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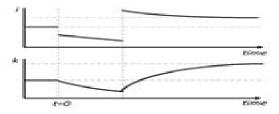
Exercise set - Week 5 - Answers

Question 1: Tobin's q with Investment Subsidy

Tobin's q model with an investment subsidy s_t and quadratic adjustment costs $\frac{1}{2}\phi i_t^2$, with $\phi > 0$ yields the following equations

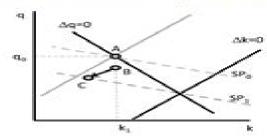
$$q_t = F'(k_t) + \frac{1-\delta}{1+r} q_{t+1}, \quad k_t = (1-\delta)k_{t-1} + i_t, \quad \text{and} \quad i_t = \frac{1}{\phi}(q_t - 1 + s_t),$$

with all variable and parameters as usual. Initially, the economy is in the steady state. At time t=0, the government does 'something' with the investment subsidy. The following impulse-response functions are given for investment and capital.



Question: What did the government do with the investment subsidy (up, down, permanent, temporary, announced, implement immediately, etc...)? Explain using a phase diagram.

Answer Announced increase of the investment subsidy. See the figure.



At the time of the announcement, q jumps down in anticipation of the higher future capital stock (so lower marginal productivity of capital). This reduces investments, so investments are not enough to replace depreciation capital and the capital stock shrinks. At the time of the implementation the economy is on the new saddle path and investments jump up (due to the subsidy). Over time, q decreases and the economy follows the new saddle path to the new steady state equilibrium.

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Camilla Rothe

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