


## Abstract

Research Title : Forecasting Commercial Bank Credit in Thailand

Researcher : Mr.Thapon Roongthaweeanan

Degree : Master of Business Administration

Major : Management

Advisor :   
 (Dr.Vijit Supinit)  
 ..... / ..... / .....  
 5 / Feb / 2016

Banks are important to the economy of Thailand. Role in providing credit to businesses and personal loans. In lending of commercial banks that are regarded as high returns. This compensation is in the form of revenue and earnings of the Bank. But the risks are high. Hence, caution is Carefully consider loans to people who want to borrow. By considering the profile of the borrower. The financial information of the borrower The loan policy of banks, the economic situation of the credit. And other factors in determining the Mugabe auto loans made by forecasting the volume of domestic credit. Forecast education loan volume within the United States aims to forecast loan volume within the United States by using time-series models. With quarterly data of the year 2553 to 2557, which was compiled from an online database of BOT using time series analysis by fragmented by any variable has changed. It often affects other variables. The study found that Forecast quarterly loan volume within the United States in the year 2558 - 2560 study found that the predictive value that is close to real domestic loan volume was the most predictive value of the model. The value of the drugs situation that has been increasing every year. And in the 4th quarter of every year is the amount of loans in Thailand the most, followed by Q3, Q2 and Q1, respectively, for the cycle (C) loan volume within the United States for a period of one year, consisting of four. The term is from time to recovery of domestic credit. By the time the maximum amount of loan within Thailand. Then comes the period of loan volume domestic recession. And will end with a period, the volume of domestic credit slump. Which is renewable indefinitely, as this cycle of forecasting quarterly loan volume in Thailand Year 2558-2560, it was found that the volume of domestic credit has

been increasing every year is 2.300, 2.487, 2.656. , 2.871, 3.061, 3.248, 3.411, 3.632, 3.823, 4.009, 4.166 and 4.394 trillion baht respectively.

Feedback from the research to be used (1). Should study other factors that affect the economy and may affect the volume of credit (2) should study the political situation. During that time, other natural disasters that affect the amount of the loan or not, and (3) should be related to other research studies as a basis for consideration