

Partial Differential Equations Seminar

Title Brief introduction to the master equation for the Mean Field Games

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Abstract : In this talk, we introduce the master equation for the Mean Field Game. We show how the master equation for the Mean Field Game is heuristically derived from Nash equilibrium of differential game. We also show that the master equation provides the solution of Mean Field Game. At the end of talk, we survey recent two results on the well posedness of the master equation and we discuss about possible future works.