SOLUTIONS TO CHAPTER 12

Problem 12.1

(a) From m_i − p_i = c − b(E_i [p_{i+1}] − p_i), collecting the terms in p_i yields

(1) $p_t(1+b) = m_t - c + bE_t[p_{t+1}]$.

and so p, is given by

(2)
$$p_t = \left(\frac{b}{1+b}\right) E_t[p_{t+1}] + \left(\frac{1}{1+b}\right) (m_t - c)$$
.

(b) Equation (2) holds in all periods so that we can write piet as

(3)
$$p_{t+1} = \left(\frac{b}{1+b}\right) E_{t+1} \left[p_{t+2}\right] + \left(\frac{1}{1+b}\right) (m_{t+1} - c).$$

Taking the expected value, as of time t, of both sides of equation (3) yields

(4)
$$E_1(p_{t+1}) = \left(\frac{b}{1+b}\right) E_1(p_{t+2}) + \left(\frac{1}{1+b}\right) (E_1(m_{t+1}) - c),$$

where we have used the law of iterated projections, which states that $E_t[E_{t+1}[p_{t+2}]] = E_t[p_{t+2}]$. If this did not hold, individuals would be expecting to revise their estimate of p_{t+2} either up or down, which would imply that their original estimate was not rational.

(c) Substituting equation (4) into equation (2) yields

(5)
$$p_t = \left(\frac{b}{1+b}\right)^2 E_t[p_{t+2}] + \left(\frac{1}{1+b}\right) \left[(m_t - c) + \left(\frac{b}{1+b}\right) (E_t[m_{t+1}] - c)\right].$$

Again using the fact that equation (2) holds in all periods, we can write p₁₋₂ as

(6)
$$p_{t+2} = \left(\frac{b}{1+b}\right) E_{t+2}[p_{t+3}] + \left(\frac{1}{1+b}\right) (m_{t+2} - c)$$
.

Taking the expected value, as of time t, of both sides of equation (6) gives us

(7)
$$E_{i}[p_{i+2}] = \left(\frac{b}{1+b}\right) E_{i}[p_{i+3}] + \left(\frac{1}{1+b}\right) (E_{i}[m_{i+2}] - c).$$

where we have again used the law of iterated projections so that $E_t [E_{t+2} [p_{t+1}]] = E_t [p_{t+1}]$. Substituting equation (7) into equation (5) leaves us with

$$(8) \quad p_t = \left(\frac{b}{1+b}\right)^3 E_t[p_{t+3}] + \left(\frac{1}{1+b}\right) \left[(m_t-c) + \left(\frac{b}{1+b}\right)(E_t[m_{t+1}]-c) + \left(\frac{b}{1+b}\right)^2 (E_t[m_{t+2}]-c)\right].$$

The pattern should now be clear. We can write p_i as the following infinite sum:

$$(9) p_{t} = \left(\frac{1}{1+b}\right) \left[(m_{t}-c) + \left(\frac{b}{1+b}\right) (E_{t}[m_{t+1}]-c) + \left(\frac{b}{1+b}\right)^{2} (E_{t}[m_{t+2}]-c) + \left(\frac{b}{1+b}\right)^{3} (E_{t}[m_{t+3}]-c) + \ldots \right]$$

(d) With output and the real interest rate constant, the price level must adjust to clear the money market. If m_{i+1} is higher, p_{i+1} will need to be higher to clear the money market. Thus if individuals expect, in period m_{i+1} , that m_{i+1} will be higher they will also expect p_{i+1} to be higher. Thus in period t+i-1, expected inflation will be higher. This reduces real money demand in period t+i-1. For a given value of m_{i+1} , this means that p_{i+1} will need to rise to clear the money market. Now go back one more period. Suppose that individuals expect, in period t+i-2, that m_{i+1} will be higher. Then they expect, through the reasoning above, that p_{i+1} will be higher. Thus expected inflation in t+i-2 will be higher, real money demand will be lower and thus p_{i+2} will be need to be higher to clear the money market.

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