



ภาคผนวก

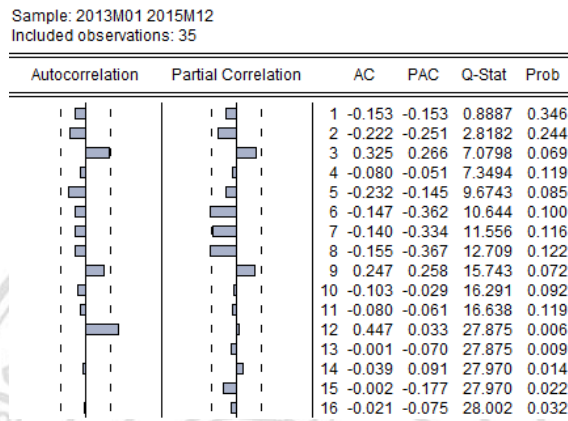
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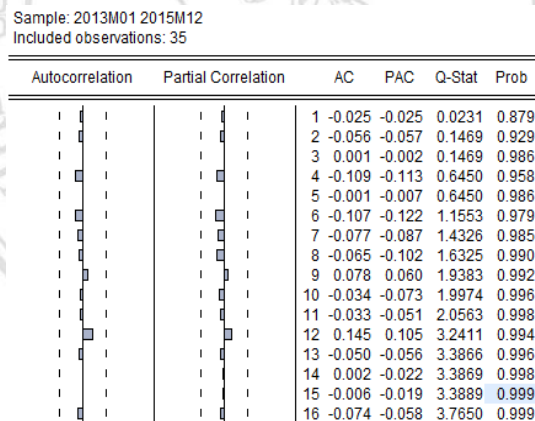
ภาคผนวก ก พิจารณากราฟ Correlogram Q-statistic และ Correlogram squared residuals เพื่อกำหนด AR(p) และ MA(q)

1. กราฟ Correlogram จำนวนนักท่องเที่ยวชาวไทยแต่ละจังหวัด

1.1 จำนวนนักท่องเที่ยวชาวไทยจังหวัดเชียงใหม่



ที่มา: การคำนวณ



ที่มา: การคำนวณ

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1.2 จำนวนนักท่องเที่ยวชาวไทยจังหวัดเชียงราย

Sample: 2013M01 2015M12
Included observations: 35

Autocorrelation	Partial Correlation		AC	PAC	Q-Stat	Prob
		1	0.144	0.144	0.7858	0.375
		2	-0.078	-0.100	1.0228	0.600
		3	0.152	0.185	1.9637	0.580
		4	-0.220	-0.303	3.9919	0.407
		5	-0.308	-0.199	8.0887	0.151
		6	-0.171	-0.205	9.4020	0.152
		7	-0.300	-0.278	13.571	0.059
		8	-0.240	-0.265	16.327	0.038
		9	0.140	0.019	17.298	0.044
		10	0.038	-0.180	17.374	0.066
		11	0.089	-0.059	17.799	0.086
		12	0.528	0.299	33.509	0.001
		13	0.190	0.011	35.626	0.001
		14	0.005	0.042	35.628	0.001
		15	0.035	-0.147	35.707	0.002
		16	-0.172	-0.050	37.728	0.002

ที่มา: การคำนวณ

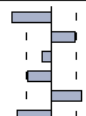
Sample: 2013M01 2015M12
Included observations: 35

Autocorrelation	Partial Correlation	AC	PAC	Q-Stat	Prob	
		1	0.201	0.201	1.5397	0.215
		2	0.035	-0.005	1.5885	0.452
		3	0.116	0.115	2.1361	0.545
		4	0.062	0.017	2.2970	0.681
		5	0.052	0.037	2.4133	0.789
		6	-0.348	-0.400	7.8309	0.251
		7	-0.030	0.143	7.8718	0.344
		8	-0.003	-0.058	7.8722	0.446
		9	-0.131	-0.033	8.7297	0.463
		10	0.006	0.063	8.7316	0.558
		11	0.062	0.132	8.9384	0.628
		12	0.239	0.088	12.164	0.433
		13	0.057	0.015	12.357	0.499
		14	-0.130	-0.207	13.405	0.495
		15	0.057	0.009	13.615	0.555
		16	0.031	0.014	13.680	0.623

ที่มา: การคำนวณ

1.3 จำนวนนักท่องเที่ยวชาวไทยจังหวัดลำปาง

Sample: 2013M01 2015M12
Included observations: 35

Autocorrelation	Partial Correlation		AC	PAC	Q-Stat	Prob
		1	-0.546	-0.546	11.360	0.001
		2	0.335	0.052	15.751	0.000
		3	-0.117	0.120	16.308	0.001
		4	-0.335	-0.536	21.009	0.000
		5	0.425	0.106	28.800	0.000
		6	-0.469	-0.070	38.641	0.000
		7	0.388	-0.101	45.607	0.000
		8	-0.255	-0.192	48.726	0.000
		9	-0.162	-0.473	50.034	0.000
		10	0.309	-0.078	54.969	0.000
		11	-0.388	-0.103	63.101	0.000
		12	0.593	0.115	82.930	0.000
		13	-0.228	0.224	85.999	0.000
		14	0.075	-0.038	86.348	0.000
		15	0.047	-0.129	86.491	0.000
		16	-0.293	0.146	92.323	0.000

ที่มา: การคำนวณ

Sample: 2013M01 2015M12
Included observations: 35

Autocorrelation	Partial Correlation		AC	PAC	Q-Stat	Prob
		1	0.093	0.093	0.3328	0.564
		2	-0.206	-0.216	1.9957	0.369
		3	-0.127	-0.088	2.6498	0.449
		4	0.015	-0.008	2.6594	0.616
		5	0.050	0.005	2.7651	0.736
		6	0.043	0.030	2.8483	0.828
		7	0.110	0.123	3.4072	0.845
		8	-0.045	-0.050	3.5029	0.899
		9	-0.171	-0.119	4.9559	0.838
		10	-0.127	-0.106	5.7904	0.833
		11	0.066	0.017	6.0225	0.872
		12	0.526	0.492	21.611	0.042
		13	-0.084	-0.236	22.028	0.055
		14	-0.271	-0.097	26.560	0.022
		15	-0.096	-0.012	27.159	0.027
		16	0.021	-0.045	27.189	0.039

ที่มา: การคำนวณ

1.4 จำนวนนักท่องเที่ยวชาวไทยจังหวัดแม่ฮ่องสอน

Sample: 2013M01 2015M12
Included observations: 35

Autocorrelation	Partial Correlation		AC	PAC	Q-Stat	Prob
		1	0.231	0.231	2.0298	0.154
		2	0.033	-0.021	2.0735	0.355
		3	-0.141	-0.152	2.8754	0.411
		4	-0.100	-0.035	3.2891	0.511
		5	-0.158	-0.131	4.3725	0.497
		6	-0.438	-0.433	12.953	0.044
		7	-0.225	-0.100	15.304	0.032
		8	-0.076	-0.076	15.584	0.049
		9	-0.026	-0.227	15.617	0.075
		10	0.084	-0.028	15.982	0.100
		11	0.117	-0.045	16.719	0.116
		12	0.422	0.200	26.736	0.008
		13	0.164	-0.076	28.313	0.008
		14	0.014	-0.079	28.324	0.013
		15	-0.141	-0.136	29.608	0.013
		16	-0.052	0.028	29.791	0.019

ที่มา: การคำนวณ

Sample: 2013M01 2015M12
Included observations: 35

Autocorrelation	Partial Correlation	AC	PAC	Q-Stat	Prob
		1 -0.153	-0.153	0.8868	0.346
		2 -0.171	-0.199	2.0291	0.363
		3 0.145	0.089	2.8818	0.410
		4 -0.134	-0.137	3.6306	0.458
		5 -0.118	-0.129	4.2285	0.517
		6 0.108	0.010	4.7470	0.577
		7 -0.081	-0.088	5.0520	0.654
		8 -0.106	-0.120	5.5862	0.693
		9 0.197	0.101	7.5119	0.584
		10 -0.135	-0.130	8.4495	0.585
		11 -0.124	-0.124	9.2791	0.596
		12 0.347	0.235	16.055	0.189
		13 -0.058	0.022	16.255	0.236
		14 -0.105	-0.009	16.932	0.260
		15 0.065	-0.063	17.207	0.307
		16 -0.097	-0.061	17.852	0.333

ที่มา: การคำนวณ

1.5 จำนวนนักท่องเที่ยวชาวไทยจังหวัดลำพูน

Sample: 2013M01 2015M12
Included observations: 35

Autocorrelation	Partial Correlation	AC	PAC	Q-Stat	Prob
		1 -0.125	-0.125	0.5986	0.439
		2 -0.124	-0.142	1.1978	0.549
		3 -0.151	-0.194	2.1250	0.547
		4 0.075	0.004	2.3579	0.670
		5 -0.224	-0.280	4.5175	0.478
		6 0.372	0.320	10.700	0.098
		7 -0.317	-0.398	15.352	0.032
		8 0.020	0.085	15.372	0.052
		9 -0.146	-0.281	16.435	0.058
		10 -0.130	-0.440	17.314	0.068
		11 -0.069	0.073	17.568	0.092
		12 0.651	0.295	41.450	0.000
		13 -0.086	0.181	41.887	0.000
		14 -0.081	-0.048	42.287	0.000
		15 -0.088	0.046	42.792	0.000
		16 0.056	0.017	43.005	0.000

ที่มา: การคำนวณ

Sample: 2013M01 2015M12
Included observations: 35

Autocorrelation	Partial Correlation	AC	PAC	Q-Stat	Prob
		1 -0.115	-0.115	0.5025	0.478
		2 0.014	0.001	0.5100	0.775
		3 -0.290	-0.292	3.9059	0.272
		4 -0.077	-0.159	4.1568	0.385
		5 -0.262	-0.340	7.1119	0.212
		6 0.537	0.437	19.981	0.003
		7 -0.201	-0.290	21.853	0.003
		8 0.002	-0.191	21.854	0.005
		9 -0.274	-0.227	25.605	0.002
		10 0.003	-0.100	25.605	0.004
		11 -0.088	0.043	26.028	0.006
		12 0.643	0.343	49.287	0.000
		13 -0.089	0.010	49.754	0.000
		14 -0.009	-0.146	49.758	0.000
		15 -0.151	0.249	51.232	0.000
		16 -0.053	0.069	51.421	0.000

ที่มา: การคำนวณ

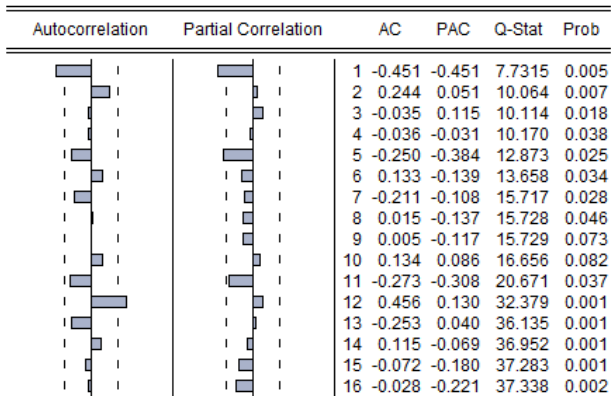
1.6 จำนวนนักท่องเที่ยวชาวไทยจังหวัดแพร่

Sample: 2013M01 2015M12
Included observations: 35

Autocorrelation	Partial Correlation	AC	PAC	Q-Stat	Prob
		1 0.038	0.038	0.0542	0.816
		2 -0.320	-0.322	4.0847	0.130
		3 0.129	0.176	4.7590	0.190
		4 0.227	0.116	6.9068	0.141
		5 -0.320	-0.297	11.333	0.045
		6 -0.355	-0.275	16.955	0.009
		7 -0.309	-0.647	21.366	0.003
		8 0.248	0.198	24.319	0.002
		9 0.044	-0.067	24.413	0.004
		10 -0.240	-0.009	27.402	0.002
		11 0.066	-0.115	27.634	0.004
		12 0.583	0.093	46.804	0.000
		13 0.003	-0.099	46.805	0.000
		14 -0.152	0.008	48.232	0.000
		15 0.058	0.033	48.447	0.000
		16 0.124	-0.138	49.502	0.000

ที่มา: การคำนวณ

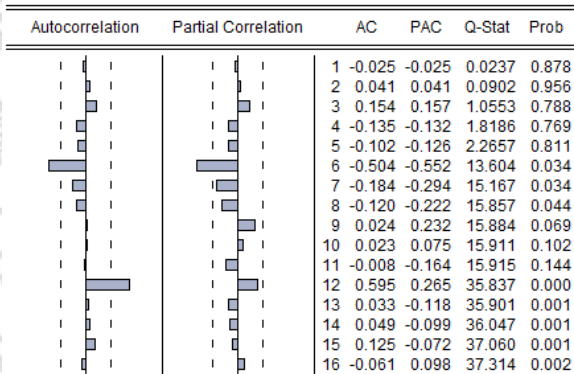
Sample: 2013M01 2015M12
Included observations: 35



ที่มา: การคำนวณ

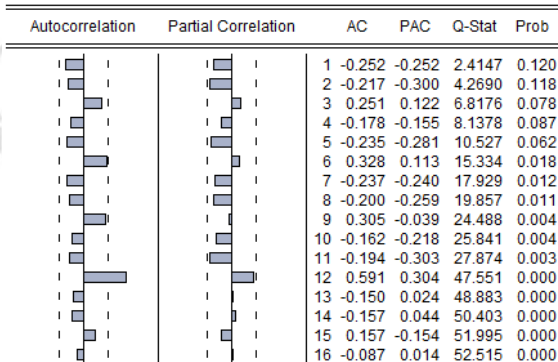
1.7 จำนวนนักท่องเที่ยวชาวไทยจังหวัดน่าน

Sample: 2013M01 2015M12
Included observations: 35



ที่มา: การคำนวณ

Sample: 2013M01 2015M12
Included observations: 35



ที่มา: การคำนวณ

1.8 จำนวนนักท่องเที่ยวชาวไทยจังหวัดพะเยา

Sample: 2013M01 2015M12
Included observations: 35

Autocorrelation	Partial Correlation		AC	PAC	Q-Stat	Prob
		1	0.046	0.046	0.0822	0.774
		2	-0.136	-0.139	0.8110	0.667
		3	-0.070	-0.058	1.0121	0.798
		4	-0.235	-0.254	3.3136	0.507
		5	-0.027	-0.029	3.3457	0.647
		6	-0.041	-0.128	3.4199	0.755
		7	-0.028	-0.071	3.4558	0.840
		8	-0.251	-0.386	6.4881	0.593
		9	-0.053	-0.133	6.6278	0.676
		10	-0.088	-0.383	7.0285	0.723
		11	0.065	-0.175	7.2542	0.778
		12	0.597	0.351	27.339	0.007
		13	0.083	0.003	27.741	0.010
		14	-0.069	-0.021	28.031	0.014
		15	-0.078	-0.059	28.428	0.019
		16	-0.175	-0.086	30.519	0.015

ที่มา: การคำนวณ

Sample: 2013M01 2015M12
Included observations: 35

Autocorrelation	Partial Correlation	AC	PAC	Q-Stat	Prob
		1 -0.085	-0.085	0.2753	0.600
		2 0.062	0.056	0.4282	0.807
		3 -0.109	-0.100	0.9108	0.823
		4 -0.050	-0.071	1.0139	0.908
		5 -0.117	-0.118	1.6060	0.901
		6 -0.205	-0.238	3.4769	0.747
		7 -0.138	-0.205	4.3629	0.737
		8 -0.050	-0.129	4.4850	0.811
		9 -0.132	-0.264	5.3540	0.802
		10 0.060	-0.139	5.5431	0.852
		11 -0.046	-0.251	5.6573	0.895
		12 0.612	0.473	26.779	0.008
		13 -0.070	-0.061	27.069	0.012
		14 -0.037	-0.245	27.151	0.018
		15 -0.042	-0.077	27.263	0.027
		16 -0.027	-0.071	27.313	0.038

ที่มา: การคำนวณ

2. จำนวนนักท่องเที่ยวต่างชาติแต่ละจังหวัด

2.1 จังหวัดเชียงใหม่

Sample: 2013M01 2015M12
Included observations: 35

Autocorrelation	Partial Correlation	AC	PAC	Q-Stat	Prob	
		1	-0.163	-0.163	1.0065	0.316
		2	0.198	0.176	2.5480	0.280
		3	-0.376	-0.340	8.2701	0.041
		4	0.159	0.060	9.3241	0.053
		5	-0.310	-0.215	13.472	0.019
		6	0.262	0.102	16.539	0.011
		7	-0.309	-0.218	20.946	0.004
		8	-0.002	-0.283	20.946	0.007
		9	-0.324	-0.232	26.159	0.002
		10	0.175	-0.131	27.738	0.002
		11	-0.135	-0.176	28.720	0.003
		12	0.596	0.421	48.734	0.000
		13	-0.112	-0.016	49.479	0.000
		14	0.138	-0.106	50.648	0.000
		15	-0.276	-0.014	55.580	0.000
		16	0.160	-0.148	57.328	0.000

ที่มา: การคำนวณ

Sample: 2013M01 2015M12
Included observations: 35

Autocorrelation	Partial Correlation	AC	PAC	Q-Stat	Prob
		1 -0.194	-0.194	1.4303	0.232
		2 -0.287	-0.337	4.6666	0.097
		3 0.359	0.256	9.8683	0.020
		4 -0.256	-0.278	12.599	0.013
		5 -0.175	-0.097	13.923	0.016
		6 0.315	0.061	18.341	0.005
		7 -0.108	0.001	18.881	0.009
		8 -0.234	-0.193	21.502	0.006
		9 0.194	-0.040	23.383	0.005
		10 -0.239	-0.328	26.338	0.003
		11 -0.153	-0.136	27.594	0.004
		12 0.488	0.238	40.978	0.000
		13 -0.136	-0.032	42.063	0.000
		14 -0.175	-0.048	43.959	0.000
		15 0.306	-0.010	50.016	0.000
		16 -0.146	0.025	51.461	0.000

ที่มา: การคำนวณ

2.2 จังหวัดเชียงราย

Sample: 2013M01 2015M12
Included observations: 35

Autocorrelation	Partial Correlation	AC	PAC	Q-Stat	Prob
		1 0.197	0.197	1.4843	0.223
		2 -0.511	-0.572	11.736	0.003
		3 -0.014	0.399	11.744	0.008
		4 0.481	0.099	21.404	0.000
		5 -0.206	-0.554	23.240	0.000
		6 -0.734	-0.292	47.312	0.000
		7 -0.194	-0.327	49.059	0.000
		8 0.417	0.041	57.418	0.000
		9 -0.012	-0.161	57.425	0.000
		10 -0.385	-0.010	65.113	0.000
		11 0.132	-0.008	66.059	0.000
		12 0.635	0.064	88.783	0.000
		13 0.153	0.016	90.167	0.000
		14 -0.287	0.144	95.240	0.000
		15 -0.014	-0.110	95.253	0.000
		16 0.262	-0.109	99.914	0.000

ที่มา: การคำนวณ

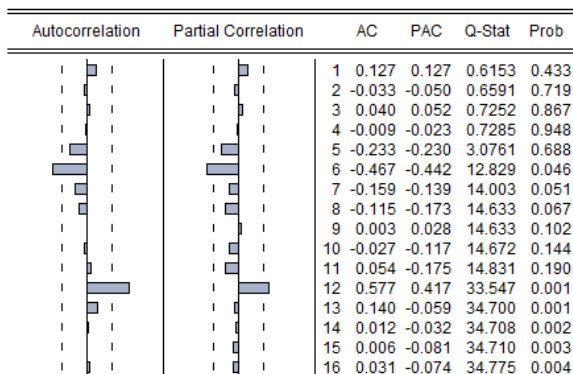
Sample: 2013M01 2015M12
Included observations: 35

Autocorrelation	Partial Correlation	AC	PAC	Q-Stat	Prob
		1 -0.227	-0.227	1.9553	0.162
		2 0.132	0.085	2.6403	0.267
		3 -0.266	-0.233	5.4984	0.139
		4 -0.016	-0.139	5.5094	0.239
		5 -0.131	-0.138	6.2480	0.283
		6 0.280	0.201	9.7431	0.136
		7 -0.133	-0.073	10.562	0.159
		8 -0.099	-0.280	11.028	0.200
		9 -0.285	-0.339	15.062	0.089
		10 0.105	-0.010	15.634	0.111
		11 -0.166	-0.226	17.121	0.104
		12 0.616	0.416	38.461	0.000
		13 -0.155	0.034	39.867	0.000
		14 0.004	-0.211	39.868	0.000
		15 -0.139	0.049	41.126	0.000
		16 0.007	-0.041	41.130	0.001

ที่มา: การคำนวณ

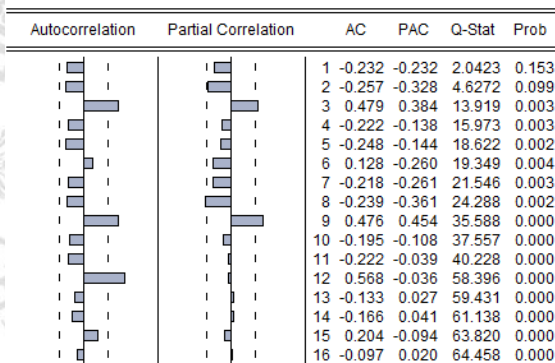
2.3 จังหวัดลำปาง

Sample: 2013M01 2015M12
Included observations: 35



ที่มา: การคำนวณ

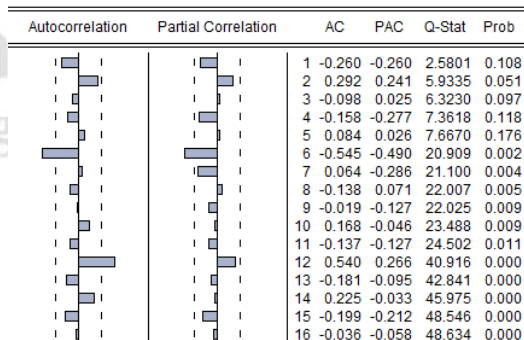
Sample: 2013M01 2015M12
Included observations: 35



ที่มา: การคำนวณ

2.4 จังหวัดแม่ฮ่องสอน

Sample: 2013M01 2015M12
Included observations: 35



ที่มา: การคำนวณ

Sample: 2013M01 2015M12
Included observations: 35

Autocorrelation	Partial Correlation	AC	PAC	Q-Stat	Prob	
		1	-0.147	-0.147	0.8232	0.364
		2	-0.260	-0.287	3.4667	0.177
		3	0.288	0.219	6.8190	0.078
		4	-0.241	-0.277	9.2476	0.055
		5	-0.185	-0.132	10.732	0.057
		6	0.294	0.091	14.593	0.024
		7	-0.253	-0.244	17.552	0.014
		8	-0.216	-0.212	19.791	0.011
		9	0.292	-0.008	24.029	0.004
		10	-0.223	-0.249	26.598	0.003
		11	-0.118	-0.154	27.350	0.004
		12	0.579	0.346	46.197	0.000
		13	-0.094	0.058	46.719	0.000
		14	-0.135	0.072	47.843	0.000
		15	0.088	-0.304	48.345	0.000
		16	-0.166	0.010	50.232	0.000

ที่มา: การคำนวณ

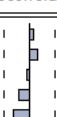
2.5 จังหวัดลำพูน

Sample: 2013M01 2015M12
Included observations: 35

Autocorrelation	Partial Correlation	AC	PAC	Q-Stat	Prob	
		1	-0.540	-0.540	11.119	0.001
		2	0.150	-0.200	12.007	0.002
		3	0.206	0.288	13.729	0.003
		4	-0.453	-0.278	22.296	0.000
		5	0.376	-0.035	28.410	0.000
		6	-0.381	-0.332	34.900	0.000
		7	0.265	0.180	38.150	0.000
		8	-0.261	-0.453	41.429	0.000
		9	0.061	0.034	41.615	0.000
		10	0.122	-0.324	42.392	0.000
		11	-0.334	-0.033	48.402	0.000
		12	0.604	0.166	68.939	0.000
		13	-0.387	0.216	77.754	0.000
		14	0.144	-0.191	79.032	0.000
		15	0.135	0.039	80.204	0.000
		16	-0.307	-0.041	86.639	0.000

ที่มา: การคำนวณ

Sample: 2013M01 2015M12
Included observations: 35

Autocorrelation	Partial Correlation	AC	PAC	Q-Stat	Prob	
		1	0.058	0.058	0.1291	0.719
		2	0.109	0.106	0.5949	0.743
		3	-0.028	-0.040	0.6266	0.890
		4	-0.144	-0.155	1.4951	0.828
		5	-0.223	-0.208	3.6404	0.602
		6	-0.342	-0.319	8.8570	0.182
		7	-0.108	-0.087	9.3990	0.225
		8	-0.236	-0.257	12.081	0.148
		9	-0.038	-0.168	12.154	0.205
		10	0.030	-0.157	12.200	0.272
		11	-0.019	-0.326	12.221	0.347
		12	0.580	0.410	31.132	0.002
		13	0.095	-0.072	31.669	0.003
		14	0.133	-0.139	32.755	0.003
		15	-0.038	-0.160	32.850	0.005
		16	-0.035	-0.130	32.934	0.008

ที่มา: การคำนวณ

2.6 จังหวัดแพร่

Sample: 2013M01 2015M12
Included observations: 35

Autocorrelation	Partial Correlation	AC	PAC	Q-Stat	Prob
		1 0.035	0.035	0.0471	0.828
		2 -0.046	-0.047	0.1304	0.937
		3 -0.280	-0.278	3.3079	0.347
		4 -0.138	-0.134	4.1072	0.392
		5 0.185	0.181	5.5811	0.349
		6 -0.375	-0.530	11.861	0.065
		7 0.111	0.154	12.427	0.087
		8 -0.182	-0.245	14.016	0.081
		9 -0.102	-0.480	14.534	0.105
		10 -0.048	-0.182	14.652	0.145
		11 0.016	0.030	14.666	0.198
		12 0.641	0.235	37.787	0.000
		13 0.029	-0.062	37.838	0.000
		14 -0.026	-0.085	37.879	0.001
		15 -0.237	0.022	41.511	0.000
		16 -0.058	-0.041	41.738	0.000

ที่มา: การคำนวณ

Sample: 2013M01 2015M12
Included observations: 35

Autocorrelation	Partial Correlation	AC	PAC	Q-Stat	Prob	
		1	-0.248	-0.248	2.3389	0.126
		2	-0.266	-0.349	5.1171	0.077
		3	0.217	0.050	7.0154	0.071
		4	-0.159	-0.203	8.0768	0.089
		5	-0.249	-0.336	10.747	0.057
		6	0.369	0.113	16.837	0.010
		7	-0.180	-0.235	18.336	0.011
		8	-0.098	-0.081	18.792	0.016
		9	0.145	-0.174	19.846	0.019
		10	-0.194	-0.343	21.792	0.016
		11	-0.166	-0.457	23.279	0.016
		12	0.662	0.312	47.950	0.000
		13	-0.172	0.009	49.698	0.000
		14	-0.173	0.054	51.547	0.000
		15	0.174	-0.077	53.501	0.000
		16	-0.116	0.048	54.414	0.000

ที่มา: การคำนวณ

2.7 จังหวัดน่าน

Sample: 2013M01 2015M12
Included observations: 35

Autocorrelation	Partial Correlation	AC	PAC	Q-Stat	Prob	
		1	-0.144	-0.144	0.7921	0.373
		2	-0.131	-0.155	1.4702	0.479
		3	0.180	0.142	2.7749	0.428
		4	-0.057	-0.030	2.9124	0.573
		5	-0.114	-0.090	3.4756	0.627
		6	-0.259	-0.348	6.4631	0.373
		7	-0.160	-0.324	7.6445	0.365
		8	-0.018	-0.224	7.6597	0.467
		9	0.143	0.146	8.6719	0.468
		10	-0.213	-0.192	11.024	0.356
		11	-0.076	-0.328	11.340	0.415
		12	0.589	0.313	30.866	0.002
		13	-0.096	-0.017	31.412	0.003
		14	0.039	0.154	31.508	0.005
		15	0.104	-0.042	32.202	0.006
		16	-0.060	-0.106	32.447	0.009

ที่มา: การคำนวณ

Sample: 2013M01 2015M12
Included observations: 35

Autocorrelation	Partial Correlation	AC	PAC	Q-Stat	Prob
		1 -0.176	-0.176	1.1795	0.277
		2 0.302	0.279	4.7528	0.093
		3 -0.120	-0.037	5.3384	0.149
		4 -0.090	-0.217	5.6775	0.225
		5 -0.191	-0.214	7.2553	0.202
		6 -0.098	-0.080	7.6850	0.262
		7 -0.199	-0.162	9.5222	0.217
		8 -0.105	-0.204	10.052	0.261
		9 -0.257	-0.382	13.345	0.148
		10 0.320	0.241	18.654	0.045
		11 -0.205	-0.126	20.921	0.034
		12 0.585	0.341	40.201	0.000
		13 -0.084	-0.041	40.615	0.000
		14 0.147	-0.188	41.942	0.000
		15 -0.058	-0.074	42.157	0.000
		16 -0.087	-0.125	42.672	0.000

ที่มา: การคำนวณ

2.8 จังหวัดพะเยา

Sample: 2013M01 2015M12
Included observations: 35

Autocorrelation	Partial Correlation	AC	PAC	Q-Stat	Prob
		1 0.006	0.006	0.0013	0.971
		2 -0.243	-0.243	2.3268	0.312
		3 0.046	0.052	2.4113	0.492
		4 -0.098	-0.169	2.8116	0.590
		5 -0.100	-0.076	3.2401	0.663
		6 -0.024	-0.101	3.2649	0.775
		7 -0.001	-0.040	3.2650	0.859
		8 -0.171	-0.239	4.6618	0.793
		9 -0.049	-0.097	4.7825	0.853
		10 -0.220	-0.437	7.2980	0.697
		11 0.039	-0.074	7.3808	0.767
		12 0.613	0.454	28.568	0.005
		13 -0.007	-0.032	28.570	0.008
		14 -0.135	0.030	29.691	0.008
		15 0.066	-0.056	29.975	0.012
		16 -0.062	-0.053	30.235	0.017

ที่มา: การคำนวณ

Sample: 2013M01 2015M12
Included observations: 35

Autocorrelation	Partial Correlation	AC	PAC	Q-Stat	Prob
		1 -0.210	-0.210	1.6838	0.194
		2 -0.135	-0.188	2.4041	0.301
		3 0.230	0.170	4.5539	0.208
		4 -0.136	-0.077	5.3221	0.256
		5 -0.071	-0.065	5.5384	0.354
		6 -0.240	-0.377	8.1186	0.230
		7 -0.092	-0.263	8.5127	0.290
		8 -0.116	-0.383	9.1561	0.329
		9 0.229	0.205	11.773	0.226
		10 -0.149	-0.200	12.922	0.228
		11 -0.148	-0.296	14.107	0.227
		12 0.614	0.248	35.354	0.000
		13 -0.129	0.000	36.329	0.001
		14 -0.051	0.005	36.490	0.001
		15 0.117	-0.104	37.375	0.001
		16 -0.059	-0.029	37.611	0.002

ที่มา: การคำนวณ

ภาคผนวก ข ค่า Schwarz criterion (SIC) ในการตัดสินใจเลือกแบบจำลอง ARIMAX(p,d,q) สำหรับ
สมการ 2 สมการ ได้แก่ 1. จำนวนนักท่องเที่ยวชาวไทย 2. จำนวนนักท่องเที่ยวชาวต่างชาติ

1. จำนวนนักท่องเที่ยวชาวไทยแต่ละจังหวัด

1.1 จังหวัดเชียงใหม่

Dependent Variable: DLOG(NT11)

Method: Least Squares

Date: 12/01/16 Time: 01:10

Sample (adjusted): 2013M04 2015M12

Included observations: 33 after adjustments

HAC standard errors & covariance (Bartlett kernel, Newey-West fixed
bandwidth = 4.0000)

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-0.017375	0.096237	-0.180540	0.8580
DLOG(NT11(-1))	-0.205433	0.138219	-1.486285	0.1480
DLOG(NT11(-2))	-0.264847	0.154191	-1.717655	0.0965
@TREND	0.001961	0.004437	0.441999	0.6618
R-squared	0.096791	Mean dependent var		0.016602
Adjusted R-squared	0.003356	S.D. dependent var		0.224352
S.E. of regression	0.223975	Akaike info criterion		-0.041352
Sum squared resid	1.454779	Schwarz criterion		0.140043
Log likelihood	4.682310	Hannan-Quinn criter.		0.019682
F-statistic	1.035915	Durbin-Watson stat		1.812633
Prob(F-statistic)	0.391318	Wald F-statistic		1.062179
Prob(Wald F-statistic)	0.380317			

ที่มา: การคำนวณ

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1.2 จังหวัดเชียงราย

Dependent Variable: DLOG(NT21)
 Method: ARMA Maximum Likelihood (OPG - BHHH)
 Date: 12/01/16 Time: 01:14
 Sample: 2013M02 2015M12
 Included observations: 35
 Convergence not achieved after 500 iterations
 Coefficient covariance computed using outer product of gradients

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	0.001605	0.008607	0.186499	0.8533
AR(12)	0.694137	0.136328	5.091650	0.0000
AR(1)	0.305676	0.157389	1.942171	0.0616
MA(1)	-0.999972	0.243640	-4.104295	0.0003
SIGMASQ	0.022906	0.004762	4.810317	0.0000
R-squared	0.645579	Mean dependent var		0.005256
Adjusted R-squared	0.598323	S.D. dependent var		0.257932
S.E. of regression	0.163472	Akaike info criterion		-0.342199
Sum squared resid	0.801694	Schwarz criterion		-0.120006
Log likelihood	10.98848	Hannan-Quinn criter.		-0.265498
F-statistic	13.66129	Durbin-Watson stat		1.446673
Prob(F-statistic)	0.000002			
Inverted AR Roots	1.00	.87-.48i	.87+.48i	.51-.84i
	.51+.84i	.02-.97i	.02+.97i	-.46-.84i
	-.46+.84i	-.82-.48i	-.82+.48i	-.95
Inverted MA Roots	1.00			

ที่มา: การคำนวณ

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1.3 จังหวัดลำปาง

Dependent Variable: DLOG(NT31)

Method: ARMA Maximum Likelihood (OPG - BHHH)

Date: 12/01/16 Time: 01:16

Sample: 2013M02 2015M12

Included observations: 35

Failure to improve objective (non-zero gradients) after 37 iterations

Coefficient covariance computed using outer product of gradients

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	0.005749	0.001297	4.432804	0.0001
AR(12)	0.975077	0.027465	35.50305	0.0000
MA(1)	-1.000000	109.3369	-0.009146	0.9928
SMA(1)	-0.304773	0.228244	-1.335295	0.1918
SIGMASQ	0.004232	0.009829	0.430573	0.6699
R-squared	0.958539	Mean dependent var		0.005348
Adjusted R-squared	0.953011	S.D. dependent var		0.324163
S.E. of regression	0.070268	Akaike info criterion		-1.299756
Sum squared resid	0.148130	Schwarz criterion		-1.077564
Log likelihood	27.74574	Hannan-Quinn criter.		-1.223056
F-statistic	173.3940	Durbin-Watson stat		2.136667
Prob(F-statistic)	0.000000			
Inverted AR Roots	1.00	.86-.50i	.86+.50i	.50+.86i
	.50-.86i	.00+1.00i	-.00-1.00i	-.50+.86i
	-.50-.86i	-.86-.50i	-.86+.50i	-1.00
Inverted MA Roots	1.00	.30		

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1.4 จังหวัดแม่ฮ่องสอน

Dependent Variable: DLOG(NT41)
 Method: ARMA Maximum Likelihood (OPG - BHHH)
 Date: 12/06/16 Time: 21:13
 Sample: 2013M02 2015M12
 Included observations: 35
 Convergence achieved after 284 iterations
 Coefficient covariance computed using outer product of gradients

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	0.046561	0.171128	0.272084	0.7875
AR(1)	0.107677	0.707165	0.152266	0.8800
AR(12)	0.638782	0.147811	4.321623	0.0002
MA(1)	-0.261297	0.656399	-0.398077	0.6935
SMA(1)	0.231870	0.645022	0.359476	0.7218
SIGMASQ	0.096855	0.019658	4.927080	0.0000
R-squared	0.432836	Mean dependent var		0.043235
Adjusted R-squared	0.335050	S.D. dependent var		0.419277
S.E. of regression	0.341897	Akaike info criterion		1.031371
Sum squared resid	3.389915	Schwarz criterion		1.298002
Log likelihood	-12.04899	Hannan-Quinn criter.		1.123412
F-statistic	4.426327	Durbin-Watson stat		1.858462
Prob(F-statistic)	0.004066			
Inverted AR Roots	.97	.84-.48i	.84+.48i	.49+.83i
	.49-.83i	.01-.96i	.01+.96i	-.47-.83i
	-.47+.83i	-.83+.48i	-.83-.48i	-.95
Inverted MA Roots	.26	-.23		

ที่มา: การคำนวณ

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1.5 จังหวัดลำพูน

Dependent Variable: DLOG(NT51)
 Method: ARMA Maximum Likelihood (OPG - BHHH)
 Date: 12/01/16 Time: 01:18
 Sample: 2013M02 2015M12
 Included observations: 35
 Convergence achieved after 10 iterations
 Coefficient covariance computed using outer product of gradients

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-7.62E-05	0.074664	-0.001021	0.9992
AR(12)	0.992723	0.004136	240.0155	0.0000
SIGMASQ	0.000773	0.000166	4.663823	0.0001
R-squared	0.985457	Mean dependent var		0.002540
Adjusted R-squared	0.984548	S.D. dependent var		0.233970
S.E. of regression	0.029084	Akaike info criterion		-2.703930
Sum squared resid	0.027068	Schwarz criterion		-2.570614
Log likelihood	50.31877	Hannan-Quinn criter.		-2.657909
F-statistic	1084.168	Durbin-Watson stat		2.369066
Prob(F-statistic)	0.000000			
Inverted AR Roots	1.00	.87-.50i	.87+.50i	.50+.87i
	.50-.87i	.00+1.00i	-.00-1.00i	-.50+.87i
	-.50-.87i	-.87-.50i	-.87+.50i	-1.00

ที่มา: การคำนวณ

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1.6 จังหวัดแพร่

Dependent Variable: DLOG(NT61)

Method: ARMA Maximum Likelihood (OPG - BHHH)

Date: 12/01/16 Time: 01:19

Sample: 2013M02 2015M12

Included observations: 35

Failure to improve objective (non-zero gradients) after 34 iterations

Coefficient covariance computed using outer product of gradients

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	0.006058	0.001641	3.692010	0.0009
AR(12)	0.980838	0.010142	96.71192	0.0000
MA(1)	-1.000000	127.0703	-0.007870	0.9938
SIGMASQ	0.002432	0.007904	0.307661	0.7604
R-squared	0.941976	Mean dependent var		0.018835
Adjusted R-squared	0.936361	S.D. dependent var		0.207707
S.E. of regression	0.052398	Akaike info criterion		-1.853032
Sum squared resid	0.085111	Schwarz criterion		-1.675278
Log likelihood	36.42805	Hannan-Quinn criter.		-1.791671
F-statistic	167.7545	Durbin-Watson stat		1.791066
Prob(F-statistic)	0.000000			
Inverted AR Roots	1.00	.86+.50i	.86-.50i	.50+.86i
	.50-.86i	.00+1.00i	-.00-1.00i	-.50+.86i
	-.50-.86i	-.86-.50i	-.86+.50i	-1.00
Inverted MA Roots	1.00			

ที่มา: การคำนวณ

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1.7 จังหวัดน่าน

Dependent Variable: DLOG(NT71)

Method: ARMA Maximum Likelihood (OPG - BHHH)

Date: 12/06/16 Time: 19:25

Sample: 2013M02 2015M12

Included observations: 35

Failure to improve objective (non-zero gradients) after 54 iterations

Coefficient covariance computed using outer product of gradients

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	0.007910	0.003297	2.398913	0.0229
AR(12)	0.963761	0.021431	44.97128	0.0000
MA(1)	0.494044	0.277865	1.777996	0.0855
SMA(1)	-1.000000	140.1465	-0.007135	0.9944
SIGMASQ	0.004487	0.014849	0.302201	0.7646
R-squared	0.920231	Mean dependent var		-0.002651
Adjusted R-squared	0.909595	S.D. dependent var		0.240643
S.E. of regression	0.072355	Akaike info criterion		-1.395215
Sum squared resid	0.157058	Schwarz criterion		-1.173023
Log likelihood	29.41627	Hannan-Quinn criter.		-1.318515
F-statistic	86.52145	Durbin-Watson stat		1.786101
Prob(F-statistic)	0.000000			
Inverted AR Roots	1.00	.86-.50i	.86+.50i	.50+.86i
	.50-.86i	.00+1.00i	-.00-1.00i	-.50+.86i
	-.50-.86i	-.86+.50i	-.86-.50i	-1.00
Inverted MA Roots	1.00	-.49		

ที่มา: การคำนวณ

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1.8 จังหวัดพะเยา

Dependent Variable: DLOG(NT81)
 Method: Least Squares
 Date: 12/06/16 Time: 21:32
 Sample (adjusted): 2013M05 2015M12
 Included observations: 32 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-0.022036	0.108649	-0.202820	0.8407
DLOG(NT81(-2))	-0.147352	0.190348	-0.774121	0.4453
DLOG(NT81(-3))	-0.086472	0.212272	-0.407365	0.6868
@TREND	0.001822	0.005048	0.360931	0.7209
R-squared	0.030281	Mean dependent var		0.012664
Adjusted R-squared	-0.073617	S.D. dependent var		0.253572
S.E. of regression	0.262740	Akaike info criterion		0.281166
Sum squared resid	1.932907	Schwarz criterion		0.464383
Log likelihood	-0.498659	Hannan-Quinn criter.		0.341897
F-statistic	0.291452	Durbin-Watson stat		1.945429
Prob(F-statistic)	0.831193			

ที่มา: การคำนวณ

2. จำนวนนักท่องเที่ยวชาวต่างชาติของแต่ละจังหวัด

2.1 จังหวัดเชียงใหม่

Dependent Variable: DLOG(NT12)
 Method: Least Squares
 Date: 12/01/16 Time: 01:24
 Sample (adjusted): 2013M03 2015M12
 Included observations: 34 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	0.000360	0.019280	0.018693	0.9852
DLOG(NT21(-1))	0.090183	0.077511	1.163489	0.2532
R-squared	0.040586	Mean dependent var		-0.000211
Adjusted R-squared	0.010605	S.D. dependent var		0.112984
S.E. of regression	0.112383	Akaike info criterion		-1.476788
Sum squared resid	0.404157	Schwarz criterion		-1.387003
Log likelihood	27.10540	Hannan-Quinn criter.		-1.446169
F-statistic	1.353706	Durbin-Watson stat		2.378438
Prob(F-statistic)	0.253234			

ที่มา: การคำนวณ

2.2 จังหวัดเชียงราย

Dependent Variable: DLOG(NT22)

Method: ARMA Maximum Likelihood (OPG - BHHH)

Date: 12/06/16 Time: 19:30

Sample: 2013M02 2015M12

Included observations: 35

Convergence achieved after 25 iterations

Coefficient covariance computed using outer product of gradients

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	0.001805	0.035912	0.050261	0.9602
AR(12)	0.974003	0.012374	78.71516	0.0000
MA(1)	-0.502138	0.259930	-1.931822	0.0629
SMA(1)	0.324109	0.283839	1.141876	0.2625
SIGMASQ	0.001603	0.000382	4.201069	0.0002
R-squared	0.952426	Mean dependent var		0.009788
Adjusted R-squared	0.946083	S.D. dependent var		0.186235
S.E. of regression	0.043244	Akaike info criterion		-2.291321
Sum squared resid	0.056101	Schwarz criterion		-2.069128
Log likelihood	45.09811	Hannan-Quinn criter.		-2.214620
F-statistic	150.1483	Durbin-Watson stat		1.972604
Prob(F-statistic)	0.000000			
Inverted AR Roots	1.00	.86-.50i	.86+.50i	.50-.86i
	.50+.86i	.00-1.00i	-.00+1.00i	-.50+.86i
	-.50-.86i	-.86+.50i	-.86-.50i	-1.00
Inverted MA Roots	.50	-.32		

ที่มา: การคำนวณ

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2.3 จังหวัดลำปาง

Dependent Variable: DLOG(NT32)
 Method: ARMA Maximum Likelihood (OPG - BHHH)
 Date: 12/06/16 Time: 22:14
 Sample: 2013M02 2015M12
 Included observations: 35
 Failure to improve objective (non-zero gradients) after 8 iterations
 Coefficient covariance computed using outer product of gradients

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	0.003097	0.001785	1.735320	0.0926
AR(12)	0.986424	0.008314	118.6397	0.0000
MA(1)	-1.000000	45.85640	-0.021807	0.9827
SIGMASQ	0.007628	0.007693	0.991511	0.3291
R-squared	0.949995	Mean dependent var		-0.021169
Adjusted R-squared	0.945156	S.D. dependent var		0.396267
S.E. of regression	0.092801	Akaike info criterion		-0.602556
Sum squared resid	0.266975	Schwarz criterion		-0.424801
Log likelihood	14.54472	Hannan-Quinn criter.		-0.541195
F-statistic	196.3116	Durbin-Watson stat		1.424520
Prob(F-statistic)	0.000000			
Inverted AR Roots	1.00	.87-.50i	.87+.50i	.50+.87i
	.50-.87i	.00+1.00i	-.00-1.00i	-.50+.87i
	-.50-.87i	-.87-.50i	-.87+.50i	-1.00
Inverted MA Roots	1.00			

ที่มา: การคำนวณ

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2.4 จังหวัดแม่ฮ่องสอน

Dependent Variable: DLOG(NT42)

Method: ARMA Maximum Likelihood (OPG - BHHH)

Date: 12/01/16 Time: 01:29

Sample: 2013M02 2015M12

Included observations: 35

Convergence achieved after 73 iterations

Coefficient covariance computed using outer product of gradients

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	0.037157	0.105945	0.350722	0.7281
AR(12)	0.825331	0.075536	10.92632	0.0000
SIGMASQ	0.029708	0.004182	7.103541	0.0000
R-squared	0.680065	Mean dependent var		0.031935
Adjusted R-squared	0.660069	S.D. dependent var		0.309171
S.E. of regression	0.180258	Akaike info criterion		-0.115121
Sum squared resid	1.039771	Schwarz criterion		0.018195
Log likelihood	5.014616	Hannan-Quinn criter.		-0.069100
F-statistic	34.01017	Durbin-Watson stat		2.351066
Prob(F-statistic)	0.000000			
Inverted AR Roots	.98	.85+.49i	.85-.49i	.49-.85i
	.49+.85i	.00+.98i	-.00-.98i	-.49-.85i
	-.49+.85i	-.85+.49i	-.85-.49i	-.98

ที่มา: การคำนวณ

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2.5 จังหวัดลำพูน

Dependent Variable: DLOG(NT52)

Method: ARMA Maximum Likelihood (OPG - BHHH)

Date: 12/06/16 Time: 17:23

Sample: 2013M02 2015M12

Included observations: 35

Failure to improve objective (non-zero gradients) after 11 iterations

Coefficient covariance computed using outer product of gradients

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	0.002648	0.008077	0.327837	0.7452
AR(12)	0.951621	0.028664	33.19897	0.0000
MA(1)	-1.000000	249.9549	-0.004001	0.9968
SIGMASQ	0.031601	0.172746	0.182931	0.8560
R-squared	0.937550	Mean dependent var		-0.023661
Adjusted R-squared	0.931507	S.D. dependent var		0.721733
S.E. of regression	0.188886	Akaike info criterion		0.425972
Sum squared resid	1.106019	Schwarz criterion		0.603726
Log likelihood	-3.454505	Hannan-Quinn criter.		0.487332
F-statistic	155.1331	Durbin-Watson stat		1.575702
Prob(F-statistic)	0.000000			
Inverted AR Roots	1.00	.86-.50i	.86+.50i	.50+.86i
	.50-.86i	.00+1.00i	-.00-1.00i	-.50+.86i
	-.50-.86i	-.86+.50i	-.86-.50i	-1.00
Inverted MA Roots	1.00			

ที่มา: การคำนวณ

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2.6 จังหวัดแพร่

Dependent Variable: DLOG(NT62)

Method: Least Squares

Date: 12/06/16 Time: 22:00

Sample: 2013M02 2015M12

Included observations: 35

Failure to improve objective (non-zero gradients) after 354 iterations

Coefficient covariance computed using outer product of gradients

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	0.003221	0.001367	2.356951	0.0254
AR(1)	0.009706	0.007205	1.347128	0.1884
AR(12)	0.990245	0.002164	457.5242	0.0000
MA(1)	-0.999940	0.018334	-54.54163	0.0000
SMA(1)	0.052298	0.255405	0.204766	0.8392
SIGMASQ	0.003758	0.001282	2.932016	0.0065
R-squared	0.988806	Mean dependent var		-0.023600
Adjusted R-squared	0.986876	S.D. dependent var		0.587841
S.E. of regression	0.067344	Akaike info criterion		-1.023186
Sum squared resid	0.131520	Schwarz criterion		-0.756555
Log likelihood	23.90576	Hannan-Quinn criter.		-0.931145
F-statistic	512.3256	Durbin-Watson stat		1.936695
Prob(F-statistic)	0.000000			

ที่มา: การคำนวณ

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2.7 จังหวัดน่าน

Dependent Variable: DLOG(NT72)

Method: ARMA Maximum Likelihood (OPG - BHHH)

Date: 12/01/16 Time: 01:36

Sample: 2013M02 2015M12

Included observations: 35

Convergence achieved after 11 iterations

Coefficient covariance computed using outer product of gradients

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	0.001651	0.061254	0.026950	0.9787
AR(12)	0.923697	0.033423	27.63685	0.0000
SIGMASQ	0.006031	0.001482	4.068332	0.0003
R-squared	0.847913	Mean dependent var		-0.008694
Adjusted R-squared	0.838407	S.D. dependent var		0.202039
S.E. of regression	0.081217	Akaike info criterion		-1.443698
Sum squared resid	0.211078	Schwarz criterion		-1.310382
Log likelihood	28.26471	Hannan-Quinn criter.		-1.397677
F-statistic	89.20263	Durbin-Watson stat		2.415534
Prob(F-statistic)	0.000000			
Inverted AR Roots	.99	.86-.50i	.86+.50i	.50-.86i
	.50+.86i	.00+.99i	-.00-.99i	-.50+.86i
	-.50-.86i	-.86+.50i	-.86-.50i	-.99

ที่มา: การคำนวณ

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2.7 จังหวัดพะเยา

Dependent Variable: DLOG(NT82)

Method: Least Squares

Date: 12/01/16 Time: 01:37

Sample: 2013M02 2015M12

Included observations: 35

Convergence not achieved after 500 iterations

Coefficient covariance computed using outer product of gradients

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-0.000778	0.003790	-0.205230	0.8388
AR(1)	0.010435	0.013008	0.802199	0.4290
AR(12)	0.988910	0.008151	121.3173	0.0000
MA(1)	-0.999990	6.583288	-0.151898	0.8803
SMA(1)	0.163618	0.227522	0.719132	0.4778
SIGMASQ	0.011923	0.003965	3.006792	0.0054
R-squared	0.985870	Mean dependent var		0.056553
Adjusted R-squared	0.983434	S.D. dependent var		0.932003
S.E. of regression	0.119957	Akaike info criterion		0.069906
Sum squared resid	0.417300	Schwarz criterion		0.336537
Log likelihood	4.776643	Hannan-Quinn criter.		0.161947
F-statistic	404.6813	Durbin-Watson stat		1.823031
Prob(F-statistic)	0.000000			

ที่มา: การคำนวณ

ภาคผนวก ค พิจารณากราฟ Correlogram Q-statistic และ Correlogram squared residuals เพื่อตรวจสอบแบบจำลอง ARIMAX(p,d,q)

1. จำนวนนักท่องเที่ยวชาวไทยแต่ละจังหวัด

1.1 จังหวัดเชียงใหม่

Sample: 2013M01 2015M12

Included observations: 33

Q-statistic probabilities adjusted for 3 dynamic regressors

Autocorrelation	Partial Correlation	AC	PAC	Q-Stat	Prob*
1	0.068	0.068	0.1661	0.684	
2	0.035	0.030	0.2107	0.900	
3	0.176	0.173	1.4050	0.704	
4	-0.186	-0.217	2.7901	0.594	
5	-0.277	-0.277	5.9618	0.310	
6	-0.364	-0.410	11.619	0.071	
7	-0.251	-0.232	14.417	0.044	
8	-0.165	-0.161	15.675	0.047	
9	0.180	0.317	17.236	0.045	
10	0.018	-0.034	17.252	0.069	
11	0.074	-0.195	17.541	0.093	
12	0.476	0.077	30.026	0.003	
13	0.071	-0.065	30.316	0.004	
14	0.039	0.042	30.409	0.007	
15	-0.078	-0.189	30.796	0.009	
16	-0.109	-0.049	31.599	0.011	

ที่มา: การคำนวณ

Sample: 2013M01 2015M12
Included observations: 33

Autocorrelation	Partial Correlation	AC	PAC	Q-Stat	Prob	
		1	-0.035	-0.035	0.0446	0.833
		2	-0.025	-0.026	0.0672	0.967
		3	-0.099	-0.101	0.4428	0.931
		4	-0.123	-0.133	1.0478	0.902
		5	-0.029	-0.047	1.0821	0.956
		6	-0.103	-0.129	1.5364	0.957
		7	0.070	0.028	1.7539	0.972
		8	0.071	0.044	1.9860	0.981
		9	-0.028	-0.055	2.0240	0.991
		10	-0.049	-0.072	2.1427	0.995
		11	-0.062	-0.059	2.3431	0.997
		12	0.093	0.082	2.8201	0.997
		13	-0.061	-0.067	3.0364	0.998
		14	0.087	0.072	3.4978	0.998
		15	-0.056	-0.074	3.7014	0.999
		16	-0.083	-0.099	4.1706	0.999

ที่มา: การคำนวณ

1.2 จังหวัดเชียงราย

Sample: 2013M01 2015M12
Included observations: 35

Q-statistic probabilities adjusted for 3 ARMA terms

Autocorrelation	Partial Correlation	AC	PAC	Q-Stat	Prob	
		1	0.251	0.251	2.4059	
		2	-0.095	-0.169	2.7634	
		3	0.093	0.180	3.1115	
		4	-0.053	-0.169	3.2274	0.072
		5	-0.168	-0.070	4.4416	0.109
		6	-0.044	-0.018	4.5279	0.210
		7	-0.170	-0.202	5.8608	0.210
		8	-0.116	0.028	6.5046	0.260
		9	0.165	0.139	7.8583	0.249
		10	0.137	0.057	8.8362	0.265
		11	0.094	0.104	9.3086	0.317
		12	0.151	0.038	10.597	0.304
		13	-0.012	-0.083	10.606	0.389
		14	-0.034	0.038	10.676	0.471
		15	0.020	-0.025	10.700	0.555
		16	-0.177	-0.120	12.831	0.461

ที่มา: การคำนวณ

Sample: 2013M01 2015M12
Included observations: 35

Autocorrelation	Partial Correlation		AC	PAC	Q-Stat	Prob
		1	0.187	0.187	1.3351	0.248
		2	0.244	0.217	3.6786	0.159
		3	0.087	0.011	3.9841	0.263
		4	-0.146	-0.232	4.8755	0.300
		5	-0.048	-0.020	4.9744	0.419
		6	-0.109	-0.009	5.5067	0.481
		7	-0.181	-0.138	7.0236	0.426
		8	-0.155	-0.130	8.1781	0.416
		9	-0.092	0.021	8.5995	0.475
		10	-0.151	-0.090	9.7842	0.460
		11	0.004	0.010	9.7853	0.550
		12	-0.046	-0.051	9.9067	0.624
		13	-0.094	-0.126	10.425	0.659
		14	0.026	-0.004	10.466	0.727
		15	-0.048	-0.033	10.615	0.779
		16	-0.143	-0.219	12.007	0.744

ที่มา: การคำนวณ

1.3 จังหวัดลำปาง

Sample: 2013M01 2015M12
Included observations: 35
Q-statistic probabilities adjusted for 3 ARMA terms

Autocorrelation	Partial Correlation	AC	PAC	Q-Stat	Prob
		1 -0.084	-0.084	0.2712	
		2 0.205	0.200	1.9251	
		3 -0.174	-0.150	3.1465	
		4 -0.059	-0.126	3.2942	0.070
		5 -0.031	0.026	3.3344	0.189
		6 -0.114	-0.112	3.9103	0.271
		7 -0.147	-0.208	4.9121	0.296
		8 0.067	0.097	5.1294	0.400
		9 -0.057	-0.022	5.2919	0.507
		10 0.093	-0.036	5.7394	0.570
		11 -0.119	-0.110	6.5078	0.591
		12 -0.015	-0.062	6.5205	0.687
		13 0.184	0.219	8.5214	0.578
		14 -0.155	-0.201	10.007	0.530
		15 0.160	0.051	11.666	0.473
		16 -0.032	0.152	11.737	0.549

ที่มา: การคำนวณ

Sample: 2013M01 2015M12
Included observations: 35

Autocorrelation	Partial Correlation	AC	PAC	Q-Stat	Prob
		1 0.136	0.136	0.7007	0.403
		2 -0.069	-0.089	0.8862	0.642
		3 -0.160	-0.141	1.9213	0.589
		4 -0.015	0.022	1.9307	0.748
		5 0.046	0.026	2.0219	0.846
		6 -0.078	-0.115	2.2909	0.891
		7 -0.106	-0.079	2.8068	0.902
		8 -0.005	0.023	2.8079	0.946
		9 0.048	0.006	2.9221	0.967
		10 0.078	0.042	3.2399	0.975
		11 0.229	0.242	6.0735	0.868
		12 -0.113	-0.179	6.7967	0.871
		13 -0.091	-0.033	7.2806	0.887
		14 -0.124	-0.060	8.2281	0.877
		15 -0.114	-0.157	9.0644	0.874
		16 -0.043	-0.051	9.1877	0.905

ที่มา: การคำนวณ

1.4 จังหวัดแม่ฮ่องสอน

Sample: 2013M01 2015M12
Included observations: 35
Q-statistic probabilities adjusted for 4 ARMA terms

Autocorrelation	Partial Correlation	AC	PAC	Q-Stat	Prob
		1 0.059	0.059	0.1347	
		2 -0.020	-0.024	0.1507	
		3 -0.202	-0.201	1.8082	
		4 -0.129	-0.111	2.5056	
		5 -0.055	-0.053	2.6360	0.104
		6 -0.144	-0.195	3.5559	0.169
		7 -0.115	-0.174	4.1714	0.244
		8 0.127	0.090	4.9434	0.293
		9 -0.124	-0.255	5.7086	0.336
		10 0.139	0.050	6.7094	0.349
		11 0.006	-0.028	6.7111	0.460
		12 0.026	-0.086	6.7497	0.564
		13 0.079	0.049	7.1131	0.625
		14 -0.000	0.018	7.1131	0.715
		15 -0.177	-0.258	9.1306	0.610
		16 0.011	0.046	9.1385	0.691

ที่มา: การคำนวณ

Sample: 2013M01 2015M12
Included observations: 35

Autocorrelation	Partial Correlation	AC	PAC	Q-Stat	Prob
		1 -0.159	-0.159	0.9630	0.326
		2 -0.144	-0.174	1.7774	0.411
		3 0.192	0.145	3.2648	0.353
		4 -0.087	-0.058	3.5799	0.466
		5 -0.205	-0.194	5.4005	0.369
		6 0.048	-0.068	5.5028	0.481
		7 -0.188	-0.249	7.1442	0.414
		8 -0.109	-0.162	7.7142	0.462
		9 0.395	0.314	15.481	0.079
		10 -0.158	-0.077	16.776	0.079
		11 -0.172	-0.187	18.373	0.073
		12 0.456	0.286	30.070	0.003
		13 -0.065	0.011	30.318	0.004
		14 -0.130	0.027	31.354	0.005
		15 0.063	-0.075	31.614	0.007
		16 -0.129	-0.112	32.754	0.008

ที่มา: การคำนวณ

1.5 จังหวัดลำพูน

Sample: 2013M01 2015M12
Included observations: 35
Q-statistic probabilities adjusted for 1 ARMA term

Autocorrelation	Partial Correlation	AC	PAC	Q-Stat	Prob
		1 -0.214	-0.214	1.7393	
		2 -0.084	-0.136	2.0148	0.156
		3 -0.000	-0.053	2.0148	0.365
		4 -0.099	-0.132	2.4266	0.489
		5 0.174	0.123	3.7343	0.443
		6 0.159	0.224	4.8578	0.433
		7 -0.232	-0.126	7.3378	0.291
		8 0.130	0.100	8.1434	0.320
		9 -0.106	-0.066	8.7060	0.368
		10 -0.236	-0.315	11.584	0.238
		11 0.193	-0.024	13.588	0.193
		12 -0.253	-0.303	17.182	0.103
		13 0.134	0.037	18.232	0.109
		14 -0.016	-0.093	18.246	0.148
		15 -0.160	-0.031	19.907	0.133
		16 -0.099	-0.178	20.571	0.151

ที่มา: การคำนวณ

Sample: 2013M01 2015M12
Included observations: 35

Autocorrelation	Partial Correlation	AC	PAC	Q-Stat	Prob
		1 0.284	0.284	3.0740	0.080
		2 0.136	0.060	3.8028	0.149
		3 -0.133	-0.204	4.5200	0.211
		4 -0.097	-0.020	4.9129	0.296
		5 -0.073	0.003	5.1406	0.399
		6 -0.109	-0.116	5.6719	0.461
		7 -0.193	-0.172	7.4013	0.388
		8 0.061	0.200	7.5776	0.476
		9 -0.093	-0.176	8.0095	0.533
		10 -0.150	-0.248	9.1814	0.515
		11 -0.105	0.078	9.7738	0.551
		12 -0.159	-0.153	11.192	0.513
		13 0.123	0.101	12.085	0.521
		14 -0.001	-0.099	12.085	0.600
		15 -0.011	-0.064	12.093	0.672
		16 -0.104	-0.189	12.834	0.685

ที่มา: การคำนวณ

1.6 จังหวัดแพร่

Sample: 2013M01 2015M12
Included observations: 35
Q-statistic probabilities adjusted for 2 ARMA terms

Autocorrelation	Partial Correlation	AC	PAC	Q-Stat	Prob
		1	0.085	0.085	0.2720
		2	0.129	0.122	0.9225
		3	0.281	0.267	4.1211 0.042
		4	-0.244	-0.321	6.6092 0.037
		5	0.023	0.008	6.6317 0.085
		6	0.025	0.021	6.6604 0.155
		7	-0.085	0.079	6.9930 0.221
		8	-0.170	-0.323	8.3856 0.211
		9	-0.193	-0.184	10.243 0.175
		10	-0.024	0.141	10.274 0.246
		11	-0.074	0.150	10.566 0.307
		12	0.073	0.011	10.863 0.368
		13	0.166	-0.004	12.484 0.328
		14	-0.087	-0.099	12.946 0.373
		15	-0.016	-0.047	12.963 0.451
		16	-0.010	-0.058	12.970 0.529

ที่มา: การคำนวณ

Sample: 2013M01 2015M12
Included observations: 35

Autocorrelation	Partial Correlation	AC	PAC	Q-Stat	Prob
		1	0.086	0.086	0.2795 0.597
		2	0.120	0.114	0.8464 0.655
		3	0.035	0.016	0.8949 0.827
		4	0.032	0.015	0.9385 0.919
		5	-0.095	-0.107	1.3302 0.932
		6	-0.071	-0.064	1.5522 0.956
		7	-0.119	-0.091	2.2072 0.947
		8	-0.165	-0.137	3.5187 0.898
		9	-0.153	-0.109	4.6867 0.861
		10	-0.140	-0.103	5.6968 0.840
		11	0.052	0.097	5.8429 0.884
		12	-0.024	-0.015	5.8755 0.922
		13	0.015	-0.023	5.8879 0.950
		14	-0.089	-0.141	6.3713 0.956
		15	-0.167	-0.252	8.1686 0.917
		16	-0.084	-0.123	8.6549 0.927

ที่มา: การคำนวณ

1.7 จังหวัดน่าน

Sample: 2013M01 2015M12
Included observations: 35
Q-statistic probabilities adjusted for 1 ARMA term

Autocorrelation	Partial Correlation	AC	PAC	Q-Stat	Prob
		1	-0.237	-0.237	2.1342
		2	-0.057	-0.120	2.2617 0.133
		3	0.335	0.313	6.7995 0.033
		4	-0.337	-0.224	11.533 0.009
		5	0.153	0.097	12.546 0.014
		6	-0.191	-0.344	14.171 0.015
		7	-0.148	-0.037	15.185 0.019
		8	0.137	-0.113	16.080 0.024
		9	-0.282	-0.097	20.042 0.010
		10	0.105	-0.047	20.617 0.014
		11	-0.026	-0.106	20.654 0.024
		12	0.078	0.221	20.999 0.033
		13	0.083	-0.124	21.402 0.045
		14	-0.172	-0.052	23.231 0.039
		15	0.331	0.115	30.340 0.007
		16	-0.134	-0.072	31.565 0.007

ที่มา: การคำนวณ

Sample: 2013M01 2015M12
Included observations: 35

Autocorrelation	Partial Correlation	AC	PAC	Q-Stat	Prob
		1 -0.077	-0.077	0.2258	0.635
		2 -0.133	-0.139	0.9150	0.633
		3 0.093	0.073	1.2653	0.737
		4 0.034	0.030	1.3147	0.859
		5 -0.153	-0.130	2.3284	0.802
		6 0.027	0.007	2.3605	0.884
		7 -0.143	-0.189	3.3096	0.855
		8 0.058	0.063	3.4689	0.902
		9 0.073	0.048	3.7332	0.928
		10 -0.123	-0.105	4.5144	0.921
		11 -0.006	0.002	4.5161	0.952
		12 -0.051	-0.159	4.6638	0.968
		13 -0.099	-0.086	5.2360	0.970
		14 -0.040	-0.087	5.3324	0.981
		15 0.164	0.141	7.0710	0.956
		16 -0.125	-0.098	8.1339	0.945

ที่มา: การคำนวณ

1.8 จังหวัดพะเยา

Sample: 2013M01 2015M12
Included observations: 32

Q-statistic probabilities adjusted for 3 dynamic regressors

Autocorrelation	Partial Correlation	AC	PAC	Q-Stat	Prob*	
		1	0.020	0.020	0.0144	0.904
		2	-0.041	-0.041	0.0746	0.963
		3	-0.016	-0.015	0.0845	0.994
		4	-0.266	-0.268	2.8342	0.586
		5	-0.086	-0.084	3.1345	0.679
		6	-0.122	-0.158	3.7534	0.710
		7	-0.076	-0.106	4.0021	0.780
		8	-0.221	-0.360	6.2065	0.624
		9	0.003	-0.126	6.2071	0.719
		10	-0.067	-0.322	6.4296	0.778
		11	0.069	-0.169	6.6777	0.825
		12	0.567	0.353	24.191	0.019
		13	0.054	-0.007	24.358	0.028
		14	-0.018	-0.117	24.377	0.041
		15	-0.048	-0.119	24.523	0.057
		16	-0.193	-0.087	27.043	0.041

ที่มา: การคำนวณ

Sample: 2013M01 2015M12
Included observations: 32

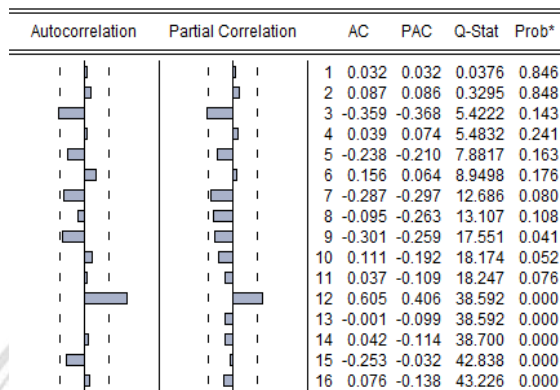
Autocorrelation	Partial Correlation	AC	PAC	Q-Stat	Prob
		1 -0.108	-0.108	0.4090	0.522
		2 -0.075	-0.087	0.6119	0.736
		3 -0.074	-0.094	0.8168	0.845
		4 -0.024	-0.052	0.8394	0.933
		5 -0.113	-0.141	1.3515	0.930
		6 -0.175	-0.234	2.6310	0.854
		7 -0.056	-0.167	2.7657	0.906
		8 0.021	-0.106	2.7851	0.947
		9 -0.086	-0.219	3.1330	0.959
		10 -0.029	-0.216	3.1738	0.977
		11 -0.055	-0.321	3.3280	0.986
		12 0.611	0.459	23.624	0.023
		13 -0.101	-0.061	24.206	0.029
		14 -0.107	-0.137	24.893	0.036
		15 -0.050	-0.112	25.051	0.049
		16 -0.012	-0.080	25.062	0.069

ที่มา: การคำนวณ

2. จำนวนนักท่องเที่ยวต่างชาติแต่ละจังหวัด

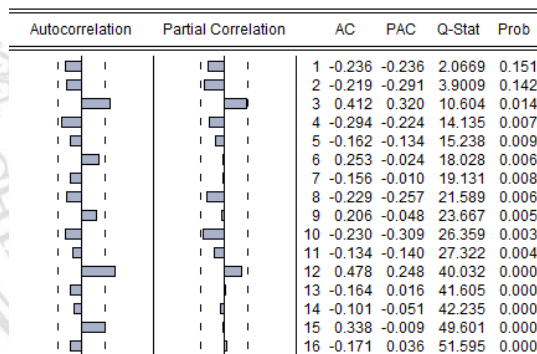
2.1 จังหวัดเชียงใหม่

Sample: 2013M01 2015M12
Included observations: 34
Q-statistic probabilities adjusted for 1 dynamic regressor



ที่มา: การคำนวณ

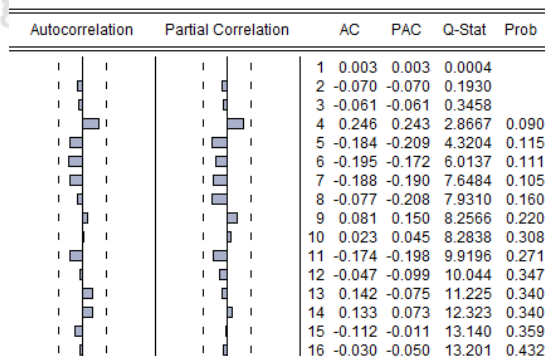
Sample: 2013M01 2015M12
Included observations: 34



ที่มา: การคำนวณ

2.2 จังหวัดเชียงราย

Sample: 2013M01 2015M12
Included observations: 35
Q-statistic probabilities adjusted for 3 ARMA terms



ที่มา: การคำนวณ

Sample: 2013M01 2015M12
Included observations: 35

Autocorrelation	Partial Correlation	AC	PAC	Q-Stat	Prob
		1 -0.027	-0.027	0.0272	0.869
		2 -0.017	-0.018	0.0385	0.981
		3 -0.243	-0.244	2.4301	0.488
		4 0.027	0.013	2.4599	0.652
		5 -0.145	-0.164	3.3680	0.643
		6 0.023	-0.048	3.3913	0.758
		7 -0.180	-0.202	4.8861	0.674
		8 -0.130	-0.253	5.6996	0.681
		9 -0.145	-0.246	6.7404	0.664
		10 0.294	0.119	11.210	0.341
		11 -0.133	-0.322	12.169	0.351
		12 0.023	-0.216	12.199	0.430
		13 -0.074	-0.208	12.524	0.485
		14 0.417	0.213	23.249	0.056
		15 0.041	-0.020	23.357	0.077
		16 0.019	-0.181	23.380	0.104

ที่มา: การคำนวณ

2.3 จังหวัดลำปาง

Sample: 2013M01 2015M12
Included observations: 35
Q-statistic probabilities adjusted for 2 ARMA terms

Autocorrelation	Partial Correlation	AC	PAC	Q-Stat	Prob
		1 0.200	0.200	1.5243	
		2 0.081	0.043	1.7813	
		3 0.078	0.056	2.0253	0.155
		4 -0.007	-0.037	2.0274	0.363
		5 -0.013	-0.013	2.0348	0.565
		6 0.016	0.020	2.0463	0.727
		7 -0.005	-0.007	2.0473	0.843
		8 -0.111	-0.114	2.6345	0.853
		9 -0.078	-0.041	2.9389	0.891
		10 -0.083	-0.051	3.2945	0.915
		11 -0.036	0.011	3.3639	0.948
		12 -0.018	-0.005	3.3828	0.971
		13 0.188	0.209	5.4554	0.907
		14 0.190	0.135	7.6789	0.810
		15 0.063	-0.007	7.9400	0.847
		16 0.185	0.140	10.276	0.742

ที่มา: การคำนวณ

Sample: 2013M01 2015M12
Included observations: 35

Autocorrelation	Partial Correlation	AC	PAC	Q-Stat	Prob
		1 0.254	0.254	2.4659	0.116
		2 0.045	-0.021	2.5469	0.280
		3 -0.033	-0.043	2.5916	0.459
		4 -0.122	-0.109	3.2126	0.523
		5 -0.159	-0.108	4.2990	0.507
		6 -0.194	-0.138	5.9730	0.426
		7 -0.202	-0.144	7.8663	0.345
		8 -0.172	-0.129	9.2811	0.319
		9 -0.098	-0.086	9.7635	0.370
		10 -0.030	-0.067	9.8091	0.457
		11 -0.036	-0.124	9.8784	0.541
		12 -0.020	-0.119	9.9008	0.625
		13 0.175	0.093	11.695	0.553
		14 0.071	-0.111	12.003	0.606
		15 -0.123	-0.274	12.982	0.604
		16 0.162	0.173	14.775	0.541

ที่มา: การคำนวณ

2.4 จังหวัดแม่ฮ่องสอน

Sample: 2013M01 2015M12

Included observations: 35

Q-statistic probabilities adjusted for 1 ARMA term

Autocorrelation	Partial Correlation	AC	PAC	Q-Stat	Prob
		1 -0.193	-0.193	1.4133	
		2 0.131	0.097	2.0863	0.149
		3 -0.089	-0.050	2.4078	0.300
		4 -0.065	-0.107	2.5850	0.460
		5 0.197	0.195	4.2684	0.371
		6 -0.181	-0.116	5.7377	0.333
		7 -0.034	-0.152	5.7914	0.447
		8 -0.092	-0.060	6.1996	0.517
		9 0.030	0.033	6.2454	0.620
		10 -0.080	-0.148	6.5765	0.681
		11 0.102	0.110	7.1329	0.713
		12 -0.155	-0.105	8.4823	0.670
		13 -0.050	-0.164	8.6311	0.734
		14 0.056	0.044	8.8275	0.786
		15 -0.307	-0.313	14.914	0.384
		16 0.175	-0.043	17.009	0.318

ที่มา: การคำนวณ

Sample: 2013M01 2015M12

Included observations: 35

Autocorrelation	Partial Correlation	AC	PAC	Q-Stat	Prob
		1 -0.074	-0.074	0.2065	0.650
		2 -0.088	-0.094	0.5085	0.776
		3 0.050	0.036	0.6091	0.894
		4 -0.093	-0.096	0.9712	0.914
		5 -0.050	-0.057	1.0773	0.956
		6 -0.066	-0.096	1.2713	0.973
		7 -0.111	-0.131	1.8373	0.968
		8 -0.109	-0.161	2.4121	0.966
		9 -0.029	-0.097	2.4555	0.982
		10 -0.089	-0.164	2.8674	0.984
		11 -0.097	-0.201	3.3753	0.985
		12 0.209	0.085	5.8442	0.924
		13 -0.045	-0.124	5.9649	0.947
		14 -0.047	-0.136	6.1006	0.964
		15 0.238	0.105	9.7550	0.835
		16 0.013	-0.019	9.7668	0.879

ที่มา: การคำนวณ

2.5 จังหวัดลำพูน

Sample: 2013M01 2015M12

Included observations: 35

Q-statistic probabilities adjusted for 2 ARMA terms

Autocorrelation	Partial Correlation	AC	PAC	Q-Stat	Prob
		1 0.185	0.185	1.3084	
		2 -0.160	-0.201	2.3070	
		3 0.068	0.152	2.4964	0.114
		4 -0.199	-0.311	4.1455	0.126
		5 -0.070	0.129	4.3553	0.226
		6 0.083	-0.072	4.6666	0.323
		7 -0.009	0.073	4.6700	0.457
		8 -0.009	-0.091	4.6736	0.586
		9 -0.049	-0.030	4.7955	0.685
		10 0.016	0.056	4.8083	0.778
		11 0.082	0.046	5.1752	0.819
		12 -0.196	-0.261	7.3484	0.692
		13 -0.164	-0.037	8.9279	0.629
		14 0.104	0.069	9.5901	0.652
		15 -0.017	-0.018	9.6093	0.726
		16 -0.029	-0.067	9.6673	0.786

ที่มา: การคำนวณ

Sample: 2013M01 2015M12
Included observations: 35

Autocorrelation	Partial Correlation	AC	PAC	Q-Stat	Prob
		1 -0.013	-0.013	0.0061	0.938
		2 0.231	0.231	2.1041	0.349
		3 -0.064	-0.062	2.2686	0.519
		4 0.001	-0.056	2.2686	0.686
		5 -0.092	-0.067	2.6321	0.756
		6 0.390	0.426	9.4221	0.151
		7 -0.002	0.029	9.4224	0.224
		8 0.032	-0.230	9.4708	0.304
		9 0.011	0.041	9.4771	0.394
		10 -0.303	-0.267	14.239	0.162
		11 -0.094	-0.048	14.718	0.196
		12 -0.042	-0.074	14.818	0.252
		13 -0.129	-0.195	15.795	0.260
		14 -0.040	0.016	15.895	0.320
		15 0.020	0.013	15.920	0.387
		16 -0.130	0.133	17.067	0.381

ที่มา: การคำนวณ

2.6 จังหวัดแพร่

Sample: 2013M01 2015M12
Included observations: 35
Q-statistic probabilities adjusted for 4 ARMA terms

Autocorrelation	Partial Correlation	AC	PAC	Q-Stat	Prob
		1 0.004	0.004	0.0007	
		2 0.038	0.038	0.0569	
		3 -0.028	-0.028	0.0882	
		4 -0.031	-0.032	0.1289	
		5 0.102	0.105	0.5795	0.447
		6 -0.116	-0.117	1.1787	0.555
		7 -0.035	-0.043	1.2360	0.744
		8 -0.326	-0.319	6.3292	0.176
		9 -0.042	-0.040	6.4183	0.268
		10 -0.112	-0.134	7.0626	0.315
		11 0.002	0.010	7.0629	0.422
		12 0.136	0.123	8.1115	0.423
		13 -0.069	-0.017	8.3942	0.495
		14 0.168	0.119	10.141	0.428
		15 -0.179	-0.221	12.215	0.348
		16 0.148	0.035	13.702	0.320

ที่มา: การคำนวณ

Sample: 2013M01 2015M12
Included observations: 35

Autocorrelation	Partial Correlation	AC	PAC	Q-Stat	Prob
		1 0.064	0.064	0.1574	0.692
		2 -0.157	-0.162	1.1297	0.568
		3 -0.082	-0.062	1.4011	0.705
		4 -0.118	-0.138	1.9797	0.739
		5 -0.014	-0.023	1.9880	0.851
		6 -0.075	-0.126	2.2363	0.897
		7 0.169	0.166	3.5556	0.829
		8 0.043	-0.035	3.6453	0.888
		9 -0.144	-0.109	4.6741	0.862
		10 -0.070	-0.063	4.9262	0.896
		11 -0.048	-0.046	5.0499	0.929
		12 0.060	0.024	5.2524	0.949
		13 -0.019	-0.054	5.2732	0.969
		14 0.008	-0.021	5.2772	0.982
		15 0.028	-0.027	5.3269	0.989
		16 0.012	0.047	5.3363	0.994

ที่มา: การคำนวณ

2.7 จังหวัดน่าน

Sample: 2013M01 2015M12

Included observations: 35

Q-statistic probabilities adjusted for 1 ARMA term

Autocorrelation	Partial Correlation	AC	PAC	Q-Stat	Prob
		1 -0.233	-0.233	2.0620	
		2 0.018	-0.038	2.0751	0.150
		3 0.120	0.123	2.6624	0.264
		4 -0.138	-0.087	3.4612	0.326
		5 -0.082	-0.146	3.7527	0.441
		6 -0.070	-0.146	3.9695	0.554
		7 -0.016	-0.040	3.9816	0.679
		8 -0.074	-0.080	4.2434	0.751
		9 0.017	-0.033	4.2575	0.833
		10 -0.200	-0.274	6.3287	0.707
		11 -0.041	-0.222	6.4206	0.779
		12 0.132	0.022	7.3954	0.766
		13 0.015	0.088	7.4084	0.829
		14 0.304	0.338	13.102	0.440
		15 -0.041	0.024	13.209	0.510
		16 -0.008	-0.147	13.214	0.586

ที่มา: การคำนวณ

Sample: 2013M01 2015M12

Included observations: 35

Autocorrelation	Partial Correlation	AC	PAC	Q-Stat	Prob
		1 0.083	0.083	0.2624	0.608
		2 -0.097	-0.104	0.6293	0.730
		3 -0.023	-0.005	0.6504	0.885
		4 -0.029	-0.037	0.6850	0.953
		5 -0.157	-0.157	1.7453	0.883
		6 -0.123	-0.107	2.4211	0.877
		7 0.119	0.109	3.0706	0.878
		8 -0.017	-0.070	3.0848	0.929
		9 -0.173	-0.170	4.5782	0.869
		10 0.014	0.011	4.5887	0.917
		11 -0.150	-0.235	5.8061	0.886
		12 -0.121	-0.104	6.6317	0.881
		13 -0.020	-0.048	6.6563	0.919
		14 0.151	0.042	8.0583	0.886
		15 0.159	0.091	9.7015	0.838
		16 -0.067	-0.111	10.012	0.866

ที่มา: การคำนวณ

2.8 จังหวัดพะเยา

Sample: 2013M01 2015M12

Included observations: 35

Q-statistic probabilities adjusted for 4 ARMA terms

Autocorrelation	Partial Correlation	AC	PAC	Q-Stat	Prob
		1 0.066	0.066	0.1666	
		2 0.238	0.234	2.3842	
		3 0.160	0.140	3.4164	
		4 -0.011	-0.084	3.4216	
		5 -0.160	-0.248	4.5198	0.034
		6 -0.069	-0.073	4.7335	0.094
		7 -0.205	-0.102	6.6828	0.083
		8 -0.122	-0.019	7.3999	0.116
		9 -0.186	-0.111	9.1151	0.105
		10 0.047	0.118	9.2316	0.161
		11 -0.039	0.032	9.3121	0.231
		12 0.016	-0.039	9.3274	0.315
		13 -0.032	-0.141	9.3889	0.402
		14 -0.102	-0.217	10.027	0.438
		15 -0.059	-0.051	10.252	0.508
		16 -0.070	-0.018	10.587	0.565

ที่มา: การคำนวณ

Sample: 2013M01 2015M12
Included observations: 35

Autocorrelation	Partial Correlation	AC	PAC	Q-Stat	Prob
		1 0.064	0.064	0.1560	0.693
		2 0.009	0.005	0.1593	0.923
		3 -0.112	-0.113	0.6659	0.881
		4 -0.091	-0.078	1.0096	0.908
		5 -0.101	-0.091	1.4491	0.919
		6 -0.159	-0.165	2.5827	0.859
		7 -0.124	-0.135	3.2892	0.857
		8 -0.102	-0.134	3.7851	0.876
		9 -0.051	-0.119	3.9142	0.917
		10 0.052	-0.031	4.0556	0.945
		11 -0.029	-0.140	4.1013	0.967
		12 -0.027	-0.151	4.1422	0.981
		13 -0.093	-0.227	4.6463	0.982
		14 0.009	-0.161	4.6510	0.990
		15 0.115	-0.061	5.5033	0.987
		16 0.080	-0.102	5.9416	0.989

ที่มา: การคำนวณ

ภาคผนวก ง พิจารณากราฟ Correlogram Q-statistic และ Correlogram squared residuals เพื่อตรวจสอบ Autocorrelation และ Heteroscedasticity ในแบบจำลอง ARIMAX(p,d,q)

1. จำนวนนักท่องเที่ยวชาวไทยแต่ละจังหวัด

1.1 จังหวัดเชียงใหม่

Sample: 2013M01 2015M12

Included observations: 33

Q-statistic probabilities adjusted for 7 dynamic regressors

Autocorrelation	Partial Correlation	AC	PAC	Q-Stat	Prob*	
		1	-0.073	-0.073	0.1942	0.659
		2	-0.014	-0.020	0.2020	0.904
		3	-0.192	-0.196	1.6262	0.653
		4	-0.043	-0.077	1.7008	0.791
		5	0.077	0.060	1.9461	0.857
		6	-0.166	-0.207	3.1301	0.792
		7	-0.041	-0.100	3.2061	0.885
		8	-0.032	-0.034	3.2535	0.917
		9	0.008	-0.082	3.2569	0.953
		10	-0.024	-0.103	3.2863	0.974
		11	-0.182	-0.226	5.0264	0.930
		12	0.095	-0.007	5.5275	0.938
		13	-0.043	-0.134	5.6319	0.959
		14	0.096	-0.058	6.1911	0.961
		15	-0.188	-0.274	8.4680	0.904
		16	0.006	-0.143	8.4704	0.934

ที่มา: การคำนวณ

Sample: 2013M01 2015M12

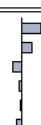
Included observations: 33

Autocorrelation	Partial Correlation	AC	PAC	Q-Stat	Prob
		1 0.272	0.272	2.6728	0.102
		2 0.142	0.074	3.4257	0.180
		3 -0.137	-0.209	4.1467	0.246
		4 -0.043	0.037	4.2196	0.377
		5 -0.019	0.035	4.2345	0.516
		6 -0.073	-0.121	4.4643	0.614
		7 -0.229	-0.216	6.7845	0.452
		8 -0.155	-0.013	7.8917	0.444
		9 0.015	0.120	7.9031	0.544
		10 -0.066	-0.191	8.1199	0.617
		11 0.028	0.021	8.1612	0.699
		12 -0.114	-0.062	8.8805	0.713
		13 -0.095	-0.135	9.3962	0.742
		14 -0.033	-0.020	9.4621	0.800
		15 0.115	0.132	10.316	0.799
		16 -0.004	-0.114	10.317	0.850

ที่มา: การคำนวณ

1.2 จังหวัดเชียงราย

Sample: 2013M01 2015M12
Included observations: 33

Autocorrelation	Partial Correlation		AC	PAC	Q-Stat	Prob
		1	0.272	0.272	2.6728	0.102
		2	0.142	0.074	3.4257	0.180
		3	-0.137	-0.209	4.1467	0.246
		4	-0.043	0.037	4.2196	0.377
		5	-0.019	0.035	4.2345	0.516
		6	-0.073	-0.121	4.4643	0.614
		7	-0.229	-0.216	6.7845	0.452
		8	-0.155	-0.013	7.8917	0.444
		9	0.015	0.120	7.9031	0.544
		10	-0.066	-0.191	8.1199	0.617
		11	0.028	0.021	8.1612	0.699
		12	-0.114	-0.062	8.8805	0.713
		13	-0.095	-0.135	9.3962	0.742
		14	-0.033	-0.020	9.4621	0.800
		15	0.115	0.132	10.316	0.799
		16	-0.004	-0.114	10.317	0.850

ที่มา: การคำนวณ

Sample: 2013M01 2015M12
Included observations: 35

Autocorrelation	Partial Correlation	AC	PAC	Q-Stat	Prob
		1 0.016	0.016	0.0099	0.921
		2 0.147	0.146	0.8531	0.653
		3 -0.069	-0.075	1.0435	0.791
		4 -0.019	-0.038	1.0581	0.901
		5 -0.129	-0.110	1.7783	0.879
		6 0.068	0.080	1.9879	0.921
		7 -0.229	-0.211	4.4187	0.730
		8 -0.026	-0.053	4.4515	0.814
		9 0.088	0.166	4.8343	0.849
		10 0.103	0.080	5.3859	0.864
		11 -0.038	-0.098	5.4652	0.907
		12 -0.187	-0.287	7.4362	0.827
		13 -0.132	-0.066	8.4681	0.812
		14 -0.152	-0.099	9.8868	0.770
		15 -0.070	-0.106	10.200	0.807
		16 -0.000	0.038	10.200	0.856

ที่มา: การคำนวณ

1.3 จังหวัดลำปาง

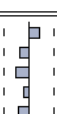
Sample: 2013M01 2015M12
Included observations: 35

Q-statistic probabilities adjusted for 3 ARMA terms and 4 dynamic regressors

Autocorrelation	Partial Correlation	AC	PAC	Q-Stat	Prob*	
		1	-0.056	-0.056	0.1202	
		2	0.007	0.004	0.1224	
		3	-0.290	-0.290	3.5148	
		4	-0.245	-0.304	6.0290	0.014
		5	0.053	-0.001	6.1511	0.046
		6	-0.055	-0.166	6.2840	0.099
		7	-0.006	-0.243	6.2857	0.179
		8	0.232	0.170	8.8591	0.115
		9	0.043	0.047	8.9529	0.176
		10	0.143	0.044	10.012	0.188
		11	-0.167	-0.046	11.513	0.174
		12	-0.117	0.014	12.290	0.197
		13	0.085	0.176	12.715	0.240
		14	-0.127	-0.118	13.705	0.250
		15	0.161	0.109	15.387	0.221
		16	-0.028	0.078	15.440	0.281

ที่มา: การคำนวณ

Sample: 2013M01 2015M12
Included observations: 35

Autocorrelation	Partial Correlation	AC	PAC	Q-Stat	Prob
		1 0.152	0.152	0.8804	0.348
		2 -0.126	-0.152	1.4997	0.472
		3 -0.180	-0.142	2.8180	0.421
		4 -0.075	-0.044	3.0516	0.549
		5 -0.146	-0.181	3.9712	0.554
		6 -0.074	-0.076	4.2130	0.648
		7 -0.147	-0.211	5.2131	0.634
		8 0.058	0.021	5.3751	0.717
		9 -0.088	-0.231	5.7608	0.764
		10 -0.056	-0.135	5.9241	0.822
		11 0.318	0.300	11.371	0.413
		12 0.234	0.015	14.458	0.272
		13 -0.108	-0.138	15.139	0.299
		14 -0.016	0.132	15.155	0.368
		15 -0.049	-0.033	15.310	0.429
		16 -0.051	-0.040	15.487	0.489

ที่มา: การคำนวณ

1.4 จังหวัดแม่ฮ่องสอน

Sample: 2013M01 2015M12
Included observations: 35

Q-statistic probabilities adjusted for 4 ARMA terms and 4 dynamic regressors

Autocorrelation	Partial Correlation	AC	PAC	Q-Stat	Prob*	
		1	0.061	0.061	0.1415	
		2	0.052	0.049	0.2488	
		3	-0.109	-0.116	0.7330	
		4	0.023	0.035	0.7545	
		5	0.120	0.131	1.3720	0.241
		6	-0.051	-0.087	1.4890	0.475
		7	-0.107	-0.112	2.0225	0.568
		8	0.152	0.218	3.1330	0.536
		9	-0.243	-0.307	6.0659	0.300
		10	-0.136	-0.182	7.0285	0.318
		11	-0.104	0.071	7.6163	0.368
		12	0.053	0.025	7.7759	0.456
		13	-0.024	-0.185	7.8101	0.553
		14	-0.183	-0.091	9.8734	0.452
		15	-0.168	-0.058	11.704	0.386
		16	0.124	0.030	12.746	0.388

ที่มา: การคำนวณ

Sample: 2013M01 2015M12
Included observations: 35

Autocorrelation	Partial Correlation	AC	PAC	Q-Stat	Prob	
		1	0.188	0.188	1.3470	0.246
		2	0.093	0.060	1.6879	0.430
		3	-0.052	-0.083	1.7987	0.615
		4	-0.103	-0.089	2.2422	0.691
		5	-0.124	-0.083	2.9063	0.714
		6	-0.161	-0.120	4.0609	0.668
		7	-0.154	-0.110	5.1548	0.641
		8	-0.017	0.027	5.1692	0.739
		9	0.349	0.366	11.243	0.259
		10	0.077	-0.086	11.547	0.317
		11	0.228	0.153	14.358	0.214
		12	0.137	0.097	15.410	0.220
		13	-0.085	-0.175	15.833	0.258
		14	-0.116	-0.072	16.668	0.274
		15	-0.176	-0.032	18.683	0.228
		16	-0.151	0.004	20.229	0.210

ที่มา: การคำนวณ

1.5 จังหวัดลำพูน

Sample: 2013M01 2015M12

Included observations: 35

Q-statistic probabilities adjusted for 1 ARMA term and 4 dynamic regressors

Autocorrelation	Partial Correlation	AC	PAC	Q-Stat	Prob*
		1 -0.239	-0.239	2.1692	
		2 -0.115	-0.182	2.6874	0.101
		3 -0.049	-0.138	2.7864	0.248
		4 -0.094	-0.187	3.1527	0.369
		5 0.183	0.083	4.5965	0.331
		6 0.163	0.223	5.7809	0.328
		7 -0.199	-0.064	7.6067	0.268
		8 0.154	0.188	8.7376	0.272
		9 -0.124	-0.010	9.5015	0.302
		10 -0.191	-0.256	11.389	0.250
		11 0.223	0.023	14.067	0.170
		12 -0.214	-0.272	16.646	0.119
		13 0.160	0.029	18.159	0.111
		14 -0.035	-0.098	18.235	0.149
		15 -0.172	-0.075	20.149	0.126
		16 -0.099	-0.231	20.815	0.143

ที่มา: การคำนวณ

Sample: 2013M01 2015M12

Included observations: 35

Autocorrelation		Partial Correlation		AC	PAC	Q-Stat	Prob
		1	0.178	0.178	1.2064	0.272	
		2	0.096	0.067	1.5687	0.456	
		3	-0.098	-0.131	1.9610	0.581	
		4	-0.087	-0.058	2.2774	0.685	
		5	-0.079	-0.035	2.5479	0.769	
		6	-0.060	-0.041	2.7064	0.845	
		7	-0.186	-0.186	4.3128	0.743	
		8	0.084	0.147	4.6489	0.794	
		9	-0.080	-0.113	4.9674	0.837	
		10	-0.159	-0.222	6.2738	0.792	
		11	-0.036	0.050	6.3419	0.850	
		12	-0.154	-0.168	7.6828	0.809	
		13	0.072	0.068	7.9865	0.844	
		14	-0.014	-0.090	7.9991	0.889	
		15	-0.039	-0.064	8.0957	0.920	
		16	-0.073	-0.142	8.4631	0.934	

ที่มา: การคำนวณ

1.6 จังหวัดแพร่

Sample: 2013M01 2015M12

Included observations: 35

Q-statistic probabilities adjusted for 2 ARMA terms and 4 dynamic regressors

Autocorrelation	Partial Correlation	AC	PAC	Q-Stat	Prob*	
		1	-0.178	-0.178	1.2080	
		2	-0.102	-0.138	1.6168	
		3	0.205	0.168	3.3171	0.069
		4	-0.238	-0.197	5.6764	0.059
		5	0.078	0.054	5.9409	0.115
		6	0.073	0.016	6.1809	0.186
		7	0.012	0.126	6.1877	0.288
		8	-0.022	-0.069	6.2106	0.400
		9	-0.125	-0.124	6.9931	0.430
		10	0.013	-0.046	7.0014	0.536
		11	-0.035	-0.031	7.0671	0.630
		12	0.071	0.082	7.3537	0.692
		13	0.233	0.233	10.548	0.482
		14	-0.112	-0.005	11.327	0.501
		15	-0.084	-0.094	11.786	0.545
		16	0.042	-0.041	11.908	0.614

ที่มา: การคำนวณ

Sample: 2013M01 2015M12
Included observations: 35

Autocorrelation	Partial Correlation	AC	PAC	Q-Stat	Prob
		1 -0.037	-0.037	0.0512	0.821
		2 0.224	0.223	2.0150	0.365
		3 -0.027	-0.013	2.0447	0.563
		4 0.197	0.154	3.6665	0.453
		5 -0.110	-0.100	4.1913	0.522
		6 -0.157	-0.253	5.2862	0.508
		7 -0.028	0.009	5.3234	0.621
		8 -0.188	-0.161	7.0245	0.534
		9 0.001	0.039	7.0246	0.635
		10 -0.168	-0.035	8.4847	0.582
		11 0.185	0.160	10.332	0.501
		12 -0.134	-0.064	11.341	0.500
		13 0.127	0.017	12.289	0.504
		14 -0.129	-0.137	13.320	0.501
		15 -0.064	-0.234	13.589	0.557
		16 -0.164	-0.163	15.433	0.493

ที่มา: การคำนวณ

1.7 จังหวัดน่าน

Sample: 2013M01 2015M12
Included observations: 35
Q-statistic probabilities adjusted for 3 ARMA terms and 4 dynamic regressors

Autocorrelation	Partial Correlation	AC	PAC	Q-Stat	Prob*	
		1	-0.031	-0.031	0.0364	
		2	-0.192	-0.193	1.4823	
		3	0.051	0.039	1.5873	
		4	-0.278	-0.325	4.8147	0.028
		5	0.072	0.088	5.0380	0.081
		6	-0.145	-0.328	5.9810	0.113
		7	-0.080	0.000	6.2748	0.180
		8	0.125	-0.145	7.0251	0.219
		9	-0.223	-0.230	9.5127	0.147
		10	0.060	-0.115	9.6971	0.206
		11	0.052	-0.162	9.8425	0.276
		12	0.009	-0.040	9.8467	0.363
		13	0.020	-0.308	9.8702	0.452
		14	-0.039	-0.058	9.9647	0.534
		15	0.256	0.027	14.202	0.288
		16	-0.078	-0.216	14.616	0.332

ที่มา: การคำนวณ

Sample: 2013M01 2015M12
Included observations: 35

Autocorrelation	Partial Correlation	AC	PAC	Q-Stat	Prob
		1 0.231	0.231	2.0263	0.155
		2 0.059	0.006	2.1627	0.339
		3 -0.068	-0.088	2.3523	0.503
		4 -0.079	-0.048	2.6162	0.624
		5 -0.157	-0.129	3.6759	0.597
		6 -0.097	-0.039	4.0992	0.663
		7 -0.076	-0.048	4.3676	0.737
		8 -0.083	-0.082	4.6994	0.789
		9 -0.077	-0.068	4.9935	0.835
		10 -0.167	-0.183	6.4379	0.777
		11 -0.066	-0.035	6.6761	0.825
		12 -0.018	-0.035	6.6944	0.877
		13 0.001	-0.061	6.6945	0.917
		14 -0.066	-0.133	6.9617	0.936
		15 -0.019	-0.077	6.9856	0.958
		16 -0.035	-0.097	7.0702	0.972

ที่มา: การคำนวณ

1.8 จังหวัดพะเยา

Sample: 2013M01 2015M12
Included observations: 32
Q-statistic probabilities adjusted for 8 dynamic regressors

Autocorrelation	Partial Correlation	AC	PAC	Q-Stat	Prob*
		1 -0.092	-0.092	0.2970	0.586
		2 -0.311	-0.322	3.8080	0.149
		3 -0.106	-0.196	4.2325	0.237
		4 -0.214	-0.420	6.0073	0.199
		5 0.145	-0.125	6.8556	0.232
		6 0.359	0.151	12.246	0.057
		7 -0.086	-0.033	12.567	0.083
		8 -0.124	0.012	13.261	0.103
		9 -0.113	-0.058	13.865	0.127
		10 -0.274	-0.328	17.584	0.062
		11 0.089	-0.318	17.996	0.082
		12 0.503	0.191	31.781	0.001
		13 -0.080	-0.056	32.146	0.002
		14 -0.216	-0.147	34.954	0.001
		15 -0.079	-0.037	35.350	0.002
		16 -0.088	0.059	35.880	0.003

ที่มา: การคำนวณ

Sample: 2013M01 2015M12
Included observations: 32

Autocorrelation	Partial Correlation	AC	PAC	Q-Stat	Prob
		1 -0.152	-0.152	0.8101	0.368
		2 -0.109	-0.135	1.2404	0.538
		3 -0.030	-0.072	1.2732	0.735
		4 -0.110	-0.150	1.7466	0.782
		5 0.208	0.159	3.4898	0.625
		6 -0.124	-0.106	4.1313	0.659
		7 0.109	0.124	4.6489	0.703
		8 -0.079	-0.082	4.9288	0.765
		9 -0.058	-0.013	5.0878	0.827
		10 0.012	-0.082	5.0955	0.885
		11 -0.169	-0.147	6.5688	0.833
		12 0.502	0.440	20.294	0.062
		13 -0.064	0.038	20.529	0.083
		14 -0.172	-0.084	22.327	0.072
		15 -0.122	-0.203	23.275	0.078
		16 -0.170	-0.163	25.249	0.066

ที่มา: การคำนวณ

2. จำนวนนักท่องเที่ยวต่างชาติแต่ละจังหวัด

2.1 จังหวัดเชียงใหม่

Sample: 2013M01 2015M12
Included observations: 34
Q-statistic probabilities adjusted for 6 dynamic regressors

Autocorrelation	Partial Correlation	AC	PAC	Q-Stat	Prob*
		1 -0.100	-0.100	0.3730	0.541
		2 -0.269	-0.282	3.1436	0.208
		3 -0.209	-0.298	4.8689	0.182
		4 0.123	-0.045	5.4882	0.241
		5 -0.034	-0.198	5.5376	0.354
		6 0.296	0.270	9.3780	0.153
		7 -0.158	-0.120	10.509	0.162
		8 0.060	0.222	10.678	0.221
		9 -0.170	-0.117	12.091	0.208
		10 -0.205	-0.357	14.224	0.163
		11 -0.151	-0.334	15.431	0.164
		12 0.559	0.206	32.813	0.001
		13 -0.061	-0.099	33.028	0.002
		14 -0.133	0.033	34.105	0.002
		15 -0.148	0.111	35.517	0.002
		16 0.082	0.056	35.980	0.003

ที่มา: การคำนวณ

Sample: 2013M01 2015M12
Included observations: 34

Autocorrelation	Partial Correlation		AC	PAC	Q-Stat	Prob
		1	0.040	0.040	0.0583	0.809
		2	-0.021	-0.023	0.0754	0.963
		3	-0.050	-0.049	0.1757	0.981
		4	-0.339	-0.337	4.8628	0.302
		5	0.179	0.225	6.2171	0.286
		6	0.188	0.174	7.7644	0.256
		7	0.120	0.090	8.4123	0.298
		8	-0.237	-0.435	11.050	0.199
		9	-0.148	0.043	12.119	0.207
		10	-0.181	-0.076	13.782	0.183
		11	-0.148	-0.141	14.951	0.185
		12	0.372	0.137	22.664	0.031
		13	-0.161	-0.218	24.166	0.030
		14	-0.081	-0.064	24.562	0.039
		15	-0.021	0.023	24.591	0.056
		16	-0.235	-0.010	28.354	0.029

ที่มา: การคำนวณ

2.2 จังหวัดเชียงราย

Sample: 2013M01 2015M12
Included observations: 35
Q-statistic probabilities adjusted for 3 ARMA terms and 5 dynamic regressors

Autocorrelation	Partial Correlation	AC	PAC	Q-Stat	Prob*	
		1	0.025	0.025	0.0246	
		2	-0.075	-0.076	0.2457	
		3	-0.022	-0.018	0.2659	
		4	0.316	0.313	4.4345	0.035
		5	-0.095	-0.130	4.8275	0.089
		6	-0.151	-0.113	5.8403	0.120
		7	-0.174	-0.178	7.2473	0.123
		8	-0.040	-0.167	7.3258	0.198
		9	-0.037	0.018	7.3934	0.286
		10	-0.061	-0.004	7.5873	0.370
		11	-0.223	-0.171	10.264	0.247
		12	-0.097	-0.107	10.797	0.290
		13	0.011	-0.086	10.804	0.373
		14	0.080	0.030	11.196	0.427
		15	-0.150	-0.101	12.650	0.395
		16	-0.044	-0.064	12.782	0.465

ที่มา: การคำนวณ

Sample: 2013M01 2015M12
Included observations: 35

Autocorrelation	Partial Correlation	AC	PAC	Q-Stat	Prob	
		1	-0.250	-0.250	2.3778	0.123
		2	0.226	0.174	4.3776	0.112
		3	-0.203	-0.124	6.0489	0.109
		4	0.157	0.062	7.0812	0.132
		5	-0.147	-0.057	8.0202	0.155
		6	-0.028	-0.137	8.0559	0.234
		7	-0.104	-0.082	8.5580	0.286
		8	-0.133	-0.203	9.4027	0.309
		9	-0.064	-0.130	9.6036	0.384
		10	-0.029	-0.047	9.6472	0.472
		11	-0.087	-0.164	10.056	0.525
		12	-0.056	-0.156	10.235	0.595
		13	-0.078	-0.201	10.595	0.645
		14	0.176	0.031	12.503	0.566
		15	-0.049	-0.081	12.661	0.628
		16	0.117	-0.082	13.590	0.629

ที่มา: การคำนวณ

2.3 จังหวัดลำปาง

Sample: 2013M01 2015M12
Included observations: 35
Q-statistic probabilities adjusted for 2 ARMA terms and 5 dynamic regressors

Autocorrelation	Partial Correlation	AC	PAC	Q-Stat	Prob*
		1 -0.062	-0.062	0.1462	
		2 -0.266	-0.271	2.9318	
		3 -0.097	-0.146	3.3151	0.069
		4 -0.052	-0.164	3.4300	0.180
		5 -0.141	-0.267	4.2865	0.232
		6 0.160	0.023	5.4324	0.246
		7 0.258	0.165	8.5151	0.130
		8 -0.061	0.006	8.6949	0.191
		9 -0.057	0.086	8.8588	0.263
		10 -0.111	-0.072	9.4935	0.302
		11 -0.082	-0.045	9.8543	0.362
		12 -0.038	-0.078	9.9344	0.446
		13 0.169	0.027	11.613	0.393
		14 0.141	0.080	12.830	0.381
		15 -0.054	-0.006	13.022	0.446
		16 0.096	0.229	13.656	0.476

ที่มา: การคำนวณ

Sample: 2013M01 2015M12
Included observations: 35

Autocorrelation	Partial Correlation	AC	PAC	Q-Stat	Prob
		1 0.152	0.152	0.8832	0.347
		2 0.089	0.068	1.1956	0.550
		3 -0.082	-0.108	1.4676	0.690
		4 -0.127	-0.110	2.1371	0.711
		5 0.034	0.089	2.1884	0.823
		6 0.195	0.203	3.8783	0.693
		7 -0.064	-0.168	4.0692	0.772
		8 0.113	0.106	4.6777	0.791
		9 -0.152	-0.127	5.8340	0.756
		10 -0.114	-0.068	6.5017	0.771
		11 -0.141	-0.134	7.5724	0.751
		12 -0.141	-0.116	8.6844	0.730
		13 -0.114	-0.076	9.4558	0.738
		14 -0.104	-0.167	10.126	0.753
		15 -0.209	-0.153	12.963	0.605
		16 0.011	0.034	12.971	0.675

ที่มา: การคำนวณ

2.4 จังหวัดแม่ฮ่องสอน

Sample: 2013M01 2015M12
Included observations: 35
Q-statistic probabilities adjusted for 1 ARMA term and 5 dynamic regressors

Autocorrelation	Partial Correlation	AC	PAC	Q-Stat	Prob*
		1 -0.298	-0.298	3.3807	
		2 0.048	-0.044	3.4729	0.062
		3 -0.081	-0.087	3.7376	0.154
		4 -0.130	-0.197	4.4473	0.217
		5 0.248	0.168	7.0973	0.131
		6 -0.052	0.071	7.2189	0.205
		7 -0.084	-0.123	7.5443	0.273
		8 0.072	0.045	7.7909	0.351
		9 -0.117	-0.029	8.4732	0.389
		10 -0.055	-0.204	8.6296	0.472
		11 0.153	0.093	9.8924	0.450
		12 -0.128	-0.016	10.814	0.459
		13 0.075	-0.066	11.144	0.517
		14 -0.013	0.048	11.154	0.598
		15 -0.245	-0.214	15.055	0.374
		16 0.226	0.005	18.537	0.235

ที่มา: การคำนวณ

Sample: 2013M01 2015M12
Included observations: 35

Autocorrelation	Partial Correlation	AC	PAC	Q-Stat	Prob
		1 -0.029	-0.029	0.0323	0.857
		2 -0.115	-0.116	0.5488	0.760
		3 0.001	-0.006	0.5488	0.908
		4 -0.156	-0.172	1.5685	0.814
		5 -0.064	-0.079	1.7469	0.883
		6 -0.043	-0.095	1.8305	0.935
		7 0.006	-0.024	1.8319	0.969
		8 -0.107	-0.167	2.3851	0.967
		9 -0.015	-0.066	2.3969	0.984
		10 -0.089	-0.182	2.8065	0.986
		11 -0.122	-0.201	3.6134	0.980
		12 0.126	-0.017	4.5054	0.972
		13 -0.020	-0.145	4.5299	0.984
		14 -0.058	-0.190	4.7389	0.989
		15 0.302	0.175	10.661	0.776
		16 0.094	0.044	11.260	0.793

ที่มา: การคำนวณ

2.5 จังหวัดลำพูน

Sample: 2013M01 2015M12
Included observations: 35

Q-statistic probabilities adjusted for 2 ARMA terms and 5 dynamic regressors

Autocorrelation	Partial Correlation	AC	PAC	Q-Stat	Prob*
		1 -0.091	-0.091	0.3120	
		2 -0.213	-0.223	2.0851	
		3 0.023	-0.022	2.1057	0.147
		4 -0.420	-0.496	9.4918	0.009
		5 0.051	-0.079	9.6063	0.022
		6 0.103	-0.206	10.076	0.039
		7 0.045	0.004	10.169	0.071
		8 0.066	-0.233	10.375	0.110
		9 -0.015	-0.016	10.386	0.168
		10 -0.019	-0.129	10.404	0.238
		11 0.049	0.127	10.536	0.309
		12 -0.084	-0.202	10.937	0.362
		13 -0.196	-0.234	13.197	0.281
		14 0.175	0.007	15.085	0.237
		15 0.036	-0.031	15.168	0.297
		16 -0.018	-0.090	15.189	0.365

ที่มา: การคำนวณ

Sample: 2013M01 2015M12
Included observations: 35

Autocorrelation	Partial Correlation	AC	PAC	Q-Stat	Prob
		1 0.147	0.147	0.8192	0.365
		2 0.224	0.207	2.7822	0.249
		3 -0.103	-0.171	3.2153	0.360
		4 0.102	0.101	3.6515	0.455
		5 -0.084	-0.060	3.9585	0.555
		6 0.069	0.034	4.1731	0.653
		7 -0.099	-0.064	4.6278	0.705
		8 0.005	-0.022	4.6288	0.796
		9 -0.195	-0.147	6.5312	0.686
		10 0.017	0.046	6.5462	0.767
		11 -0.129	-0.062	7.4484	0.762
		12 -0.066	-0.115	7.6911	0.809
		13 -0.188	-0.094	9.7669	0.713
		14 0.047	0.083	9.9011	0.769
		15 0.047	0.106	10.043	0.817
		16 0.065	-0.046	10.331	0.849

ที่มา: การคำนวณ

2.6 จังหวัดแพร่

Sample: 2013M01 2015M12
Included observations: 35
Q-statistic probabilities adjusted for 4 ARMA terms and 5 dynamic regressors

Autocorrelation	Partial Correlation	AC	PAC	Q-Stat	Prob*
		1 -0.020	-0.020	0.0149	
		2 -0.075	-0.076	0.2364	
		3 -0.119	-0.123	0.8110	
		4 0.011	-0.001	0.8164	
		5 0.151	0.136	1.8005	0.180
		6 -0.096	-0.105	2.2114	0.331
		7 -0.056	-0.042	2.3570	0.502
		8 -0.320	-0.317	7.2652	0.123
		9 -0.070	-0.139	7.5124	0.185
		10 -0.122	-0.251	8.2844	0.218
		11 -0.026	-0.149	8.3211	0.305
		12 0.090	0.002	8.7738	0.362
		13 -0.105	-0.121	9.4250	0.399
		14 0.116	0.049	10.259	0.418
		15 -0.165	-0.252	12.031	0.361
		16 0.161	-0.043	13.800	0.314

ที่มา: การคำนวณ

Sample: 2013M01 2015M12
Included observations: 35

Autocorrelation	Partial Correlation	AC	PAC	Q-Stat	Prob
		1 0.217	0.217	1.7964	0.180
		2 -0.176	-0.234	3.0117	0.222
		3 -0.006	0.103	3.0129	0.390
		4 -0.068	-0.151	3.2059	0.524
		5 -0.127	-0.057	3.9071	0.563
		6 -0.120	-0.129	4.5505	0.603
		7 0.128	0.184	5.3030	0.623
		8 0.065	-0.091	5.5063	0.702
		9 -0.132	-0.071	6.3727	0.702
		10 -0.028	-0.019	6.4134	0.779
		11 -0.012	-0.053	6.4214	0.844
		12 -0.084	-0.063	6.8144	0.870
		13 0.060	0.123	7.0280	0.901
		14 0.031	-0.108	7.0869	0.931
		15 -0.032	-0.006	7.1527	0.953
		16 -0.005	-0.008	7.1548	0.970

ที่มา: การคำนวณ

2.7 จังหวัดน่าน

Sample: 2013M01 2015M12
Included observations: 35
Q-statistic probabilities adjusted for 1 ARMA term and 5 dynamic regressors

Autocorrelation	Partial Correlation	AC	PAC	Q-Stat	Prob*
		1 -0.311	-0.311	3.6827	
		2 -0.062	-0.176	3.8350	0.050
		3 0.064	-0.015	4.0012	0.135
		4 -0.154	-0.168	4.9974	0.172
		5 -0.041	-0.167	5.0717	0.280
		6 0.014	-0.117	5.0803	0.406
		7 0.059	0.002	5.2412	0.513
		8 0.004	-0.007	5.2419	0.630
		9 0.037	0.020	5.3093	0.724
		10 -0.249	-0.298	8.5308	0.482
		11 -0.057	-0.318	8.7037	0.560
		12 0.132	-0.111	9.6816	0.559
		13 -0.014	-0.053	9.6925	0.643
		14 0.279	0.262	14.492	0.340
		15 -0.117	-0.012	15.376	0.353
		16 -0.042	-0.119	15.494	0.416

ที่มา: การคำนวณ

Sample: 2013M01 2015M12
Included observations: 35

Autocorrelation	Partial Correlation		AC	PAC	Q-Stat	Prob
		1	0.209	0.209	1.6673	0.197
		2	-0.112	-0.163	2.1567	0.340
		3	-0.066	-0.006	2.3351	0.506
		4	-0.085	-0.092	2.6374	0.620
		5	-0.171	-0.152	3.8944	0.565
		6	-0.126	-0.085	4.6058	0.595
		7	0.147	0.157	5.6016	0.587
		8	0.008	-0.119	5.6048	0.691
		9	-0.129	-0.108	6.4373	0.695
		10	-0.086	-0.081	6.8197	0.742
		11	-0.164	-0.210	8.2733	0.689
		12	-0.152	-0.110	9.5675	0.654
		13	-0.039	-0.052	9.6552	0.722
		14	0.154	0.032	11.110	0.677
		15	0.187	0.065	13.379	0.573
		16	-0.053	-0.169	13.570	0.631

ที่มา: การคำนวณ

2.8 จังหวัดพะเยา

Sample: 2013M01 2015M12
Included observations: 35
Q-statistic probabilities adjusted for 4 ARMA terms and 5 dynamic regressors

Autocorrelation	Partial Correlation	AC	PAC	Q-Stat	Prob*	
		1	-0.001	-0.001	1.E-05	
		2	0.101	0.101	0.3989	
		3	-0.134	-0.135	1.1211	
		4	-0.065	-0.075	1.2954	
		5	-0.130	-0.106	2.0279	0.154
		6	-0.135	-0.145	2.8406	0.242
		7	-0.071	-0.075	3.0753	0.380
		8	-0.013	-0.029	3.0836	0.544
		9	-0.132	-0.188	3.9497	0.557
		10	0.055	-0.007	4.1054	0.662
		11	0.060	0.036	4.2989	0.745
		12	0.033	-0.064	4.3617	0.823
		13	-0.063	-0.126	4.5952	0.868
		14	-0.185	-0.252	6.7127	0.752
		15	-0.041	-0.119	6.8237	0.813
		16	0.156	0.159	8.4865	0.746

ที่มา: การคำนวณ

Sample: 2013M01 2015M12
Included observations: 35

Autocorrelation	Partial Correlation	AC	PAC	Q-Stat	Prob	
		1	0.187	0.187	1.3329	0.248
		2	-0.043	-0.081	1.4064	0.495
		3	-0.061	-0.039	1.5586	0.669
		4	-0.038	-0.022	1.6177	0.806
		5	-0.249	-0.255	4.2989	0.507
		6	-0.170	-0.089	5.5920	0.470
		7	-0.007	0.008	5.5942	0.588
		8	-0.116	-0.183	6.2401	0.620
		9	-0.082	-0.063	6.5782	0.681
		10	-0.045	-0.118	6.6849	0.755
		11	0.016	-0.075	6.6990	0.823
		12	-0.093	-0.156	7.1832	0.845
		13	-0.080	-0.175	7.5627	0.871
		14	0.067	-0.031	7.8388	0.898
		15	0.084	-0.061	8.2928	0.912
		16	-0.067	-0.222	8.5990	0.929

ที่มา: การคำนวณ

ประวัติผู้เขียน

ชื่อ – สกุล

นางสาว ธัญกร ชวลิตพิเชฐ

วัน เดือน ปี เกิด

14 ตุลาคม 2534

ประวัติการศึกษา

สำเร็จการศึกษาปริญญาตรี คณะวิทยาศาสตร์ สาขาชีวเคมีและเคมีเทคโนโลยี
มหาวิทยาลัยเชียงใหม่



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