# Workshop

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## Mathematical Economics, 2009

Date： November 13(Fri.) – 15(Sun.), 2009
Venue: Lecture Hall, East Research Building,
Keio University
2-15-45 Mita, Minato-ku, Tokyo 108-8345, JAPAN

## Programme

**November 13 (Friday)**                                                    ＊:Speaker

Morning

Chair：Ryo Nagata (Waseda University)

9:00－10:00    **Norihisa Sato** (Waseda University)
Satiation and Existence of Competitive Equilibrium

10:00－11:00    **Keita Owari** (Hitotsubashi University)
Robust Utility Maximization with Random Endowment and Indifference
Valuation

11:10－12:10    **Hisatoshi Tanaka** (Waseda University)
The Bracketing Number of Single Index Functions

Afternoon

Chair：Hidetoshi Komiya (Keio University)

13:30－14:30    **P. Jean-Jacques Herings** *(Maastricht University), A. Predtetchinski
One-dimensional Bargaining with Markov Recognition Probabilities

14:30－15:30    **Wataru Takahashi** (National Sun Yat-sen University)
Equilibrium Problems and Nonlinear Operators  in Economic Theory

Chair：Koichiro Takaoka (Hitotsubashi University)

16:00－17:00    **Takuji Arai** (Keio University)
Convex Risk Measures on Orlicz Spaces  --- Convolution and Shortfall ---

17:00－18:00    **Koji Kuroda** (Nihon University)*, J. Masukawa, J. Murai
Stock Price Process and Long Memory in Trade Signs

## November 14 (Saturday)

Morning            Chair: Seiichi Iwamoto (Kyushu University)

9:00－10:00        **Shin Sato** (Fukuoka University)
Adjacent Manipulation: A New Criterion on Manipulability of Social Choice Functions

10:00－11:00        **Boris Mordukhovich** (Wayne St. University)
Set-Valued Optimization in Welfare Economics

11:10－12:10        **Tyrrell Rockafellar\*** (University of Washington), R. Wets, A. Jofre
A Time-Embedded Real-Asset Framework for General Economic Equilibrium

Afternoon

Chair：Hideyuki Adachi (Onomichi University)

13:30－14:30        **Ali Khan\*** (Johns Hopkins University), A. Piazza
Classical Turnpike Theory and the Economics of Forestry: The Discounted Case

14:30－15:30        **Takashi Kamihigashi** (Kobe University)
Rational Asset Price Bubbles in Small Open Economies

Chair：Shinichi Suda (Keio University)

16:00－17:00        **Kazuya Kamiya** (University of Tokyo)
Hysteresis in Dynamic General Equilibrium Models with Cash-in-Advance Constraints

17:00－18:00        **Nobusumi Sagara** (Hosei University)
A Lyapunov-type Theorem for Nonadditive Vector Measures

## November 15 (Sunday)

Morning            Chair: Hiroshi Matano (University of Tokyo)

9:00－10:00        **Chiaki Hara** (Kyoto University)
Effectively Complete Asset Markets     "tentative"

10:00－11:00        **Louis Nirenberg** (New York University)
A Geometic Problem and the Hopf Lemma

11:10－12:10        **Alexander Ioffe** (Israel Institute of Technology)
Variational Analysis and Nonsmooth Regular Economics

Afternoon          Chair: Akihiko Takahashi (University of Tokyo)

13:30－14:30        **Yumiharu Nakano** (Tokyo Institute of Technology)
Quantile Hedging for Defaultable Claims

14:30－15:30        **Shigeo Kusuoka** (University of Tokyo)
Approximation of Expectation of   Diffusion Processes

Chair：Kunitake Ito (Kyoto University)

16:00－17:30        **S. Todd Lowry** (Washington & Lee University)
Pythagorean Mathematical Idealism and the Framing of Economic and Political Theory