

On first order mean field game systems

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The 1st order MFG system with local coupling

In this talk we concentrate on the system :

$$(MFG) \quad \begin{cases} (i) & -\partial_t u + H(x, Du) = f(x, m(t, x)) \\ & \text{in } [0, T] \times \mathbb{T}^d \\ (ii) & \partial_t m - \operatorname{div}(m D_p H(x, Du)) = 0 \\ & \text{in } [0, T] \times \mathbb{T}^d \\ (iii) & m(0, x) = m_0(x), u(T, x) = u_T(x) \end{cases} \quad \text{in } \mathbb{T}^d$$

where

- $H = H(x, p)$ is convex in p , periodic in x ,
- $f = f(x, m)$ is a local coupling, increasing in m , periodic in x
- $u_T = u_T(x)$ is a periodic terminal cost,
- m_0 is a probability density on \mathbb{T}^d .

Because of the lack of regularity, **the usual fixed-point method does not work.**

Two approaches :

- Reduction to a quasi-linear equation \rightsquigarrow smooth solutions
- Variational methods \rightsquigarrow weak solutions.

Reduction to a quasi-linear equation

Assume for simplicity that $H = H(p)$, $f = f(m)$.

The MFG system becomes

$$(MFG) \quad \begin{cases} (i) & -\partial_t u + H(Du) = f(m(t, x)) \\ (ii) & \partial_t m - \operatorname{div}(m D_p H(Du)) = 0 \\ (iii) & m(0) = m_0, \quad u(T, x) = u_T(x) \end{cases}$$

Writing

$$m(t, x) = f^{-1}(-\partial_t u + H(Du)),$$

the MFG system reduces to the **quasilinear elliptic equation**

$$\begin{cases} -\operatorname{Tr}(A(D_{t,x}u)D_{t,x}^2u) = 0 \text{ in } [0, T] \times \mathbb{T}^d \\ -\partial_t u + H(Du) = f(m_0) \text{ at } t = 0 \\ u(T, \cdot) = u_T \text{ at } t = T \end{cases}$$

A priori estimates (Lasry-Lions)

- 1 The map $\Phi(t, x) := -\partial_t u + H(Du)$ is bounded above.

Indeed :

- Φ satisfies an equation of the form

$$-Tr(A(D_{t,x}^2 \Phi) - B.D\Phi) \leq 0 \text{ in } (0, T) \times \mathbb{T}^d$$

So $\max \Phi$ reached at the boundary,

- $\Phi(0, \cdot) = f(m_0)$ is bounded,
 - $\Phi(T, x)$ is bounded (barrier argument).
- 2 $|Du|$ is bounded (Bernstein method)

Consequences : (Lasry-Lions)

- 1 A priori estimates for the solution : $u \in W^{1,\infty}$ and $m \in L^\infty$,
- 2 If $f(m) \sim \log(m)$ at 0, the system is uniformly elliptic and the solution is smooth.

Variational approach

Following Lasry-Lions, the MFG system can be formally viewed as a **system of optimality conditions** for

- an optimal control problem of a continuity equation.
- an optimal control problem of a Hamilton-Jacobi equation

Reminiscent of

- Benamou-Brenier formulation of the Wasserstein distance,
- A new class of transport problems introduced by Dolbeault-Nazaret-Savaré (2009) : optimality conditions studied in C.-Carlier-Nazaret (2012).

THE OPTIMAL CONTROL OF CONTINUITY EQUATION

$$\inf_{(m,v)} \left\{ \int_0^T \int_Q m H^*(x, -v) + F(x, m) \, dx dt + \int_Q u_T(x) m(T, x) \, dx \right\}$$

where the infimum is taken over the pairs (m, v) such that

$$\partial_t m + \operatorname{div}(mv) = 0, \quad m(0) = m_0$$

in the sense of distributions.

We have set :

$$F(x, m) = \begin{cases} \int_0^m f(x, m') \, dm' & \text{if } m \geq 0 \\ +\infty & \text{otherwise} \end{cases}$$

and $H^*(x, v) = \sup_{p \in \mathbb{R}^d} p \cdot v - H(x, p)$.

THE OPTIMAL CONTROL OF HJ EQUATION

$$\inf_{\alpha} \left\{ \int_0^T \int_Q F^*(x, \alpha(t, x)) dx dt - \int_Q u(0, x) m_0(x) dx \right\}$$

where u is the solution to the HJ equation

$$\begin{cases} -\partial_t u + H(x, Du) = \alpha & \text{in } (0, T) \times \mathbb{T}^d \\ u(T, \cdot) = u_T & \text{in } \mathbb{T}^d \end{cases}$$

We have set $F^*(x, a) = \sup_{m \in \mathbb{R}} (am - F(x, m))$.

Heuristic argument for the link with (MFG)

Assume (u, α) is optimal in the problem

$$\inf \left\{ \int_0^T \int_Q F^*(x, \alpha(t, x)) \, dx dt - \int_Q u(0, x) m_0(x) \, dx \right\}$$

where u is the solution to the HJ equation

$$\begin{cases} -\partial_t u + H(x, Du) = \alpha & \text{in } (0, T) \times \mathbb{T}^d \\ u(T, \cdot) = u_T & \text{in } \mathbb{T}^d \end{cases}$$

Necessary condition : take the derivative in the direction β ,

$$\int_0^T \int_Q D_\alpha F^*(x, \alpha) \beta \, dx dt - \int_Q w(0, x) m_0(x) \, dx = 0$$

where w is the solution to the linearized HJ equation

$$\begin{cases} -\partial_t w + D_p H(x, Du) \cdot Dw = \beta & \text{in } (0, T) \times \mathbb{T}^d \\ w(T, \cdot) = 0 & \text{in } \mathbb{T}^d \end{cases}$$

Set $m(t, x) = D_\alpha F^*(x, \alpha(t, x))$, i.e., $\alpha(t, x) = f(x, m(t, x))$. Then

$$\int_0^T \int_Q m(-\partial_t w + D_p H(x, Du) \cdot Dw) \, dx dt - \int_Q w(0, x) m_0(x) \, dx = 0.$$

Integrate by parts :

$$\int_0^T \int_Q (\partial_t m - \operatorname{div}(m D_p H(x, Du))) w \, dx dt + \int_Q w(0, x)(m(0, x) - m_0(x)) \, dx = 0.$$

This holds for any w with $w(T, x) = 0$: hence m solves

$$\begin{cases} \partial_t m - \operatorname{div}(m D_p H(x, Du)) = 0 \\ m(0, x) = m_0(x) \end{cases}$$

By definition, u is the solution to the HJ equation

$$\begin{cases} -\partial_t u + H(x, Du) = \alpha = f(x, m) \\ u(T, \cdot) = u_T \quad \text{in } \mathbb{T}^d \end{cases}$$

So (u, m) solves (MFG).

Aim :

- Provide a framework in which both problems are well-posed and in duality,
- derive from these problems the existence of a weak solution for the MFG system, as optimality conditions,
- discuss properties of the weak solution.

Outline

- 1 The weak solution
- 2 Some properties of the weak solution
- 3 Long time behavior

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Assumptions

- $f : \mathbb{T}^d \times [0, +\infty) \rightarrow \mathbb{R}$ is smooth and increasing w.r. to m with $f(x, 0) = 0$, and

$$-\bar{C} + \frac{1}{\bar{C}}|m|^{q-1} \leq f(x, m) \leq \bar{C}(1 + |m|^{q-1}) \quad (\text{where } q > 1).$$

- There is $r > d(q - 1) \vee 1$ such that

$$\frac{1}{\bar{C}}|\xi|^r - \bar{C} \leq H(x, \xi) \leq \bar{C}(|\xi|^r + 1) \quad \forall (x, \xi) \in \mathbb{T}^d \times \mathbb{R}^d.$$

- + technical conditions of $D_x H \dots$

Analysis of the optimal control of HJB

We study the optimal control of the HJ equation :

$$(\mathbf{HJ} - \mathbf{Pb}) \quad \inf_{\alpha} \left\{ \int_0^T \int_Q F^*(x, \alpha(t, x)) \, dx dt - \int_Q u(0, x) dm_0(x) \right\}$$

where u is the solution to the HJ equation

$$\begin{cases} -\partial_t u + H(x, Du) = \alpha & \text{in } (0, T) \times \mathbb{T}^d \\ u(T, \cdot) = u_T & \text{in } \mathbb{T}^d \end{cases}$$

Recall the notation : $F^*(x, a) = \sup_{m \in \mathbb{R}} (am - F(x, m))$ where

$$F(x, m) = \begin{cases} \int_0^m f(x, m') dm' & \text{if } m \geq 0 \\ +\infty & \text{otherwise} \end{cases}$$

Note that $F^*(x, a) = 0$ for $a \leq 0$.

Let (u_n, α_n) be a minimizing sequence for

$$(\mathbf{HJ} - \mathbf{Pb}) \quad \inf \left\{ \int_0^T \int_Q F^*(x, \alpha(t, x)) \, dx dt - \int_Q u(0, x) dm_0(x) \right\}$$

where u is the solution to the HJ equation

$$\begin{cases} -\partial_t u + H(x, Du) = \alpha & \text{in } (0, T) \times \mathbb{T}^d \\ u(T, \cdot) = u_T & \text{in } \mathbb{T}^d \end{cases}$$

Proposition

- the (α_n) are bounded in L^p (with $p = q'$), with $\alpha_n \geq 0$.
- the (u_n) are uniformly continuous in $[0, T] \times \mathbb{T}^d$.
- the Du_n are bounded in L^r and the $(\partial_t u_n)$ are bounded in L^1 .

Consequence : There exists a minimizer (u, α) of the optimal control of HJB such that :

- $\alpha \in L^p$,
- u is continuous in $[0, T] \times \mathbb{T}^d$,
- $u \in BV((0, T) \times \mathbb{T}^d)$ and $Du \in L^r((0, T) \times \mathbb{T}^d)$,
- u solves in the sense of distribution

$$\begin{cases} -\partial_t u + H(x, Du) \leq \alpha & \text{in } (0, T) \times \mathbb{T}^d \\ u(T, \cdot) = u_T & \text{in } \mathbb{T}^d \end{cases}$$

One key ingredient of proof of the proposition :

Theorem (Hölder estimates, C.-Silvestre, 2012)

Let u be a *bounded* viscosity solution of

$$\begin{cases} -\partial_t u + H(x, Du) = \alpha & \text{in } (0, T) \times \mathbb{T}^d \\ u(T, x) = u_T(x) & \text{in } \mathbb{T}^d \end{cases}$$

where $\alpha \geq 0$, $\alpha \in L^p$ with $p > 1 + d/r$, $r > 1$.

Then, for any $\delta > 0$, u is Hölder continuous in $[0, T - \delta] \times \mathbb{T}^d$:

$$|u(t, x) - u(s, y)| \leq C|(t, x) - (s, y)|^\gamma$$

where $\gamma = \gamma(\|u\|_\infty, \|\alpha\|_p, d, r)$, $C = C(\|u\|_\infty, \|\alpha\|_p, d, r, \delta)$.

Related results (2nd order results)

- Capuzzo Dolcetta-Leoni-Porretta (2010), Barles (2010) : stationary equations, bounded RHS,
- C. (2009), Cannarsa-C. (2010), C., Rainer (2011) : evolution equations, bounded RHS,
- Dall'Aglio-Porretta (preprint) : stationary setting, unbounded RHS.

The dual of the optimal control of HJ eqs

Proposition

The dual of the optimal control of HJ (**HJ-Pb**) equation is given by optimal control problem for the continuity equation :

$$(\mathbf{K} - \mathbf{Pb}) \quad \inf \left\{ \int_0^T \int_Q m H^* \left(x, -\frac{w}{m} \right) + F(x, m) \, dx dt + \int_Q u_T(x) m(T, x) \, dx \right\}$$

where the infimum is taken over the pairs

$(m, w) \in L^1((0, T) \times \mathbb{T}^d) \times L^1((0, T) \times \mathbb{T}^d, \mathbb{T}^d)$ such that

$$\partial_t m + \operatorname{div}(w) = 0, \quad m(0) = m_0$$

in the sense of distributions.

Moreover **the dual problem has a unique minimum (m, w) and $m \in L^q$.**

Definition of weak solution

We say that a pair $(m, u) \in L^q((0, T) \times \mathbb{T}^d) \times BV((0, T) \times \mathbb{T}^d)$ is a **weak solution of (MFG)** if

- (i) u is continuous in $[0, T] \times \mathbb{T}^d$, $Du \in L^r((0, T) \times \mathbb{T}^d)$, $mD_p H(x, Du) \in L^1$,
- (ii) Equality $-\partial_t u^{ac}(t, x) + H(x, Du(t, x)) = f(x, m(t, x))$ holds a.e. in $\{m > 0\}$ and inequality $-\partial_t u + H(x, Du) \leq f(x, m)$ holds in the sense of distribution, with $u(T, x) = u_T(x)$ in the sense of trace,
- (iii) $\partial_t m - \operatorname{div}(mD_p H(x, Du)) = 0$ holds in the sense of distribution in $(0, T) \times \mathbb{T}^d$ and $m(0) = m_0$,
- (iv) Equality $\int_0^T \int_Q m (\partial_t u^{ac} - \langle Du, D_p H(x, Du) \rangle) = \int_Q m(T) u_T - m_0 u(0)$ holds.

(where $\partial_t u^{ac}$ is the a.c. part of the measure $\partial_t u$).

Existence/uniqueness of weak solutions

Theorem

There exists a weak solution (m, u) of (MFG) such that u is locally Hölder continuous in $[0, T) \times \mathbb{T}^d$ and which satisfies in the viscosity sense

$$-\partial_t u + H(x, Du) \geq 0 \quad \text{in } (0, T) \times \mathbb{T}^d .$$

Idea of proof :

- Let (m, w) is a minimizer of **(K-Pb)** and (u, α) is a minimizer of **(HJ-pb)** such that u is continuous. Then one can show that (m, u) is a solution of mean field game system (MFG) and $w = -mD_p H(\cdot, Du)$ while $\alpha = f(\cdot, m)$ a.e..
- Conversely, if (u, m) is a solution of (MFG), then the pair $(m, -mD_p H(\cdot, Du))$ is the minimizer of **(K-Pb)** while $(u, f(\cdot, m))$ is a minimizer of **(HJ-pb)**.

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Uniqueness for the *MFG* system

Theorem

Let (m, u) and (m', u') be two weak solutions of *(MFG)*. Then $m = m'$ and $u = u'$ in $\{m > 0\}$.

Moreover, if u satisfies the additional condition

$$(*) \quad -\partial_t u + H(x, Du) \geq 0 \quad \text{in } (0, T) \times \mathbb{T}^d,$$

in the viscosity sense, then $u \geq u'$.

Remark : In particular, if we add condition $(*)$ to the definition of weak solution of *(MFG)*, then the weak solution exists and is unique.

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Hamiltonian structure

Formally the (MFG) system can be rewritten as the Hamiltonian system

$$\begin{cases} \partial_t u = \frac{\partial \mathcal{E}}{\partial m}(u(t, \cdot), m(t, \cdot)) \\ \partial_t m = -\frac{\partial \mathcal{E}}{\partial u}(u(t, \cdot), m(t, \cdot)) \\ m(0, x) = m_0(x), \quad u(0, x) = u_T(x) \end{cases}$$

where

$$\mathcal{E}(u, m) = \int_{\mathbb{T}^d} m(x) H(x, Du(x)) - F(x, m(x)) \, dx$$

Proposition

Let (u, m) be a weak solution of the (MFG) system. Then there exists $C \in \mathbb{R}$ with

$$\mathcal{E}(u(t, \cdot), m(t, \cdot)) = C \quad \text{for a.e. } t \in (0, T).$$

Link with the quasilinear elliptic equation

Proposition

If (u, m) is a weak solution of the MFG system, then u is a viscosity solution of

$$\begin{cases} \mathcal{G}(x, \partial_t u, Du, \partial_{tt} u, D\partial_t u, D^2 u) = 0 & \text{in } (0, T) \times \mathbb{T}^d \\ u(T, \cdot) = u_T & \text{in } \mathbb{T}^d \\ -\partial_t u + H(x, Du) = f(m_0) & \text{in } \mathbb{T}^d \end{cases}$$

where

$$\begin{aligned} & \mathcal{G}(x, p_t, p_x, a, b, C) \\ &= -\text{Tr} \left(\mathcal{A}(x, p_t, p_x) \begin{pmatrix} a & b^T \\ b & C \end{pmatrix} \right) - F_{\alpha, \alpha}^* \langle H_p, H_x \rangle - \langle F_{x, \alpha}^*, H_p \rangle - F_{\alpha}^* \text{Tr}(H_{x, p}) \end{aligned}$$

with

$$\mathcal{A}(x, p_t, p_x) = F_{\alpha, \alpha}^* \begin{pmatrix} 1 & -H_p^T \\ -H_p & H_p \otimes H_p \end{pmatrix} + F_{\alpha}^* \begin{pmatrix} 0 & 0 \\ 0 & H_{pp} \end{pmatrix} \geq 0$$

Other properties of the solutions

- Stability of the solution with respect to the data.
- Application to differential games with finitely many players.
 - Well-known for 2nd order MFG system with nonlocal coupling : Huang, Caines, Malhamé (2006), Kolokoltsov, Li, Yang (2011), Carmona, Delarue (2012).
 - Specific difficulties : only weak solutions to the MFG system, local coupling.

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We study the link between the solution (u^T, m^T) of the finite horizon problem

$$(MFG_T) \quad \begin{cases} (i) & -\partial_t u^T + H(x, Du^T) = f(x, m^T(x, t)) \\ (ii) & \partial_t m^T - \operatorname{div}(m^T D_p H(x, Du^T)) = 0 \\ (iii) & m^T(0) = m_0, u^T(x, T) = u_f(x) \end{cases}$$

and the solution $(\bar{\lambda}, \bar{u}, \bar{m})$ of the ergodic problem

$$(MFG - ergo) \quad \begin{cases} (i) & \bar{\lambda} + H(x, D\bar{u}) = f(x, \bar{m}(x)) \\ (ii) & -\operatorname{div}(\bar{m} D_p H(x, D\bar{u})) = 0 \\ (iii) & \bar{m} \geq 0, \int_{\mathbb{T}^d} \bar{m} = 1 \end{cases}$$

References :

- Gomes, Mohr, Souza (2010) : discrete setting,
- C., Lasry, Lions, Porretta (2010, 2013) : 2nd order MFG systems,
- C. (2013) : 1st order MFG system with nonlocal coupling.

The ergodic problem

A triple $(\lambda, m, u) \in \mathbb{R} \times L^q(\mathbb{T}^d) \times W^{1,pr}(\mathbb{T}^d)$ is a solution of (MFG-ergo) if

- (i) $m \geq 0$, $\int_{\mathbb{T}^d} m = 1$ and $mD_p H(x, Du) \in L^1(\mathbb{T}^d)$,
- (ii) Equation (MFG-ergo)-(i) holds in the following sense :
 $\lambda + H(x, Du(x)) = f(x, m(x))$ a.e. in $\{m > 0\}$
 and $\lambda + H(x, Du) \leq f(x, m)$ a.e. in \mathbb{T}^d ,
- (iii) Equation (MFG-ergo)-(ii) holds :
 $-\operatorname{div}(mD_p H(x, Du(x))) = 0$ in \mathbb{T}^d ,
 in the sense of distribution.

Theorem

There exists at least one solution $(\bar{\lambda}, \bar{m}, \bar{u})$ to the ergodic MFG system (MFG-ergo). Moreover, the pair $(\bar{\lambda}, \bar{m})$ is unique.

Idea of proof.

As for the time-dependent problem, the existence relies on two optimization problems :

- Optimization of an ergodic cost

$$\inf_{(\lambda, u)} \int_{\mathbb{T}^d} F^*(x, \lambda + H(x, Du(x))) dx - \lambda.$$

- Optimization of a cost on invariant measures.

$$\inf_{(m, w)} \int_{\mathbb{T}^d} m(x) H^* \left(x, -\frac{w(x)}{m(x)} \right) + F(x, m(x)) dx,$$

where $m \in L^1$ is a measure and $\operatorname{div}(w) = 0$ in \mathbb{T}^d .

→ Claim : the two problems are in duality and have optimal solutions $(\bar{\lambda}, \bar{u})$ and (\bar{m}, \bar{w}) . Moreover $(\bar{\lambda}, \bar{u}, \bar{m})$ is a solution to (MFG – ergo).

The convergence result

Let (u^T, m^T) and $(\bar{\lambda}, \bar{u}, \bar{m})$ be the solution to (MFG_T) and $(MFG - ergo)$ respectively.

Set

$$v^T(s, x) = u^T(Ts, x) \text{ and } \mu^T(s, x) = m^T(Ts, x)$$

for $(s, x) \in (0, 1) \times \mathbb{T}^d$.

Theorem

As $T \rightarrow +\infty$,

- (v^T/T) converges to $-\bar{\lambda}$ in L^θ for any $\theta > 0$,
- (μ^T) converges to \bar{m} in L^θ for $\theta \in [1, p)$.

Ingredients of proof

1) Lasry-Lions usual estimate is still valid :

Proposition (Lasry-Lions key estimate)

$$\begin{aligned}
 & \int_0^T \int_{\mathbb{T}^d} m^T (H(x, D\bar{u}) - H(x, Du^T) - \langle D_p H(x, Du^T), D(\bar{u} - u^T) \rangle) dx dt \\
 & + \int_0^T \int_{\mathbb{T}^d} \bar{m} (H(x, Du^T) - H(x, D\bar{u}) - \langle D_p H(x, D\bar{u}), D(u^T - \bar{u}) \rangle) dx dt \\
 & + \int_0^T \int_{\mathbb{T}^d} (f(x, m^T) - f(x, \bar{m}))(m^T - \bar{m}) dx dt \\
 & \leq - \left[\int_{\mathbb{T}^d} (m^T(t) - \bar{m})(u^T(t) - \bar{u}) dx \right]_0^T
 \end{aligned}$$

Problem : show that the RHS is a $o(T)$.

2) The optimal control of HJB equations has a limit :

Lemma

$$\begin{aligned} \lim_{T \rightarrow +\infty} \inf_u \frac{1}{T} \int_0^T \int_{\mathbb{T}^d} F^*(x, -\partial_t u + H(x, Du)) \, dx dt - \frac{1}{T} \int_{\mathbb{T}^d} u(x, 0) m_0(x) \, dx \\ = \inf_{(\lambda, u)} \int_{\mathbb{T}^d} F^*(x, \lambda + H(x, Du(x))) \, dx - \lambda. \end{aligned}$$

Moreover

$$\lim_{T \rightarrow +\infty} \frac{1}{T} u^T(0, \cdot) = -\bar{\lambda} \quad \text{in} \quad L^\theta(\mathbb{T}^d)$$

for any $\theta \geq 1$ (where $\bar{\lambda}$ is the ergodic constant).

By the Lasry-Lions key estimate,

$$\begin{aligned} & \int_0^1 \int_{\mathbb{T}^d} (f(x, \mu^T) - f(x, \bar{m}))(\mu^T - \bar{m}) \, dx dt \\ & \leq -\frac{1}{T} \left[\int_{\mathbb{T}^d} (\mu^T(t) - \bar{m})(v^T(t) - \bar{u}) \, dx \right]_0^1 \end{aligned}$$

where, at $t = 1$,

$$\lim_{T \rightarrow +\infty} \int_{\mathbb{T}^d} (\mu^T(1) - \bar{m}) \frac{(u_f - \bar{u})}{T} \, dx = 0$$

while, at $t = 0$,

$$\lim_{T \rightarrow +\infty} \int_{\mathbb{T}^d} (\mu_0 - \bar{m}) \left(\frac{v^T(0) - \bar{u}}{T} \right) \, dx = \int_{\mathbb{T}^d} (\mu_0 - \bar{m})(-\bar{\lambda}) \, dx = 0$$

So

$$\lim_{T \rightarrow +\infty} \int_0^1 \int_{\mathbb{T}^d} (f(x, \mu^T) - f(x, \bar{m}))(\mu^T - \bar{m}) \, dx dt = 0,$$

which proves the convergence of μ^T to \bar{m} .

Conclusion

Summary

- Existence/uniqueness of weak solutions in to 1st order MFG system with local coupling,
- Link with optimal control problems and with a quasilinear elliptic system,
- Application to games with finitely many players.
- Long time-average.

Open problems

- Regularity of solutions for 1st order, local MFG systems in full generality,
- Vanishing viscosity limit,
- Existence/uniqueness for the MFG system of congestion type ($\alpha \in (0, 2)$)

$$\left\{ \begin{array}{l} (i) \quad -\partial_t u + \frac{|Du|^2}{2m^\alpha} = 0 \\ (ii) \quad \partial_t m - \operatorname{div}(m^{1-\alpha} Du) = 0 \\ (iii) \quad m(0) = m_0, \quad u(T, x) = u_T(x) \end{array} \right.$$