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A new identification method of economic large shocks in the input–output framework: application to the COVID-19

Ali Elgueilab¹, Elhadj Ezzahid² and Hicham Baddi^{3*}

*Correspondence:
h.baddi@univ-bordj.dz

¹Applied Economics Laboratory,
FSJES-Agdal, Mohammed V
University, Rabat, Morocco

²Mohammed V University, Rabat,
Morocco

³Money, Banking
and Finance Research Team,
Finance, Entrepreneurship
and Development Laboratory,
FSJES-SALE, Mohammed V
University, Rabat, Morocco

Abstract

The COVID-19 pandemic has had a significant and unprecedented impact on the global economy, affecting both supply and demand in various industries. The literature on the pandemic has mainly focused on evaluating its real-time impact, using input–output analysis as a toolset. However, this paper aims to identify the magnitude of the large shock after observing its impacts on the economy. The proposed methodology adopts the main assumptions usually made in input–output analysis and focuses on the short term, assuming no significant changes in structures and prices. The approach is based on the technique of hypothetical extraction, which is generalized to consider the possibility of a shock simultaneously impacting all industries. Applying this approach to the Moroccan economy to identify the COVID-19 shock at the sectoral level, it appears that the most significant negative shocks were experienced by three industries, namely tourism, transport and mechanical industries, metallurgical, electrical. This is largely due to the nature of these industries, which are more sensitive to production constraints imposed to limit the spread of the pandemic. The results also show that other branches of activity have been severely impacted via the indirect channel of inputs rather than directly by the shock of the pandemic.

Keywords: Large shocks, Input–output analysis, Partial hypothetical extraction, Total hypothetical extraction, Linkages, COVID-19, Morocco

JEL Classification: E32, C67

1 Introduction

The impact of COVID-19 is broad and unprecedented in several respects. First and foremost, it is unprecedented in its scale. Firstly, economic growth reached a level in 2020 that had not been seen in decades in most countries. Secondly, the nature of this shock is also different because it affected both supply and demand. Due to this hybrid nature, the productive system in 2020 was shaken from all sides. Some industries faced constraints on supply while others faced a decrease in demand. A third category of industries was affected via these two channels. In all cases, activity contractions were substantial in the majority of industries.



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