



高级宏观经济学 I

2023~2024 学年第一学期教学大纲

课程序号: 2071

教室: 时间: 周五 2-4 节

四教 302

8:55 am -11:45 am

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待定

课程介绍

本课程介绍高级宏观经济学的入门知识, 涵盖宏观经济学的核心主题: 经济增长、经济波动、通货膨胀、稳定政策等。课程将会运用相对正式的理论模型进行经济学分析, 并将学习如何在计算机上建立, 求解和运行这些模型的简单版本。本课程的前半部分主要讲解新古典经济增长模型和实际经济周期模型, 它们构成宏观经济学的重要理论基准。课程的后半部分将介绍新凯恩斯模型和动态随机一般均衡模型。

教学目标主要有四个方面。一, 让学生了解我国宏观经济中的基本事实, 理解宏观经济学中的重要概念及相互关联, 提高学生结合国情思考宏观经济现象的兴趣, 培养学生的历史视野和家国情怀; 二, 让学生掌握宏观经济学的基本模型和分析方法, 了解宏观经济建模分析的基本思路, 使学生认识到经济分析的魅力, 培养学生逻辑思辨的科学精神; 三, 让学生运用理论模型和实证分析工具解释、分析实际宏观经济现象和问题, 培养学生独立思考和科学分析宏观经济问题的能力; 四, 让学生针对典型的宏观经济问题提出对策和建议, 并结合我国改革开放历史, 理解经济政策制定中对改革、发展与稳定的考量, 增强学生的法治意识、道德修养和社会主义信念, 培养学生在新时代把握宏观经济运行规律, 运用专业知识解决实际问题的改革创新能力。

先修课程

中级宏观经济学、高级微观经济学、计量经济学。

参考教材

本课程使用的主要参考教材是：

- David Romer, 2019, Advanced Macroeconomics, 5th Edition, McGraw-Hill Education.
- 罗默,《高级宏观经济学》,上海财经大学出版社,2021 年第五版。

其他参考资料包括

- 课程相关论文。
- Robert Barro and Xavier Sala-i-Martin, 2003, Economic Growth, 2nd Edition, MIT Press.
- Daron Acemoglu, 2009, Introduction to Modern Economic Growth, Pinceton University Press.
- Lars Ljungqvist and Thomas J. Sargent, 2018, Recursive Macroeconomic Theory, 4th Edition, MIT Press.
- Heijdra, 2012, Foundations of Modern Macroeconomics, 3rd Edition, OUP Oxford.
- 龚六堂、苗建军,《动态经济学方法》,北京大学出版社,2014 年第 3 版。
- Jordi Galí, 2015, Monetary Policy, Inflation, and the Business Cycle, 2nd Edition, Princeton University Press.
- Jérôme Adda and Russell Cooper, 2003, Dynamic Economics: Quantitative Methods and Applications, MIT Press.
- Carl. Simon and Lawrence Blume, 1994, Mathematics for Economists, W.W. North&Company.
- Alpha Chiang and Kevin Wainwright, 2004, Fundamental Methods of Mathematical Economics, 4th Edition, McGraw Hill.
- 曼昆,《宏观经济学》,中国人民大学出版社,2020 年第 10 版。
- 网站: FT 中文、华尔街日报中文网、财新网、新浪财经。

成绩评定

本课程成绩包括两个部分,平时成绩和期末考试,各占 50%。其中平时成绩包括作业成绩(40%)、课堂表现(10%)。课程会涉及一些补充内容,不一定会在讲义或教材中出现。作业必须在指定时间之前提交,否则不计成绩。

课程规则

- 上课时请保持安静，不要进食。
- 请关闭手机或者设置为静音。

学术诚信

- 学术诚信问题包括课程作业或考试作弊、抄袭，伪造或不当使用在校学习成绩，未经老师允许获取、利用考试材料等。对于发生学术诚信问题的学生，最低惩罚是考试给予 0 分。
- **抄袭作业和考试作弊行为直接上报学校相关部门处理！**

阅读材料

带 * 号的为必读材料。

1. 索洛模型

- *David Romer, 5ed, Chapter 1.
- Robert Barro and Xavier Sala-i-Martin, 2ed, Chapter 1.
- Robert E. Lucas, Jr., 1990, “Why Doesn’t Capital Flow from Rich to Poor Countries?” American Economic Review, 80:92-96.

2. 拉姆塞模型

- *David Romer, 5ed, Chapter 2, Part A.
- Robert J. Barro and Xavier Sala-i-Martin, 2ed, Chapter 2 and Appendix A.3.
- *Maurice Obstfeld, 1992, “Dynamic Optimization in Continuous-Time Economic Models (A Guide for the Perplexed),” unpublished paper, U.C. Berkeley. Sections I~II.

3. 世代交叠模型

- *David Romer, 5ed, Chapter 2, Part B.
- Peter Diamond, 1965, “National Debt in a Neoclassical Growth Model”, *The American Economic Review*, 55(5):1126-1150.
- Olivier J. Blanchard, “Debts, Deficits, and Finite Horizons,” *Journal of Political Economy*, 93:223-247.

4. 内生增长理论

- *David Romer, 5ed, Chapter 3.
- *Chu, A. C., 2018, “From Solow to Romer: Teaching endogenous technological change in undergraduate economics”. *International Review of Economics Education*, 27:10-15.
- *Solow, Robert, 1994, “Perspectives on growth theory” . *Journal of Economic Perspectives*, 45-54.
- Paul M. Romer, 1990, “Endogenous Technical Change,” *Journal of Political Economy*, Vol. 98, S71-S102.
- Michael Kremer, 1993, “Population Growth and Technical Change: One Million B.C. to 1990,” *Quarterly Journal of Economics*, 108:681-716.
- *Charles I. Jones and Jihee Kim, 2018, “A Schumpeterian Model of Top Income Inequality,” *Journal of Political Economy*, 126(5):1785-1826.

5. 跨国收入差距

- *David Romer, 5ed, Chapter 4.
- *Robert E. Hall, and Charles I. Jones, 1999, “Why Do Some Countries Produce So Much More Output per Worker than Others?” *Quarterly Journal of Economics*, 114:83-116.
- Chang-Tai Hsieh and Peter J. Klenow, 2009, “Misallocation and Manufacturing TFP in China and India,” *Quarterly Journal of Economics*, 124:1403-1448.

6. 实际经济周期

- *David Romer, 5ed, Chapter 5.
- *Long Jr, J.B. and Plosser, C.I., 1983. Real business cycles. Journal of political Economy, 91(1), pp.39-69.
- Olivier J. Blanchard and Charles M. Kahn, 1980, “The Solution of Linear Difference Models under Rational Expectations,” Econometrica, 48:1305-1311.
- Christiano, L.J. and Eichenbaum, M., 1992. Current real-business-cycle theories and aggregate labor-market fluctuations. The American Economic Review, pp.430-450.
- Kydland, F.E. and Prescott, E.C., 1982. Time to build and aggregate fluctuations. Econometrica: Journal of the Econometric Society, pp.1345-1370.
- Rotemberg, J.J. and Woodford, M., 1996. “Real-business-cycle models and the forecastable movements in output, hours, and consumption.” The American Economic Review, pp.71-89.

7. 名义刚性

- *David Romer, 5ed, Chapter 6.
- Solon, G., Barsky, R. and Parker, J.A., 1994. Measuring the cyclicalities of real wages: how important is composition bias?. The quarterly journal of economics, 109(1), pp.1-25.
- Cooper, R. and John, A., 1988. Coordinating coordination failures in Keynesian models. The Quarterly Journal of Economics, 103(3), pp.441-463.
- Lucas Jr, R.E., 1972. Expectations and the Neutrality of Money. Journal of economic theory, 4(2), pp.103-124.
- Christiano, L.J., Eichenbaum, M. and Evans, C.L., 2005. Nominal rigidities and the dynamic effects of a shock to monetary policy. Journal of political Economy, 113(1), pp.1-45.

8. 动态随机一般均衡模型

- *David Romer, 5ed, Chapter 7.

- Christiano, L.J., Eichenbaum, M.S. and Trabandt, M., 2018. “On DSGE models.” Journal of Economic Perspectives, 32(3), pp.113-40.
- Golosov, M. and Lucas Jr, R.E., 2007. Menu costs and Phillips curves. Journal of Political Economy, 115(2), pp.171-199.
- Calvo, G.A., 1983. Staggered prices in a utility-maximizing framework. Journal of monetary Economics, 12(3), pp.383-398.
- Mankiw, N.G. and Reis, R., 2002. Sticky information versus sticky prices: a proposal to replace the New Keynesian Phillips curve. The Quarterly Journal of Economics, 117(4), pp.1295-1328.

选修内容

1. 消费

- *David Romer, 5ed, Chapter 8.
- Frederick, R.A., Loewenstein, G. and O’ Donoghue, T., 2002, “Time discounting and time preference: a critical review” . Journal of Economic Literature, 351-401.
- John Y. Campbell and N. Gregory Mankiw, 1989, “Consumption, Income, and Interest Rates: Reinterpreting the Time Series Evidence,” NBER Macroeconomics Annual, 4:185-216.
- Lars Ljungqvist and Thomas J. Sargent, 2018, Recursive Macroeconomic Theory, 4th Edition, MIT Press, Chapter 3.

2. 投资

- *David Romer, 5ed, Chapter 9
- Ricardo Caballero and Eduardo Engel, 1999, “Explaining Investment Dynamics in U.S. Manufacturing: A Generalized (S,s) Approach,” Econometrica, 67:783-826.
- Stiglitz, Joseph and Andrew Weiss (1981). “Credit Rationing in Markets with Imperfect Information,” American Economic Review, 71(3):393-410.

3. 金融市场

- *David Romer, 5ed, Chapter 10.
- J. Bradford DeLong, Andrei Shleifer, Lawrence H. Summers, and Robert J. Waldmann, 1990, “Noise Trader Risk in Financial Markets,” *Journal of Political Economy*, 108:703-738.
- Ben S. Bernanke, Mark Gertler, and Simon Gilchrist, 1999, “The Financial Accelerator in a quantitative business cycle framework,” in *Handbook of Macroeconomics Vol. 1, Part C*, pp. 1341-1393.
- Douglas Diamond and Philip Dybvig, 1983, “Bank Runs, Deposit Insurance, and Liquidity,” *Journal of Political Economy*, 91:401-419.
- *Gabriel Chodorow-Reich, 2014, “The Employment Effects of Credit Market Disruptions: Firm- Level Evidence From the 2008-9 Financial Crisis,” *Quarterly Journal of Economics*, 129:1-59.

4. 失业

- *David Romer, 5ed, Chapter 11.
- Carl Shapiro and Joseph Stiglitz, 1984, “Equilibrium Unemployment as a Worker Discipline Device.” *American Economic Review*, 74:433-444.
- Mortensen, Dale T., and Christopher A. Pissarides, 1994, "Job Creation and Job Destruction in the Theory of Unemployment." *The Review of Economic Studies*, 61(3):397-415.

5. 货币政策

- *David Romer, 5ed, Chapter 12.
- E. Nakamura, J. Steinsson, P. Sun, D. Villar, 2018, “The elusive costs of inflation: Price dispersion during the US great inflation.” *The Quarterly Journal of Economics*, 133(4):1933-1980.
- Michael W.L. Elsby, 2009, “Evaluating the economic significance of downward nominal wage rigidity,” *Journal of Monetary Economics*, 56(2):154-169.

- Svensson, L.E., 1997. “Inflation forecast targeting: Implementing and monitoring inflation targets,” *European economic review*, 41(6):1111-1146.
- Clarida, R., Gali, J. and Gertler, M., 2000. “Monetary policy rules and macroeconomic stability: evidence and some theory.” *The Quarterly journal of economics*, 115(1):147-180.

6. 财政政策

- *David Romer, 5ed, Chapter 13.
- *Romer, C.D. and Romer, D.H., 2010. “The macroeconomic effects of tax changes: estimates based on a new measure of fiscal shocks.” *American Economic Review*, 100(3):763-801.
- *Ramey, V.A., 2011. “Can government purchases stimulate the economy?.” *Journal of Economic Literature*, 49(3):673-85.
- Auerbach, A.J. and Gorodnichenko, Y., 2017. “Fiscal stimulus and fiscal sustainability.” NBER Working Paper No. w23789.
- Barro, R.J., 1979. “On the determination of the public debt.” *Journal of political Economy*, 87(5):940-971.
- Persson, M., Persson, T. and Svensson, L.E., 2006. “Time consistency of fiscal and monetary policy: a solution.” *Econometrica*, 74(1):193-212.