Workshop

on

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

organized by
Research Center for
Mathematical Economics

information
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Programme

November 13 (Friday)  

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

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 Geometric 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