The 3rd International Conference on

Mathematical Analysis in Economic Theory

Date: December 20(Mon.) - 22(Wed.), 2004
Venue: Keio University Mita campus, Minato-ku, Tokyo, Japan

Organized by

Research Center for Mathematical Economics

Co-sponsored by

Keio Economic Society
The 21st Century COE Program at Keio *"Integrative Mathematical Sciences"*
The Oak Society

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Registration Desk: The Lobby of North Building

Hall 1: North Building, Conference Hall (2nd Floor)

Hall 2: East Research Building, Lecture Hall (8th Floor)

Programme

December 20 (Mon.), Morning

Plenary Session: Hall 1

Chair: Kunio Kawamata (Keio Univ.)	
9:00 – 10:00	Tatsuro Ichiishi (Ohio State Univ.) Cooperative Extensions of the Bayesian Game
Chair: Toru Maruyama (Keio Univ.)	
10:10 – 11:10	Charles Castaing (Univ. of Montpellier) Some Variational Convergence Results for Integral Functionals Using Young Measures
Chair: Katsuhito Iwai (Univ. of Tokyo)	
11:20 – 12:20	Roy Radner (New York Univ.) A Game-Theoretic Approach to Global Warming

December 20 (Mon.), Afternoon

Parallel Session: Hall 1

Chair: Mikio Nakayama (Keio Univ.)	
13:30 – 14:30	Joseph Abdou (Universite Paris I) From Nakamura Number to Stability Index
14:40 – 15:40	Shigeo Muto (Tokyo Institute of Technology) Stable Profit Sharing in Patent Licensing: General Bagaininig Outcomes
Chair: Yukihiko Funaki (Waseda Univ.)	
16:00 – 17:00	Dov Monderer (Israel Institute of Technology) Generalized Congestion Games
17:10 – 18:10	Akira Yamazaki (Hitotsubashi Univ.) On Blocking Coalitions: Linking Mas-Colell with Grodal-Schmeidler-Vind

Parallel Session: Hall 2

Chair: Norio Kikuchi (Keio Univ.)	
13:30 – 14:30	Charles A. Stuart (Ecole Polytechnique Federale Lausanne) Differentiability and Bifurcation
14:40 – 15:40	Hiroshi Matano (Univ. of Tokyo) Traveling Waves in the Presence of Obstacles
Chair: Toru Maruyama (Keio Univ.)	
16:00 – 17:00	Norimichi Hirano (Yokohama National Univ.) Periodic Solutions for Systems of Ordinary Differential Equations
17:10 – 18:10	Masao Fukushima (Kyoto Univ.) Expected Residual Minimization Method for Stochastic Linear Complementarity Problems

December 21 (Tue.), Morning

Parallel Session: Hall 1

Chair: Yasuo Maeda (Keio Univ.)	
9:00 – 10:00	Nicholas Yannelis (Univ. Illinois) Issues Arising in Economies with Asymmetric Information (with two other essays)
10:10 – 11:10	Ali Khan (Johns Hopkins Univ.) On Choice of Technique in the Robinson-Solow-Srinivasan Model
11:20 – 12:20	Kazuo Nishimura (Kyoto Univ.) Indeterminacy in a Dynamic Two-Country Model

Parallel Session: Hall 2

Chair: Naoto Kunitomo (Univ. of Tokyo)	
9:00 – 10:00	Shigeo Kusuoka (Univ. of Tokyo) Homogeneous Law Invariant Coherent Multiperiod Value Measures and their Limits
10:10 – 11:10	Freddy Delbaen (Eidgenossische Technische Hochschule Zuerich) Hedging bounded claims with bounded outcomes
11:20 – 12:20	Chiaki Hara (Kyoto Univ.) Pareto Improvement and Agenda Control of Sequential Financial Innovations

December 21 (Tue.), Afternoon

Plenary Session: Hall 1

Chair: Hideo Kanemitsu (Tokyo International Univ.)	
13:30 – 14:30	Leonid Hurwicz (Univ. of Minnesota)
	Designing Mechanisms for Agents Who Do Not Play Games
Chair: Hiroshi Matano (Univ. of Tokyo)	
14:40 – 15:40	Alexander Ioffe (Technion-Israel Institute of Technology)
	On Some Variational Problems Associated with Models of Welfare Economics
Chair: Ryo Nagata (Waseda Univ.)	
16:00 – 17:00	Jean-Michel Grandmont
	(Centre de Recherché sur Les Ecoulement, les Surfaces et les Transferts)
	Fiscally Stable Income Distributions under Majority Voting and Bargaining Sets

17:30 – 19:30　Reception　Tsunamachi Mitsui Club

December 22 (Wed.), Morning

Parallel Session: Hall 1

Chair: Takao Fujimoto (Kagawa Univ.)	
9:00 – 10:00	Andrew McLennan (Univ. of Minnesota) Simple Complexity from Imitation Games
10:10 – 11:10	Steven R. Williams (Univ. of Illinois) Limited Observability as a Constraint in Contract Design
11:20 – 12:20	Kazuo Mino (Osaka Univ.) Consumption Externalities and Capital Accumulation in an Overlapping Generations Economy

Parallel Session: Hall 2

Chair: Ryozo Miura (Hitotsubashi Univ.)	
9:00 – 10:00	Hidetoshi Nakagawa (Tokyo Institute of Technology) Analyses of Mortgage-Backed Securities Based on Unobservable Prepayment Cost Processes
10:10 – 11:10	Yoshihiko Uchida (Bank of Japan) New Acceleration Schemes with the Asymptotic Expansion in Monte Carlo Simulation
11:20 – 12:20	Jun Sekine (Osaka Univ.) Explicit Solutions to Optimal Long Term Investment Problems for a CIR Factor Model

December 22 (Wed.), Afternoon

Parallel Session: Hall 1

Chair: Kazuya Kamiya (Univ. of Tokyo)	
13:30 – 14:30	Takashi Kamihigashi (Kobe Univ.) Nonlinear Duality for Dynamic Optimization (tentative)
14:40 – 15:40	Bernard Cornet (Universite Paris I & Univ. of Kansas) Existence of financial equilibria in a multiperiod stochastic economy

Parallel Session: Hall 2

Chair: Tadashi Minagawa (Nagoya Univ.)	
13:30 – 14:30	Joaquim Silvestre (Univ. of California) The Gain-Loss Asymmetry and Single-Self Preferences
14:40 – 15:40	Makoto Yano (Keio Univ.) A Price Competition Game under Free Entry

Plenary Session: Hall 1

Chair: Michihiro Ohyama (Toyo Univ.)	
16:00 – 17:00	Kunio Kawamata (Keio Univ.) The Stability of Networks with Direct and Indirect Connections