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Equation Solution A.
 $y_t - y_{t-1} = 0$ $y_t = c$ B.
 $y_t - y_{t-1} = a$ $y_t = c + a t$ C. $y_t - y_{t-2} = 0$ $y_t = c + c_0 (-1)^t$ D. $y_t -$

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$$y_{t-2} = c + c_0(-1)^t + c_1 t + c_2 t^2 + c_3 t^3 + c_4 t^4 + \dots$$

Answer:
Substitute each
posited solution into
the original
difference.

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Since the

homogeneous

solution y_t^h is the

sum of (A1.8) and

(A1.9), $y_t^h = B_1 r^t$

$[\cos(t\theta + B_2) + i$

$\sin(t\theta + B_2)] + B_2$

$r^t [\cos(t\theta + B_2)$

$- i \sin(t\theta + B_2)]$

(A1.10) = $2 B_1 r^t$

$\cos(t\theta + B_2)$ Since .

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B. 1. is arbitrary, the homogeneous solution can be written in terms of the arbitrary constants . B. 2. and . B. 3. $h y t = B 3r t \cos(t + B 2)$ (A1.11)

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Jill solved the
difference equation
by iterating
backwards: $y_t = a_0 +$
 $a_1 y_{t-1} = a_0 + a_1 [a_0 +$
 $a_1 y_{t-2}] = a_0 + a_0 a_1 +$
 $a_0 (a_1)^2 + \dots +$
 $a_0 (a_1)^{t-1} + (a_1)^t y_0$

Bill added the

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homogeneous and particular solutions to obtain: $y_t = a_0/(1 - a_1) + (a_1)^t[y_0 - a_0/(1 - a_1)]$. A. Show that the two solutions are identical for $|a_1| < 1$.

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AETS Page 7 solution

be $t+i+i = t + p = m$

$- +] 1 [1 1 0$ Notice

that the price in each
and every period t is
proportional to the
mean value of the
money supply; this
point is easy to verify
since all variables are
expressed in

logarithms and p_t / m

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= 1. Temporary
changes in the
money supply
behave in an
interesting fashion.

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