2008/10/25

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12

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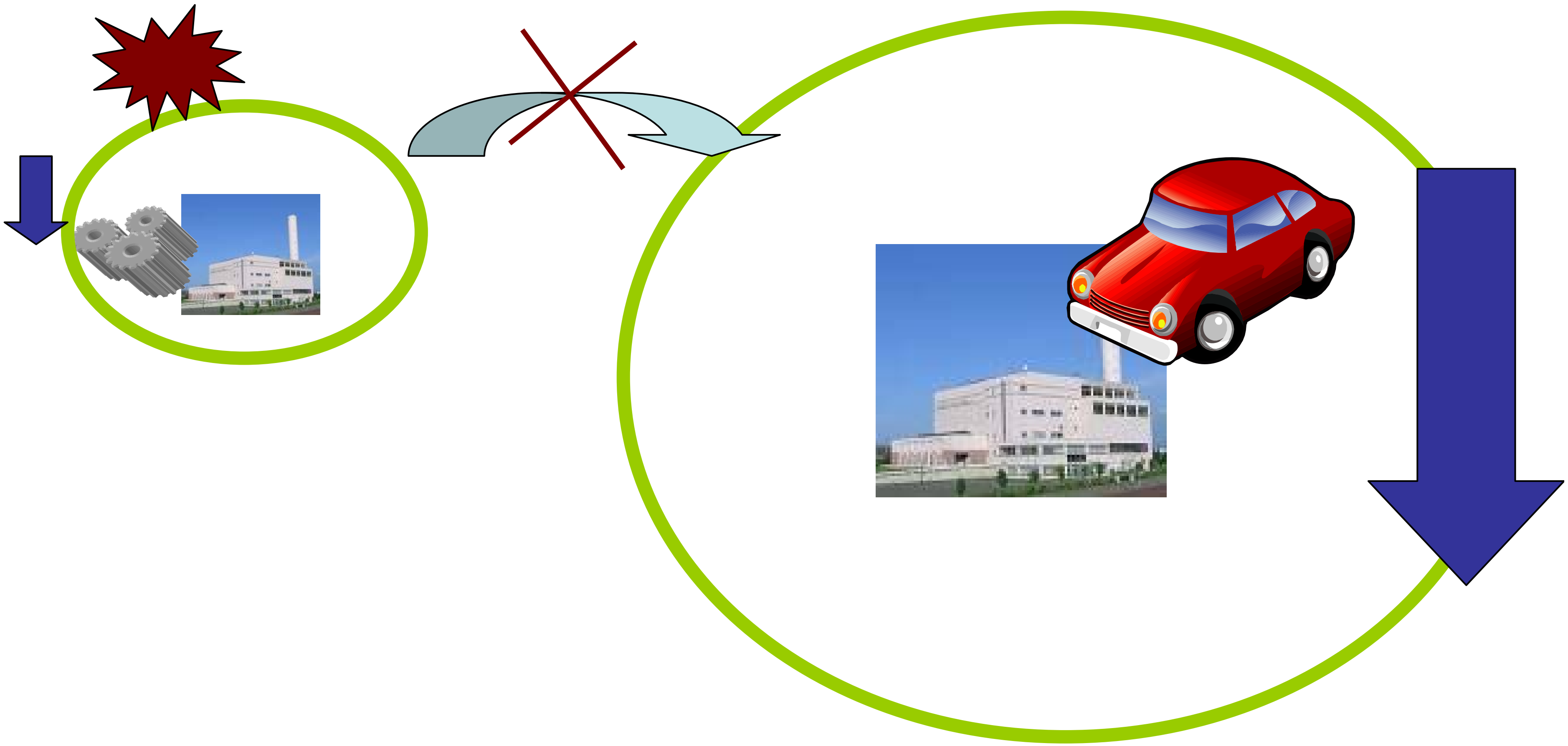
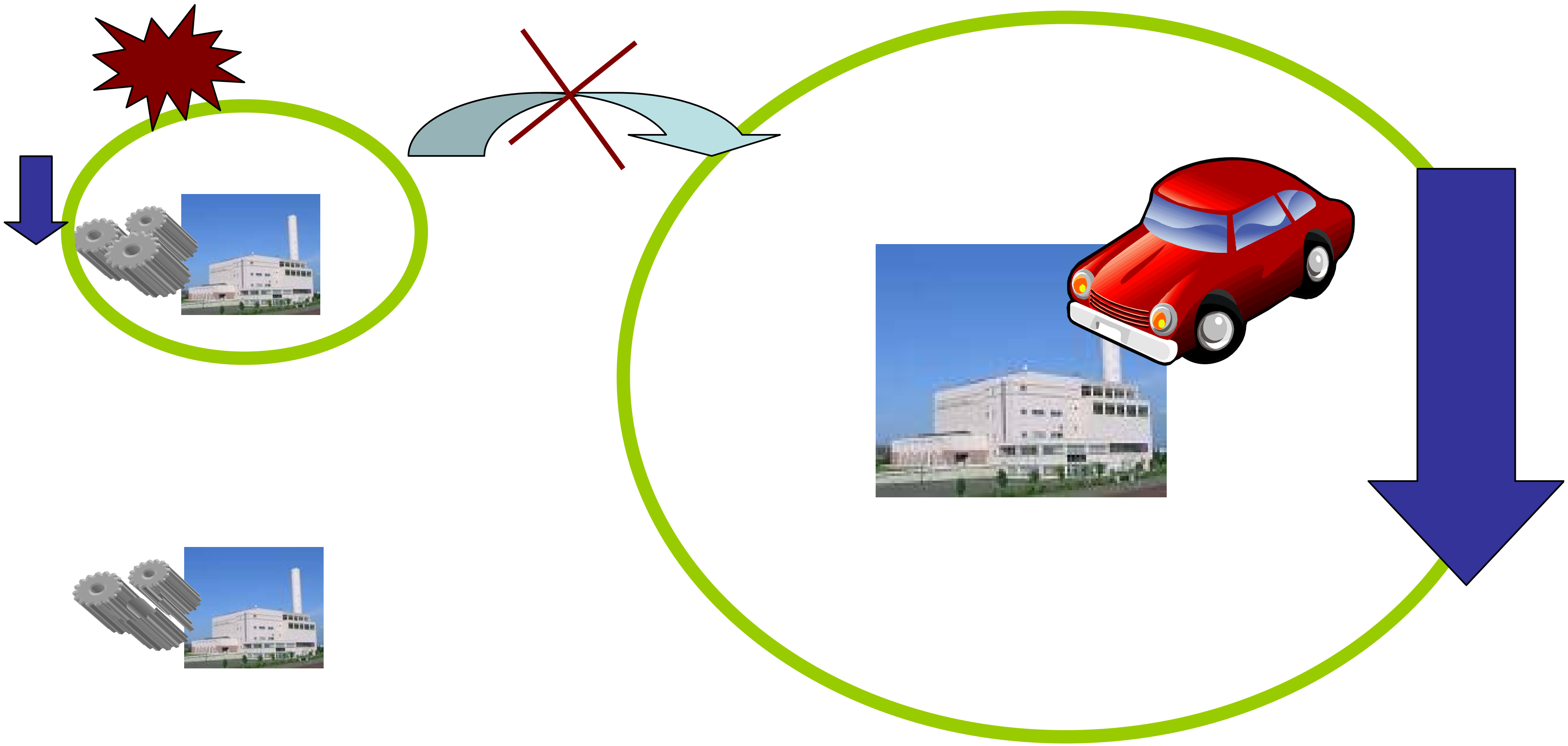
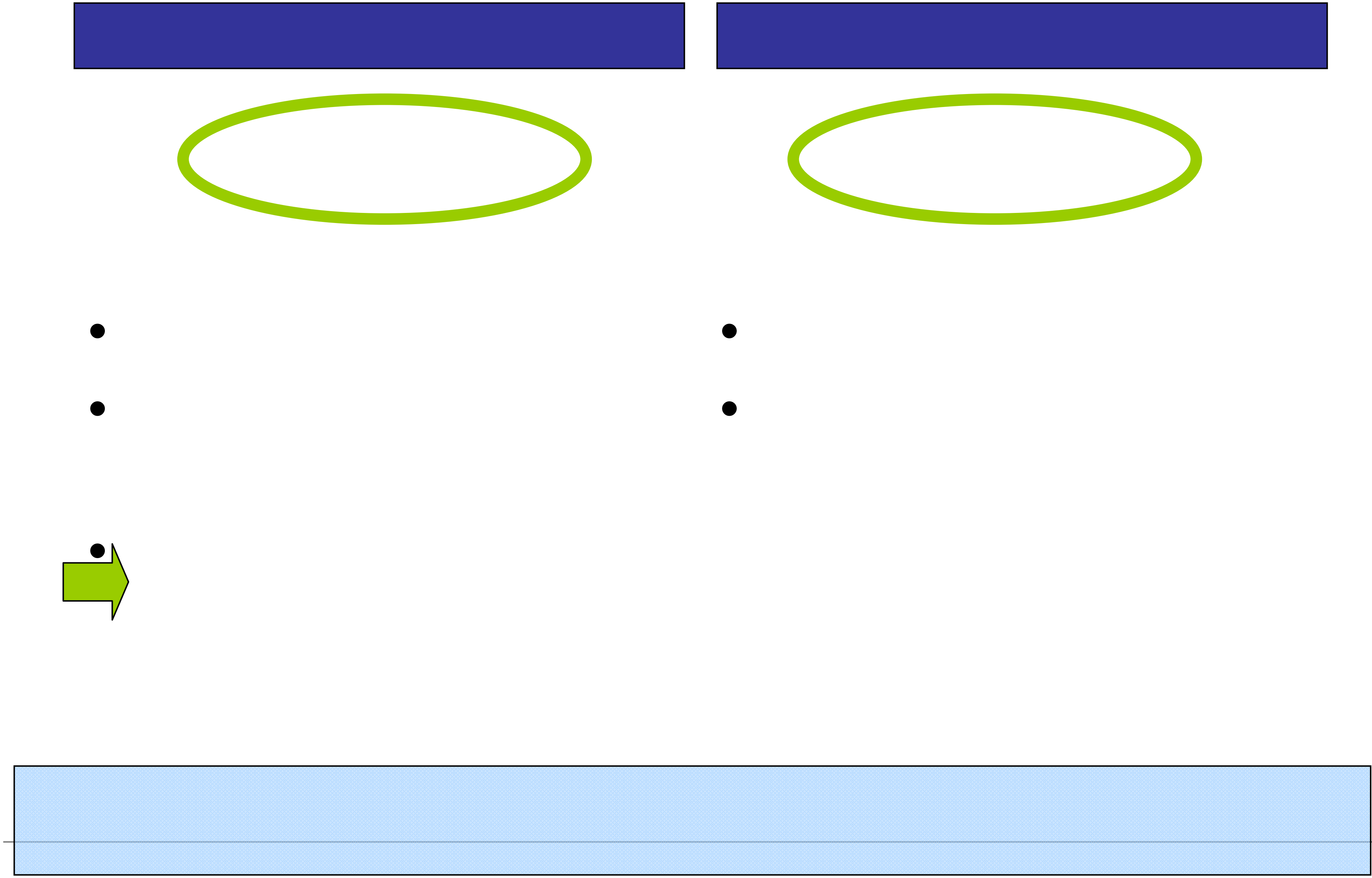
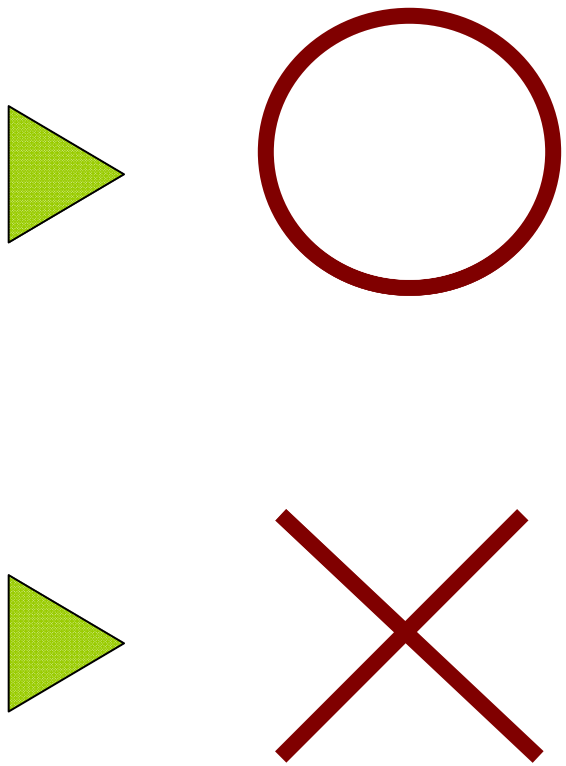
(1995) (1997)

2007/7/18









Ramsey(1928), Cass(1965), Koopmans(1965)

Tatano et al.(2000, 2004), Yokomatsu et al.(2002)
Mulligun and Sala-i-Martin(1993)

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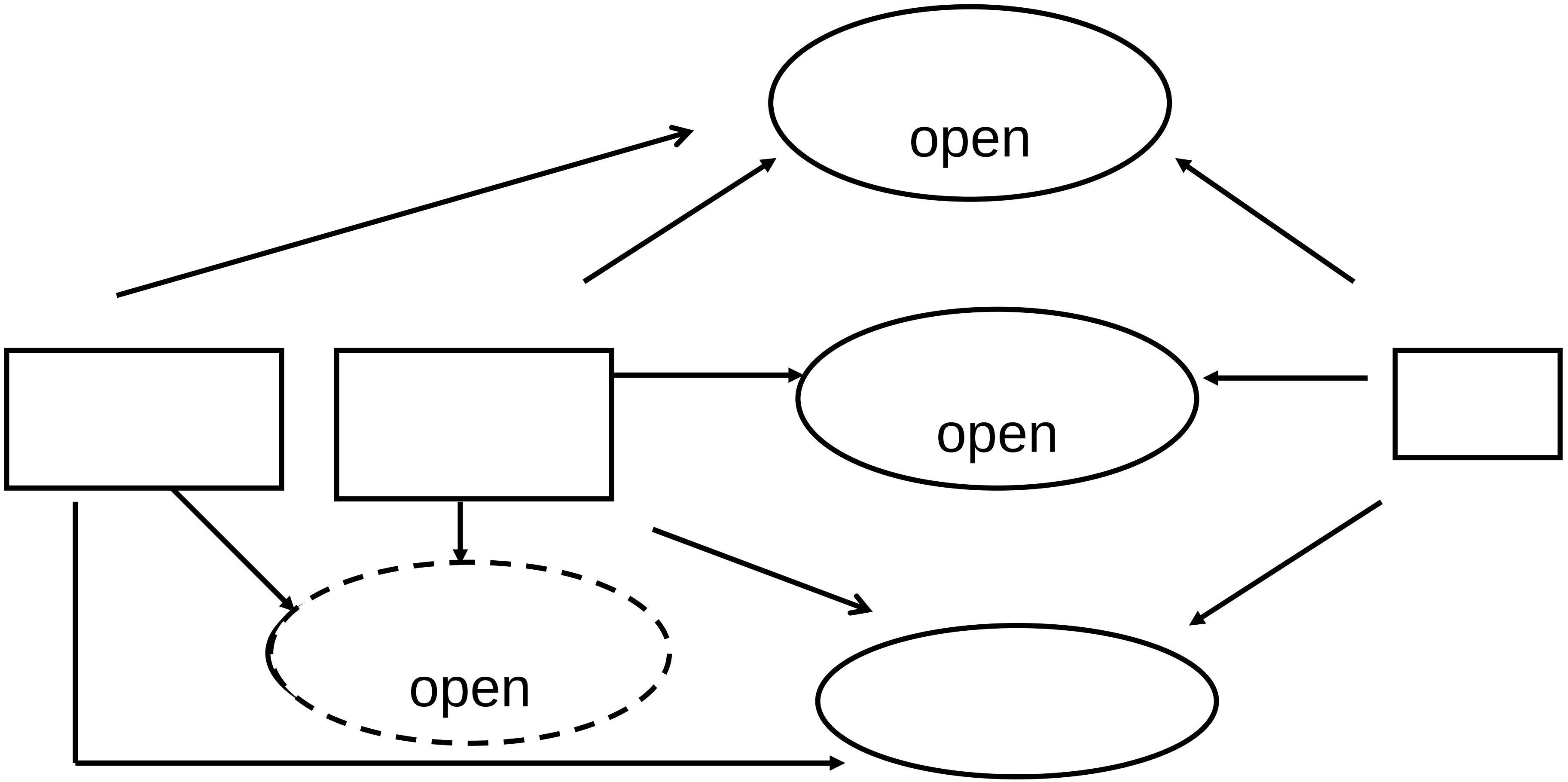
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open
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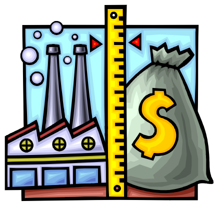
$$\max \quad {}_0 \quad (qF(K_1, L_1) \quad I_1(1 \quad T \quad I_1 / K_1 \quad) \quad wL_1)e^{\;rt}dt$$

s.t.

$$\dot{K}_1 \quad I_1$$

$$K_1(0) \quad given$$



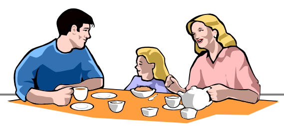
$$\max \quad {}_0 \quad (pH(K_2, Z_1^2, L_2) \quad I_2 \quad qZ_1^2 \quad wL_2)e^{\;rt}dt$$

$$\dot{K}_2 \quad I_2$$

$$\max \quad {}_0 \quad u(C)e^{\;\;t}dt$$

s.t. $A\dot{s} \quad wL \quad rAs \quad {}_1 \quad {}_2 \quad C$

r



1.

1

$$q \frac{F}{K_1} \quad \cdot \quad \frac{I_1}{K_1}^{2} T' \frac{I_1}{K_1} \quad r$$

1

$$1 \quad T \frac{I_1}{K_1} \quad \frac{I_1}{K_1} \quad T' \frac{I_1}{K_1}$$

$$\dot{K}_1 \quad I_1 \qquad \lim_{t} K_1 \ e^{rt} \quad 0$$

(2)

2.

1

$$p \frac{H}{K_2} \quad r$$

$$p \frac{H}{Z_1^2} \quad q$$

$$\dot{K}_2 \quad I_2 \qquad \lim_{t} K_2 \; e^{rt} \quad 0$$

- .
- .

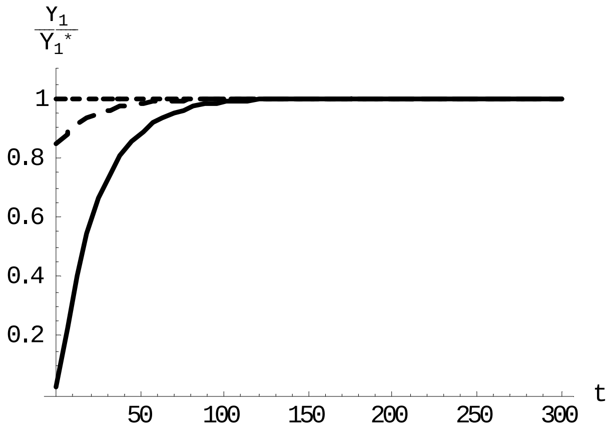
$$F(K_1, L_1) \quad A_1 K_1 \; L_1^{1}$$

$$H(K_2, Z_1^2, L_2) \quad A_2 K_2 \; (Z_1^2)^{1} \qquad L_2$$

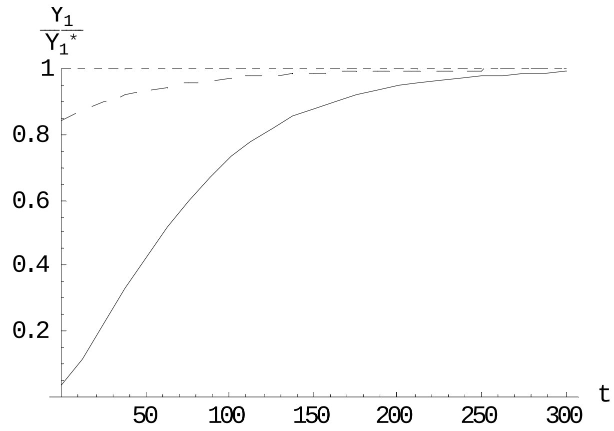
$$T \; \frac{I_1}{K_1} \qquad \frac{}{2} \frac{I_1}{K_1}$$

Closed

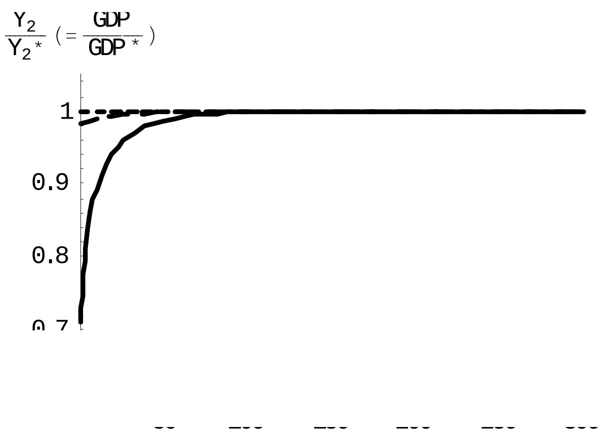
Open



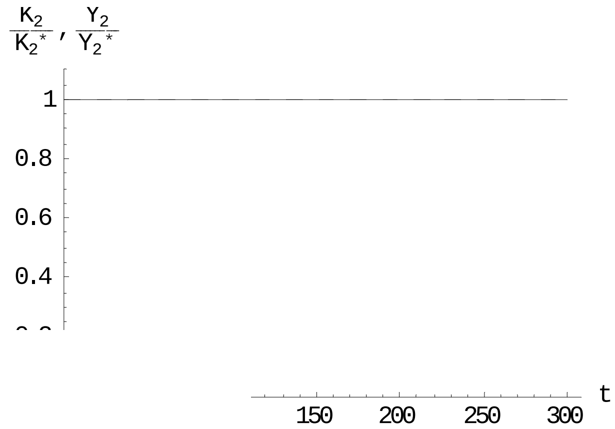
Y1 / Y1*
1
0.8
0.6
0.4
0.2
50 100 150 200 250 300
t



Y1 / Y1*
1
0.8
0.6
0.4
0.2
50 100 150 200 250 300
t



Y2 / Y2* (= GDP / GDP*)
1
0.9
0.8

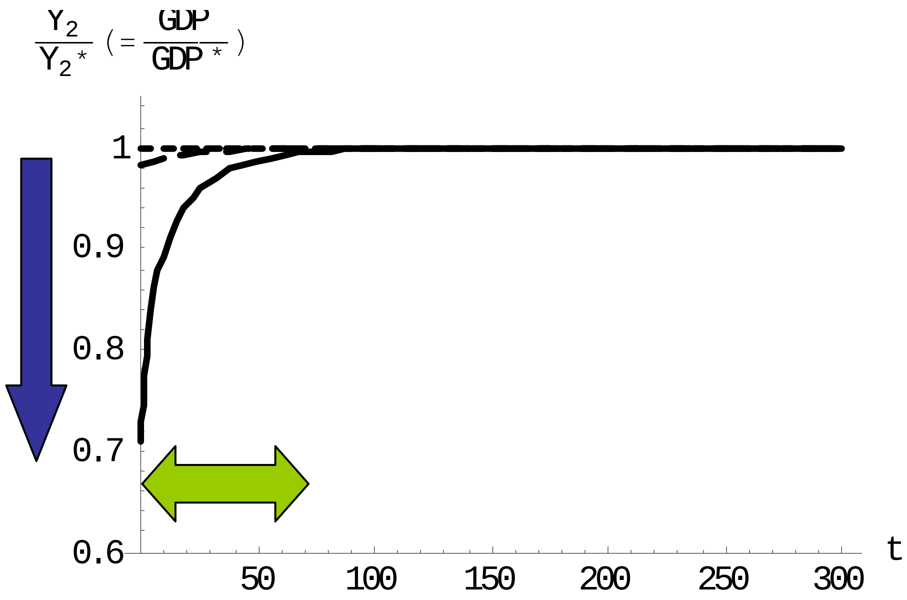


K2 / K2*, Y2 / Y2*
1
0.8
0.6
0.4
150 200 250 300
t

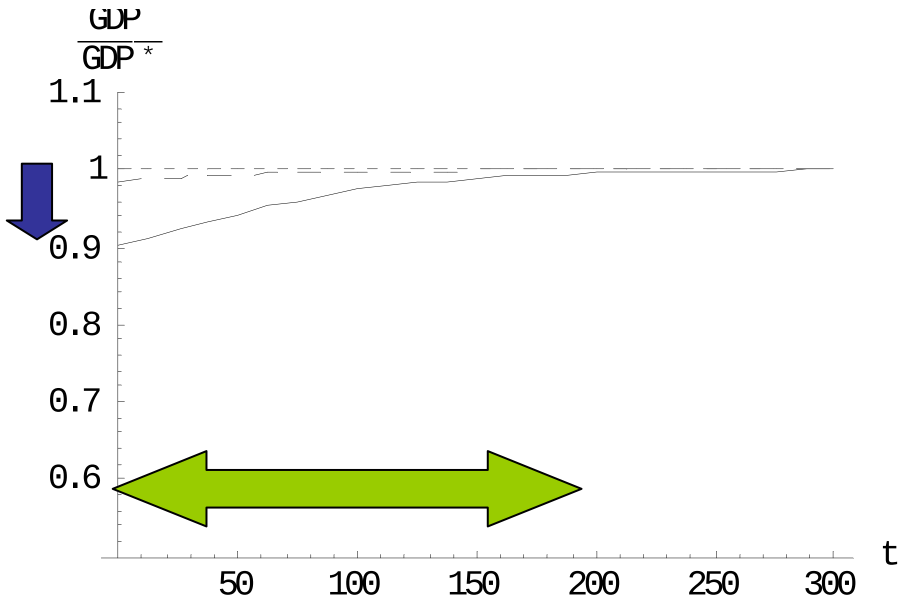
GDP

GDP

Closed



Open



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