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Autore	LIVERANI, Mario
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2. Record Nr.	UNINA9910300116003321
Autore	Carmona René
Titolo	Probabilistic Theory of Mean Field Games with Applications II : Mean Field Games with Common Noise and Master Equations // by René Carmona, François Delarue
Pubbl/distr/stampa	Cham : , : Springer International Publishing : , : Imprint : Springer, , 2018
ISBN	3-319-56436-6
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Descrizione fisica	1 online resource (697 pages)
Collana	Probability Theory and Stochastic Modelling, , 2199-3130 ; ; 84
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Soggetti	Probabilities Calculus of variations Differential equations, Partial Economics Probability Theory and Stochastic Processes Calculus of Variations and Optimal Control; Optimization Partial Differential Equations Economic Theory/Quantitative Economics/Mathematical Methods

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Nota di bibliografia	Includes bibliographical references and index.
Nota di contenuto	Foreword -- Preface to Volume II -- Part I: MFGs with a Common Noise -- Optimization in a Random Environment -- MFGs with a Common Noise: Strong and Weak Solutions -- Solving MFGs with a Common Noise -- Part II: The Master Equation, Convergence, and Approximation Problems -- The Master Field and the Master Equation -- Classical Solutions to the Master Equation -- Convergence and Approximations -- Epilogue to Volume II -- Extensions for Volume II -- References -- Indices.
Sommario/riassunto	<p>This two-volume book offers a comprehensive treatment of the probabilistic approach to mean field game models and their applications. The book is self-contained in nature and includes original material and applications with explicit examples throughout, including numerical solutions. Volume II tackles the analysis of mean field games in which the players are affected by a common source of noise. The first part of the volume introduces and studies the concepts of weak and strong equilibria, and establishes general solvability results. The second part is devoted to the study of the master equation, a partial differential equation satisfied by the value function of the game over the space of probability measures. Existence of viscosity and classical solutions are proven and used to study asymptotics of games with finitely many players. Together, both Volume I and Volume II will greatly benefit mathematical graduate students and researchers interested in mean field games. The authors provide a detailed road map through the book allowing different access points for different readers and building up the level of technical detail. The accessible approach and overview will allow interested researchers in the applied sciences to obtain a clear overview of the state of the art in mean field games.</p>