PIMS / AMI Seminar

Friday, July 21, 2017
3:00 p.m.
CAB 657

"Computation of Cournot-Nash equilibrium by entropic regularization"

Luca Nenna
Université Paris-Dauphine

Abstract

In this talk we consider a class of games with continuum of players where equilibrium can be obtained by the minimization of a certain functional related to optimal transport. We then use the powerful entropic regularization technique to approximate the problem and solve it numerically in various cases. We also consider the extension to some models with several populations of players.

Refreshments will be served in CAB 649 at 2:30 p.m.