《中级宏观经济学》教学大纲

“Intermediate Macroeconomics” Course Outline

课程编号：151133A

课程类型：学科基础课

总 学 时: 48

学 分： 3

适用对象：金融学（数据与计量分析）

先修课程：高等数学、经济学原理、微观经济学

**Course Code:** 151133A

**Course Type:** Discipline basic course

**Periods:** 48

**Credits:** 3

**Applicable Subjects:** Finance

**Preparatory Courses:** Advanced Math, Principles of Economics, Microeconomics.

**一、**课程的教学目标

本课程的教学目的旨在让金融以及经济类本科二年级学生掌握现代宏观经济学的基本概念和基本理论。课程学习可以培养学生的经济学思维能力，使学生能够运用严谨科学的方法来思考宏观经济问题，并结合运用数学，图形作为分析工具。课程结束后，学生应该具备运用和解决数学模型，提高运用模型解决现实问题的能力, 并且对我国在过去四十年间取得的经济增长奇迹的原因有更深刻的理解。课程也会帮助今后研究生阶段的高级宏观经济学的学习打下良好基础。

Upon successful completion of the course, the second year students majoring in economics and finance should be able to demonstrate a basic understanding of modern macroeconomics concepts and theory. The course will train students to think in an analytically rigorous way about macroeconomic questions using the tools of advanced math and graph. After the course, the students should be able to use and solve mathematical models, improve ability of applying economic models to analyze economic issues and also have a deeper understanding on China’s miracle of economic growth in the past forty years. In addition, the course also helps students prepare entering graduate education.

**二、教学基本要求**

中级宏观经济学提供分析问题的工具和模型来解释生产，通货膨胀，就业，利率，汇率和其他宏观经济指数。这门课要求学生将图形分析法和数学分析方法相结合来分析宏观经济现象和问题。这对于本科二年级学生来讲相对比较陌生。因此涉及到数学模型分析和图形分析部分会精讲，而涉及一些比较基本的宏观经济现象会相对粗讲，并且在这部分要求学生课后进行广泛的材料阅读。作业也是课程的重要组成部分。每一章结束后，大概每三次或者四次课，会布置一次大作业，要求完成时间会在课上说明。 作业以大综合题目为主，题目包括多道小题，难度递增，主要考察学生对一个特定的宏观问题的全面理解。课程考核由三部分组成，分别是期中闭卷考试30%，期末闭卷考试60%，平时作业10%。

This course provides analytical tools and models to explain the output, inflation, employment, interest rate, exchange rates and other aggregate economic quantities. Intermediate macroeconomics requires students to use both mathematics and graph to undertake analysis. This is unfamiliar for students. Thus the course will focus on the methods of solving mathematical model. Referring to the economic phenomena, the course requires reading extensively. Homework represents an important part of this course. After each chapter, approximately every three or four classes, one homework will be assigned. Due date will be given as the assignments are made. Each homework has one integrated question which includes several small questions; the level of difficulties will increase with the rank of the questions. It tests whether the students have a comprehensive understanding about one specific macroeconomic problem. The grades include three parts, midterm exam, final exam and homework. Midterm exam counts for 30% of the final grade, final exam counts for 60% of the final grade, and homework counts for 10% of the final grade.

**三、**各教学环节学时分配

**教学课时分配**

|  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- |
| 序号 | 章节内容 | 讲课 | 实验 | 其他 | 合计 |
| **1** | 国民收入的核算与组成  GDP Calculation  And Compositions | 3 |  |  |  |
| **2** | IS-LM 模型  IS-LM Model | 6 |  | Homework 1 |  |
| **3** | AD-AS模型  AD-AS Model | 8 |  | Homework 2 |  |
| **4** | 失业与通货膨胀  Unemployment and  Inflation | 3 |  |  |  |
| **5** | 经济增长与中国的经济增长  Economic Growth and China’s Economic Growth | 8 |  | Homework 3 |  |
| **6** | 开放条件下宏观经济理论和政策  Open Economy and Policies | 12 |  | Homework 4 |  |
| **7** | 失业理论  Unemployment Theory | 8 |  | Homework 5 |  |
| **合计** |  | 48 |  |  |  |

**四、教学内容**

**第一章 国民收入的核算与组成**

1. GDP的概念与核算
2. GDP的组成
3. 国民收入循环

**教学重点、难点：**让学生明白为什么不同的GDP核算方法是等价的。

**课程的考核要求：**理解

**第二章：IS-LM模型**

1. 商品市场
2. 金融市场
3. 双重均衡 IS-LM 模型
4. 财政政策与货币政策

**教学重点、难点：**理解商品市场和货币市场之间的关系，两个市场如何相互影响并共同决定均衡利率与国民生产收入。

**课程的考核要求：**熟练掌握

**复习思考题：**

1. 提高储蓄在短期内对经济是件好事吗？为什么？

**第三章 国民收入决定的AD-AS模型**

1. 总需求曲线
2. 总供给曲线

**教学重点、难点：**理解劳动力市场的均衡为什么直接影响总供给曲线。

**课程的考核要求：**熟练掌握

**复习思考题：**

1. 用 AS-AD 模型来推测原油价格上升会导致的结果。

**第四章 失业与通货膨胀**

1. 菲利普斯曲线

**教学重点、难点：**理解菲利普斯曲线的政策意义。

**课程的考核要求：**理解

**复习思考题：**

1. 名义货币增长，会对通货膨胀和生产有什么影响作用？

**第五章 经济增长理论**

第一节 国民收入长期趋势与波动

1. 经济增长理论
2. 中国的经济增长奇迹及其背后原因

**教学重点、难点：**理解资本驱动和技术驱动经济增长的区别。

**课程的考核要求：**熟练掌握

**复习思考题：**

1. 储蓄率如何影响增长率？
2. 我国经济高速增长的主要原因是什么？

**第六章 开放条件下宏观经济理论和政策**

1. 汇率
2. 国际收支平衡
3. IS-LM-BP模型
4. 不同资本流动程度下的IS-LM-BP模型

**教学重点、难点：**不同汇率下的财政政策和货币政策的效果。

**课程的考核要求：**熟练掌握

**复习思考题：**

1. 当资本完全流动并且央行采取汇率固定制度，财政政策还是货币政策是有效的？

**第七章 失业理论**

1. 简单的配对方程
2. 基本的贝尔曼等式
3. 失业均衡

**教学重点、难点：**最基本的贝尔曼等式的数学意义及其推导。

**课程的考核要求:** 理解

**复习思考题：**

1. 当失业保险或者补助提高，失业率如何被影响？

**Chapter 1 GDP and its Composition**

Section 1 GDP and its Calculation

Section 2 GDP and its composition

Section 3 Where GDP comes from and goes to

**Key Points and Difficult Points：**Ensure students to understand why the different methods of calculating GDP are equivalent.

**Evaluation Requirements:** Generally understanding

**Chapter 2 IS-LM Model**

Section 1 Goods Market

Section 2 Financial Markets

Section 3 Goods and Financial Markets Equilibrium IS-LM Model

Section 4 Fiscal Policy and Monetary Policy

**Key Points and Difficult Points:** Understanding the interactions between goods and financial markets, and how they jointly determine the equilibrium interest rate and production.

**Evaluation Requirements:** To be familiar with

**Question：**

1. Increase in saving is good for economy in the short run? Why?
2. Why weren’t monetary and fiscal policy used to avoid rather than just to limit the recession?

**Chapter 3 AD-AS Model**

Section 1 AD curve

Section 2 AS curve

**Key Points and Difficult Points:** Understanding why the equilibrium in the labor market determines the AS curve.

**Evaluation Requirements:** To be familiar with.

**Question：**

1. Using AS-AD model to conclude the result of the increase in oil price.

**Chapter 4 Unemployment and Inflation**

Section 1 Phillips curve

**Key Points:** Understanding the political meaning of Phillips curve.

**Evaluation Requirements:** Generally understanding

**Question:**

1. What are the effects of nominal money growth on inflation and output?

**Chapter 5 Economic Growth Theory**

Section 1 Long Term Trends and Fluctuations

Section 2 Growth Theory

Section3 China’s Miracle of Economic Growth and Reasons

**Key Points:** Understanding the difference between capital-driven and technology-driven.

**Evaluation Requirements:** To be familiar with

**Question：**

1. How the saving rate affects the growth rate?
2. What are the main reasons that can explain China’s economic miracle?

**Chapter 6 The Open Economy**

Section 1 Exchange Rate

Section 2 Balance of Payment

Section 3 IS-LM-BP Model

Section 4 Capital Mobility and IS-LM-BP Model

**Key Points:** Understanding the efficiency of fiscal policy and monetary policy in different exchange rate regimes.

**Evaluation Requirements:** To be familiar with.

**Question：**

1. When the capital is perfectly mobile and exchanged rate is fixed, which expansionary policy is effective, fiscal policy or monetary policy?

**Chapter 7 Unemployment Theory**

Section 1: Simple Matching Function

Section 2: Basic Bellman Equations

Section 3: The Equilibrium

**Key Points:** Understanding the mathematical sense of Bellman equation.

**Evaluation Requirements:** Generally understanding

**Question：**

1. When the unemployed insurance or benefit becomes higher, how the unemployment rate is affected?

**六、主要参考书**

[1] Olivier Blanchard. Macroeconomics. Pearson Education Limited. 2012-09

[2] Christopher A. Pissarides. Equilibrium Unemployment Theory. United States: The MIT Press. 2000-03