

Pitchaporn Narupakyindee 2020: Economic factors that affect the industrials index in the stock exchange of Thailand, Eastern Economic Corridor period. Master of Arts (Applied Finance), Major Field: Applied Finance, Department of Finance. Independent Study Advisor: Assistant Professor Dr. Pornwan Nunthaphad, D.B.A. 134 pages.

The objectives of research on economic factors affecting industry group index of the Stock Exchange of Thailand (SET) during the Eastern Economic Corridor (EEC) project are to study factors affecting industry group index of the Stock Exchange of Thailand (SET) in the period of the Eastern Economic Corridor (EEC) project. The time series data has been taken monthly between January 2015 and December 2019 for a period of 60 months. The multiple regression model with ordinary least squares (OLS) is applied for this research. The findings prove that the industry group index before the EEC project and industry group index after the EEC project are apparently affected from different economic factors. In the meantime, loan interest and industry sector confidence index have correlation in the same direction with industry group index. In contrary, economic growth and manufacturing production index (MPI) have correlation opposite to industry group index with statistical significance level of 0.05. In addition, other economic factors including inflation rate, business sentiment index (BSI) and exchange rate Baht: USD have no correlation with industry group indexes both before and after EEC project.

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