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
The Japanese Society for Mathematical Economics
cosponsored by
Keio Economic Society
The Oak Society, Inc.

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