

Optimal stopping problem in mean field games

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Mean field games have been well studied since their introduction in 2007 by Lasry and Lions. We will here study the analogue of those problem in which each agent faces an optimal stopping problem. The system of partial differential equations which models this situation is now a coupling between an obstacle problem for the value function of the game ; and its linearized version, which is also a variational inequality, for the density of players. We present results of existence and uniqueness for such systems as well as the game theory interpretation which we can give to the solutions of this problem.

Références

- [1] AUTEUR, *Titre*, Editeur, année.
- [2] AUTEUR, *Titre*, Revue, références, année.