Faculdade de Ciências da Universidade de Lisboa

SEMINÁRIO DO GRUPO DE FÍSICA MATEMÁTICA

Dia 2 de Julho (segunda-feira), às 11h00, sala 6.2.33

On the long time convergence of non monotone Mean Field Games

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Abstract: We look at the long time behavior of potential Mean field games (briefly MFG) using some standard tools from weak KAM theory. We first show that the time-dependent minimization problem converges to an ergodic constant -\lambda, then we provide a class of examples where the value of the stationary MFG minimization problem is strictly greater than -\lambda. This will imply that the trajectories of the time-dependent MFG system do not converge to static equilibria.

Local: FCUL – Edf. C6 - Piso 2, 6.2.33