

Jeux à champ moyen

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Mean-field game

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Monotone solutions for the mean field games master equations

I will present a notion of solution of the master equation which requires only continuity with respect to measure argument. I will give results of existence and uniqueness of such solutions in the monotone regime, in both finite and continuous state space. I will then focus on the stability of such solutions and if I have enough time, I will present the usefulness of such solutions to treat different MFG problems.