附錄 2：迴歸方程式之估算程式

```
option ps=65;
dm 'log;clear;out;clear;';
proc model DATA=CSERECO OUTMODEL=DK_R1;
DK=DK_INT++DK_Y * Y+DKL_T1 * LAG(T1)+DK_RIP * RIP
   +DK_K * LAG(K);
%AR(DK,1)
FIT DK / DW;
run;

proc model DATA=CSERECO OUTMODEL=C_MOD;
C =C_INT+C_YD * YD+C_A * A+C_R * R+C_T3 * T3;
FIT C / DW;
run;

proc model DATA=CSERECO OUTMODEL=IM_R2;
IM =IM_INT+IM_E * E+IM_P * P+IM_PF * PF+IM_Y * Y
   +IM_T2 * T2+IM_DUM1 * DUM1+IM_DUM2 * DUM2;
%AR(IM,2)
FIT IM / DW;
run;

proc model DATA=CSERECO OUTMODEL=EX_R2;
EX =EX_INT+EX_E * E+EX_P * P+EX_PF * PF+EX_YU * YU
   +EX_DUM1 * DUM1+EX_DUM2 * DUM2;
%AR(EX,2)
FIT EX / DW;
run;

proc model DATA=CSERECO OUTMODEL=L_R1;
L =L_INT+L_WP * WP+L_GWC * GWC;
%AR(L,1)
FIT L / DW;
run;

proc model DATA=CSERECO OUTMODEL=K_MOD;
```

```
K =K_INT+K_I * I+K_IE * IE+K_RU * RU+K_Y * Y+K_A * A
   +K_E * E+K_DEEE * DEEE+K_DPPE * DPPE;
FIT K / DW;
run;

proc model DATA=CSERECO OUTMODEL=MP_MOD;
MP =MP_INT+MP_I * I+MP_IE * IE+MP_RU * RU+MP_Y * Y
   +MP_A * A+MP_E * E+MP_DEEE * DEEE+MP_DPPE * DPPE;
FIT MP / DW;
run;

proc model DATA=CSERECO OUTMODEL=BP_MOD;
BP =BP_INT+BP_I * I+BP_IE * IE+BP_RU * RU+BP_Y * Y
   +BP_A * A+BP_E * E+BP_DEEE * DEEE+BP_DPPE * DPPE;
FIT BP / DW;
run;

proc model DATA=CSERECO OUTMODEL=EKFP_MOD;
EKFP =EKFP_INT+EKFP_I * I+EKFP_IE * IE+EKFP_RU * RU
   +EKFP_Y * Y+EKFP_A * A+EKFP_E * E
   +EKFP_DEEE * DEEE+EKFP_DPPE * DPPE;
FIT EKFP / DW;
run;
QUIT;
```