國立臺灣科技大學
八十八學年度碩士班招生考試試題

系所別：管理研究所碩士班 企業管理學程　　組別：乙組　　科目：經濟學

1、請解釋產品之價格需求彈性高低的決定因素。有人認為消費者對該產品支出所佔比重若愈大，則其價格需求彈性會愈高，您認為呢？（10分）

2、請闡述結構(Structure) - 行為(Conduct) - 績效(performance)（或稱 SCP）的產業分析架構與其涵義。(10分)

3、前陣子台灣電視綜藝節目興起抄襲之風，請從經濟面加以闡釋之。(10分)

4、如果市場結構屬同質雙邊寡占 (homogeneous duopoly) ，分別假設市場需求及廠商邊際成本曲線（MC_i）如下:

$P = 100 - Q$, 其中 $Q = q_1 + q_2$, 及

$MC_i = 0$, $i=1,2$.

請分別在下列模型下：(1)Cournot Model, (2)Cartel Model, (3)Stackelberg Model, 及(4)Bertrand Model，計算並比較各市場之均衡價格與產出，以及各廠商應有產出與獲利水準。(20 分)

5. Consider the market for a durable good, K, that depreciates at a constant rate δ. The flow supply of new units of the durable good is $I = I_0$, where I_0 is a constant, that is, it is independent of the price of the durable good. The demand for the services of the durable good is given by $D = D(R, \theta)$, where $(\frac{\partial D}{\partial R}) < 0$, $(\frac{\partial D}{\partial \theta}) > 0$, D is the flow of services demanded, R is the rental, $R = R(K)$, and θ is a parameter (which might be a government policy of subsidy).

It is assumed that the demand curve for the services of the durable good is downward sloping function of the normal shape, and that at all points in time the rental market is in equilibrium. The real interest rate is $r = r^*$. Individuals have perfect foresight.

Please answer the following questions:

(a) Draw a diagram to show K, R, P, and I. (10 分)

(b) Consider the following situation. At an initial time t = 0, at which the system is in long term equilibrium, it is announced that at a future time $t = \tau$, the demand for services will change due to a once-and-for-all permanent change in the parameter θ, such as lowered mortgage rates. Please discuss the short and long term effects if the pre-announced change does take place at $t = \tau$. (15 分)

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6. Assume a version of Lucas's one-tree model with $u(c) = \ln c$. Let d_t follow a Markov process with a prob$(d_{t+1} \le d' | d_t = d) = \int_0^{d'} f(s,d)ds$. Let a government spend per capita in period t, where $0 \le g_t < d_t$. Let g_t be given by $g_t = d_t \varepsilon_t$, where ε_t is a Markov process with prob$(\varepsilon_{t+1} \le \varepsilon' | \varepsilon_t = \varepsilon) = \int_0^{\varepsilon'} k(s,\varepsilon)ds$.

(a) Assume that the only assets traded are titles to shares and that all government expenditures are financed by a lump-sum head tax of τ_t per worker at time t. This tax is independent of the property owned by the representative consumer. Calculate the equilibrium price function for shares. (10 分)

(b) Now assume that there is an income tax on dividends. Particularly, at time t, dividends are taxed at the rate of τ_t / d_t. Please calculate the equilibrium price function for titles to shares, given the balanced budget rule $g_t = \tau_t$. (15 分)