

附录

正文未报告部分

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//*****
// Basic Model of Meng, Zhang, and Li (2018) ****
//*****  

close all;  

clc;  

var  

lambdat ct nt wt mct yt pt ptstar pit pitstar qt f1t f2t rt rrt rkt it kt  

at lambda_et lambda_ct cet bt h_et h_ht q_ht jt rKt ht gt rht eps_bt mt lltvt;  

varexo eps_a eps_r eps_j eps_g eps_b eps_h;  

parameters beta betae h theta kai phi kappa alpha v epsilon delta gammap  

m G_Y R X MC rk K_Y I_Y QhHe_Y B_Y Ce_Y C_Y Hh_He He_H Hh_H rho_pi rho_y  

rho_a rho_g rho_b rho_j rho_h fih rho_m rho_H ;  

  

beta=0.99;  

betae=0.97;  

h=0.4859;  

theta=0.75;  

kai=0.9912;  

phi=0.4736;  

kappa=3.9900;  

alpha=0.55;  

v=0.05;  

epsilon=6;  

delta=0.025;  

gammap=0.4714;  

m=0.7;  

fih=0;  

R=1.0101;  

X=1.2;  

MC=0.8333;  

rk=0.0559;  

K_Y=8.1951;  

I_Y=0.2049;  

G_Y=0.34;  

QhHe_Y = 2.6042;  

B_Y = 1.8047;  

Ce_Y = 0.2769;  

C_Y = 0.1782;  

Hh_He = 6.7799;  

He_H = 0.1285;  

Hh_H = 0.8715;  

rho_pi=1.5859;  

rho_y =0.0556;  

rho_a=0.9083;  

rho_j=0.7653;  

rho_b=0.9603;  

rho_g=0.9082;  

rho_h=0.9800;  

rho_m=0;  

rho_H=0;

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model(linear);
pit=pt-pt(-1);
pitstar=ptstar-pt(-1);
rt=rرت+pit(+1);
lambdat=(1+beta*h^2)*ct/((beta*h-1)*(1-h))-beta*h*ct(+1)/((beta*h-1)*(1-h))-h*ct(-1)/((beta*h-1)*(1-h));
phi*nt=wt+lambdat;
lambdat-lambdat(+1)=rt+pt-pt(+1);
lambdat+q_ht=beta*(lambdat(+1)+q_ht(+1))+(1-beta)*(jt-h_ht);
lambda_et=(1+betae*h^2)*cet/((betae*h-1)*(1-h))-betae*h*cet(+1)/((betae*h-1)*(1-h))-h*cet(-1)/((betae*h-1)*(1-h));
lambda_et-betae*R*(lambda_et(+1)+rt-pit(+1))=(1-betae*R)*lambda_ct;
lambda_et+qt=betae*rk*(lambda_et(+1)+rkt(+1))+betae*(1-delta)*(lambda_et(+1)+qt(+1));
lambda_et+q_ht+fih*(h_et-h_et(-1))=betae*v*MC*(lambda_et(+1)+rht(+1))/Q
hHe_Y+betae*fih*(h_et(+1)-h_et)+betae*(lambda_et(+1)+q_ht(+1))+m*(1-betae*R)/R*(lambda_ct+q_ht(+1)-rt+pit(+1));
bt=q_ht(+1)+h_et-(rt-pit(+1))+eps_bt+mt;
B_Y*bt=Ce_Y*cet+I_Y*it+B_Y*R*(rt(-1)-pit+bt(-1))+QhHe_Y*(h_et-h_et(-1))
-v*MC*(rht+h_et(-1))-rk*K_Y*(rkt+kt(-1));
rKt = lambda_et(-1)-lambda_et;
qt-kappa*(it-it(-1))+betae*kappa*(it(+1)-it)=0;
kt=(1-delta)*kt(-1)+delta*it;
wt=mct+yt-nt;
rkt=mct+yt-kt(-1);
rht=mct+yt-h_et(-1);
ptstar=f1t-f2t;
f1t/(1-beta*theta)=lambdat+mct+yt+(1+epsilon)*pt+beta*theta*f1t(+1)/(1-
beta*theta)-epsilon*gammap*beta*theta*(pt-pt(-1))/(1-beta*theta);
f2t/(1-beta*theta)=lambdat+yt+epsilon*pt+beta*theta*f2t(+1)/(1-beta*theta)-
(1-epsilon)*gammap*beta*theta*(pt-pt(-1))/(1-beta*theta);
pit=theta*gammap*pit(-1)+(1-theta)*pitstar;
yt=at+alpha*kt(-1)+v*h_et(-1)+(1-alpha-v)*nt;
yt=C_Y*ct+Ce_Y*cet+I_Y*it+G_Y*gt;
He_H*h_et+Hh_H*h_ht=ht;
l1tv=bt-yt;
rt=rho_pi*pit+rho_y*yt-eps_r;
mt= rho_m*mt(-1)-(1-rho_m)*rho_H*(bt);
at = rho_a*at(-1)+eps_a;
jt = rho_j*jt(-1)+eps_j;
gt = rho_g*gt(-1)+eps_g;
eps_bt = rho_b*eps_bt(-1)+eps_b;
ht=rho_h*ht(-1)+eps_h;

end;                                // % End of model block
check;

shocks;
var eps_b;
stderr 0.1;
end;

stoch_simul q_ht h_ht h_et it ct yt;

```

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参考文献引用范例：

[1] 朱军. 技术吸收、政府推动与中国全要素生产率提升[J]. 中国工业经济. 2017, (1):5-24.

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