

Macroeconomics

FINANCIAL MARKETS

BASICS

Money attribute:

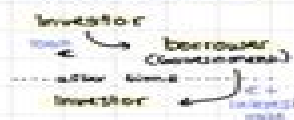
- Medium of exchange
- Store of value
- Unit of account

money = + transactions
- no interest

→ Currency (cash)
→ deposits (bank accounts)

bonds = + positive interest rate i
- no transactions

Bond = Anleihe



DEFINITIONS

money = pay for transactions

income = what you earn (flow)

saving = value of accumulation over time

financial wealth = value of financial assets minus financial liabilities
→ stock variable

investment = purchase of a new capital good

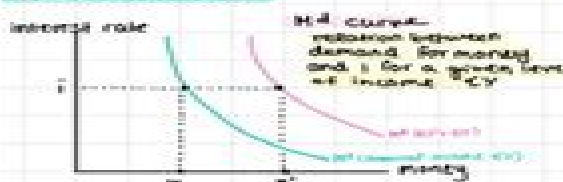
financial investment = purchase of shares or other financial assets

The liabilities of the central bank are the money it has issued, called central bank money.

DEMAND FOR MONEY

Demand for money: $M^d = CY \cdot L(i)$
Nominal income Y (increasing) \rightarrow increasing demand for money
Decreasing function of interest rate i (decreasing) \rightarrow decreasing demand for money

Increase in interest rate decreases demand for money, because more people put their cash into bonds.



Given bond payment per year: 100 €

Price of bond today: CP_b

Interest rate on bond: $i = \frac{100 - CP_b}{CP_b}$

The higher the bond price, the lower the interest rate.
The higher the interest rate, the lower the price today.

PART TWO

Financial intermediaries: finanzielle Vermittler

→ Receive funds from people and firms and use these to buy financial assets or to make loans to other people and firms

Example: Bank (money = liabilities), keep some funds as reserves (Reserven)

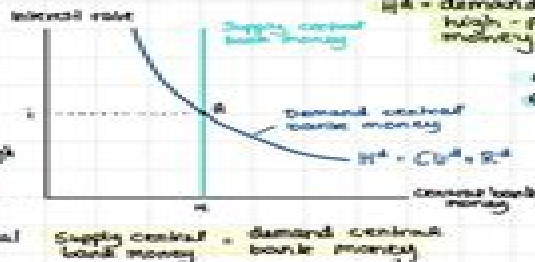
Assets	Liabilities
Bonds	Central bank money = Reserves + currency
Reserves	Deposit Accounts
Loans	
Bonds	

Central Bank

Banks

θ = reserve ratio

M^d = demand high-powered money



No currency → demand money = demand chequeable deposits

$$M^d = CY \cdot L(i)$$

Demand reserves bank depends on amount of chequeable deposits

$$H^d = \theta \cdot M^d = \theta \cdot CY \cdot L(i)$$

H denotes the supply of central bank money, then equilibrium condition:

$$H = H^d$$

$$H = \theta \cdot CY \cdot L(i)$$

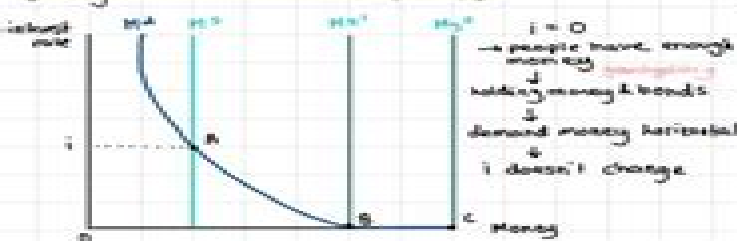
Increase in H → decrease i
Decrease in H → increase i

Assets	Liabilities
Bonds	Money
	→ Expansionary open market operation
Assets	Liabilities
Change bonds holdings + € 1 Mio	Change money stock + € 1 Mio

LIQUIDITY TRAP

Zero lower bound: The interest rate cannot go below zero.

Economy is in a liquidity trap when the interest rate is down to zero, monetary policy cannot decrease it further.



Macroeconomics Theory Cheat Sheet

Mike Wickens



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hereafter referred as Macro Theory Altogether there are 170 exercises in eleven chapters and three appendices Many of these exercises are based on or inspired in the literature listed in the bibliography of Macro Theory although the sources are not documented The goal of a good number of exercises is to help the student to develop the skills necessary to obtain the model s empirically testable predictions You should try to solve each exercise by yourself but do not be upset if you cannot Some exercises are very hard and take time to work out However to learn you should persevere and try again and again We hope that this workbook will help you in the learning process of macroeconomic theory The most important change in this second edition is Part IV which presents an abridged survey of the empirical evidence on macroeconomic models This part has four chapters Chapter 12 takes care of growth Chapter 13 analyzes the main characteristics of business cycles Chapter 14 presents the empirical evidence on Keynesian models and Chapter 15 deals with several issues related to the budget constraint such as chronic inflation the pathologies of hyperinflation public debt crises external debt crises and the fiscal theory of the price level

Macroeconomic Theory, a Survey Douglas Fisher,1983 *Macroeconomics* Robert Ernest Hall,John B. Taylor,Gary Wynn Yohe,1986 Schaum's Outline of Theory and Problems of Macroeconomic Theory Eugene A. Diulio,1990 This updated edition reflects changes and developments in the field of macroeconomics This is a solved problems outline for standard undergraduate and graduate economics courses in colleges and MBA programs New topics included are national income accounting lags in demand stabilization the Phillips curve and monetarist macroeconomics Over four hundred solved and supplementary problems are included Notes on Macroeconomic Theory Thomas J. Sargent,1975

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