

Microeconomics Problem Set 3

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Exercise 1: True or False:

1. Since $U_1(x) = x$ and $U_2(x) = \sqrt{x}$ are monotonic transformations, they represent the same preferences over lotteries under uncertainty.

Answer: False. Under risk and uncertainty, the preference is defined over lotteries (a combination of probability and monetary outcomes). The utility function reflects only the preference over monetary outcomes.

2. Suppose Anne and Bob's utility functions are given by $U_A(W) = 1 - e^{-0.2W}$ and $U_B(W) = \sqrt{W}$, respectively. Anne has a constant absolute risk aversion while Bob has a constant relative risk aversion.

Answer: True. Just show by computing Arrow-Pratt measures $r(\cdot)$ and $rr(\cdot)$.

3. If Richard has a utility function $U(W) = W^{1.5}$, he will pay a positive premium to insure himself against income risks.

Answer: False. Only risk averse agents are willing to insure against risk by paying a positive premium. Richard is risk seeking and therefore never pays for insurance. Instead, he would be willing to "pay for risk".

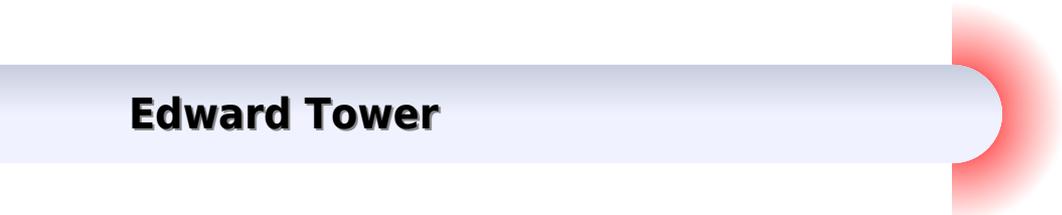
Exercise 2: The Arrow-Pratt (A-P) index of risk aversion

There are two individuals, Adam and Bob, whose utility functions are given by $U_A(x)$ and $U_B(x)$, respectively (both are twice continuously differentiable everywhere). It is known that if Adam is more risk averse than Bob, then Adam's utility function must be more concave than Bob's. Namely, there exists a concave function $f(\cdot)$ such that $U_A(x) = f(U_B(x))$.¹ Let Adam and Bob's P-A

¹To be more precise, we have $f'(y) \geq 0$ and $f''(y) \leq 0$ for all y .

Answers To Microeconomics Problem Set 3

Edward Tower



Answers To Microeconomics Problem Set 3:

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Thomas H. Naylor,John Mitcham Vernon,1969 Demandas teoria producao custos anlise estatisticas microeconomia

Interactive Learning David G. Brown,2000 Interactive Learning is a rich collection of best practices in the use of instructional technology from 36 of America s most wired campuses In 93 brief informal and practical vignettes professors show how they transformed courses with technology discuss how the technology affected teaching and learning and distill important lessons learned The accounts are written in lay language and are brimming with information and examples that will help anyone from the novice to the computer savvy who is interested in classroom applications of technology

Microeconomics Paul Krugman,Robin Wells,2013 Each year more and more students are being introduced to the fundamental principles of microeconomics via Paul Krugman s trusted voice and signature storytelling style This third edition of Krugman and Well s Microeconomics is their most accomplished yet extensively updated with new examples new case studies and new coverage

Advanced Placement Economics John S. Morton,2003 The teacher guide accompanies the student activities books in macro and microeconomics for teaching collegelevel economics in AP Economics courses The publication contains course outlines unit plans teaching instructions and answers to the student activities and sample tests

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Microeconomics Roy J. Ruffin,1992 Macroeconomics David C. Colander,1997-08 **Canadian Books in Print** ,1994

Study Guide for Microeconomics Richard L. Stroup,Russell S. Sobel,James D. Gwartney,David Macpherson,2005-03 The coursebook for this edition is available in three versions economics microeconomics and macroeconomics Each includes numerous multiple choice true false and discussion questions permitting students to self test their knowledge of each chapter Each chapter also contains problem and project exercises and a set of short readings that compliment the classroom teaching of important topics *CMA Examination Review: Problems and solutions* Irvin N. Gleim,Dale L. Flesher,1992

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