMPL range: 1979 - 1991
 Number of observations: 13

VARIABLE	COEFFICIENT	STD. ERROR	T-STAT.	2-TAIL SIG.
C	-24626.822	48890.626	-0.5037126	0.625
SQ	0.5805340	0.2293529	2.5311818	0.030
SSQ	-2.184E-07	2.025E-07	-1.0786532	0.306
R-squared	0.771204	Mean of dependent var	156426.4	
Adjusted R-squared	0.725445	S.D. of dependent var	124355.0	
S.E. of regression	65159.55	Sum of squared resid	4.25E+10	
Durbin-Watson stat	1.490763	F-statistic	16.85354	
Log likelihood	-160.8406			

LS // Dependent Variable is LC
 Date: 8-21-1993 / Time: 16:02
 SMPL range: 1979 - 1991
 Number of observations: 13

VARIABLE	COEFFICIENT	STD. ERROR	T-STAT.	2-TAIL SIG.
C	-38.437171	20.285661	-1.8947951	0.107
LQ1	-1.3081047	8.7132105	-0.1501289	0.886
LQ2	5.0870097	5.7778802	0.8804284	0.412
LQ3	4.5201991	2.0124320	2.2461375	0.066
LQ1Q2	0.2574978	0.2628513	0.9796329	0.365
LQ2Q3	-0.4845498	0.4156751	-1.1556935	0.288
LQ1Q3	-0.0361049	0.8654432	-0.0416702	0.968
R-squared	0.938811	Mean of dependent var	11.64798	
Adjusted R-squared	0.877622	S.D. of dependent var	0.860426	
S.E. of regression	0.300999	Sum of squared resid	0.543601	
Durbin-Watson stat	2.151052	F-statistic	15.34286	
Log likelihood	2.187973			

ธนาคารแหลมทอง จำกัด

LS // Dependent Variable is AC
 Date: 8-29-1993 / Time: 16:17
 SMPL range: 1979 - 1991
 Number of observations: 13

VARIABLE	COEFFICIENT	STD. ERROR	T-STAT.	2-TAIL SIG.
C	0.3082260	0.3427584	0.8992515	0.388
PRO	18.719121	4.2584862	4.3957218	0.001
R-squared	0.637232	Mean of dependent var	1.555865	
Adjusted R-squared	0.604253	S.D. of dependent var	1.101325	
S.E. of regression	0.692826	Sum of squared resid	5.280093	
Durbin-Watson stat	1.970586	F-statistic	19.32237	
Log likelihood	-12.58966			

LS // Dependent Variable is LC
 Date: 8-29-1993 / Time: 16:17
 SMPL range: 1979 - 1991
 Number of observations: 13

VARIABLE	COEFFICIENT	STD. ERROR	T-STAT.	2-TAIL SIG.
C	242.81245	280.76814	0.8648148	0.420
LQ1	-22.572608	58.465860	-0.3860753	0.713
LQ2	-22.751182	31.281085	-0.7273143	0.494
LQ3	-13.870364	40.056463	-0.3462703	0.741
LQ1Q2	1.9651631	3.4607779	0.5678385	0.591
LQ2Q3	1.1732315	1.4901246	0.7873378	0.461
LQ1Q3	0.6084407	7.5426438	0.0806668	0.938
R-squared	0.649554	Mean of dependent var	11.19960	
Adjusted R-squared	0.699108	S.D. of dependent var	1.013289	
S.E. of regression	0.558569	Sum of squared resid	1.871996	
Durbin-Watson stat	2.633221	F-statistic	5.646895	
Log likelihood	-5.849562			

ประวัติผู้เขียน

นางสาวรัตนา อินทรหนองไผ่ เกิดวันที่ 26 มกราคม พ.ศ. 2509 สำเร็จการศึกษา
เศรษฐศาสตรบัณฑิต สาขาพัฒนาการเศรษฐกิจ จุฬาลงกรณ์มหาวิทยาลัย ในปีการศึกษา 2531
และ เข้าศึกษาต่อในหลักสูตรเศรษฐศาสตรมหาบัณฑิต ที่จุฬาลงกรณ์มหาวิทยาลัย เมื่อ พ.ศ. 2532
ปัจจุบันทำงานที่ธนาคารกรุงศรีอยุธยา จำกัด ตำแหน่งผู้ช่วยสมุหบัญชี สาขาจักรพรรดิพงษ์



ศูนย์วิทยทรัพยากร
จุฬาลงกรณ์มหาวิทยาลัย