

## The Arne Ryde Memorial Lectures 2009

HC Ekonomikum, Lund, Sweden

# Uncertainty and Expectations in General Equilibrium

Professor Michael Magill, University of Southern California

Professor Martine Quinzii, University of California at Davis

## Program

*Tuesday 22 September*

Informal reception for arriving participants, at 19.00-22.00, Grand Hotel

*Wednesday 23 September*

**Lecture 1**, at 14.00-17.00, Room EC3:210

*Thursday 24 September*

**Lecture 2**, at 09.00-12.00, Room EC3:210

Lunch and social event in the afternoon

Conference dinner at Grand Hotel at 19.00

*Friday 25 September*

**Lecture 3**, at 09.00-12.00, Room EC3:210

Lunch

**Workshop**, at 14.00-18.00, Room EC3:210

Workshop Papers: Chair: Hildegard Dierker

*Incomplete Financial Markets and Jumps in Asset Prices*

Tobias Markestrand, University of Copenhagen

(coauthors: Hérve Crès and Mich Tvede)

*On Equilibrium Prices in Continuous Time*

V. Filipe Martins da Rocha, Foundation Getulio Vargas

(coauthor: Frank Riedel)

*Who Should Share Risk?*

Sjur Didrik Flåm, University of Bergen

Coffee break

Chair: Manfred Nermuth

*Cooperation under Incomplete Contracting*

P. Jean-Jacques Herings, University of Maastricht

*Asset Prices and Implied Volatility Analysis with Heterogeneous Beliefs*

Zhenjiang Qin, Aarhus University

*Welfare and Efficiency in Incomplete Market Economies with a Single Firm*

Egbert Dierker, University of Vienna