

If $(E - E_1) + (P - P_1) < E - 1$ the equation is under identified.

Q.4. Give the demand-supply model:

$$Q_t^d = a_0 + a_1 P_t + a_2 Y_t + U_{1t} \quad (\text{Demand})$$

$$Q_t^s = b_0 + b_1 P_t + b_2 T + U_{2t} \quad (\text{Supply})$$

Where P = Price, Y = income of consumer, T = Trend.

- (a) Determined whether demand and supply functions are exactly identified, overidentified or underidentified.
- (b) Find the reduced-form equations of the above.
- (c) Derive the formula for the structural parameters.

(5,10,15)

Sol. (a) Order Condition for Identification:

Equation (i):

$$E = 3 \quad ; \quad E_1 = 2 \quad ; \quad P = 2 \quad ; \quad P_1 = 1$$

$$\text{Then } P - P_1 \geq E_1 - 1 \Rightarrow 2 - 1 \geq 2 - 1 \Rightarrow 1 = 1$$

Thus, demand equation is exactly identified.

Equation (ii):

$$E_1 = 2 \quad ; \quad P_1 = 1$$

$$P - P_1 \geq E_1 - 1 \Rightarrow 2 - 1 = 2 - 1 \Rightarrow 1 = 1$$

supply equation is also exactly identified.

$$(b) \quad Q_t^d = Q_t^s$$

$$a_0 + a_1 P_t + a_2 Y_t + U_{1t} = b_0 + b_1 P_t + b_2 T + U_{2t}$$

$$a_0 + a_1 P_t + a_2 Y_t + U_{1t} = b_0 + b_1 P_t + b_2 T + U_{2t}$$

$$P_t = \left(\frac{b_0 - a_0}{a_1 - b_1} \right) + \left(\frac{-a_2}{a_1 - b_1} \right) Y_t + \left(\frac{b_2}{a_1 - b_1} \right) T + \left(\frac{U_{2t} - U_{1t}}{a_1 - b_1} \right)$$

$$P_t = \pi_{11} + \pi_{12} Y_t + \pi_{13} T + V_{1t} \quad \dots\dots\dots(i)$$

$$\text{Where } \pi_{11} = \frac{b_0 - a_0}{a_1 - b_1} \quad ; \quad \pi_{12} = \frac{-a_2}{a_1 - b_1}$$

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