



SCUOLA  
NORMALE  
SUPERIORE

## Seminario di Finanza Quantitativa e di Probabilità

**Martedì 17 dicembre 2019**  
ore 11:30

Scuola Normale Superiore  
Pisa  
Aula Bianchi Scienze

**Luciano Campi**  
(LSE)

Terrà un seminario dal titolo:

### **“Correlated equilibria and mean field games”**

**Abstract:**

Mean field games are limit models for symmetric  $N$ -player games, as  $N$  tends to infinity, where the pre-limit models are solved in terms of Nash equilibria. A generalization of the notion of Nash equilibrium, due to Robert Aumann (1973, 1987), is that of a correlated equilibrium. Here, we discuss, in a simple non-static setting, the mean field game limit for correlated equilibria. We give a definition of correlated mean field game solution, prove that it arises as limit of  $N$ -player correlated equilibria in restricted (“open-loop”) Markov feedback strategies, and show how to construct approximate  $N$ -player equilibria starting from a correlated mean field game solution. We also compare our definition to the one by Lacker (2018) of weak solutions for mean field games without a common noise.

(Joint work with Markus Fischer, Padova University)

Tutti gli interessati sono invitati a partecipare.

Classe di Scienze