Semi-Lagrangian schemes for second order mean field game problems

F. J. Silva
XLIM, Université de Limoges
francisco.silva@unilim.fr

joint work with E. Carlini

Abstract
In this talk we consider a possibly degenerate second order mean field game system. We propose a fully discrete semi-Lagrangian discretization and we provide its main properties. Convergence results will be discussed and numerical simulations will be displayed.

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* References