Mean Field Games

IMA Special Short Course
November 12-13, 2012

Organizers:
Pierre Cardaliaguet (Université Paris Dauphine)
Pierre-Louis Lions (Collège de France)
Panagiotis Souganidis (University of Chicago)

Description:
The IMA is pleased to offer a short course on the important and emerging area of Mean Field Games. Mean Field Games model the dynamics of a large number of agents with applications in many areas, including economics, finance, dynamics of crowds, biology, and the social sciences.

The program, consisting of tutorial lectures and research talks, is designed to enable mathematicians to quickly learn the fundamental background and get a sense of the diverse research directions and developments in this field. Many of the originators of this field, will lecture at the course.

Principal Lecturers:
Yves Achdou (Université Paris Diderot)
Pierre Cardaliaguet (Université Paris Dauphine)
Pierre-Louis Lions (Collège de France)

Research talks by:
Roberto Capuzzo Dolcetta (Università di Roma "La Sapienza")
Diogo Gomes (Instituto Superior Tecnico, Lisbon)
Olivier Gueant (Université Paris Diderot)
Jean-Michel Lasry (Université Paris Dauphine)
Benjamin Moll (Princeton University)
Alessio Porretta (Università di Roma "Tor Vergata")

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