

Contents

Preface	vii
An Overview of the Theory of Mean Field Games	1
Mean field games: A paradigm for individual-mass interactions ROLAND P. MALHAMÉ and CHRISTY GRAVES	3
Mean field games and master equation FRANÇOIS DELARUE	33
Connection with Games with Finitely Many Players	67
The mean field game convergence problem DANIEL LACKER	69
Refined convergence results for interacting diffusions and mean-field games KAVITA RAMANAN	105
Applications and Numerical Methods	163
Applications of mean field games in financial engineering and economic theory RENÉ CARMONA	165
Numerical methods for mean field games and mean field type control MATHIEU LAURIÈRE	221
Index	283