

Numerical methods to approximate deterministic mean field games

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In this work we deal with the numerical approximation of deterministic Mean Field Games with control affine dynamics. We approximate such mean field games by analogous problems in discrete time and finite state space, for which, we show the existence and, under an additional monotonicity assumption, the uniqueness of solutions. We prove the convergence of equilibria of the discrete mean field game problems towards equilibria of the continuous one. Finally, we show some numerical results.

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