淡江大學 96 學年度轉學生招生考試試題

61-1

系別:經濟學系三年級

科目:總體經濟學

可否使用計算機 可 否 本試題共 一 頁

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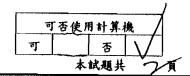
選擇題: 請在每題中選出一個最佳的答案。每題5分,共計25分。

- 1. Monetarists believe all of the following except:
 - A) fluctuations in the money supply are responsible for most large fluctuations in the economy.
 - B) the Fed should keep the money supply growing at a steady rate.
 - Slow and steady growth of the money supply would yield stable output, employment, and prices.
 - D) the Fed should adjust the money supply to adjust to various shocks to the economy.
- 2. John Taylor's rule for targeting the federal funds rate proposes increasing the federal funds rate as inflation _____ and as the GDP gap .
 - A) increases; widens
 - B) increases; narrows
 - C) decreases; widens
 - D) decreases; narrows
- 3. All of the following transactions that took place in 2002 would be included in GDP for 2002 except the purchase of a:
 - A) book printed in 2002, entitled The Year 3000.
 - B) 2001 Jeep Cherokee.
 - C) year 2003 calendar printed in 2002.
 - D) ticket to see the movie "2001."
- 4. The Golden Rule level of capital accumulation is the steady state with the highest level of:
 - A) output per worker.
 - B) capital per worker.
 - C) savings per worker.
 - D) consumption per worker.
- 5. The real return on holding money is:
 - A) the real interest rate.
 - B) minus the real interest rate.
 - C) the inflation rate.
 - D) minus the inflation rate.

本試題雙面印

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D, 2

問答題:每題請以文字、模型或方程式等,來說明作答內容。

- 1、請問在資本不完全移動、浮動匯率的開放總體經濟體系下,當局施行擴張性貨幣政策與 擴張性財政政策,對該體系之產出、利率與匯率的影響爲何?(20分)
- 2、設有一零息債券面額爲10,000元,5年後到期還本付息,殖利率爲8%,請問此零息債券的存續期間爲何?(10分)
- 3、若根據相關數據顯示新台幣美元的均衡匯價應爲30^{4/7}。而目前市場上實際新台幣美元匯率爲31^{4/7}。請問此時新台幣的價值被高估或低估?美元的價格被高估或低估?(10分)
- 4、依據 IS-LM 模型的架構,當貨幣需求對利率變化的敏感度愈高時,此對擴張性財政政策產生之排擠效果的影響爲何?若投資對利率變化的敏感度愈低時,此時排擠效果所受到的影響又爲何?(20分)
- 5、假設經濟體系之代表性個人只存活兩期,第一期的所得爲 y_1 、第二期所得爲 y_2 ,效用函數爲 $U = \log(c_1) + \beta \log(c_2)$,其中 c_1 、 c_2 分別爲第一、二期的消費。依據這些設定,請問(1)、此個人在第一期與第二期之最適消費數量爲何?(2)、若利率上升,對此個人最適消費數量的影響爲何?(15分)