

PIB nominal = somme des quantités de biens finaux produits multipliées par leur prix courant.

PIB réel = somme des quantités de biens finaux multipliées par un prix constant.

Le taux d'inflation correspond à l'accroissement/taux de croissance du niveau général des prix d'une période à l'autre. Le **niveau général des prix est aussi appelé déflateur du PIB** et s'obtient en faisant

$$P_t = \text{PIB nominal } t / \text{PIB réel } t$$

Ainsi le **taux d'inflation** est donc :

$$\pi = (P_{t+1} - P_t) / P_t = (P_{t+1} / P_t) - 1$$

Le **taux de chômage** est défini comme le ratio du nombre de chômeurs sur la population active :

$$u = U/L \quad \text{taux de chômage} = \text{chômeurs/actifs} \quad \text{population active (L)} = \text{travailleurs (N)} + \text{chômeurs (U)}$$

Le **taux de participation** est le rapport entre la population active et la population en âge de travailler effectivement ou population d'âge actif.

$$T_x \text{ de participation} = (N_t + U_t) / \text{Pop. en âge de travailler}$$

La courbe IS : c'est le lieu des points (Y,r) réalisant l'équilibre sur le marché des biens et services. C'est la condition d'équilibre sur le marché des biens :

$$Y = Y_d \Leftrightarrow Y = C + I + G \Leftrightarrow S = I + G$$

La courbe LM : C'est le lieu des point (Y,r) permettant d'assurer l'équilibre sur le marché monétaire. La condition d'équilibre consiste à égaliser l'offre et la demande de monnaie.

$$M_d/P = m$$

La **propension marginale à consommer** correspond à l'accroissement de consommation résultant d'un accroissement du revenu disponible courant d'une unité. On la calcule :

$$c = \Delta C / \Delta Y \quad \text{où } 0 < c < 1$$

La **propension moyenne à consommer** est la part du revenu consacré aux dépenses de consommation par les ménages. On la calcule :

$$cm = C/Y$$

Le multiplicateur keynésien : est le rapport entre la variation du PIB et celle des dépenses publiques. Définition : il traduit le fait qu'il existe une relation entre les composantes de la demande globale et la production ou PIB, et donc l'emploi. Cette relation est plus que proportionnelle. On peut donc identifier un multiplicateur d'investissements, des dépenses publiques, multiplicateur fiscal, monétaire ou lié à la consommation autonome.

Ce concept utilisé par Keynes pour montrer comment dans une économie où il n'y a pas plein emploi des ressources, une modification exogène de la demande peut provoquer une modification plus importante du revenu national et donc influencer le niveau d'emploi des ressources.

Ici le multiplicateur est ce que l'on appelle le multiplicateur simple des dépenses publiques qui est

$$K_g = \Delta Y / \Delta G = (1 / 1 - c) > 1 \quad \text{car } 0 < c < 1$$

Définition : effet d'éviction : Il correspond à l'impact négatif sur le revenu lié à la non-réalisation d'une partie de l'investissement privé suite à la mise en place de politique de dépenses publiques.

Deux conditions pour qu'il y est effet d'éviction : il faut que le taux d'intérêt augmente et il faut que l'investissement réponde à cette hausse en diminuant.

L'effet d'éviction induit un multiplicateur des dépenses publiques inférieur au multiplicateur simple. Alors la perte de revenu peut se calculer par :

$$\Delta Y = (k'_{\text{e}} - k'_{\text{g}}) \Delta G$$

Définition : « Policy mix » :

C'est la combinaison de façon optimale de la politique budgétaire et politique monétaire dans le but d'accroître l'efficacité de l'intervention de l'Etat à des fins de régulation de l'activité économique.

La détermination de la combinaison optimale (le meilleur policy mix) en fonction d'un objectif donné est un problème essentiel auquel est confrontée la politique macroéconomique.

Le policy mix est une illustration du principe de TINBERGEN (1952) : pour atteindre simultanément n objectifs, il faut n instruments indépendants. Exemple : un gouvernement

Mathématiques Financières Edition En Fiches En Fiches Économie

Ensheng Dong



Matheacutematiques Financiegraveres Egraveme Eacutedition En Fiches En Fiches Economie:

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