Discrete time mean field games: The short-stage limit

Juan Pablo Maldonado López Université Pierre et Marie Curie maldonadolo@math.jussieu.fr

Abstract

In this talk we provide a model for discrete time mean field games, introduced by [1, 2]. Our main contributions are an explicit approximation in the discounted case and an approximation result for a mean field game with short-stage duration, in a similar spirit as in [4].

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