

第三次作业

1.1) 4% , $i = 100 - 5 \times 4 = 80$ 亿美元

5% : $i = 100 - 5 \times 5 = 75$ 亿美元

6% : $i = 100 - 5 \times 6 = 70$ 亿美元

7% : $i = 100 - 5 \times 7 = 65$ 亿美元

1.2) $i = 5 \Rightarrow 100 - 5r = \frac{1}{4}y - 40$

$$\Rightarrow y = 560 - 20r$$

4% 时: $y = 560 - 80 = 480$

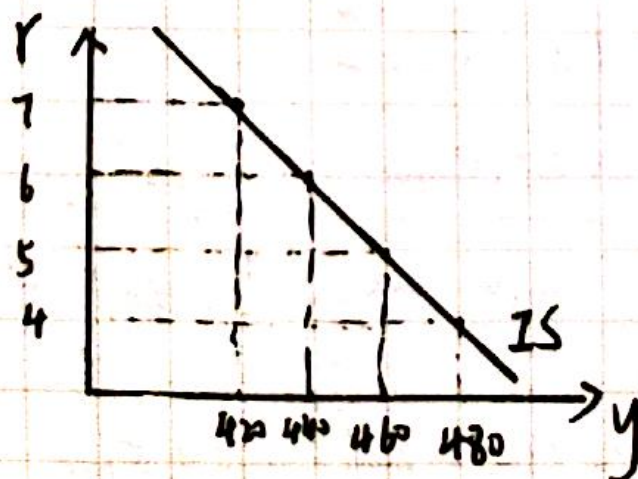
5% : $y = 560 - 100 = 460$

6% : $y = 560 - 120 = 440$

7% : $y = 560 - 140 = 420$

1.3) $i = 5 \Rightarrow y = 560 - 20r$

$$\Rightarrow r = -\frac{1}{20}y + 28$$



2. (1) $I = Y - C = S$

(a) IS曲线: $0.2y - 50 = 100 - 5r$

$$r = -\frac{1}{25}y + 30$$

(b) IS曲线: $0.2y - 50 = 100 - 10r$

$$r = -\frac{1}{50}y + 15$$

(c) IS曲线: $0.25y - 50 = 100 - 10r$

$$r = -\frac{1}{40}y + 15$$

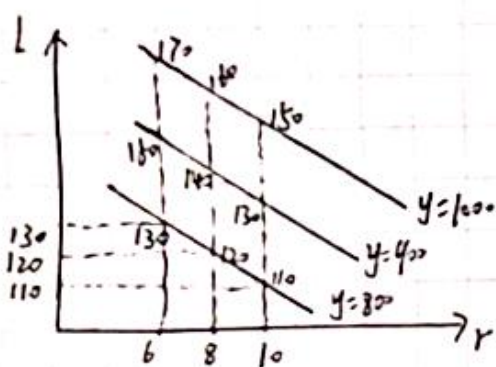
(2) 投资对利率更敏感时, IS曲线斜率更小, 更平缓

(3) 边际消费倾向变大, IS曲线斜率变大, 更陡峭

3. (1) $y = 800$ 时. $L = 160 - 5r$
 $L_1 = 110, L'_1 = 120, L''_1 = 130$

$y = 900$ 时. $L = 180 - 5r$
 $L_1 = 130, L'_1 = 140, L''_1 = 150$

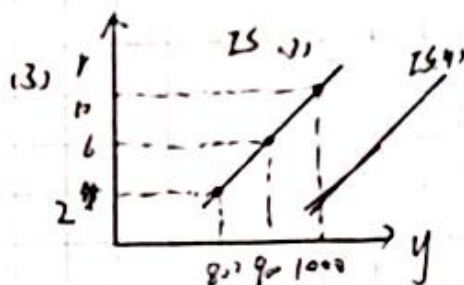
$y = 1000$ 时. $L = 200 - 5r$
 $L_1 = 150, L'_1 = 160, L''_1 = 170$



(2) $M = L \Rightarrow 150 = 0.2y - 5r$

$\Rightarrow r = \frac{1}{25}y + 30$

收入与利率满足 $r = \frac{1}{25}y + 30$ 时货币供给与需求均衡



LM曲线是体现货币供给与货币需求相等时利率与收入关系的曲线。

(4) $200 = 0.2y - 5r$

$\Rightarrow r = \frac{1}{25}y - 40$

LM曲线由小中曲线向右下方平移得到

(5) $y = 1100$ 时. $r = 4 < 10$ 不均衡, 利率上升.

$$4. (1) m=L \text{ 即 } \frac{M}{P} = ky - hr$$

$$hr = ky - \frac{M}{P}$$

$$\Rightarrow r = \frac{k}{h} y - \frac{M}{Ph}$$

$$\text{斜率: } \frac{k}{h}$$

$$(2) \textcircled{1} \frac{k}{h} = \frac{1}{50}$$

$$\textcircled{2} \frac{k}{h} = \frac{1}{100}$$

$$\textcircled{3} \frac{k}{h} = \frac{1}{100}$$

(3) ① k 变小, 货币需求 L 对收入变化不敏感, 当收入有较大变动时, 货币需求变动较小, 利率变化小, LM 斜率变小变平缓.

② h 增加, 货币需求对利率变动更加敏感, 利率有较小变动时, 需求变化较大, 进而较大影响收入变化, 因而 LM 斜率变小, 变平缓.

(4) LM 曲线垂直于横轴

$$5.1) y - c = i \Rightarrow 0.2y - 100 = 150 - 6r$$

$$\Rightarrow 6r = -0.2y + 250$$

$$\text{IS曲线: } r = -\frac{1}{30}y + \frac{125}{3}$$

$$m = L \Rightarrow 150 = 0.2y - 4r$$

$$\text{LM曲线: } r = \frac{1}{20}y - \frac{75}{2}$$

$$12) \frac{1}{20}y - \frac{75}{2} = -\frac{1}{30}y + \frac{125}{3}$$

$$\frac{1}{12}y = \frac{210 + 225}{6} = \frac{475}{6}$$

$$y = 950$$

$$r = 10$$

$$6.1) 1 - \beta = 0.2 \Rightarrow \beta = 0.8$$

$$y_{112} = 550 - 1000r = 500$$

~~$$500k - 0.05r = m$$~~

~~$$y = 575 - 1000r$$~~

~~$$ky - hr = m$$~~

~~$$\Rightarrow y = 575 - 1000 \left(\frac{ky - m}{h} \right)$$~~
~~$$= 575 - 1000 \left(\frac{ky - 500k + 0.05r}{h} \right)$$~~

$$y_{114} = 500 + \Delta y = 500 + 5k_y$$

$$= 500 + 5 \times 5 = 525$$

故旧收入为 500, 新收入为 525.

12) IS曲线向右平移 25 个单位

7. 计算: $y = C + i + g = 800 + 0.63y + 7500 - 2000r + 7500$
 $\Rightarrow 0.37y = 15800 - 2000r$

$$L = M \Rightarrow 6000 = 0.1625y - 10000r$$

$$\Rightarrow y = 40000 \quad \text{GDP 为 40000 亿美元}$$

证明: 由 $y = 40000$, $r = 0.05$

得: $C = 26000$, $i = 6500$, $g = 7500$

故 $C + i + g = 40000 = y = \text{GDP}$

一. C B A D A

二. 1. X 交易需求与利率无关, 与收入正相关

2. ✓

3. X 反向

4. ✓

5. ✓

6. ✓

7. X 实际货币供应量减少, LM向左上移动

~~8. X 交易需求曲线左移~~

8. X 交易需求曲线左移

9. ✓

10. X 货币市场不一定均衡

11. X