

## **Mean field games in portfolio management with partial information and relative performance**

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I will present mean field games in portfolio choice under relative performance concerns, and under partial information for the stock's drift. I will derive a master system (the master equation and a compatibility condition for the optimal mean field controls) and construct solutions for a large class of utilities (beyond homothetic) and general couplings (beyond linear). The solutions combine elements of the single agent problem with partial information and no competition, and of indifference valuation of a claim written on the optimal aggregate wealth. I will, also, present new results on the solution of the former problem, together with representative examples.