

**April 5<sup>th</sup>, 2021**  
**Zoom Meeting**  
**2:00 P.M. - 3:00 P.M.**

**Prof. Mathieu Lauriere**  
**(Princeton University)**

### **Stochastic Graphon Games**

**Abstract:** We introduce a class of static games with a continuum of players as limits of finite player static games for which players get idiosyncratic random signals. The players are interacting in a non-symmetric way, meaning that they each perceive a different aggregate information about the rest of the population. In a finite player game, this can be represented by a graph of interactions. When the size of the population grows to infinity, we analyze the limits as graphon games and we emphasize the differences with static mean field games. If time permits, we will also discuss the dynamic case in a linear-quadratic setting. Joint work with A. Aurell, R. Carmona, D. Cooney, and C. Graves.

**Zoom link:**

Topic: Math Finance Colloquium

Time: Apr 5, 2021 02:00 PM Pacific Time (US and Canada)

Join Zoom Meeting

<https://usc.zoom.us/j/95391773542?pwd=UWphV2Y2NzB2S3Y4UW1reUZWQlVQT09>

Meeting ID: 953 9177 3542

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