

1096-60-2721

Andrew Papanicolaou* (alpapani@maths.usyd.edu.au), Carlaw Building, F07, University of Sydney, NSW 2006, Australia. *Mean-Field Games of Inhomogeneous Populations in Financial Markets.*

We consider a financial market with multiple agents. The literature has various results on the mean-field behavior of models with a large number of rational agents, both for the cases of homogenous and inhomogeneous populations. There are also results on markets with major agents whose affect is present even in the large population dynamics. In this work we explore some of the more recent results and finance applications. (Received September 18, 2013)