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経済の数理解析

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# Research Institute for Mathematical Sciences Kyoto University, Kyoto, Japan

This is a report of research done at the Research Institute for Mathematical Sciences, Kyoto University. The papers contained herein are in final form and will not be submitted for publication elsewhere.

#### **Preface**

This volume is a collection of papers presented at the symposium on mathematical economics sponsored jointly by the Research Institute for Mathematical Sciences and the Institute of Economic Research of Kyoto University, which was held on October 14 to 16, 2011.

Mathematical reasoning plays an important role in the development of economic theory. This can be seen in the breadth of topics of papers in this volume. It is divided into three parts. Part I consists of papers on decision theory, modelling not fully rational decision makers, and its applications to corporate finance and monetary theory. The three papers in Part II are all concerned with mathematical aspects, such as stochastic differential equations, of asset pricing theory. Part III is devoted to papers demonstrating recent developments in various aspects of economics, namely dynamic stochastic general equilibrium models, social choice theory, and industrial organization.

Chiaki Hara

### 経済の数理解析 Mathematical Economics RIMS 研究集会報告集

### 2011年10月14日~10月16日 研究代表者 原 千秋 (Chiaki Hara)

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