

Activity summary of CIAS research fellow in Budapest

Grant category: junior senior

Name: Pierre von Mouche

Home institute (name, position, country): Wageningen University, Assistant Professor, The Netherlands

Academic Year / Semester: 2021-2022 / second Semester

Duration: 3 months

Project title: Aggregative Games and Generalized Convexity

Project description*:

The project concerns three topics: the Selten-Szidarovszky technique, bi-concavity and Floquet theory. Concerning the first topic the main research problems are: generalizing the technique to the setting of aggregative variational inequalities, relaxing differentiability assumptions and allowing for general domains, deriving powerful practical uniqueness results for aggregative games. Concerning the second one: exploring the quite new notion of bi-concavity further and in particular the relation between the marginal revenue condition and log-concavity. Concerning the third one: shock independency of the periodic Samuelson-Hicks model.

Achieved result(s)*:

Research problems of first topic completely handled for setting where domains are the non-negative reals. Research problem of relation between the marginal revenue condition and log-concavity completely handled. Concerning research problem of third topic a conjecture has been formulated.

Connected publications*

1.

Title: Aggregative Variational Inequalities

Date of submission/acceptance/publication: submission 10/07/2022

Journal: Journal of Optimization and Applications

Journal category (if applicable): Q1 Q2 Q3
Status: accepted/published in progress planned

2.

Title: Marginal Revenue Condition versus Log-concavity
Date of submission/acceptance/publication: 20/07/2022
Journal: Journal of Optimization and Applications
Journal category (if applicable): Q1 Q2 Q3
Status: accepted/published in progress planned

3.

Title: Floquet Theory and Shock-independency of the Periodic Samuelson-Hicks Model
Date of submission/acceptance/publication: +- 01/10/2022
Journal: Decisions in Economics and Finance
Journal category (if applicable): Q1 Q2 Q3
Status: accepted/published in progress planned

Professional collaborations, partnerships*

1.

Name: Ferenc Szidarovszky
Institution: Corvinus University Budapest
Field of research: Mathematics
Future plans for joined research: yes

2.

Name: Zoltan Kannai
Institution: Corvinus University Budapest
Field of research: Mathematics
Future plans for joined research: yes

Additional activities* (public lectures, presentations, professional meetings, media connections etc.):

1. CIAS Workshop (11/05/2022)
2. Presentation at the Game Theory Seminar (20/05/2022)

Future plans, planned return (if any):

- I plan to return to Hungary later
 I plan to maintain my professional contacts via e-mail

Any other comment: I like CIAS!

*Please give us a properly detailed summary.

Date: 25/09/2022

Signature: