Einladung zum Oberseminar Wissenschaftliches Rechnen

Julius-Maximilians-Universität Würzburg
Lehrstuhl für Wissenschaftliches Rechnen IX

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A Mean Field Game System and a Related Deterministic Optimal Control Problem

This talk concerns a Mean Field Game (MFG) system related to a Nash type equilibrium for dynamical games associated to large populations. One shows that the MFG system may be viewed as the Euler-Lagrange system for an optimal control problem related to a Fokker-Planck equation with control in the drift. One derives the existence of a weak solution to the MFG system and under more restrictive assumptions one proves some uniqueness results.

Ort: Raum 30.02.003 (Mathematik West, 2.Stock)   Zeit: Donnerstag, 22.05.2025, 12:00 Uhr

Zu diesem Vortrag laden wir Sie herzlich ein.
You are cordially invited to this lecture.

gez. Prof. Dr. Alfio Borzì
gez. Prof. Dr. Frank Werner