

How to calculate the value function in dynare?

Original model:

$$E_t \sum_{\tau=t}^{\infty} \beta^{\tau-t} (\log(c_t) - \theta \frac{h_t^{1+\psi}}{1+\psi})$$

$$\text{St } c_t + i_t = y_t$$

$$k_{t+1} = \exp(b_t) i_t + (1 - \delta) k_t \quad 0 < \delta < 1$$

$$y_t = \exp(a_t) k_t^\alpha h_t^{1-\alpha} \quad 0 < \alpha < 1$$

$$a_t = \rho a_{t-1} + \vartheta b_{t-1} + \varepsilon_t$$

$$b_t = \tau a_{t-1} + \rho b_{t-1} + \nu_t$$

The Value function I set:

$$V(k_t) = \max_{c_t, h_t, k_{t+1}} (\log(c_t) - \theta \frac{h_t^{1+\psi}}{1+\psi}) + \beta E_t V(k_{t+1})$$

How to get the value function and related policy function from Dynare?