RIEB Workshop

on

Mathematical Economics, 2010

Date: November 12(Fri.) – 14(Sun.), 2010
Venue: Takigawa Memorial Hall, Kobe University
1-1 Rokkodai-cho, Nada-ku, Kobe-city, 657-8501, Japan

Organized by: • Research Institute for Economics & Business Administration (RIEB), Kobe University
• Research Center for Mathematical Economics

Co-Sponsored by: Grant-in-Aid for Scientific Research (A)
"Bubbles and Financial Crises in the Global Economy"

Information: RIEB, Kobe University
2-1, Rokkodai-cho, Nada-ku, Kobe-city, 657-8501, Japan
e-mail: bubble-crisis@rieb.kobe-u.ac.jp

Research Center for Mathematical Economics
Department of Economics, Keio University
2-15-45, Mita, Minato-ku, Tokyo, 108-8345, Japan
e-mail: maruyama@econ.keio.ac.jp

Programme

November 12 (Friday) *:Speaker
( ) Language used

Afternoon
13:00 Opening address
Ken-Ichi Shimomura (Director of RIEB, Kobe University)
Chair: Chiaki Hara (Kyoto University)
13:10—14:10 Eiichi Miyagawa *(Kobe University), Yasuyuki Miyahara, Tadashi Sekiguchi
Accuracy Choice in Repeated Games (English)
14:10—15:10 Andrew McLennan *(Univ. of Queensland), Juan Carlos Carbajal, Rabee Tourky.
Truthful Implementation in Flexible Domains (English)
Chair: Toru Maruyama (Keio University)
15:25—16:25 Takashi Suzuki*(Meiji-Gakuin University), Mitsunori Noguchi
Competitive Equilibria of a Large Exchange Economy on the Commodity Space ell-infinity (English)
16:25—17:25 Ken-Ichi Shimomura (Kobe University)
Simple Economies with Multiple Equilibria: Theory and Experiment (English)
17:25—18:25 Eisei Ohtaki (Keio University)
Money-Hoarding as a Behavior toward Risks that Agents in the Same Cohort cannot Share (English)
November 13 (Saturday)

Morning  Chair: Takayuki Tsuruga (Kyoto University)
10:00—11:00  Shigeto Kitano (Kobe University)
Capital Controls and Welfare (Japanese)
11:00—12:00  Teruyoshi Kobayashi (Kobe University)
Firm Entry, Credit Availability and Monetary Policy (Japanese)

Afternoon  Chair: Shigeto Kitano (Kobe University)
13:00—14:00  Takayuki Tsuruga* (Kyoto University), Jouchi Nakajima, Nao Sudo
How Well Do the Sticky Price Models Explain the Disaggregated Price
Responses to Aggregate Technology and Monetary Policy Shocks? (English)
14:00—15:00  Takashi Kamihigashi (Kobe University)
Recurrent Bubbles (English)

Chair: Seiichi Iwamoto (Kyushu University)
15:15—16:15  Tatsuyoshi Okimoto (Hitotsubashi University)
Long-Run Trends in Dependence in International Equity Markets (English)
16:15—17:15  Ryozo Miura (Hitotsubashi University)
Some Applications of Nonparametric Statistics on Brownian Motion
to Finance (English)

17:30—18:30  After Session

November 14 (Sunday)

Morning  Chair: Nobusumi Sagara (Hosei University)
10:00—11:00  Yuhki Hosoya (Keio University)
On the Substitute-Complementary Relationships of Commodities (English)
11:00—12:00  Farhad Husseinov* (Bilkent University), Nobusumi Sagara
Concave Measures and the Fuzzy Core of Exchange Economies
with Heterogeneous Divisible Commodities (English)

Afternoon  Chair: Chiaki Hara (Kyoto University)
13:00—14:00  Mitsunori Noguchi (Meijo University)
Local Instability of Arrow's Paradox (English)
14:00—15:00  Hideatsu Tsukahara (Seijo University)
Applications of Distortion Risk Measures (English)

Chair: Shigeo Kusuoka (University of Tokyo)
15:15—16:15  Susumu Cato (University of Tokyo)
Collective Rationality and Social Choice (Japanese)
16:15—17:15  Nobuhiro Nakamura* (Hitotsubashi University), Yuki Nozawa
Dynamic Pair Copulas: Analysis of Stochastic Tail Dependence and Conditional
Value-at-Risk (Japanese)