

2nd SCHOOL ON THE MATHEMATICS OF ECONOMICS

(21 August - 1 September 2000)

Miramare, Trieste, Italy

FINAL PROGRAMME

All lectures were held in the Main Building Lecture Hall

Week 1: 21 - 25 August 2000

D. Levine (UCLA)
A. McLennan (University of Minnesota)
A. Rustichini (Boston University)
M. Siniscalchi (Princeton University)

RATIONAL LEARNING
COMPUTATION OF EQUILIBRIA IN GAMES
EVOLUTIONARY GAMES
LEARNING IN GAMES

Monday 21 August

09.00 - 11.00 **Registration (Main Building Lobby)**
 and administrative formalities

11.00 - 11.20 **OPENING REMARKS**

11.20 - 12.00 **administrative formalities**

12.00 - 15.00 **Registration (Main Building Lobby)**
 and administrative formalities

15.00 - 16.30 **A. Rustichini (Boston University)**
 Rational Learning in Games: 1: basics

as of 21 September 2000

Tuesday 22 August

09.30 - 11.00 **A. Rustichini**
Rational Learning in Games: 1: applications

11.00 - 11.30 **C O F F E E B R E A K**

11.30 - 13.00 **A. McLennan (University of Minnesota)**
Computation of Equilibria in Games

13.00 **L U N C H**

18.30 **R E C E P T I O N (Main Building Terrace)**

Wednesday 23 August

09.30 - 11.00 **A. McLennan (University of Minnesota)**
Computation of Equilibria in Games

11.00 - 11.30 **C O F F E E B R E A K**

11.30 - 13.00 **A. McLennan (University of Minnesota)**
Computation of Equilibria in Games

13.00 **L U N C H**

Thursday 24 August

09.30 - 11.00 **D. Levine (UCLA)**
Learning in Games

11.00 - 11.30 **C O F F E E B R E A K**

11.30 - 13.00 **D. Levine (UCLA)**
Learning in Games

13.00 **L U N C H**

15.00 - 16.30 D. Levine (UCLA)
Learning in Games

Friday 25 August

09.30 - 11.00 M. Siniscalchi (Princeton University)
Evolutionary Games

11.00 - 11.30 C O F F E E B R E A K

11.30 - 13.00 M. Siniscalchi (Princeton University)
Evolutionary Games

13.00 L U N C H

Week 2 - 28 - 29 August 2000:

M. Boldrin (University of Minnesota)
J. A. Scheinkman (Princeton University)

TERM STRUCTURE
FINANCIAL RISK

Monday 28 August

09.30 - 11.00 M. Boldrin (University of Minnesota)
Sources and definitions of Financial Risk

11.00 - 11.30 C O F F E E B R E A K

11.30 - 13.00 M. Boldrin (University of Minnesota)
Sources and definitions of Financial Risk

13.00 - 15.00 L U N C H B R E A K

15.00 - 16.30 M. Boldrin (University of Minnesota)
Modelling Credit Risk

Tuesday 29 August

09.30 - 11.00 J. A. Scheinkman (Princeton University)
Term Structure

11.00 - 11.30 C O F F E E B R E A K

11.30 - 13.00 J. A. Scheinkman (Princeton University)
Term Structure

13.00 - 15.00 L U N C H B R E A K

15.00 - 16.30 J. A. Scheinkman (Princeton University)
Term Structure

Wednesday 30 August - Friday 1 September:

WORKSHOP ON:
**FINANCIAL MARKETS, INTERACTING AGENTS
AND STATISTICAL MECHANICS**

Wednesday 30 August

09.15 - 09.30 OPENING

09.30 - 10.30 M. Boldrin and J. A. Scheinkman
Rational expectation equilibria and financial markets

10.30 - 11.00 Discussion and participants talks (B. H. Wang)

11.00 - 11.30 C O F F E E B R E A K

11.30 - 12.30 T. Lux (University of Kiel)
Stylized facts of financial markets

12.30 - 15.00 L U N C H

15.00 - 16.00 J.P. Bouchaud (Centre d'Etudes de Saclay)
Power laws: where do they come from?

16.00 - 16.30 C O F F E E B R E A K

16.30 - 17.00 Discussion and participants talks (A. Chakraborti)

Thursday 31 August

09.30 - 11.00 J.P. Bouchaud (Centre d'Etudes de Saclay)
Stylized facts and pricing theory

11.00 - 11.30 C O F F E E B R E A K

11.30 - 12.30 D. Dechert (Houston University)
The Lake Game

12.30 - 15.00 LUNCH

15.00 - 16.00 J. Berg (ICTP)
Asset market model with heterogeneous agents

16.00 - 16.30 COFFEE BREAK

16.30 - 17.00 G. Caldarelli
A numerical Study on the Evolution of Portfolio Rules

Friday, 1 September

09.30 - 10.30 T. Lux (University of Kiel)
Agent based models of financial markets

10.30 - 11.00 Discussion and participants talks (I. Purica)

11.00 - 11.30 COFFEE BREAK

11.30 - 12.30 M. Marsili (INFN-SISSA)
Theory of minority games

12.30 - 15.00 LUNCH

15.00 - 16.00 M. Marsili (INFN-SISSA)
Tools and ideas of statistical mechanics

16.00 - 16.30 COFFEE BREAK

16.30 - 17.00 closing remarks