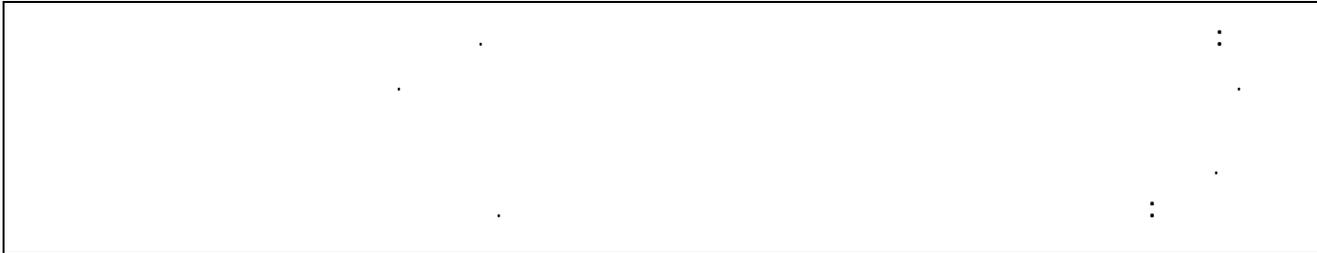


2008-1970

& *



%5.8

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¹(%6.7

1985

1985

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2010

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2005

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60-16

².

59 16

³.

* dadene_abdelghani@yahoo.fr

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$$Y=Y(L) :$$

$$MC=MR :$$

$$MC=W/MP :$$

$$: MP-$$

$$: W- :$$

$$: MR$$

$$P$$

$$MC=MR=P=W/MP$$

$$MP =W/P$$

$$N_D=N_D(W/P) :$$

$$W/P \quad MP$$

$$N_S=N_S(W/P) :$$

8

$$.(W/P)$$

1929

9

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(1)

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%3

%3

%2

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John f. Helliwell

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12

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13

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: 14

$$\Delta U_t = -0.3\Delta Y_t + 0.3 + Z_t$$

%1

()

$$U_t = 3.72 + 0.36 \text{ gap}_t + Z_t$$

$$\Delta U = \alpha - \beta \Delta Y + Z \dots 1 \quad ; \quad U - \bar{U} = -\delta(Y - \bar{Y}) + Z \dots 2$$

:Y

: \bar{U}

:U

: $Y - \bar{Y}$

: \bar{Y}

(2)

:

1-2

(1977-1970)

(1979-1967)

(1984-1980)

%51.95

1.6

19.6 1977-1970 11.8 1969-1967
 (1977-1967 53000) 1977 2336000 1967 1748000
¹⁵.(1985-1978 122000)1985 3840000
 %22 1967 %33 .1985 9.7 1977

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¹⁶.1989 59000 1988 61000
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17.
 100 400 "stand-by" 1991 03
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1994
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20 637188
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1994 :
23
24 1999-1996
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²⁶ 51909 440 283.278 2001-1993

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1997 : -1

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%23.7 2003 2078270 (%27.3) 2.3

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²⁷

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²⁹.2009 170.858 2008 162.290 2007 125.645 2005 64.092

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31

: VAR

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.(VAR)

(Y) (N) (CH) : (R) (I) (W)
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Annual statistical Bulletin 2005,)

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³⁴.VAR

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.VAR(5) VAR : .
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DLCH = 0.335 + 0.519*DCH (-1) + 0.067*DCH (-2) - 0.157*DCH (-3) + 0.027* DCH (-4) + 0.571*DCH (-5)
 [0.886] [2.535] [0.372] [-1.105] [0.165] [3.470]
 + 1.14E-5*DDN (-1) + 2.11E-5*DDN(-2) - 1.04E-5*DDN(-3) + 4.17E-5*DDN(-4) - 2.53E-5*DDN(-5)
 [0.948] [1.726] [-1.082] [2.906] [-2.04]
 - 8.38E-6 *DDY(-1) - 1.17E-7*DDY(-2) - 2.29E-5*DDY(-3) - 1.76E-5*DDY (-4) - 1.37E-5*DDY(-5)
 [-2.31] [-2.206] [-2.050] [-1.947] [-1.761]
 - 3.27E-6*DDDI (-1) - 3.73E-5*DDDI (-2) - 1.06E-5*DDDI (-3) - 1.57-E-5*DDDI (-4) - 4.73E-6*DDDI (-5)
 [-0.189] [-2.378] [-0.432] [-0.72] [0.232]
 0.113*DDPP (-1) + 0.152 *DDPP (-2) + 0.172*DDPP (-3) - 0.208*DDPP (-4) - 0.364*DDPP (-5)
 [0.786] [0.951] [0.993] [-1.477] [-3.096]
R-squared = 0.95 adjusted R-squared = 0.70 F-statistic= 3.80 n=31

$R^2 = 0.70$: :
 $R^2 = 0.95$:
 %70

.F_C=3.8 > F_T=2.1

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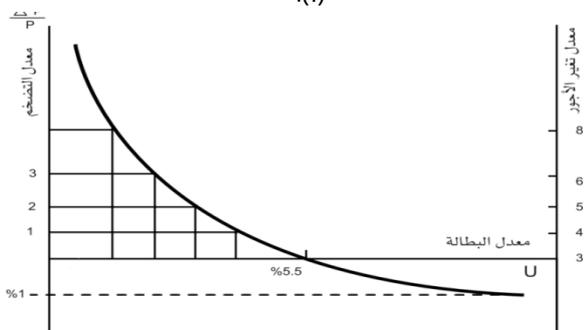
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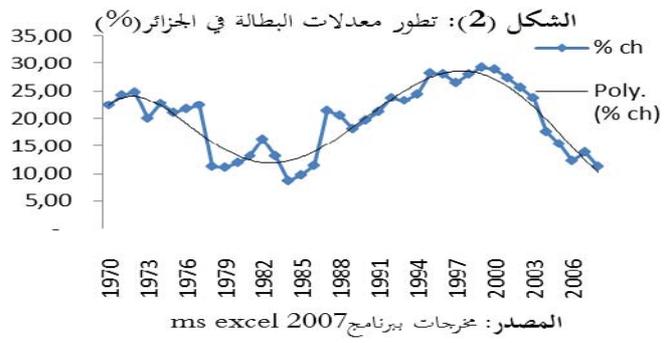
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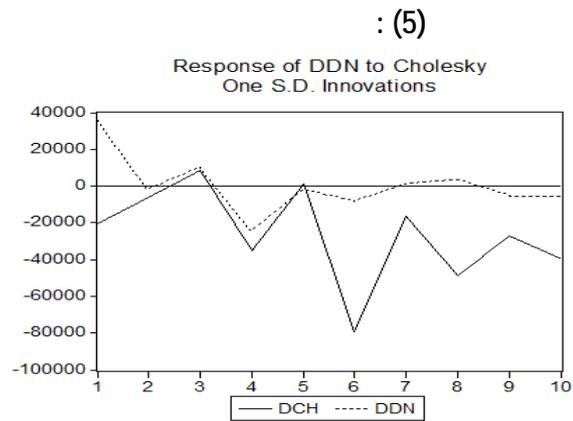
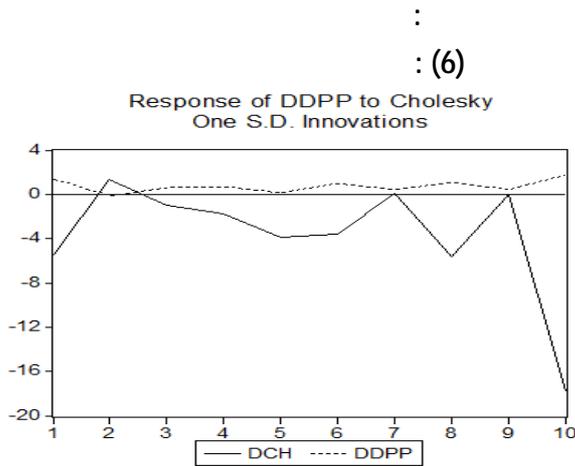
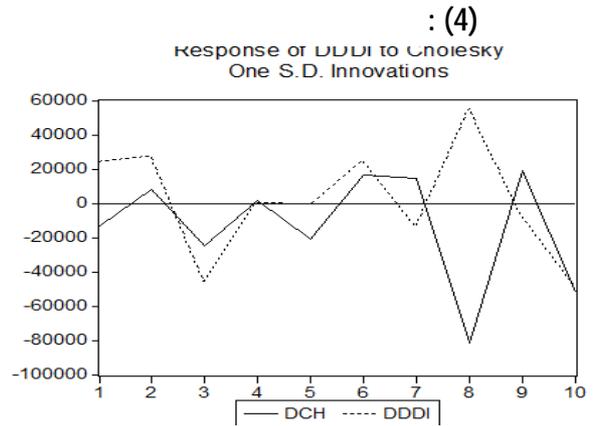
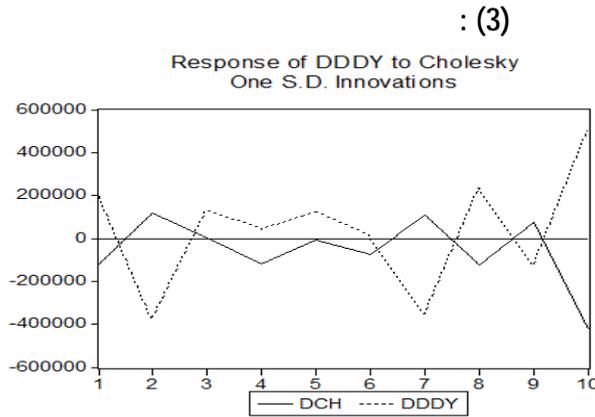
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