

SOLUTIONS TO CHAPTER 7

Problem 7.1

When t is even, the price level is given by

$$(1) \quad p_t = fp_t^1 + (1-f)p_t^2,$$

where p_t^1 denotes the price set for t by the fraction f of firms who set their prices in the odd period $t-1$, and p_t^2 denotes the price set for t by the fraction $(1-f)$ of firms who set their prices in the even period $t-2$. Now, p_t^1 equals the expectation as of period $t-1$ of p_t^* and thus

$$(2) \quad p_t^1 = E_{t-1} p_t^* = E_{t-1} [\phi m_t + (1-\phi)p_t].$$

Substituting equation (1) into equation (2) and using the fact that p_t^2 is already known when p_t^1 is set and is thus not uncertain, yields

$$(3) \quad p_t^1 = \phi E_{t-1} m_t + (1-\phi) [fp_t^1 + (1-f)p_t^2].$$

Some simple algebra allows us to solve for p_t^1 :

$$(4) \quad p_t^1 = \frac{\phi}{1-(1-\phi)f} E_{t-1} m_t + \frac{(1-\phi)(1-f)}{1-(1-\phi)f} p_t^2.$$

Now, p_t^2 equals the expectation as of period $t-2$ of p_t^* and thus

$$(5) \quad p_t^2 = E_{t-2} p_t^* = E_{t-2} [\phi m_t + (1-\phi)p_t].$$

Substituting equation (1) into equation (5) yields

$$(6) \quad p_t^2 = \phi E_{t-2} m_t + (1-\phi) [fE_{t-2} p_t^1 + (1-f)p_t^2].$$

We need to find $E_{t-2} p_t^1$. Since the left- and right-hand sides of equation (4) are equal and since expectations are rational, the expectation as of period $t-2$ of these two expressions must be equal. That is, we have

$$(7) \quad E_{t-2} p_t^1 = \frac{\phi}{1-(1-\phi)f} E_{t-2} m_t + \frac{(1-\phi)(1-f)}{1-(1-\phi)f} p_t^2,$$

where we have used the law of iterated projections so that $E_{t-2} E_{t-1} m_t = E_{t-2} m_t$. Substituting equation (7) into equation (6) yields

$$(8) \quad p_t^2 = \phi E_{t-2} m_t + (1-\phi) \left[\frac{\phi f}{1-(1-\phi)f} E_{t-2} m_t + \frac{(1-\phi)(1-f)f}{1-(1-\phi)f} p_t^2 + (1-f)p_t^2 \right].$$

Collecting terms gives us

$$(9) \quad p_t^2 = \left[\frac{\phi - \phi(1-\phi)f + (1-\phi)\phi f}{1-(1-\phi)f} \right] E_{t-2} m_t + (1-\phi) \left[\frac{(1-\phi)(1-f)f + (1-f) - (1-\phi)(1-f)f}{1-(1-\phi)f} \right] p_t^2,$$

which simplifies to

$$(10) \quad p_t^2 = \frac{\phi}{1-(1-\phi)f} E_{t-2} m_t + \frac{(1-\phi)(1-f)}{1-(1-\phi)f} p_t^2.$$

Collecting the terms in p_t^2 gives us

$$(11) \quad \left[\frac{1-(1-\phi)f - (1-\phi)(1-f)}{1-(1-\phi)f} \right] p_t^2 = \frac{\phi}{1-(1-\phi)f} E_{t-2} m_t,$$

or simply

$$(12) \quad \frac{\phi}{1-(1-\phi)f} p_t^2 = \frac{\phi}{1-(1-\phi)f} E_{t-2} m_t.$$

And thus the price set in period $t-2$ is given by

$$(13) \quad p_t^2 = E_{t-2} m_t.$$

Now to solve for the price set for t by those setting price in $t-1$, substitute equation (13) into equation (4):

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