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Seminaires du LPTM , Universite de Cergy Pontoise

Jeudi 14 Décembre 2017, 14:00

LPTM, 4.13 St Martin II Domaines : math-ph

Titre: Non-linear Schrödinger approach to Mean Field Games

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Résumé: Mean field games were introduced in the mathematical and engineering community as a way to deal with optimization problems involving a large number of interacting agents. I will show there is a strong formal link between an important class of mean field games models and the non-linear Schrödinger equation that allows for the implementation of effective approximation schemes to solve the mean field games equation. In particular, I will discuss the example of a simple (but non-trivial) model of population dynamics.