

Seminário de sistemas dinâmicos e estocásticos

Departamento de Matemática - IMECC - UNICAMP

PDEs from ergodic Mean Field Games with Hörmander diffusions

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Resumo:

We prove results on existence, uniqueness and regularity of solutions for a class of systems of subelliptic PDEs arising from Mean Field Game systems with Hörmander diffusion. These results are applied to the feedback synthesis Mean Field Game solutions and the Nash equilibria of a large class of N-player differential games. Joint with Ermal Feleqi.

Data: 22 de março de 2019 - 14:00.

Local: Sala 321 do IMECC.

Consulte a programação em [www.ime.unicamp.br/ssde]