

# 國立臺北大學 114 學年度碩士班一般入學考試試題

系（所）組別：金融與合作經營學系

科 目：經濟學

第1頁 共1頁

☒可 ☐不可 使用計算機

## 一、問答題

1. 假設一封閉經濟體系， $C=400+0.8Y$ ， $I=400-100i$ ， $G=200$ ，實質貨幣需求  $L=800+0.4Y-100i$ ，名目貨幣供給 = 2900， $Y$  為所得， $i$  為利率。請問當價格水準  $P$  維持在 2 時，商品市場與貨幣市場均衡的利率及所得水準為何？（10%）
2. An individual lives for two periods with certainty, and for a third period with probability 50 percent. He finds out at the end of period one (after he has done his consumption) whether he will die at the end of period two or at the end of period three. He has earnings of one unit in the first period, and no labor income thereafter. His instantaneous utility function is  $u(c_t)=\ln(c_t)$ . He can borrow or lend at an interest rate of zero, and has a time discount rate of zero.
  - (1) What is his first period consumption? (10%)
  - (2) Suppose the utility function was quadratic instead. Would  $c_1$  be higher or lower in this case? (5%)
3. An individual lives for one period with certainty and may live into a second period with probability  $\rho$ , where  $0 \leq \rho \leq 1$ . He knows the value of  $\rho$ . He does not find out whether he lives in the second period until after he has done his first period consumption. He has labor income  $w_1=2$  in the first period of life, and no labor income in the second period of life. His first period utility is  $\ln(c_1)$ . The time discount rate and interest rate are both zero.
  - (1) Find  $c_1$  and  $c_2$  assuming his second period utility is  $\ln(c_2)$ . (10%)  
Assume now that his second period utility is:  $u(c_2) = \begin{cases} \ln(c_2), & \text{if } c_2 \geq c_1 \\ \ln(c_2) - 1, & \text{if } c_2 < c_1 \end{cases}$ .
  - (2) Find out the optimal value of first period consumption as a function of  $\rho$ . (15%)

## 二、何謂「劣幣驅逐良幣」？

1. 請利用經濟學理論，繪圖標示並輔以文字詳細加以說明。（20%）
2. 請問如何解決「劣幣驅逐良幣」的問題？請繪圖標示並輔以文字詳細加以說明。（10%）

- ## 三、依據主計處統計顯示，房屋租金持續上漲，2024 年房租指數年增率 2.45%，寫下近 28 年來新高。請問您認為政府是否應針對房租價格進行管制？請繪圖標示並輔以文字詳細加以說明您的論點。（20%）

試題隨卷繳交