



## RIMS Workshop "Mathematical Analysis in Economic Theory"

November 25 (Wednesday) 13:30 ~

November 27 (Friday) 15:30

Kyoto University

Research Institute for Mathematical Sciences (RIMS)

Room 111

<http://www.kurims.kyoto-u.ac.jp/ja/access-01.html>

### Program (Final)

\*All talks except for Friday 9:30 – 10:30 will be given in English.

#### November 25 (Wednesday)

##### Afternoon Session

13:30 – 14:30 **Hiromi Murakami** (Osaka University)

An axiomatic characterization of the price-money message mechanism  
(with Ken Urai)

14:30 – 15:30 **Yuhki Hosoya** (Kanto Gakuin University)

The relationship between revealed preference and the Slutsky matrix

Coffee Break

16:00 – 17:00 **Hiroyuki Ozaki** (Keio University)

Optimality in a stochastic OLG model with ambiguity (with Eisei Ohtaki)

**November 26 (Thursday)**

**Morning Session**

9:30 – 10:30     **Daiki Kishishita** (The University of Tokyo)  
Public goods game with ambiguous threshold (with Hiroyuki Ozaki)

10:30 – 11:30     **Takuji Arai** (Keio University)  
Local risk-minimization for Barndorff-Nielsen and Shephard models  
with volatility risk premium

Lunch Break

**Afternoon Session**

13:30 – 14:30     **Luca Colombo** (Deakin University)  
Stackelberg vs Cournot: A differential game approach

14:30 – 15:30     **Paola Labrecciosa** (Monash University)  
Dynamic oligopoly with reference-price effects

Coffee Break

16:00 – 17:00     **Peter Streufert** (University of Western Ontario)  
Specifying nodes as sets of choices

18:00 – 20:00     **Conference Dinner**  
[Yoshida Shokudo](#) (restaurant) on the same campus (075-761-9557)

**November 27 (Friday)**

**Morning Session**

9:30 – 10:30     **Takeshi Ogawa** (Senshu University)  
Use of Brunner-Munzel test in questionnaire survey of 4-or 5-point scale (in Japanese)

10:30 – 11:30     **Mitsunori Noguchi** (Meijo University)  
N-variable Fubini's theorem for Young measures and iterated Lyapunov's theorem

Lunch Break

**Afternoon Session**

13:30 – 14:30     **Takashi Matsuhisa** (Institute of Applied Mathematical Research of the Karelian Research Centre)  
Selfish routing with common-knowledge

14:30 – 15:30     **Ryozo Miura** (Hitotsubashi University)  
Asymptotic theory of R-estimators from iid to weakly dependent observations: Cases of one sample problem and simple linear regression with generalized Lehmann's alternative models

2015.11.07