

國立中央大學八十八學年度碩士班研究生入學試題卷

所別： 財務管理研究所^{甲、乙} 科目：

經濟分析

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〔#1〕 在消費函數

$$C = \bar{C} + \lambda * W + c * Y_d$$

裡，個人消費支出視其財富與所得而定， C 代表消費支出， Y_d 為個人可支配所得， W 為財富， c 、 λ 皆為正值的參數， \bar{C} 為自發性消費。依據諾貝爾經濟學獎得主 Simon Kuznets 對消費的實証研究顯示，長期的邊際消費傾向與短期的邊際消費傾向顯然有所差異。說明上述之消費函數是否有助於解釋長期邊際消費傾向與短期邊際消費傾之分歧的理由。(10%)

〔#2〕 分析投資在由 Modigliani 與 Ando 所發展的生命週期說 (life cycle hypothesis) 中所扮演的角色。(10%)

〔#3〕 利用總合供給曲線與總合需求曲線來分析貨幣政策的功效與貨幣的中立性問題。(10%)

〔#4〕 轉移金的方程式為：

$$TR = \bar{TR} - q * Y + v * Y^2$$

TR 為轉移金， Y 為收入， v 與 q 皆為正值的參數， \bar{TR} 為自發性轉移金。分析這種形式的轉移金之合理性。(10%)

〔#5〕 以實例說明失業的種類及其存在的原因。(10%)

參考書

〔#6〕 Consider the problem faced by the government of choosing the level of a tax so as to maximize revenue. Let the demand and supply functions be

demand: $q_d = 194 - 3p$

supply: $q_s = 2p - 6$

(a) Suppose a flat-rate tax of t per unit is imposed on the supply of goods. What is the tax, t , that maximizes tax revenue? What would be the price, quantity, and tax revenue in equilibrium? (10%)

(b) Alternatively, if a percentage tax of r is charged, what is r that maximizes tax revenue? Compare the result with (a). (10%)

〔#7〕 The total cost function for a product is $TC = q^3 + 20q^2 + 20$ and the demand function is $q + p = 240$. Find the price and level of output required to maximize a monopolist's profit. (15%)

〔#8〕 The utility function of a consumer is $U = 6xy$, where x and y are the quantities consumed of two goods. The price of x is 5 per unit and that of y is 10 per unit. If total expenditure is limited to 100, what is the maximum value of U ? (15%)