本文 (29) 式より、

$$Y_{mt} = \int_0^1 \left(\frac{P_{ft}}{P_t}\right)^{-\epsilon} Y_t df = Y_t \int_0^1 \left(\frac{P_{ft}}{P_t}\right)^{-\epsilon} df =: Y_t D_t \tag{1}$$

(注：レジュメ 14 式は、Y_{mt} と Y_t が逆だが、Dynare コードでは修正されている。)
本文 (33) 式より、

$$\begin{aligned} P_t &= \left[(1-\gamma)\left(P_t^*\right)^{1-\epsilon} + \gamma\left(\Pi_{t-1}^{\gamma_P} P_{t-1}\right)^{1-\epsilon}\right]^{\frac{1}{1-\epsilon}} \\ \Leftrightarrow P_t^* &= \left[\frac{P_t^{1-\epsilon} - \gamma(\Pi_{t-1}^{\gamma_P} P_{t-1})^{1-\epsilon}}{1-\gamma}\right]^{\frac{1}{1-\epsilon}} \end{aligned} \tag{2}$$

$$\begin{aligned} \frac{P_t^*}{P_t} &= \left[\frac{P_t^{1-\epsilon} - \gamma(\Pi_{t-1}^{\gamma_P} P_{t-1})^{1-\epsilon}}{(1-\gamma)P_t^{1-\epsilon}}\right]^{\frac{1}{1-\epsilon}} \\ &= \left[\frac{1-\gamma(\Pi_{t-1}^{\gamma_P}\frac{P_{t-1}}{P_t})^{1-\epsilon}}{(1-\gamma)}\right]^{\frac{1}{1-\epsilon}} \\ &= \left[\frac{1-\gamma\Pi_{t-1}^{\gamma_P(1-\epsilon)}\Pi_t^{\epsilon-1}}{(1-\gamma)}\right]^{\frac{1}{1-\epsilon}} \end{aligned} \tag{3}$$

$$\begin{aligned} D_t &= \int_0^1 \left(\frac{P_{ft}}{P_t}\right)^{-\epsilon} df \\ &= \gamma \int_0^1 \left(\frac{\Pi_{t-1}^{\gamma_P} P_{f,t-1}}{P_t}\right)^{-\epsilon} df + (1-\gamma)\int_0^1 \left(\frac{P_t^*}{P_t}\right)^{-\epsilon} df \\ &= \gamma\left(\Pi_{t-1}^{\gamma_P}\frac{P_{t-1}}{P_t}\right)^{-\epsilon} \int_0^1 \left(\frac{P_{f,t-1}}{P_{t-1}}\right)^{-\epsilon} df + (1-\gamma)\left(\frac{P_t^*}{P_t}\right)^{-\epsilon} \\ &= \gamma\Pi_{t-1}^{-\gamma_P\epsilon}\Pi_t^{\epsilon} D_{t-1} + (1-\gamma)\left[\frac{1-\gamma\Pi_{t-1}^{\gamma_P(1-\epsilon)}\Pi_t^{\epsilon-1}}{(1-\gamma)}\right]^{\frac{-\epsilon}{1-\epsilon}} \end{aligned} \tag{4}$$

(⇒レジュメ 15 式とは一致せず)