The 6th Conference on Mathematical Analysis in Economic Theory

Date: January 26(Mon) – 29(Thu), 2015
Venue: Lecture Hall, East Research Building,
Keio University
2-15-45 Mita, Minato-ku, Tokyo 108-8345, JAPAN

organized by
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information
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Programme

January 26 (Monday)

*:Speaker

Morning

Chair : Takuji Arai (Keio University)

9:00—10:00 **Keita Owari** (The University of Tokyo)
On the Lebesgue property and related regularities of monotone convex functions on Orlicz spaces

10:00—11:00 **Shigeo Kusuoka** (The University of Tokyo)
Expectation of diffusion process with absorbing boundary

11:10—12:10 **Robert Anderson** (UC Berkeley), L.R. Goldberg, N. Gunther
The cost of financing leveraged US equity through futures

Afternoon

Chair : Ryozo Miura (Hitotsubashi University)

13:30—14:30 **Takuji Arai** (Keio University)
Local risk-minimization for Barndorff-Nielsen and Shephard models

14:30—15:30 **Katsumasa Nishide** (Yokohama National University)
Heston-type stochastic volatility with a Markov switching regime

Chair : Ken Urai (Osaka University)

16:00—17:00 **Hisashi Inaba** (The University of Tokyo)
Recent developments of the basic reproduction number theory in population dynamics

17:00—18:00 **Takashi Suzuki** *(Meiji Gakuin University), Nobusumi Sagara
Exchange economies with infinitely many commodities and a saturated measure space of consumers

January 27 (Tuesday)

Morning

Chair : Takashi Suzuki (Meiji Gakuin University)

9:00–10:00 **Yuhki Hosoya** (Kanto-Gakuin University)
The NLL axiom and integrability theory

10:00–11:00 **Nobusumi Sagara** (Hosei University)
An indirect method of nonconvex variational problems in Asplund spaces
: the case for saturated measure spaces

11:10–12:10 **Ali Khan*** (Johns Hopkins University), Yongchao Zhang
On pure-strategy equilibria in games with correlated information

Afternoon

Chair : Hidetoshi Komiya (Keio University)

13:30–14:30 **Hiroyuki Ozaki** (Keio University)
Upper-convergent dynamic programming

14:30–15:30 **Vladimir Tikhomirov** (Moscow State University)
"To be announced"

Chair : Ali Khan (Johns Hopkins University)

16:00–17:00 **Alexander Ioffe** (Israel Institute of Technology)
On curves of descent

17:00–18:00 **Arturo Kohatsu-Higa** (Ritsumeikan University)
The probabilistic parametrix method as a simulation method (tentative)

January 28 (Wednesday)

Morning

Chair : Kazuya Kamiya (Tokyo University)

9:00–10:00 **Yoshiyuki Sekiguchi** (Tokyo University of Marine Science and Technology)
Real algebraic methods in optimization

10:00–11:00 **Ronaldo Carpio** (University of International Business & Economics)
Fast Bellman iteration: An application of Legendre-Fenchel duality
to infinite-horizon dynamic programming in discrete time

11:10–12:10 **Takashi Kamihigashi** (Kobe University)
Extensions of Fatou's lemma and the dominated convergence theorem

Poster Session

12:10–13:30 **Hiromi Murakami** (Osaka University), Ken Urai
Replica core equivalence theorem: an extension of Debreu-Scarf limit theorem to double infinity monetary economies

Satoru Kageyama (Osaka University), Ken Urai
Fiscal stabilization policy in a Phillips model with unstructured uncertainty

Ryonfun Im (Kobe University), Takashi Kamihigashi
An equilibrium model with two types of asset bubbles(tentative)

Afternoon

Chair :Shinichi Suda (Keio University)

13:30–14:30 **Makoto Hanazono** (Nagoya University)
Procurement auctions with general price-quality evaluation

14:30–15:30 **Chiaki Hara*** (Kyoto University), Kenjiro Hirata
Dynamic inconsistency in pension fund management

Chair : Shigeo Kusuoka (Tokyo University)

16:00–17:00 **Chia-Hui Chen** (Kyoto University)
A tenure-clock problem: evaluation, deadline, and up-or-out

17:00–18:00 **Nozomu Muto*** (Yokohama National University), Shin Sato
Bounded response and Arrow's impossibility

January 29 (Thursday) Satellite Session

Morning

Chair: Hiroyuki Ozaki (Keio University)

9:00–9:30 **Masayuki Yao** (Keio University)
Recursive utility and dynamic programming under the assumption of upper convergence: an order-theoretic approach

9:30–10:00 **Chaowen Yu** (Keio University)
Locally robust mechanism design

10:00–10:30 **Hiromi Murakami ***(Osaka University), Ken Urai
Replica core equivalence theorem: an extension of Debreu-Scarf limit theorem to double infinity monetary economies

11:00–11:30 **Kohei Shiozawa*** (Osaka University), Ken Urai
A generalization of social coalitional equilibrium for multiple coalition structures

11:30–12:00 **Takeshi Ogawa** (Hiroshima Shudo University)
Intermediate goods with Leontief 's model and joint production with activity analysis in Ricardian comparative advantage