



The 3rd International Conference on *Mathematical Analysis in Economic Theory*



Aspects of Equilibrium Theory

Mathematical Finance

Analytical Foundation of Economic Theory

Game Theory

Dynamic Macro-economic Theory

Date

December 20(Mon) - 22(Wed), 2004

Venue

Keio University, Tokyo, Japan

Mita Campus, North Building

East Research Building

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**Research Center for
Mathematical Economics**

Co-Sponsored by **Keio Economic Society**

**Keio University 21th Century COE Program
"Integrative Mathematical Sciences"**

The Oak Society 樫の会

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Registrations

● Pre-registration

1. People who wish to participate the conference are kindly requested to pre-register by e-mail.

Office of General Affairs
Maruyama Laboratory,
Keio University
E-mail: maruyama@econ.keio.ac.jp

The pre-registration is not necessarily required. However it will help us to grasp the approximate member of participants.

2. Participants are also requested to pay in advance the participation fee.

¥13,000

Our account number is as follows.

三井住友銀行 三田通支店
普通 6853753
「数理経済学研究センター」 代表 丸山
徹

You can also pay the participation fee at the registration desk of the conference. However the prepayment will surely be effective to avoid the congestion.

● Registration Desk

The Registration Desk will be open as follows in the lobby of the North Building.

December 20, (Mon) 8:45a.m. - 17:10p.m.

December 21, (Tue) 8:45a.m. - 15:30p.m.

December 22, (Wed) 8:45a.m. - 17:10p.m.

● The registration fee covers the following:

- a) Participation in the scientific activities
- b) Documents
- c) Receptions
- d) Coffee-breaks
- e) Lunch in the cafeteria

● Name Badges

Each registrant will receive a name badge with the symposium materials. All the member are kindly requested to wear the name badge, which will ensure that you are admitted to the activities of the conference.

● General Information Desk

If you have any inquiry, please ask the General Information Desk, located in the meeting room of the North building. We hope it will be helpful for you.

● Check-in

Each participant is requested to show up in advance at the General Information Desk for the sake of confirmation.

● Lunch

The cafeteria is open during the following hours:

1st Floor of the North Building
December 20, (Mon) - 22, (Wed) 12:30p.m. - 14:00p.
m.

For further information about various restaurants near the campus, please see the vicinity map. The charge for lunch in the cafeteria is included in the registration fee.

● Coffee Services

Coffee, tea and cookies will be served all the day in the lobby or a meeting room adjacent to each of the halls.



Organizing Committee

General Chair	Kunio Kawamata	<i>Keio Univ.</i>
Program Chair	Tatsuro Ichiishi Shigeo Kusuoka	<i>Ohio State Univ.</i> <i>Univ. Tokyo</i>
Finance Chair	Toru Maruyama	<i>Keio Univ.</i>
Publicity Chair	Isao Mutoh	<i>National Defense Ac.</i>
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Office of General Affairs & Conference Registrations
Maruyama Laboratory, *Keio Univesity*



Speakers

J. Abdou	<i>Univ. Paris I</i>
C. Castaing	<i>Univ. Montpellier</i>
B. Cornet	<i>Univ. Paris I</i>
F. Delbaen	<i>ETH</i>
M. Fukushima	<i>Kyoto Univ.</i>
J. -M. Grandmont	<i>CREST-CNRS</i>
C. Hara	<i>Kyoto Univ.</i>
N. Hirano	<i>Yokohama National Univ.</i>
L. Hurwicz	<i>Univ. Minnesota</i>
T. Ichiishi	<i>Ohio State Univ.</i>
A. Ioffe	<i>Israel Inst. Tech.</i>
T. Kamihigashi	<i>Kobe Univ.</i>
K. Kawamata	<i>Keio Univ.</i>
S. Kusuoka	<i>Univ. Tokyo</i>
M. A. Khan	<i>Johns Hopkins Univ.</i>
H. Matano	<i>Univ. Tokyo</i>
A. McLennan	<i>Univ. Minnesota</i>
K. Mino	<i>Osaka Univ.</i>
D. Monderer	<i>Israel Inst. Tech.</i>
S. Muto	<i>Tokyo Inst. Tech.</i>
H. Nakagawa	<i>Tokyo Inst. Tech.</i>
K. Nishimura	<i>Kyoto Univ.</i>
R. Radner	<i>New York Univ.</i>
J. Sekine	<i>Osaka Univ.</i>
J. Silvestre	<i>Univ. California</i>
C. A. Stuart	<i>EPFL</i>
Y. Uchida	<i>Bank. Japan</i>
S. R. Williams	<i>Univ. Illinois</i>
A. Yamazaki	<i>Hitotsubashi Univ.</i>
N. Yannelis	<i>Univ. Illinois</i>

M. Yano

Keio Univ.

Programme & Abstracts

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File		Size	Updated
Programme & All the Abstracts		1.43MB	Dec. 17
Programme		72.1KB	Dec. 17

♣ Hall 1

North Building Conference Hall (2nd Floor)

♣ Hall 2

East Research Building Lecture Hall (8th Floor)

♥ Registration Desk

The Lobby of North Building

- December 20 (Mon) 8:45 - 17:10
- December 21 (Tue) 8:45 - 15:30
- December 22 (Wed) 8:45 - 17:10

Last Updated: January 04, 2005.

December 20 (Mon) Morning

Hall 1

Chair: Kunio Kawamata (Keio Univ.)

Time	Speaker	Title	Abstract
9:00 - 10:00	Tatsuro Ichiishi (Ohio State Univ.)	Cooperative Extensions of the Bayesian Game	
		Slides for Presentation	

Chair: Toru Maruyama (Keioi Univ.)

10:10 Charles Castaing Some Variational Convergence Results for Integral
 - (Univ. of Montpellier) Functionals Using Young Measures
 11:10



Chair: Katsuhito Iwai (Univ. of Tokyo)

11:20 Roy Radner
 - (New York Univ.) A Game-Theoretic Approach to Global Warming
 12:20

December 20 (Mon) Afternoon

Hall 1

Chair: Mikio Nakayama (Keio Univ.)

Time	Speaker	Title	Abstract
13:30 - 14:30	Joseph Abdou (Univ. 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: Yukihiro Funaki (Waseda Univ.)

16:00 Dov Monderer
 - (Israel Institute of Technology) Generalized Congestion Games
 17:00

17:10 Akira Yamazaki
 - (Hitotsubashi Univ.) On Blocking Coalitions: Linking Mas-Colell
 18:10 with Grodal-Schmeidler-Vind



Hall 2

Chair: Norio Kikuchi (Keio Univ.)

Time	Speaker	Title	Abstract
13:30 - 14:30	Charles A. Stuart (École Polytechnique Fédérale Lausanne)	Differentiability and Bifurcation	

14:40	Hiroshi Matano	Traveling Waves in the Presence of
-	(Univ. of Tokyo)	Obstacles

15:40

Chair: Toru Maruyama (Keio Univ.)

16:00	Norimichi Hirano	Periodic Solutions for Systems of
-	(Yokohama National Univ.)	Ordinary Differential Equations

17:00

17:10	Masao Fukushima	Expected Residual Minimization
-	(Kyoto Univ.)	Method for Stochastic Linear
18:10		Complementarity Problems



December 21 (Tue) Morning

Hall 1

Chair: Yasuo Maeda (Keio Univ.)

Time	Speaker	Title	Abstract
		Issues Arising in Economies with Asymmetric Information (with two other essays)	
9:00	Nicholas Yannelis	Perfect Competition in Differential Information Economies	
-	(Univ. of Illinois)		
10:00		Non-implementation of rational expectations as a perfect Bayesian equilibrium	
10:10	Ali Khan	On Choice of Technique in the Robinson-Solow-Srinivasan Model	
-	(Johns Hopkins Univ.)		
11:10			
11:20	Kazuo Nishimura	Indeterminacy in a Dynamic Two-Country Model	
-	(Kyoto Univ.)		
12:20			

Hall 2

Chair: Naoto Kunitomo (Univ. of Tokyo)

Time	Speaker	Title	Abstract

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

December 21 (Tue) Afternoon

Hall 1

Chair: Hideo Kanemitsu (Tokyo International Univ.)

Time	Speaker	Title	Abstract
13:30	Leonid Hurwicz	Designing Mechanisms for Agents	
-	(Univ. of Minnesota)	Who Do Not Play Games	
14:30			

Chair: Hiroshi Matano (Univ. of Tokyo)

14:40	Alexander Ioffe	On Some Variational Problems	
-	(Technion-Israel Institute of	Associated with Models of Welfare	
15:40	Technology)	Economics	

Chair: Ryo Nagata (Waseda Univ.)

16:00	Jean-Michel Grandmont	Fiscally Stable Income Distributions	
-	(Centre de Recherche sur Les	under Majority Voting and	
17:00	Ecoulement, les Surfaces et les	Bargaining Sets	
	Transferts)		

December 21 (Tue) Evening

Reception

17:30-19:30 Tsunamachi Mitsui Club

December 22 (Wed) Morning

Hall 1

Chair: Takao Fujimoto (Kagawa Univ.)

Time	Speaker	Title	Abstract
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	

Hall 2

Chair: Ryozi Miura (Hitotsubashi Univ.)			
Time	Speaker	Title	Abstract
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

Hall 1

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

Chair: Michihiro Ohyama (Toyo Univ.)

16:00	Kunio Kawamata	The Stability of Networks with Direct and	
-	(Keio Univ.)	Indirect Connections	
17:00			

Hall 2

Chair: Tadashi Minagawa (Nagoya Univ.)

Time	Speaker	Title	Abstract
13:30	Joaquim Silvestre	The Gain-Loss Asymmetry and Single-Self Preferences	
-	(Univ. of California)		
14:30			
14:40	Makoto Yano	A Price Competition Game under Free Entry	
-	(Keio Univ.)		
15:40			



Articles for Download (Members-Only)

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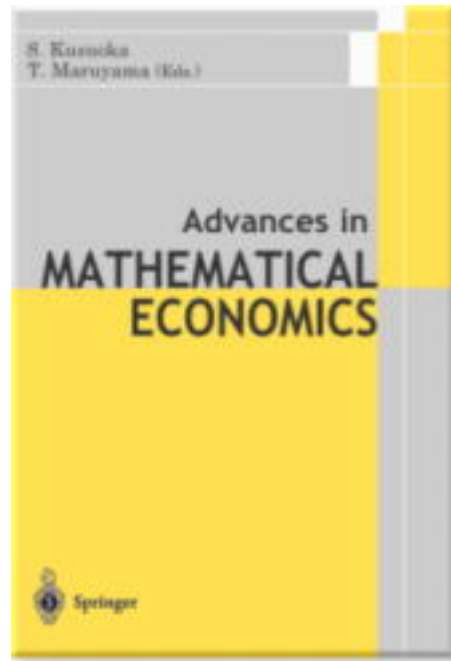
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Proceedings

The collection of papers based on the presentations made during this conference will be published by [Springer-Verlag](#) as a special issue of international journal "[Advances in Mathematical Economics](#)".



Reception

Date

December 21 (Tue) at 5:30
PM

Venue

Tsunamachi Mitsui Club

2-3-7, Mita, Minato-ku, Tokyo,
108-0073, JAPAN

Tel +81-3-3453-3011

Fax +81-3-3453-3064

Attention

The Reception Fee is included in the Conference Registration Fee.

Access

-  Mita, Minato-ku, Tokyo, Japan
-  Mita campus, Keio University
-  Venue of Reception
-  Celestine Hotel

Maps

- Mita Campus Map
- Vicinity Map of Keio University
- JNTO Map



Links

- Japan National Tourist Organization
- Tokyo Convention & Visitors Bureau



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