

SEMINAIRE D'ANALYSE

➤ **VENDREDI 16 MAI 2014 à 15h15 - salle MA A3 31**

Professeur **WILFRID GANGBO** (Georgia Institute of Technology, Atlanta, USA) donnera une conférence sur le thème:

«Existence of a solution to an equation arising from Mean Field Game»

Abstract:

We construct solutions to a non-local Hamilton–Jacobi, so-called Master Equation in Mean Field Game, starting from value functions which are metric viscosity solutions to Hamilton–Jacobi equations. The metric viscosity solutions have a representation formula from which solutions to the so-called First Order Mean Field equation can be derived. For the sake of illustration, the current study has been restricted to a special class Lagrangian. (This talk is based on a joint work with A. Swiech).

Lausanne, le 16 avril 2014
BD/cr

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