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 $(\omega) = [I - U]$ $\omega \in [-\pi, \pi]$

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Rodolfo E. Manuelli and Thomas J. Sargent

$$E_{i} + \sum_{j=1}^{\infty} \int_{Q^{(j)}(x_{i+j}, x_{i})} g_{i+j} dx_{i+j} + b_{i}(x_{i})$$

$$= \tau_{i} + \sum_{j=1}^{\infty} \int_{Q^{(j)}(x_{i+j}, x_{i})} g_{i+j} dx_{i+j} + b_{i}(x_{i})$$

$$= \tau_{i} + \sum_{j=1}^{\infty} \int_{Q^{(j)}(x_{i+j}, x_{i})} g_{i+j} dx_{i+j} + b_{i}(x_{i})$$

$$= \pi_{i} + \sum_{j=1}^{\infty} \int_{Q^{(j)}(x_{i+j}, x_{i})} \left(\tau_{i+j} + \frac{M_{i+1+j} - M_{i+j}}{p_{i+j}} \right) \left(\tau_{i+j} + \frac{M_{i+1+j} - M_{i+j}}{p_{i+j}} \right) \left(\tau_{i+j} + \frac{M_{i+1+j} - M_{i+j}}{p_{i+j}} \right)$$

$$= \pi_{i} + \sum_{j=1}^{\infty} \int_{Q^{(j)}(x_{i+j}, x_{i})} \left(\tau_{i+j} + \frac{M_{i+1+j} - M_{i+j}}{p_{i+j}} \right) \left(\tau_{i+j} + \frac{M_{i+1+j} - M_{i+j}}{p_{i+j}} \right) \left(\tau_{i+j} + \frac{M_{i+1+j} - M_{i+j}}{p_{i+j}} \right) \left(\tau_{i+j} + \frac{M_{i+j+j} - M_{i+j}}{p_{i+j}} \right) \left(\tau_{i+j} + \frac{M_{i+j+j}}{p_{i+j}} \right) \left(\tau_{i+j} + \frac{M_{i+j+j}}{p_{i+j}} \right) \left(\tau_{i+j} + \frac{M_{i+j+j}} \right) \left(\tau_{i+j} + \frac{M_{i+j+j}}{p_{i+j}} \right) \left(\tau_{i+j} +$$

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George T. McCandless, Neil Wallace

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