



RUD2004 Conference

Kellogg School of Management, Northwestern University
June 24-27, 2004

In honor of David Schmeidler on the occasion of his 65th birthday
Sponsored by the Zell Center for Risk Research

All talks and meals will take place at the James L. Allen Center on Northwestern's Evanston Campus. Talks will be in Room 221. A campus map is downloadable from: http://www.kellogg.northwestern.edu/news/images/evanston_campus_map.pdf

Breakfast is provided at the Allen Center each day, and is served from 7:30-8:30am.

Thursday, June 24

8:50am-9 Opening Remarks (P. Klibanoff)

9-10 M. Marinacci (University of Torino) Variational Representation of Preferences under Ambiguity

Break

10:15-11:15 I. Kopylov (Univ. of California, Irvine) Subjective Probabilities on "Small" Domains

11:15-12:15 P. Wakker (Univ. of Amsterdam) Quantitative Empirical Measurements of the Nonadditive Measures of Schmeidler's CEU

12:15-1:30 *Lunch (Allen Center)*

1:45-2:45 M. Jeleva (University of Nantes and EUREQua) How to deal with partially analyzed acts? A proposal

2:45-3:45 I. Gilboa (Tel Aviv and Yale)/D. Schmeidler (Tel Aviv and Ohio State) Empirical Similarity and Exponential Similarity

Break

4-4:45 A. Guerdjikova (University of Heidelberg) Portfolio Choice and Asset Prices with Similarity Considerations – A Case-Based Approach

4:45-5:30 E. Danan (Universite Paris 1) Are preferences incomplete? An experimental study using flexible choices

5:30 *Cocktails (Allen Center, 1st Floor, Far North Lounge)*

6:30 *Dinner (Allen Center, Park Dining Room)*

Friday, June 25

9am-10 S.H. Chew (Hong Kong Univ. of Science & Tech.)/J. Sagi (Univ. of California, Berkeley) A moral theory of sentiments

10-11 R. Giraud (Universite Paris I/Universite Cergy-Pontoise) Reference-dependent Preferences: Rationality, Mechanism and Welfare Implications

Break

11:15-12:15 K. Nehring (Univ. of California, Davis) Ellsbergian Ambiguity Aversion

12:15-1:30 *Lunch (Allen Center)*

1:45-2:45 A. Chateauneuf (Univ. de Paris I) Some Fubini theorems on product sigma-algebras for non-additive measures

2:45-3:45 T. Hayashi (Univ. of Rochester) Information, Subjective Belief and Preference

Break

4-4:45 G. Rossi (University of Siena) Information Functions and Expectation

4:45-5:30 D. Denneberg (Univ. Bremen) Dual moments, volatility, dependence and the copula

Saturday, June 26

9am-10 B. Lipman (Boston University) Temptation-Driven Preferences

10-11 J. Noor (Univ. of Rochester) Future Temptation and Self-Control

Break

11:15-12:15 H. Ergin (MIT) A Subjective Theory of Compound Lotteries

12:15-1:30 *Lunch (Allen Center)*

1:45-2:45 K. Wakai (SUNY, Buffalo) A model of consumption smoothing

2:45-3:45 L. Rigotti (Duke Univ.) Uncertainty in Mechanism Design

Break

4 – 4:45 M. Siniscalchi (Northwestern Univ.) Dynamic Choice under Ambiguity

4:45 – 5:30 E. Hanany (Tel Aviv University) Updating Multiple-Prior Preferences

6pm Cocktails (Allen Center, 1st Floor, Far North Lounge)

7pm Main Conference Dinner and Celebration (Allen Center, Park Dining Room)

Sunday, June 27

9am – 10 A. Postlewaite (Univ. of Pennsylvania) Confidence-Enhanced Performance

10 – 11:00 A. Rustichini (Univ. of Minnesota) The Psychological Nature of Ambiguity Aversion

11 – 12:00 I. Gilboa (Tel Aviv and Yale)/D. Schmeidler (Tel Aviv and Ohio State) Rationality of Belief

12 Lunch (Allen Center) – End of Conference