

如何（不）实行价格歧视？——基于一般消费者分布的二维模型分析

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附录 I. 引理 1 的证明

这是 Liu 和 Shuai (2019) 研究中的一个特例, 其中 $t_1 = t_2 = t$ (见其命题 1)。为完整起见, 本文给出以下证明。

设 p_A 和 p_B 分别表示 A 企业和 B 企业的价格。根据 $p_A \leq p_B$ 或 $p_A > p_B$, 存在两种需求结构。这两种结构是相似的, 因此不失一般性地假设 $p_A \leq p_B$ 。

设 (x, \bar{y}) 为代表性边际消费者。根据正文第 5 页的方程 (4), 得到

$$\bar{y} = \frac{p_B - p_A + 2t - 2tx}{2t}. \quad (1)$$

设 $(x_1, 1)$ 和 $(1, y_1)$ 分别为两个边际消费者且

$$x_1 = y_1 = \frac{p_B - p_A}{2t}. \quad (2)$$

企业利润为

$$\pi_A = p_A q_A, \pi_B = p_B q_B, \quad (3)$$

其中

$$q_B = \int_{x_1}^1 [1 - F_2(\bar{y})] f_1(x) dx, q_A = 1 - q_B. \quad (4)$$

注意到

$$\frac{\partial q_A}{\partial p_A} = \frac{\partial q_B}{\partial p_B} = -\frac{1}{2t} \int_{x_1}^1 f_2(\bar{y}) f_1(x) dx, \quad (5)$$

一阶条件为

$$\frac{\partial \pi_A}{\partial p_A} = q_A - \frac{p_A}{2t} \int_{x_1}^1 f_2(\bar{y}) f_1(x) dx = 0, \quad (6)$$

$$\frac{\partial \pi_B}{\partial p_B} = q_B - \frac{p_B}{2t} \int_{x_1}^1 f_2(\bar{y}) f_1(x) dx = 0, \quad (7)$$

联合可得

$$\frac{q_A}{q_B} = \frac{p_A}{p_B}. \quad (8)$$

上文已经假设了 $p_A \geq p_B$ 。如果 $p_A > p_B$, 则边际消费者线将位于角点 $(0, 1)$ 的下方。那么 $q_A < q_B$, 且上述等式无法成立。^①因此, 必然有

$$p_A = p_B \Rightarrow x_1 = 0, \bar{y} = 1 - x, q_A = q_B = \frac{1}{2}, \quad (9)$$

这样均衡统一定价为

$$p^{U-U} = \frac{t}{\int_0^1 f_2(1-x) f_1(x)}, \quad (10)$$

每个企业的利润为

$$\pi^{U-U} = \frac{p^{U-U}}{2} = \frac{t}{2 \int_0^1 f_2(1-x) f_1(x)}. \quad (11)$$

^①如果假设 $p_A > p_B$, 也会得出类似的结论。

附录II. 引理 3 的证明

这只针对第 1 子市场, 即 $[0, 1/2] \times [0, 1]$ 中的消费者。需要证明在 $(D-DI)$ 中, 情形 2: $p_{1A} \geq p_{1B} + t$ 和情形 3: $p_{1A} \leq p_{1B}$ 不能作为均衡存在。根据引理 2, 只需证明一阶条件的解在情形 2 和情形 3 中仍然推出 $\frac{q_{1A}}{q_{1B}} = \frac{p_{1A}}{p_{1B}}$ 。

设 (x, \bar{y}) 为代表性边际消费者, 其中

$$\bar{y} = \frac{p_{1B} - p_{1A} + 2t - 2tx}{2t}, \quad (12)$$

那么

$$\frac{\partial \bar{y}}{\partial p_{1A}} = -\frac{1}{2t}, \quad \frac{\partial \bar{y}}{\partial p_{1B}} = \frac{1}{2t}. \quad (13)$$

情形 2: $p_{1A} \geq p_{1B} + t$

设 $(x_1, 0)$ 和 $(0, y_1)$ 分别为两个边际消费者, 其中

$$x_1 = \frac{p_{1B} - p_{1A} + t}{2t}, \quad y_1 = \frac{p_{1B} - p_{1A} + t}{2t}, \quad (14)$$

企业利润为

$$\pi_{1A} = p_{1A}q_{1A}, \quad \pi_{1B} = p_{1B}q_{1B}, \quad (15)$$

其中

$$q_{1A} = \int_0^{x_1} F_2(\bar{y})f_1(x)dx, \quad q_{1B} = \frac{1}{2} - q_{1A}. \quad (16)$$

由 $F_2(\bar{y}(x_1)) = F_2(0) = 0$, 可得

$$\frac{\partial q_{1A}}{\partial p_{1A}} = \frac{\partial q_{1B}}{\partial p_{1B}} = -\frac{1}{2t} \int_0^{x_1} f_2(\bar{y})f_1(x)dx, \quad (17)$$

一阶条件为

$$\frac{\partial \pi_{1A}}{\partial p_{1A}} = q_{1A} - \frac{p_{1A}}{2t} \int_0^{x_1} f_2(\bar{y})f_1(x)dx = 0, \quad (18)$$

$$\frac{\partial \pi_{1B}}{\partial p_{1B}} = q_{1B} - \frac{p_{1B}}{2t} \int_0^{x_1} f_2(\bar{y})f_1(x)dx = 0, \quad (19)$$

联合可得

$$\frac{q_{1A}}{q_{1B}} = \frac{p_{1A}}{p_{1B}}. \quad (20)$$

情形 3: $p_{1A} \leq p_{1B}$

在该情形下, 边际消费者是 $(x_1, 1)$ 和 $(1/2, y_1)$, 其中

$$x_1 = \frac{p_{1B} - p_{1A}}{2t}, \quad y_1 = \frac{p_{1B} - p_{1A}}{2t} + \frac{1}{2}, \quad (21)$$

企业利润为

$$\pi_{1A} = p_{1A}q_{1A}, \pi_{1B} = p_{1B}q_{1B}, \quad (22)$$

其中

$$q_{1B} = \int_{x_1}^{1/2} [1 - F_2(\bar{y})]f_1(x)dx, q_{1A} = \frac{1}{2} - q_{1B}. \quad (23)$$

由 $F_2(\bar{y}(x_1)) = F_2(1) = 1$, 可得

$$\frac{\partial q_{1A}}{\partial p_{1A}} = \frac{\partial q_{1B}}{\partial p_{1B}} = -\frac{1}{2t} \int_{x_1}^{1/2} f_2(\bar{y})f_1(x)dx, \quad (24)$$

一阶条件为

$$\frac{\partial \pi_{1A}}{\partial p_{1A}} = q_{1A} - \frac{p_{1A}}{2t} \int_{x_1}^{1/2} f_2(\bar{y})f_1(x)dx = 0, \quad (25)$$

$$\frac{\partial \pi_{1B}}{\partial p_{1B}} = q_{1B} - \frac{p_{1B}}{2t} \int_{x_1}^{1/2} f_2(\bar{y})f_1(x)dx = 0, \quad (26)$$

联合可得

$$\frac{q_{1A}}{q_{1B}} = \frac{p_{1A}}{p_{1B}}. \quad (27)$$

附录III. 命题 1 的证明

已有

$$\bar{y} = \frac{p_{1B} - p_{1A} + 2t - 2tx}{2t}, \quad (28)$$

以及

$$\frac{\partial \bar{y}}{\partial p_{1A}} = -\frac{1}{2t}, \quad \frac{\partial \bar{y}}{\partial p_{1B}} = \frac{1}{2t}. \quad (29)$$

企业的需求函数为

$$q_{1A} = \int_0^{1/2} F_2(\bar{y}) f_1(x) dx, \quad q_{1B} = \frac{1}{2} - q_{1A}, \quad (30)$$

可得

$$\frac{\partial q_{1A}}{\partial p_{1A}} = \frac{\partial q_{1B}}{\partial p_{1B}} = -\frac{1}{2t} \int_0^{1/2} f_2(\bar{y}) f_1(x) dx, \quad (31)$$

企业利润为

$$\pi_{1A} = p_{1A} q_{1A}, \quad \pi_{1B} = p_{1B} q_{1B}, \quad (32)$$

一阶条件为

$$\frac{\partial \pi_{1A}}{\partial p_{1A}} = q_{1A} - \frac{p_{1A}}{2t} \int_0^{1/2} f_2(\bar{y}) f_1(x) dx = 0, \quad (33)$$

$$\frac{\partial \pi_{1B}}{\partial p_{1B}} = q_{1B} - \frac{p_{1B}}{2t} \int_0^{1/2} f_2(\bar{y}) f_1(x) dx = 0. \quad (34)$$

根据假设 1, 该博弈中存在价格上的纯策略均衡 (Caplin 和 Nalebuff)。因为只在这种情形下才存在均衡, 所以方程 (33) 和 (34) 必定有解。通过这两个方程, 可以得到

$$\frac{q_{1A}}{q_{1B}} = \frac{p_{1A}}{p_{1B}}. \quad (35)$$

因为 $p_{1A} > p_{1B}$, 所以进一步得到 $q_{1A} > \frac{1}{4} > q_{1B}$ 。由于对称性, A 企业从第 2 子市场获得的利润与 B 企业从第 1 子市场获得的利润相同, 即 $\pi_{2A} = \pi_{1B}$ 。因此, 在均衡状态下, 每个企业的利润为

$$\pi^{D-D1} = \pi_{1A} + \pi_{1B} = p_{1A} q_{1A} + p_{1B} q_{1B}. \quad (36)$$

将方程 (33) 和 (34) 相加, 可以得到

$$\frac{1}{2} - \frac{p_{1A} + p_{1B}}{2t} \int_0^{1/2} f_2(\bar{y}) f_1(x) dx = 0, \quad (37)$$

可得

$$\begin{aligned}
p_{1A} + p_{1B} &= \frac{t}{\int_0^{1/2} f_2(\bar{y})f_1(x)dx} \\
&= \frac{t}{\int_0^{1/2} f_2\left(\frac{p_{1B}-p_{1A}+2t-2tx}{2t}\right)f_1(x)dx}.
\end{aligned} \tag{38}$$

令 $p_{1A}-p_{1B} = k \in (0, t)$ 。那么当 $k = 0$ 时， $\frac{-k+2t-2tx}{2t} = 1-x$ 。在条件 2 下，
 $\frac{\partial \int_0^{1/2} f_2\left(\frac{-k+2t-2tx}{2t}\right)f_1(x)dx}{\partial k} = \int_0^{1/2} f_2'\left(\frac{-k+2t-2tx}{2t}\right)\left(-\frac{1}{2t}\right)f_1(x)dx \leq 0, \forall k \in (0, t)$ 。

可得

$$\int_0^{1/2} f_2\left(\frac{-k+2t-2tx}{2t}\right)f_1(x)dx, \forall k \in (0, t) \leq \int_0^{1/2} f_2(1-x)f_1(x)dx \quad (k = 0), \tag{39}$$

进一步表示为

$$p_{1A} + p_{1B} \geq 2p^{U-U}. \tag{40}$$

已有 $p^{U-U} = \frac{t}{\int_0^1 f_2(1-x)f_1(x)dx} = \frac{t}{2 \int_0^{1/2} f_2(1-x)f_1(x)dx}$ ，那么

$$\begin{aligned}
\pi^{D-D1} &= p_{1A}q_{1A} + p_{1B}q_{1B} \\
&> p_{1A} \cdot \frac{1}{4} + p_{1B} \cdot \frac{1}{4} \\
&= \frac{1}{4} \cdot (p_{1A} + p_{1B}) \\
&> \frac{1}{4} \cdot 2p^{U-U} \\
&= \pi^{U-U}.
\end{aligned} \tag{41}$$

附录IV. 引理 4 的证明

设 (x, \bar{y}) 为边际消费者线上的代表性消费者, 其中

$$\bar{y} = \frac{p_{1B} - p_{1A} + 2t - 2tx}{2t}, \quad (42)$$

设 $(x_1, 1/2)$ 和 $(1/2, y_1)$ 分别为两个边际消费者, 其中

$$x_1 = y_1 = \frac{p_{1B} - p_{1A} + t}{2t}, \quad (43)$$

有

$$\frac{\partial \bar{y}}{\partial p_{1A}} = \frac{\partial x_1}{\partial p_{1A}} = -\frac{1}{2t}, \quad \frac{\partial \bar{y}}{\partial p_{1B}} = \frac{\partial x_1}{\partial p_{1B}} = \frac{1}{2t}. \quad (44)$$

第 1 子市场中企业的需求函数为

$$q_{1A} = \frac{1}{2}F_1(x_1) + \int_{x=x_1}^{1/2} F_2(\bar{y})f_1(x)dx, \quad q_{1B} = \int_{x=x_1}^{1/2} [1/2 - F_2(\bar{y})]f_1(x)dx, \quad (45)$$

第 1 子市场中企业利润为

$$\pi_{1A} = p_{1A}q_{1A}, \quad \pi_{1B} = p_{1B}q_{1B}. \quad (46)$$

一阶条件为 (有 $F(\bar{y}(x_1)) = 1/2$),

$$\begin{aligned} \frac{\partial \pi_{1A}}{\partial p_{1A}} &= q_{1A} + p_{1A} \left(\frac{1}{2}f_1(x_1) \frac{\partial x_1}{\partial p_{1A}} - F_2(\bar{y}(x_1))f_1(x_1) \frac{\partial x_1}{\partial p_{1A}} + \int_{x=x_1}^{1/2} f_2(\bar{y}) \frac{\partial \bar{y}}{\partial p_{1A}} f_1(x)dx \right) \\ &= q_{1A} + p_{1A} \left(-\frac{f_1(x_1)}{4t} + \frac{f_1(x_1)}{4t} - \frac{1}{2t} \int_{x=x_1}^{1/2} f_2(\bar{y})f_1(x)dx \right) \\ &= q_{1A} - \frac{p_{1A}}{2t} \int_{x=x_1}^{1/2} f_2(\bar{y})f_1(x)dx = 0, \end{aligned} \quad (47)$$

$$\begin{aligned} \frac{\partial \pi_{1B}}{\partial p_{1B}} &= q_{1B} + p_{1B} \left(-[1/2 - F_2(\bar{y}(x_1))]f_1(x_1) \frac{\partial x_1}{\partial p_{1B}} + \int_{x=x_1}^{1/2} -f_2(\bar{y}) \frac{\partial \bar{y}}{\partial p_{1B}} f_1(x)dx \right) \\ &= q_{1B} + p_{1B} \left(0 - \frac{1}{2t} \int_{x=x_1}^{1/2} f_2(\bar{y})f_1(x)dx \right) \\ &= q_{1B} - \frac{p_{1B}}{2t} \int_{x=x_1}^{1/2} f_2(\bar{y})f_1(x)dx = 0. \end{aligned} \quad (48)$$

根据方程 (47) 和 (48), 可得

$$\begin{aligned} q_{1A} + q_{1B} &= \frac{p_{1A} + p_{1B}}{2t} \int_{x=x_1}^{1/2} f_2(\bar{y})f_1(x)dx \\ \Rightarrow \frac{1}{4} &= \frac{p_{1A} + p_{1B}}{2t} \int_{x=x_1}^{1/2} f_2(\bar{y})f_1(x)dx \\ \Rightarrow p_{1A} + p_{1B} &= \frac{t}{2 \int_{x=x_1}^{1/2} f_2(\bar{y})f_1(x)dx} \\ q_{1A} - q_{1B} &= \frac{p_{1A} - p_{1B}}{2t} \int_{x=x_1}^{1/2} f_2(\bar{y})f_1(x)dx. \end{aligned} \quad (49)$$

设 $k_1 = p_{1A} - p_{1B}$, 那么 $x_1 = \frac{t - k_1}{2t}$ 。第 1 子市场的联合利润为

$$\begin{aligned}
\pi_1 &= p_{1A}q_{1A} + p_{1B}q_{1B} \\
&= \frac{(p_{1A}+p_{1B})(q_{1A}+q_{1B})}{2} + \frac{(p_{1A}-p_{1B})(q_{1A}-q_{1B})}{2} \\
&= \frac{p_{1A}+p_{1B}}{8} + k_1 \frac{q_{1A}-q_{1B}}{2} \\
&= \frac{t}{16 \int_{x=x_1}^{1/2} f_2(\bar{y})f_1(x)dx} + \frac{k_1^2}{4t} \int_{x=x_1}^{1/2} f_2(\bar{y})f_1(x)dx \\
&= \pi_1(k_1). \tag{50}
\end{aligned}$$

设 p_{1A}^* 和 p_{1B}^* 为方程 (47) 和 (48) 的解, 且 $k^* = p_{1A}^* - p_{1B}^*$ 。当且仅当

$$\pi_1(k_1^*) < \frac{t}{4 \int_{x=0}^{1/2} f_2(1-x)f_1(x)dx}, \tag{51}$$

即当满足条件 3 时, 价格歧视 (DD-DD) 会降低第 1 子市场企业的联合利润。

附录V. 引理 5 的证明

$$\pi_1(k_1^*) < \frac{t}{4 \int_{x=0}^{1/2} f_2(1-x)f_1(x)dx}. \quad (51)$$

设 (x, \bar{y}) 为边际消费者线上的代表性消费者，其中

$$\bar{y} = \frac{p_{2B}-p_{2A}+2t-2tx}{2t}, \quad (52)$$

设 $(x_2, 1)$ 和 $(1/2, y_2)$ 为两个边际消费者，其中

$$x_2 = \frac{p_{2B}-p_{2A}}{2t}, y_2 = \frac{p_{2B}-p_{2A}+t}{2t}, \quad (53)$$

有

$$\frac{\partial \bar{y}}{\partial p_{2A}} = \frac{\partial x_2}{\partial p_{2A}} = -\frac{1}{2t}, \quad \frac{\partial \bar{y}}{\partial p_{2B}} = \frac{\partial x_2}{\partial p_{2B}} = \frac{1}{2t}. \quad (54)$$

第 2 子市场的企业需求函数为：

$$q_{2A} = \frac{1}{2}F_1(x_2) + \int_{x=x_2}^{1/2} [F_2(\bar{y}) - 1/2]f_1(x)dx, \quad q_{2B} = \int_{x=x_2}^{1/2} [1 - F_2(\bar{y})]f_1(x)dx. \quad (55)$$

第 2 子市场企业利润为：

$$\pi_{2A} = p_{2A}q_{2A}, \quad \pi_{2B} = p_{2B}q_{2B}. \quad (56)$$

一阶条件为（有 $F_2(\bar{y}(x_2)) = 1$ ），

$$\begin{aligned} \frac{\partial \pi_{2A}}{\partial p_{2A}} &= q_{2A} + p_{2A} \left(\frac{1}{2}f_1(x_2) \frac{\partial x_2}{\partial p_{2A}} - [F_2(\bar{y}(x_2)) - 1/2]f_1(x_2) \frac{\partial x_2}{\partial p_{2A}} + \int_{x=x_2}^{1/2} f_2(\bar{y}) \frac{\partial \bar{y}}{\partial p_{2A}} f_1(x)dx \right) \\ &= q_{2A} + p_{2A} \left(-\frac{f_1(x_2)}{4t} + \frac{f_1(x_2)}{4t} - \frac{1}{2t} \int_{x=x_2}^{1/2} f_2(\bar{y})f_1(x)dx \right) \\ &= q_{2A} - \frac{p_{2A}}{2t} \int_{x=x_2}^{1/2} f_2(\bar{y})f_1(x)dx = 0, \end{aligned} \quad (57)$$

$$\begin{aligned} \frac{\partial \pi_{2B}}{\partial p_{2B}} &= q_{2B} + p_{2B} \left(-[1 - F_2(\bar{y}(x_2))]f_1(x_2) \frac{\partial x_2}{\partial p_{2B}} + \int_{x=x_2}^{1/2} -f_2(\bar{y}) \frac{\partial \bar{y}}{\partial p_{2B}} f_1(x)dx \right) \\ &= q_{2B} + p_{2B} \left(0 - \frac{1}{2t} \int_{x=x_2}^{1/2} f_2(\bar{y})f_1(x)dx \right) \\ &= q_{2B} - \frac{p_{2B}}{2t} \int_{x=x_2}^{1/2} f_2(\bar{y})f_1(x)dx = 0. \end{aligned} \quad (58)$$

从方程（57）和（58）可以得到

$$\begin{aligned} q_{2A} + q_{2B} &= \frac{p_{2A}+p_{2B}}{2t} \int_{x=x_2}^{1/2} f_2(\bar{y})f_1(x)dx, \\ \frac{1}{4} &= \frac{p_{2A}+p_{2B}}{2t} \int_{x=x_2}^{1/2} f_2(\bar{y})f_1(x)dx, \\ p_{2A} + p_{2B} &= \frac{t}{2 \int_{x=x_2}^{1/2} f_2(\bar{y})f_1(x)dx}, \end{aligned} \quad (59)$$

以及

$$q_{2A} - q_{2B} = \frac{p_{2A}-p_{2B}}{2t} \int_{x=x_2}^{1/2} f_2(\bar{y})f_1(x)dx. \quad (60)$$

设 $k = p_{2A} - p_{2B}$ 。那么 $x_2 = \frac{-k}{2t}$ 。第 2 子市场的联合利润为

$$\pi_2(k) = p_{2A}q_{2A} + p_{2B}q_{2B}$$

$$\begin{aligned}
&= \frac{(p_{2A}+p_{2B})(q_{2A}+q_{2B})}{2} + \frac{(p_{2A}-p_{2B})(q_{2A}-q_{2B})}{2} \\
&= \frac{p_{2A}+p_{2B}}{8} + k \frac{q_{2A}-q_{2B}}{2} \\
&= \frac{t}{16 \int_{x=x_2}^{1/2} f_2(\bar{y})f_1(x)dx} + \frac{k^2}{4t} \int_{x=x_2}^{1/2} f_2(\bar{y})f_1(x)dx. \tag{61}
\end{aligned}$$

设 p_{2A}^* 和 p_{2B}^* 为方程 (57) 和 (58) 的解, 且 $k^* = p_{2A}^* - p_{2B}^*$ 。根据条件 4, 可以得到

$$\pi_2^{DD-DD} < \frac{t}{4 \int_{x=0}^{1/2} f_2(1-x)f_1(x)dx}. \tag{62}$$

也就是说, 两个维度上的价格歧视会降低第 2 子市场企业的联合利润。

假设第 2 子市场消费者分布对称, 在均衡状态下, p_{2A} 和 p_{2B} 接近, 导致 k^* 接近零。在这种情形下, 容易得到 p_{2A} 和 p_{2B} 接近 p^{U-U} 的一半, 而相对于统一定价, 企业的联合利润必定下降。

附录VI. 命题 5 的证明

由于对称性, 本文只考虑了 A 企业的一阶条件。其需求函数为

$$\begin{aligned} q_{1A} &= \frac{1}{4} - \int_{x_1}^{1/2} \left(\frac{1}{2} - F_2(\bar{y}) \right) f_1(x) dx, \quad q_{2A} = \frac{1}{4} - \int_{x_2}^{1/2} (1 - F_2(\bar{y})) f_1(x) dx, \\ q_{3A} &= \int_{1/2}^{x_3} \left(F_2(\bar{y}) - \frac{1}{2} \right) f_1(x) dx, \quad q_{4A} = \frac{1}{4} - \int_{x_4}^1 \left(\frac{1}{2} - F_2(\bar{y}) \right) f_1(x) dx. \end{aligned} \quad (63)$$

在每个子市场中, $\bar{y} = \frac{p_B - p_A + 2t - 2tx}{2t}$, 其中 p_A 和 p_B 分别为该子市场中 A 企业和 B 企业的价格。

然后通过计算得到以下导数:

$$\begin{aligned} \frac{\partial q_{1A}}{\partial p_{1A}} &= -\frac{1}{2t} \int_{x_1}^{1/2} f_2(\bar{y}) f_1(x) dx, \quad \frac{\partial q_{2A}}{\partial p_{1A}} = -\frac{1}{2t} \int_{x_2}^{1/2} f_2(\bar{y}) f_1(x) dx, \\ \frac{\partial q_{3A}}{\partial p_{2A}} &= -\frac{1}{2t} \int_{1/2}^{x_3} f_2(\bar{y}) f_1(x) dx, \quad \frac{\partial q_{4A}}{\partial p_{2A}} = -\frac{1}{2t} \int_{x_4}^1 f_2(\bar{y}) f_1(x) dx. \end{aligned} \quad (64)$$

在对称性条件下 ($p_{1A} = p_{2B}$ 和 $p_{2A} = p_{1B}$), 通过计算得到 $x_3 = 1 - x_1$ 和 $x_2 = x_4 = 0$ 。可得:

$$\frac{\partial q_{3A}}{\partial p_{2A}} = \frac{\partial q_{1A}}{\partial p_{1A}}, \quad \frac{\partial q_{4A}}{\partial p_{2A}} = \frac{\partial q_{2A}}{\partial p_{1A}} \implies \frac{\partial q_{3A}}{\partial p_{2A}} + \frac{\partial q_{4A}}{\partial p_{2A}} = \frac{\partial q_{1A}}{\partial p_{1A}} + \frac{\partial q_{2A}}{\partial p_{1A}}. \quad (65)$$

A 企业的利润为

$$\pi_A = p_{1A}(q_{1A} + q_{2A}) + p_{2A}(q_{3A} + q_{4A}). \quad (66)$$

求解一阶导数并在对称处进行分析, 得到

$$\begin{aligned} \frac{\partial \pi_A}{\partial p_{1A}} &= (q_{1A} + q_{2A}) + p_{1A} \left(\frac{\partial q_{1A}}{\partial p_{1A}} + \frac{\partial q_{2A}}{\partial p_{1A}} \right) = 0 \\ \implies q_{1A} + q_{2A} &= \frac{p_{1A}}{2t} \left(\int_{x_1}^{1/2} f_2(\bar{y}) f_1(x) dx + \int_0^{1/2} f_2(\bar{y}) f_1(x) dx \right), \end{aligned} \quad (67)$$

$$\begin{aligned} \frac{\partial \pi_A}{\partial p_{2A}} &= (q_{3A} + q_{4A}) + p_{2A} \left(\frac{\partial q_{3A}}{\partial p_{2A}} + \frac{\partial q_{4A}}{\partial p_{2A}} \right) = 0 \\ \implies q_{3A} + q_{4A} &= \frac{p_{2A}}{2t} \left(\int_{1/2}^{x_3} f_2(\bar{y}) f_1(x) dx + \int_0^{1/2} f_2(\bar{y}) f_1(x) dx \right). \end{aligned} \quad (68)$$

令 $\Delta = \int_{x_1}^{1/2} f_2(\bar{y}) f_1(x) dx + \int_0^{1/2} f_2(\bar{y}) f_1(x) dx$, 可以推出

$$\begin{aligned} \frac{1}{2} &= (q_{1A} + q_{2A}) + (q_{3A} + q_{4A}) = \frac{p_{1A} + p_{2A}}{2t} \Delta \implies p_{1A} + p_{2A} = \frac{t}{\Delta} \\ (q_{1A} + q_{2A}) - (q_{3A} + q_{4A}) &= \frac{p_{1A} - p_{2A}}{2t} \Delta. \end{aligned} \quad (69)$$

A 企业的利润为

$$\begin{aligned} \pi_A &= p_{1A}(q_{1A} + q_{2A}) + p_{2A}(q_{3A} + q_{4A}) \\ &= \frac{1}{2} (p_{1A} + p_{2A}) [(q_{1A} + q_{2A}) + (q_{3A} + q_{4A})] + \frac{1}{2} (p_{1A} - p_{2A}) [(q_{1A} + q_{2A}) - (q_{3A} + q_{4A})] \\ &= \frac{p_{1A} + p_{2A}}{4} + \frac{(p_{1A} - p_{2A})^2}{4t} \Delta \\ &= \frac{t}{4\Delta} + \frac{k^2}{4t} \Delta. \end{aligned} \quad (70)$$

因为 $x_1 = \frac{t-k}{2t}$, 所以 π_A 只是 k 的函数。设 k^* 为求解一阶条件得到的 k , 那么当且仅当 $\pi_A(k^*) < \pi^{U-U}$ 时, (D-D2) 会降低利润。

参考文献

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