

YALPI ICHKI MAXSULOT O'SISH SUR'ATI VA UNGA TA'SIR ETUVCHI OMILLARNI O'RGANISH VA BAHOLASH

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Abstract: *This article describes the research conducted in the Republic of Uzbekistan on the relationship of monetary policy to macroeconomic indicators, including inflation. It contains scientific and practical proposals and recommendations for reducing inflation in the country and increasing economic growth or GDP, with a thorough analysis of monetary policy, interest rates, foreign exchange, required reserves and open market policies.*

Annotatsiya: *YaIMni hisoblashning o'ziga xos xususiyatlariga o'tishdan oldin unga ta'rif berish muhim sanaladi. Demak, YaIM makroiqtisodiy ko'rsatkichlarning eng asosiylaridan biri bo'lib, oddiy tilda aytganda mamlakatning iqtisodiy rivojlanish darajasini mutlaq miqdorlarda ifodalaydi.*

Tahlil predmeti: *Yalpi ichki maxsulot o'sishiga ta'sir etuvchi omillarni o'rganish va baholash.*

O'rganish ob'ekti: *Mamlakatimiz mustaqillikka erishgandan boshlab hozirgacha bo'lgan davrdagi ishsizlik, inflyatsiya, savdo balansi, axoli o'sishi.*

Loyihaning ahamiyati: *GDP o'sishiga ta'sir etuvchi omillarni taxlil qilish.*

Tahlil metodologiyasi: *1991-yildan boshlab O'zbekiston Yalpi Ichki Maxsuloti 30 yil davomida o'sishiga ta'sir ko'rsata oladigan 8 turdagi (inflyatsiya, joriy narxdagi YaIM, joriy narxdagi tovar va xizmatlar eksport iva importi, iste'mol xarajatlari, ishsizlik, axoli soni va axoli o'sish salmog'i) o'zgaruvchilar regression tahlil usulida o'rganildi.*

Keywords: *monetary policy, interest rate, inflation, targeting, economic growth, money supply.*

Nazariya: YaLPI IChKI MAHSULOT (YaIM) — mamlakat iqtisodiy faoliyatining muayyan davr (oy, chorak, yil) davomidagi umumiy natijalarini tavsiflaydigan ko'rsatkich. Mamlakat hududida joylashgan barcha korxonalar (chet el va qo'shma korxonalari ham shu hisobga kiradi) tomonidan jami ishlab chiqarish omillari bilan ishlab chiqarilgan tovarlar va xizmatlarning bozor qiymatlaridagi ifodasi bo'lib, uning miqdori milliy hisoblar tizimi asosida hisoblab chiqiladi. Mamlakat iqtisodiyotining rivojlanishini makrodarajada tavsiflash va tahlil etishda foydalaniladi.

Model:



Mamlakat iqtisodiyotining xususiyatiga ko'ra, shuningdek, inflyatsiyaning qaysi turi mavjudligiga qarab Fillips egri chizig'idagi inflyatsiya va ishsizlik darajalarining kombinatsiyasi farq qilishi mumkin. Bunday tanlov kutilayotgan inflyatsiyaning sur'atiga bog'liq. Kutilayotgan inflyatsiya darajasi qanchalik yuqori bo'lsa ishsizlikning har qanday darajasida (sur'ati past bo'lgan inflyatsiya darajasiga nisbatan) haqiqiy inflyatsiya darajasi yuqori bo'ladi.

Ouken qonuniga ko'ra YAIMning uzilishi, ya'ni $(Y_h - Y_p) / Y_p$ miqdor davriy ishsizlikning o'zgarishiga bog'liq.

Hukumat Fillips egri chizig'iga asoslanib, qisqa davr uchun, iqtisodiy siyosat maqsadlaridan kelib chiqib ishsizlik va inflyatsiya darajalarining istalgan kombinatsiyasini tanlashi mumkin.

Taxlil va natijalar:

inflation%					
	Percentiles	Smallest			
1%	.07325	.07325			
5%	.08464	.08464			
10%	.089515	.08824	Obs		30
25%	.117	.09079	Sum of wgt.		30
50%	.129885		Mean		.9688107
		Largest	Std. dev.		2.977418
75%	.27291	.70857			
90%	1.87727	3.04597	Variance		8.865021
95%	5.3418	5.3418	Skewness		4.337632
99%	15.68333	15.68333	Kurtosis		21.45869
GDP in current prices(usd_bil)					
	Percentiles	Smallest			
1%	1.09e+14	1.09e+14			
5%	1.15e+14	1.15e+14			
10%	1.32e+14	1.29e+14	Obs		30
25%	1.55e+14	1.36e+14	Sum of wgt.		30
50%	2.93e+14		Mean		4.38e+14
		Largest	Std. dev.		3.15e+14
75%	7.02e+14	9.08e+14			
90%	9.11e+14	9.14e+14	Variance		9.92e+28
95%	9.73e+14	9.73e+14	Skewness		.4253668
99%	9.74e+14	9.74e+14	Kurtosis		1.54778
Exports of goods and services in current prices(usd)					

Exports of goods and services in current
prices(usd)

	Percentiles	Smallest		
1%	2.52e+13	2.52e+13		
5%	3.25e+13	3.25e+13		
10%	3.83e+13	3.52e+13	Obs	30
25%	4.81e+13	4.13e+13	Sum of wgt.	30
50%	1.08e+14		Mean	1.02e+14
		Largest	Std. dev.	5.77e+13
75%	1.48e+14	1.64e+14		
90%	1.75e+14	1.86e+14	Variance	3.33e+27
95%	1.92e+14	1.92e+14	Skewness	.2465742
99%	2.18e+14	2.18e+14	Kurtosis	1.688513

Household consumption expenditure (including
Non-profit institutions serving hou

	Percentiles	Smallest		
1%	0	0		
5%	8.72e+13	8.72e+13		
10%	9.13e+13	8.97e+13	Obs	30
25%	1.22e+14	9.29e+13	Sum of wgt.	30
50%	1.70e+14		Mean	2.69e+14
		Largest	Std. dev.	1.88e+14
75%	4.19e+14	5.30e+14		
90%	5.54e+14	5.78e+14	Variance	3.54e+28
95%	6.32e+14	6.32e+14	Skewness	.5741339
99%	6.45e+14	6.45e+14	Kurtosis	1.995629

Imports of goods and services

	Percentiles	Smallest		
1%	2.96e+13	2.96e+13		
5%	3.22e+13	3.22e+13		
10%	3.33e+13	3.31e+13	Obs	30
25%	4.21e+13	3.35e+13	Sum of wgt.	30
50%	1.07e+14		Mean	1.28e+14
		Largest	Std. dev.	9.75e+13
75%	1.90e+14	2.65e+14		
90%	2.83e+14	3.01e+14	Variance	9.50e+27
95%	3.14e+14	3.14e+14	Skewness	.7220719
99%	3.47e+14	3.47e+14	Kurtosis	2.343469

UNEMPLOYEMENT

	Percentiles	Smallest		
1%	0	0		
5%	0	0		
10%	0	0	Obs	30
25%	.0024303	0	Sum of wgt.	30
50%	.0487625		Mean	.0355611
		Largest	Std. dev.	.0358516
75%	.0516317	.093		
90%	.0945	.096	Variance	.0012853
95%	.0962474	.0962474	Skewness	.477556
99%	.105	.105	Kurtosis	1.928487

Xulosa:

	o'rtacha	mediana	min	max	kurtoz iz	skewne ss	str ogish	variatsi ya
inflation	0,9688 11	0,13	0,73	15,68	21,45	4,33	2,97	8,65
GDP in current prices(usd_bil)	4,38E+ 14	2.93e+14	1.09e+1 4	9.74e +14	1.547 7	.425366 8	3.15e+1 4	9.92e+2 8
Exports of goods and services in current prices(usd)	1.02e+1 4	1.08e+14	1.08e+1 4	2.18e +14	1.688 5	.246574 2	.246574 2	3.33e+2 7
Household consumption expenditure (including Non- profit institutions serving households)	2.69e+1 4	1.70e+14	0	6.45e +14	1.995 629	.574133 9	1.88e+1 4	3.54e+2 8
Imports of goods and services	1.28e+1 4	1.07e+14	2.96e+1 3	3.47e +14	2.343 5	.72207	9.75e+1 3	9.50e+2 7
POPULATION(BI LILION)	2.80e+0 7	2.71e+07	2.19e+0 7	3.55e +07	1.893 8	.321108 4	403963 1	1.63e+1 3
UNEMPLOYEME NT	.03556 11	.0487625	0	.105	1.928 4	.477556	.035851 6	.001285 3

GDPincurren~l	Coefficient	Std. err.	t	P> t	[95% conf. interval]	
inflation	1.04e+13	6.66e+12	1.55	0.134	-3.43e+12	2.41e+13
Exportsofgo~n	3.089767	1.297967	2.38	0.026	.4047186	5.774815
Householdco~r	.705166	.1219725	5.78	0.000	.4528467	.9574854
Importsofgo~s	.5214255	.9413034	0.55	0.585	-1.425809	2.46866
POPULATIONB~N	4.22e+07	1.60e+07	2.64	0.014	9197107	7.53e+07
UNEMPLOYEMENT	-5.41e+15	1.69e+15	-3.19	0.004	-8.91e+15	-1.90e+15
_cons	-1.13e+15	3.84e+14	-2.95	0.007	-1.93e+15	-3.38e+14

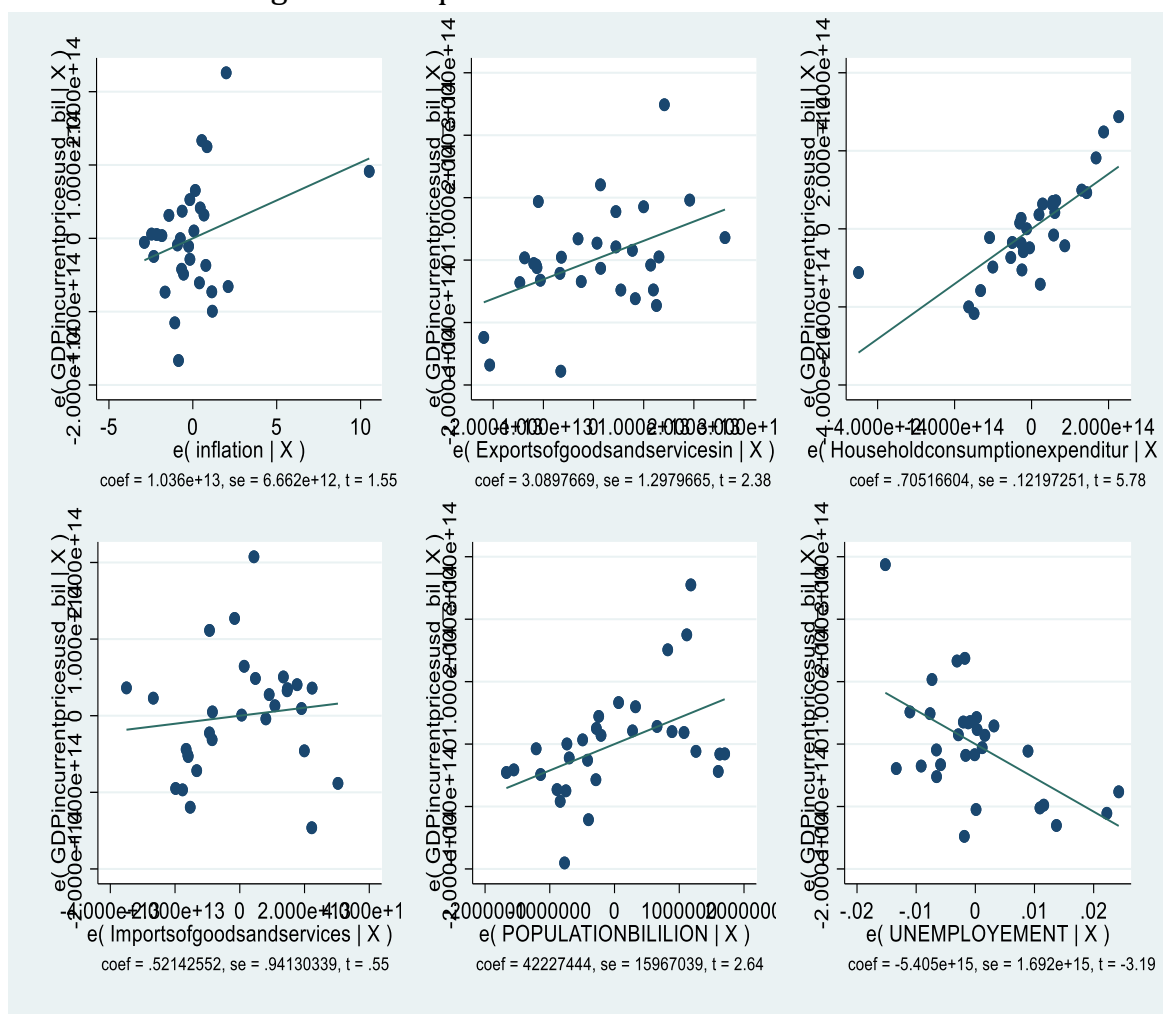
subsequent = $\beta_0 + \beta_1 \cdot \text{factor} + \beta_2 \cdot \text{factor} + \beta_3 \cdot \text{factor} + \beta_4 \cdot \text{factor} + \beta_5 \cdot \text{factor} + \beta_6 \cdot \text{factor}$

GDP=-1.13e+15+inflation * 1.04e+13+Exportsofgo~n * 3.089767+Householdco~r *.705166+Importsofgo~s * .5214255POPULATIONB~N* 4.22e+07UNEMPLOYEMENT * -5.41e+15

Xulosa: Inflatisiuyani bir birlikka oshishi GDPni 1.01e+13 birlikka oshiradi shu asnosda populationgacha oshiradi ammo ishsizlik bir birlikka oshishi -5.41e+15 kamaytiradi.

	inflat~n	GDPincurre~l	Export~n	Househ~r	Import~s	POPULA~N	UNEMPL~T
inflation	1.0000						
GDPincurre~l	-0.2725	1.0000					
Exportsofg~n	-0.3430	0.8797	1.0000				
Householdc~r	-0.2204	0.8424	0.6405	1.0000			
Importsofg~s	-0.2780	0.8516	0.9688	0.5842	1.0000		
POPULATION~N	-0.4018	0.8778	0.9304	0.6513	0.9480	1.0000	
UNEMPLOYEM~T	-0.2907	0.8052	0.9462	0.5952	0.9585	0.9390	1.0000

Inflatsiya va **gdp** o'sishi darajalari bir biriga teskari bogliq bolsa qolgan omillar to'gri bogligini ko'rishimiz mumkin. Axoli soni oshishi bilan ishsizlik oshib bormoqda va to'gri bolgikligi kelib chiqmoqda. Yana shuni qayd etish joizki bizda Gdp va boshqa omillar ortasidagi boglikliklar haqiqatdan uzoq sababi statistika tori yuritilmasligi yoki foiz kanalini ishlamasligini sabab qilishimiz mumkin.



Sochma diagramma shuni ifodalaydiki; inflatsiya trade balance aholi istemilini o'sishi GDPNI sezilarli darajada o'sishiga olib keladi. Ammo ishsizlik darajasida kelganida esa teskarilikni ko'rishimiz mumkin.!

Xulosa:

O'zbekiston iqtisodiyotini o'rganish davomida bir qancha muommolarga duch kelamiz:

1. Malumotlar shaffofligi (unda bir qancha malumotlar yetishmasligi, bazi yillar kesimida olinganda malumotlar yo'qligi. Masalan ishsizlik 1991-yillarda yuritilmaganligi)

2. Chiqqan malumotlar haqiqiy yani real iqtisodiyot holatini ifodalamaydi!

3. Foiz kanalini yo'qligi yani Markaziy Bankni Monetar siyosatni yuritishda foiz kanali ishlamasligi yaqqol ko'rinib qoldi.

4. Mamlakatda GDP to'gri yuritilayotgani to'gri ammo uning sababiyatlariga kelganda esa to'gri emasligiga guvoh bo'ldim

5. Yana bir muhim omil mamlakatda shadow economy mavjudligidir.

Bu taxlildan oladigan xulasalarimizga to'xtaladigan bolsak; mamlakat miqyosida bunday makro darajadagi tahlillar bizga o'xshagan mamlakatlar uchun ishlaymaydi.

1.

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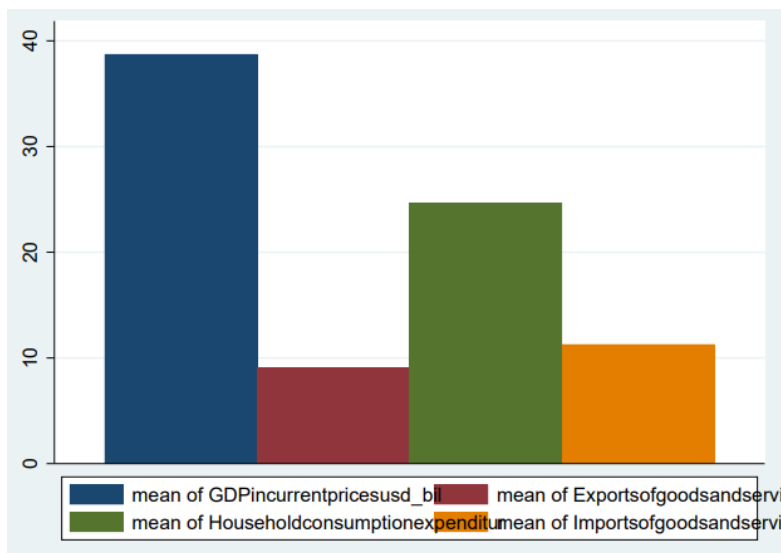
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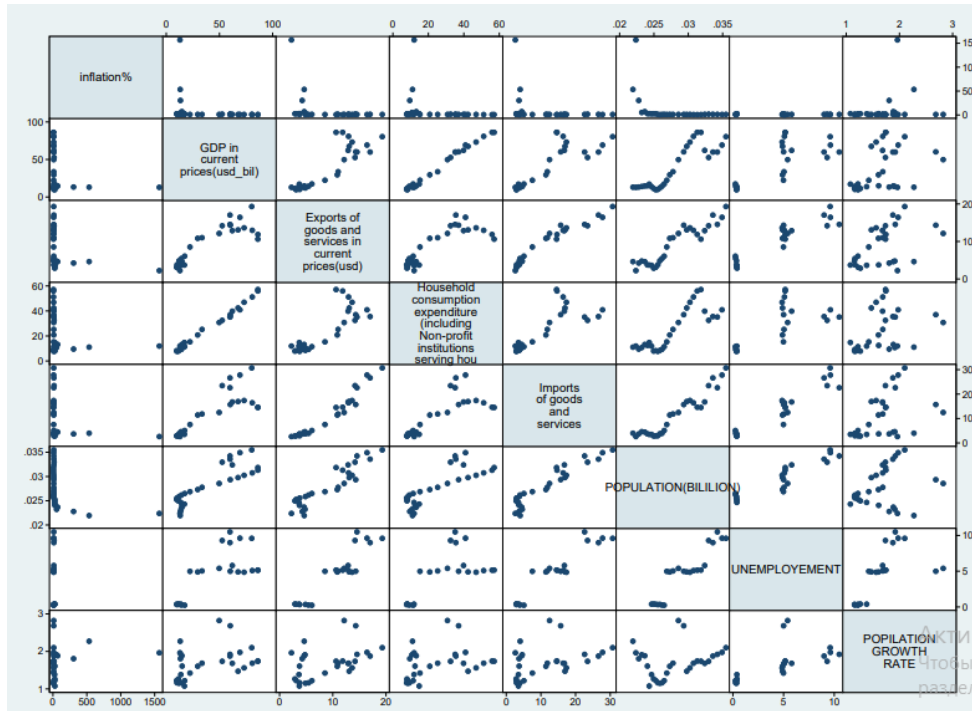
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Ношалар:



1-rasm. Bart chart(GDP,EXPORT,CONSUMTION,IMPORT).



2-rasm. Variations bir biri bilan bog'likligi grafikda.