

| | |
|---|----|
| Finite Difference Methods for Mean Field Games | 1 |
| Yves Achdou | |
| 1 Introduction | 1 |
| 2 Finite Difference Schemes | 4 |
| 2.1 Description of the Schemes | 4 |
| 2.2 Existence and A priori Bounds | 9 |
| 2.3 A Fundamental Identity | 14 |
| 2.4 Uniqueness | 16 |
| 2.5 A priori Estimates for (21)–(22) with Local Operators Φ | 16 |
| 3 Examples of Convergence Results | 19 |
| 4 Algorithms for Solving the Discrete Linear Systems | 24 |
| 4.1 Newton Methods for Solving (21)–(22) | 24 |
| 4.2 Iterative Strategies for Solving (54) Based on Eliminating \mathcal{U} | 26 |
| 5 Some Simulations | 31 |
| 6 The Planning Problem | 35 |
| 6.1 Description of the Planning Problem | 35 |
| 6.2 The Finite Difference Scheme and an Optimal Control Formulation | 36 |
| 6.3 Uniqueness | 44 |
| 6.4 A Penalty Method | 45 |
| References | 45 |

| | |
|--|----|
| An Introduction to the Theory of Viscosity Solutions for First-Order Hamilton–Jacobi Equations and Applications | 49 |
| Guy Barles | |
| 1 Introduction | 49 |
| 2 Preliminaries: A Running Example | 51 |

| | | |
|------|--|-----|
| 3 | The Notion of Continuous Viscosity Solutions: Definition(s) and First Properties | 53 |
| 3.1 | Why a “Good” Notion of Weak Solution is Needed? | 53 |
| 3.2 | Continuous Viscosity Solutions | 54 |
| 3.3 | Back to the Running Example (I): The Value Function U is a Viscosity Solution of (7)..... | 56 |
| 3.4 | An Equivalent Definition and Its Consequences | 58 |
| 4 | The First Stability Result for Viscosity Solutions..... | 60 |
| 5 | Uniqueness: The Basic Arguments and Additional Recipes | 64 |
| 5.1 | A First Basic Result..... | 64 |
| 5.2 | Several Variations | 70 |
| 5.3 | Finite Speed of Propagation | 72 |
| 6 | Discontinuous Viscosity Solutions, Discontinuous Nonlinearities and the “Half-Relaxed Limits” Method | 74 |
| 6.1 | Discontinuous Viscosity Solutions | 74 |
| 6.2 | Back to the Running Example (II): The Dirichlet Boundary Condition for the Value-Function..... | 76 |
| 6.3 | The Half-Relaxed Limit Method | 77 |
| 6.4 | Strong Comparison Results..... | 81 |
| 7 | Existence of Viscosity Solutions: Perron’s Method | 82 |
| 8 | Regularity Results | 86 |
| 9 | Convex Hamiltonians, Barron–Jensen Solutions..... | 89 |
| 10 | Large Time Behavior of Solutions of Hamilton–Jacobi Equations | 92 |
| 10.1 | Introduction | 92 |
| 10.2 | Existence and Regularity of the Solution | 93 |
| 10.3 | Ergodic Behavior..... | 94 |
| 10.4 | Asymptotic Behavior of $u(x, t) - ct$ | 97 |
| 10.5 | The Namah–Roquejoffre Framework | 98 |
| 10.6 | The “Strictly Convex” Framework | 100 |
| 10.7 | Concluding Remarks..... | 106 |
| | References | 107 |

A Short Introduction to Viscosity Solutions and the Large Time Behavior of Solutions of Hamilton–Jacobi Equations

| | | |
|-----|--|-----|
| | Hitoshi Ishii | 111 |
| 1 | Introduction to Viscosity Solutions | 114 |
| 1.1 | Hamilton–Jacobi Equations | 114 |
| 1.2 | An Optimal Control Problem..... | 115 |
| 1.3 | Characterization of the Value Function | 121 |
| 1.4 | Semicontinuous Viscosity Solutions and the Perron Method | 128 |
| 1.5 | An Example | 139 |
| 1.6 | Sup-convolutions..... | 141 |
| 2 | Neumann Boundary Value Problems | 143 |
| 3 | Initial-Boundary Value Problem for Hamilton–Jacobi Equations | 148 |
| 3.1 | Initial-Boundary Value Problems | 148 |

| | | |
|-----|--|-----|
| 3.2 | Additive Eigenvalue Problems | 152 |
| 3.3 | Proof of Comparison Theorem | 155 |
| 4 | Stationary Problem: Weak KAM Aspects | 165 |
| 4.1 | Aubry Sets and Representation of Solutions..... | 166 |
| 4.2 | Proof of Theorem 4.2 | 174 |
| 5 | Optimal Control Problem Associated with (ENP)–(ID) | 185 |
| 5.1 | Skorokhod Problem | 185 |
| 5.2 | Value Function I..... | 191 |
| 5.3 | Basic Lemmas..... | 194 |
| 5.4 | Value Function II..... | 202 |
| 5.5 | Distance-Like Function d | 208 |
| 6 | Large-Time Asymptotic Solutions | 211 |
| 6.1 | Preliminaries to Asymptotic Solutions..... | 214 |
| 6.2 | Proof of Convergence | 219 |
| 6.3 | Representation of the Asymptotic Solution u_∞ | 222 |
| 6.4 | Localization of Conditions (A9) $_{\pm}$ | 226 |
| A.1 | Local maxima to global maxima..... | 229 |
| A.2 | A Quick Review of Convex Analysis..... | 230 |
| A.3 | Global Lipschitz Regularity | 235 |
| A.4 | Localized Versions of Lemma 4.2 | 238 |
| A.5 | A Proof of Lemma 5.4..... | 242 |
| A.6 | Rademacher’s Theorem | 245 |
| | References | 247 |

Idempotent/Tropical Analysis, the Hamilton–Jacobi and Bellman Equations..... 251

| | | |
|---------------------|---|-----|
| Grigory L. Litvinov | | |
| 1 | Introduction | 251 |
| 2 | The Maslov Dequantization | 253 |
| 3 | Semirings and Semifields: The Idempotent Correspondence Principle..... | 254 |
| 4 | Idempotent Analysis..... | 255 |
| 5 | The Superposition Principle and Linear Equations | 256 |
| 5.1 | Heuristics | 256 |
| 5.2 | The Cauchy Problem for the Hamilton–Jacobi Equations | 259 |
| 6 | Convolution and the Fourier–Legendre Transform | 260 |
| 7 | Idempotent Functional Analysis | 261 |
| 7.1 | Idempotent Semimodules and Idempotent Linear Spaces | 262 |
| 7.2 | Basic Results | 265 |
| 7.3 | Idempotent b -semialgebras | 266 |
| 7.4 | Linear Operator, b -semimodules and Subsemimodules | 267 |
| 7.5 | Functional Semimodules | 268 |
| 7.6 | Integral Representations of Linear Operators in Functional Semimodules..... | 270 |

| | | |
|------|---|-----|
| 7.7 | Nuclear Operators and Their Integral Representations..... | 272 |
| 7.8 | The b -approximation Property and b -nuclear Semimodules and Spaces | 272 |
| 7.9 | Kernel Theorems for Functional b -Semimodules | 273 |
| 7.10 | Integral Representations of Operators in Abstract Idempotent Semimodules | 273 |
| 8 | The Dequantization Transform, Convex Geometry and the Newton Polytopes..... | 275 |
| 8.1 | Dequantization Transform: Algebraic Properties..... | 276 |
| 8.2 | Generalized Polynomials and Simple Functions | 277 |
| 8.3 | Subdifferentials of Sublinear Functions | 278 |
| 8.4 | Newton Sets for Simple Functions | 279 |
| 9 | Dequantization of Set Functions and Measures on Metric Spaces | 280 |
| 10 | Dequantization of Geometry | 281 |
| 11 | Some Semiring Constructions and the Matrix Bellman Equation..... | 282 |
| 11.1 | Complete Idempotent Semirings and Examples | 282 |
| 11.2 | Closure Operations..... | 282 |
| 11.3 | Matrices Over Semirings | 283 |
| 11.4 | Discrete Stationary Bellman Equations | 284 |
| 11.5 | Weighted Directed Graphs and Matrices Over Semirings | 284 |
| 12 | Universal Algorithms..... | 287 |
| 13 | Universal Algorithms of Linear Algebra Over Semirings | 288 |
| 14 | The Correspondence Principle for Computations | 293 |
| 15 | The Correspondence Principle for Hardware Design | 293 |
| 16 | The Correspondence Principle for Software Design | 295 |
| 17 | Interval Analysis in Idempotent Mathematics..... | 296 |
| | References | 297 |