

Inverse problems for parabolic PDE systems with applications to game theory

杰出访问研究员系列报告



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Abstract: In this talk, I shall report our latest progress on the mathematical study of inverse problems associated with coupled nonlinear PDEs. They arise in the study of mean field games. We develop several novel mathematical strategies including high-order variation and successive linearization that can effectively tackle the inverse problems. I shall also discuss several open problems in this emerging field of research.

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地点：中国科学院数学与系统科学研究院南楼205

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