

Variational inequalities in Mean Field Games

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In this talk we present a quite general framework to express a MFG equilibrium of an optimal stopping game with variational inequalities (in the absence of common noise). We then show how this framework can be used in other types of games, namely games of impulse control. We provide results of existence and uniqueness for such games. Finally, we present a numerical method based on this framework to compute solutions of MFG systems in non-potential cases.

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