

The 9th International Conference on
Nonlinear Economic Dynamics
NED2015
at Chuo University, Tokyo, Japan

Program

Thursday, 25 June

8:30-9:00 Registration: Room 4 at Institute of Economic Research

8:50-9:00 Opening Address: Mashiro Yabuta (Dean, the Graduate School of Economics)

9:00-9:50 Plenary Session I (Chair: Barkley Rosser)

Cars Hommes: Nonlinear Dynamics in the Laboratory

9:50-10:00 *Break*

10:00-11:15 Morning Session I-1 (Chair: Ferenc Szidarovszky)

1. G. Bischi (with U. Merlone): Evolutionary Binary Games with Memory
2. D. Goldbaum (with A. Bostian) : Emergent Coordination among Competitors
3. A. Fiori Maccioni (with A. Antoci and P. Russu): Medical Practice and Malpractice Litigation in an Evolutionary Context

11:15-11:35 *Coffee Break*

11:35-12:50 Morning Session I-2 (Chair: Rudolf Zimka)

1. I. Sushko (with P. Commendatore, I. Kubin and P. Mossay): Dynamics of a Two-Country New Economic Geography Model with Four Regions
2. U. Merlone (with A. Matsumoto and F. Szidarovszky): Extended Oligopolies with Contingent Workforce
3. N. Pecora (with A. Naimzada and A. Spelta): Monetary Feedback Rules in Pure Exchange Overlapping Generations Models: Local and Global Analysis

12:50-14:00 *Lunch Break*

14:00-14:50 Plenary Session II (Chair: Yoshitaka Saiki)

Hiroshi Kokubu: Dynamicsl Time-serise Analysis based on the Topological Computation Theory for Global Dynamics

14:50-15:00 *Break*

15:00-16:15 Afternoon Session I-1 (Chair: Anastasiia Panchuk)

1. R. Zimka (with T. Asada): The Stability of Normal Equilibrium Point and the Existence of Limit Cycles in a Simple Macrodynamic Model of Monetary Policy
2. S. Sordi: The Multiple-Accelerator Interaction and the Financial System
3. T. Ryazanova (with L. Ryashko): The Generation of SAO and LAO in Kaldor Model under Stochastic Perturbation

16:15-16:35 *Coffee Break*

16:35-17:50 Afternoon Session I-2 (Chair: Gian-Italo Bischi)

1. M. Sodini (with L. Gori and L. Guerrini): Chaos in Duopoly Pricing: A Re-examination with Time Delays
2. M. Manuel Ruiz (with V. Caballero and M. Matilla): Detecting Dynamic Structure. Independence, Structural Change and Deterministic Chaos
3. H. Murakami: Time Elements and Oscillatory Fluctuations in the Keynesian Macroeconomic System

18:00-20:30 Special Session I

Informal Get Together at Room 1406

Friday 26 June

9:00-10:15 Morning Session II-1 (Chair: Tony He)

1. V. Böhm (with T. Hüls): Dynamics of Asset Prices and Geometric Decay
2. M. Pireddu (with A. Naimzada): An Evolutive Financial Market Model: Imitation and Endogenous Fundamental Values
3. G. Campisi: A Simple Financial Market Model with Heterogeneous Interacting Traders

10:15-10:35 *Coffee Break*

10:35-11:50 Morning Session II-2 (Chair: Gustav Feichtinger)

1. H. Takahashi: Unbalanced Growth in A Neoclassical Two-sector Optimal Growth Model with Sector Specific Technical Progress: A Turnpike Approach
2. R. Hiraguchi: On a Closed Form Solution to the Ramsey Model with Heterogeneous Agents
3. M. Matilla-Garcia (with R. Ledo, I. Arbués): Can Exchange Rate Forecast Commodity Prices?

11:50-13:00 *Lunch Break*

13:00-13:50 Plenary Session III (Chair: Harutaka Takahashi)

Kazuo Nishimura: Growth and Public Debt

13:50-14:00 *Break*

14:00-15:15 Afternoon Session II-1 (Chair: Iryna Sushko)

1. G. Feichtinger (with J. Caulkins and D. Grass): Complex Solutions of Optimal Control Models: Public Opinion as Catalyst for Counter-Terror
2. K. Akao (with T. Kamihigashi and K. Nishimura): Critical Capital Stock in a Continuous Time Growth Model with Convex-Concave Production Function
3. S. Takahashi (with T. Nakajima): The Optimum Quantity of Debt for Japan

15:15-15:35 *Coffee Break*

15:35-16:50 Afternoon Session II-2 (Chair: Serena Sordi)

1. W. Huang (with Y. Zhang): Impact of Strategy Change on Wealth Accumulation
2. R. Yamamoto: Does High-Frequency Trading Improve Market Quality?
3. F. Nardini (with N. Angelini, G. Borgetti and S. Marmi): A Model for Long-run Index Return Predictability

19:00-21:00 Special Session II

Conference Dinner at AW Kitchen Farm
(<http://www.eat-walk.com/awfarm/>)

Saturday 27 June

9:00-9:50 Plenary Session IV (Chair: Cars Hommes)

Barkley Rosser: Complexity and Behavioral Economics

9:50-10:00 *Break*

10:00-11:15 Morning Session III-1 (Chair: Tamotsu Onozaki)

1. T. Puu: Hotelling Duopoly Revisited
2. L. Gori (with M. Sodini): A Nonlinear Duopoly with Price Competition and Isoelastic Demand
3. D. Radi (with G. Bischi and F. Lamantia): An Evolutionary Cournot Model with Heterogeneous Firms

11:15-11:35 *Coffee Break*

11:35-12:25 Morning Session III-2 (Chair: Volker Böhm)

1. T. He (with K. Li and Y. Li): Optimal Time Series Momentum
2. A. Panchuk: Dynamics of a Stock Market Involving Disequilibrium Trade

12:25-13:30 *Lunch Break*

13:30-14:45 Afternoon Session III-1 (Chair: Asada Toichiro)

1. T. Onozaki (with K. Esashi and Y. Saiki): Chaotic Itineracy in Regional Business Cycle Synchronization
2. Y. Nonaka: Employment Fluctuations and Signaling Dynamics in a Japanese New Graduates Job Market
3. E. Tsuzuki: Two Time Lags in the Public Sector: Macroeconomic Stability and Complex Behavior

14:45-15:05 *Coffee Break*

15:05-16:20 Afternoon Session III-2 (Chair: Ugo Merlone)

1. K. Li (with T. He hagaru and C. Wang): Volatility Clustering: A Nonlinear Theoretical Approach
2. Y. Kimura (with Y. Arata and H. Murakami): Stabilization Effect Caused by Randomness: Lumpy Investment and Uncertainty
3. M. Nozaki: How to Examine the Total Economic Impact, Stemmed from the Great East Japan Earthquake: within the Interregional Input-Output Framework

16:20-16:30 *Break*

16:30-17:20 Plenary Session V (Chair: Akio Matsumoto)

Ferenc Szidarovszky: Nonlinear Cobweb Model with Production Delays

17:20-17:30 Closing Session