

Charles BERTUCCI: Optimal stopping and impulse control in MFG.

We present here the forward-backward models which describe the Nash equilibria associated with MFG where players face an optimal stopping or impulse control problem. The main issue here is to characterize the density of players, as the classical Fokker-Planck approach collapse in this case. We also present assumptions under which there exists a unique Nash equilibrium of the MFG.