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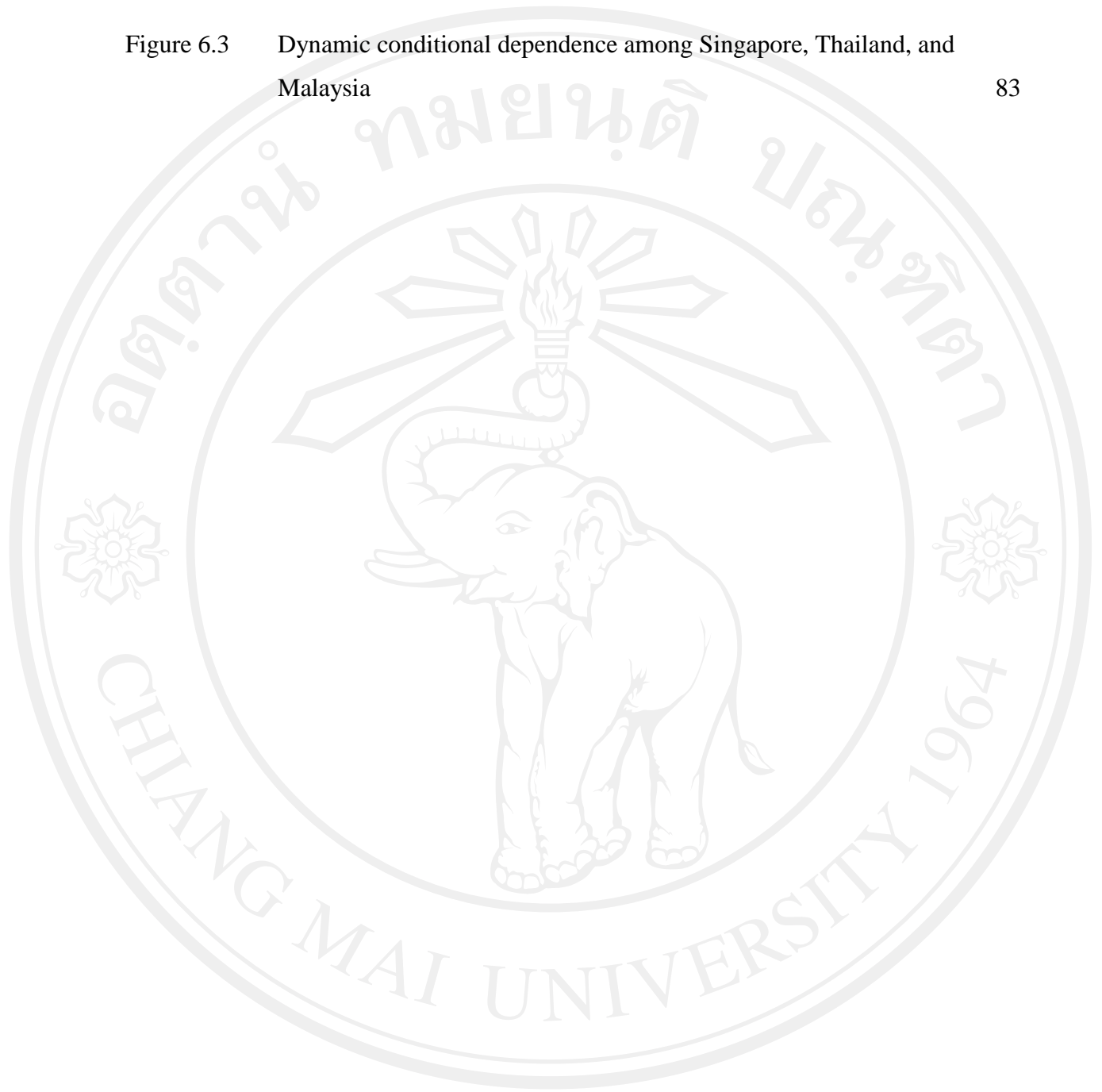
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ข้อความแห่งการริเริ่ม

1. เท่าที่ข้าพเจ้าทราบ ยังไม่ปรากฏว่ามีการศึกษามาก่อน ที่ทำการวิเคราะห์ถึงความผันผวนและความสัมพันธ์ที่ไม่อิสระจากกัน (การเคลื่อนไหวไปด้วยกัน) ของปัจจัยต่างๆ ที่เกี่ยวข้องกับอุปสงค์ในการท่องเที่ยวระหว่างประเทศของจีน การศึกษานี้จึงเป็นความพยายามเพิ่มเติมความรู้ในส่วนนี้ โดยทำการประยุกต์ใช้แบบจำลองการชออาศัยตัวแบบคอปูลาต่าง ๆ
2. การศึกษานี้วิเคราะห์ถึงความสัมพันธ์ที่ไม่อิสระจากกันระหว่างความต้องการท่องเที่ยวระหว่างประเทศกับอัตราแลกเปลี่ยนเงินตรา โดยเป็นกรณีอุปสงค์ของนักท่องเที่ยวต่างชาติมายังประเทศจีน และเป็นการวิเคราะห์แนวใหม่จากการประยุกต์ใช้แบบจำลองการชออาศัยตัวแบบคอปูลาต่าง ๆ มาอธิบาย

STATEMENT OF ORIGINALITY

1. As far as my knowledge, no study exists that analyzes China international tourism demand volatility and dependence (or co-movement). This study tries to fill this gap by applying copula based GARCH model.
2. This study investigates dependence between tourism demand and exchange rate, using the case of China, and from a new perspective by using copula-GARCH models.