

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"

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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)