國立中山大學 102 學年度碩士暨碩士專班招生考試試題

科目名稱:經濟學【財管系碩士班】

※本科目依簡章規定「不可以」使用計算機

題號:443001

共2頁第1頁

說明:

經濟學[財管系碩士班]試題共有兩部份,<u>第一部份爲個體經濟學:填空題共 50 分</u>, 第二部份爲總體經濟學,包括選擇題及簡答題,共 50 分,兩部份<u>總計共 100 分</u>。

第一部分(個體經濟學)填空題答案<u>全對才給分</u>。只需要填入最後的完整答案,"請勿"寫出計算過程。例如:你的第一個空格答案若爲"m+b",答案請填寫 <u>(1) m+b</u>。 填空題的答案卷請製作如下:

(1)	(2)	(3)
(4)	(5)	(6)
(7)	(8)	(9)
(10)		

第一部份填空題(個體經濟學): 共10格,每一個空格5分,共計50分。

Question 1.

Suppose that Natasha's utility function is given by $U(I) = \sqrt{100I}$, where I represents monthly income. Currently Natasha is earning a monthly income of \$40,000 NTD and can earn that monthly income next year with certainty. However, she is offered a chance to take a new job that offers a 0.6 probability of monthly earning \$44,100 NTD and a 0.4 probability of monthly income \$32,400 NTD. What is expected utility of the her new job's monthly salary = (1) , and in the case of that she would like to take this new offer next year and she is willing to buy insurance against the variable income associate with the new job, how much she needs pay for the risk premium every month= (2) .

Question 2.

Suppose the process of producing light-weight parkas by Polly's Parkas is described by the (production) function: $q = 10K^{0.8}(L-40)^{0.2}$, where q is the number of parkas produced, K is the number of computerized stitching-machine hours, and L is the number of person-hours of labor. In addition to capital and labor, \$ 10 of raw materials are used in the production of each parkas. Therefore, with the costs of capital (r) and labor (w), includes \$ 10 of raw materials per unit of output, the total cost function becomes TC(q) = wL + rK + 10q. By minimizing cost, find the optimal function of $L^* = (3)$ (in terms of only r, w, and q)

Question 3.

The market demand and supply function for imported beer are: $Q^d = 4800 - 40P$ and $Q^s = -1200 + 20P$. To encourage the consumption of domestic beer, Congress has imposed a quota of 600 units of imported beer. After the quota, the producer surplus = (4), and deadweight loss = (5)

Question 4.

A monopolist is deciding how to locate output between two geographically separated markets (East for 1^{st} market and West for the 2^{nd} market). Demand for these two markets are: $P_1 = 15 - Q_1$, $P_2 = 25 - 2Q_2$. The monopolist's total cost is $TC = 5 + 3(Q_1 + Q_2)$, if the monopolist can price discriminate, total quantity $(Q_1 + Q_2)$ is (6), total profit is (7)

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Question 5.

Suppose that two identical firms produce weapons and that they are the only firms in the market. Their costs are given by $C_1 = 60Q_1$ and $C_2 = 60Q_2$, where Q_1 is the output of firm 1 and Q_2 is the output of firm 2. Price is determined by the following demand curve: P = 300 - Q, where $Q = Q_1 + Q_2$. At the Cournot-Nash equilibrium, the profit of firm 2 = (8) • Suppose two firms form a Cartel to maximize joint profits, total output is (9) • each firm profit is (10) •

第二部份(總體經濟學):包括選擇題及簡答題,共50分。

- 一、選擇題:單選題,有10小題,每小題4分,合計40分
- 1. 依IS-LM-BP模型,當一浮動匯率國家增加貨幣供給,則A)進口增加B)進口減少C)出口增加D)出口減少
- 2. 下列政府支出增加的乘數效果的排序何者正確? A) 簡單凱因斯 > AS-AD > IS-LM B) IS-LM > 簡單凱因斯 > AS-AD C) 簡單凱因斯 > IS-LM > AS-AD D) AS-AD > 簡單凱因斯 > IS-LM
- 3. 日本安倍首相主張同時採取擴張貨幣與擴張財政政策,若日本資本移動自由,依IS-LM-BP模型,下列何者正確? A) 日幣升值B) 日幣貶值 C) 貿易餘額增加 D) 消費支出增加 E) 投資支出增加
- 4. IS-LM構成總需求線,若政府提高稅收,同時增加等額採購,則 A) 總需求線右移 B) 總需求 線左移 C) 總需求線移動方向無法確定 D) 沿著總需求線上移 E) 沿著總需求線下移
- 5. 依IS-LM模型,政府支出排擠的投資支出越多,若A)投資支出受利率影響越小B)貨幣需求受利率影響越小C)邊際消費傾向越小D)貨幣需求受所得影響越小
- 6. 根據可貸資金理論,資金需求爲I(r)+(G-T),資金供應爲 $S=\alpha(Y-T)+\beta r$, $1>\alpha>0$, $\beta>0$ 。當政府增稅100億,則A)投資量降低 B)儲蓄量增加 C)利率下降 D)利率上升
- 7. 以IS-LM構成總需求,依新興古典學派,若擴張財政政策可完全預期,則新均衡與原均衡相較 A) 利率不變 B) 名目工資上升 C) 實質工資上升 D) 所得上升
- 8. 依新興古典學派對貨幣的看法,A) 只有意料之外的貨幣供給變動才會改變物價 B) 只有意料之外的貨幣供給變動才會改變所得 C) 只有意料之內的貨幣供給變動才會改變所得 D) 只有意料之內的貨幣供給變動才會改變物價
- 9. 西班牙經濟落入嚴重衰退,最根本原因爲該國 A) 房地產泡沫破滅 B) 福利過高 C) 財政赤字過鉅 D) 銀行破產 E) 產品競爭力太弱 F) 年輕人失業過多
- 10. 日幣貶值,下列台灣哪一製造業盈餘受惠最多? A) 汽車 B) 水泥 C) 紡織 D) 塑膠 E)鋼鐵
- 二、簡答題:有2小題,每題5分,合計10分,每小題答案<u>不得超過二十字</u>。
- 1. 在政府對企業的管制上,美國共和黨與民主黨的主張有何不同?
- 2. 若一歐元區國家經濟衰退,失業增加,然而該國屬歐元區,無法採行獨立貨幣政策,依歐元區 原來構想,有何機制可使該國失業問題緩和?

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