



# A model problem for Mean Field Games on networks

Fabio Camilli, Elisabetta Carlini, Claudio Marchi

► **To cite this version:**

Fabio Camilli, Elisabetta Carlini, Claudio Marchi. A model problem for Mean Field Games on networks. 2014. <hal-01098206>

**HAL Id: hal-01098206**

**<https://hal.inria.fr/hal-01098206>**

Submitted on 23 Dec 2014

**HAL** is a multi-disciplinary open access archive for the deposit and dissemination of scientific research documents, whether they are published or not. The documents may come from teaching and research institutions in France or abroad, or from public or private research centers.

L'archive ouverte pluridisciplinaire **HAL**, est destinée au dépôt et à la diffusion de documents scientifiques de niveau recherche, publiés ou non, émanant des établissements d'enseignement et de recherche français ou étrangers, des laboratoires publics ou privés.

# A model problem for Mean Field Games on networks\*

FABIO CAMILLI

“Sapienza” Università di Roma  
Dip. di Scienze di Base e Applicate per l’Ingegneria  
via Scarpa 16, 0161 Roma, Italy  
e-mail: camilli@dmmm.uniroma1.it

ELISABETTA CARLINI

“Sapienza” Università di Roma  
Dip. di Matematica  
P.le A. Moro 5, 00185 Roma, Italy  
e-mail: carlini@mat.uniroma1.it

CLAUDIO MARCHI

Università di Padova  
Dip. di Matematica  
via Trieste 63, 35121 Padova, Italy  
email: marchi@math.unipd.it

## Abstract

In [14], Guéant, Lasry and Lions considered the model problem “What time does meeting start?” as a prototype for a general class of optimization problems with a continuum of players, called Mean Field Games problems. In this paper we consider a similar model, but with the dynamics of the agents defined on a network. We discuss appropriate transition conditions at the vertices which give a well posed problem and we present some numerical results.

**MSC 2000:** 91A15, 35R02, 35B30, 49N70, 65M06.

**Keywords:** networks, mean field games, stochastic optimal control, numerical methods.

## 1 Introduction

The study of pedestrian flow in a crowd environment is attracting an increasing interest and some models based on optimization principles have been recently proposed, see for example [4, 8, 20]. In some applications (crowd motion in shopping

---

\*This work is partially supported by European Union under the 7th Framework Programme FP7-PEOPLE- 2010-ITN Grant agreement number 264735-SADCO

centers, stations, airports) the dynamics of the population is defined on a network rather than in an Euclidean domain.

There is a large literature concerning vehicular traffic on road networks (see [11] and reference therein). These models are based on a fluido-dynamical approach with the dynamics described by some nonlinear conservation law and appropriate transition conditions at the junctions modelling the interactions of the cars coming from different roads. Vehicular traffic models do not seem to be adequate to reproduce the pedestrian flow since they do not take into account the interactions and the goal-directed decisions of the agents.

Aim of this paper is to study a simple optimization model for the evolution of a large number of agents moving on a network. The model is based on the one described in [14], titled “What time does meeting start?”, and consists in finding the optimal arrival time at a place where the meeting is being held with the starting time defined by means of a quorum rule. This problem can be considered as a prototype for a large class of optimization problems based on the Mean Field Game (MFG) theory. This theory has been introduced by Lasry and Lions [17] (see also [1], [6], [12]) with the aim of describing the behavior of very large number of agents who take decisions in a context of strategic interactions.

The main difficulties in our approach is to deal with the transition conditions at the internal vertices to obtain a well posed MFG problem. It is known that a parabolic equation on a network has to be complemented with the usual initial-boundary conditions and some transition conditions at the internal vertices (see [3, 18]). In fact, in our model the stochastic differential equation describing the motion of the agent inside the arcs is coupled with a condition prescribing the probability that it enter in a given edge when it occupies a transition vertex; this fact give rise to a Kirchhoff type condition (see [9]). Using an appropriate change of variable we transform the original MFG system in a forward-backward system of two heat equations coupled via the initial datum. Relying on classical results for the heat equation on networks and some appropriate estimates for the specific problem, we prove the well-posedness of the heat system and the existence of a mean field for the quorum problem.

Going back to the original MFG problem we obtain existence and uniqueness of the solution to a system composed by a *backward* Hamilton-Jacobi-Bellman equation and a *forward* Fokker-Planck on the arcs with transitions conditions expressing respectively the probability that a single agent enters a given arc and the conservation of the density of the agents through a vertex.

The paper is organized as follows. In Section 2 we describe the model problem. In 3 we prove some technical results concerning the heat equation on the network which are used in Section 4 to show the existence of the mean field. in Section 5, we illustrate the problem with some numerical examples. Finally, the Appendix contains some technical proofs.

**Notations:** A network is a finite collection of points  $V := \{v_i\}_{i \in I}$  in  $\mathbb{R}^n$  connected by continuous, non self-intersecting arcs  $E := \{e_j\}_{j \in J}$ . Each arc  $e_j$  is parametrized by a smooth function  $\pi_j : [0, l_j] \rightarrow \mathbb{R}^n$ ,  $l_j > 0$ . For  $i \in I$  we set  $Inc_i := \{j \in J \mid e_j \text{ is incident to } v_i\}$ . We denote by  $I_B := \{i \in I \mid$

$\#Inc_i = 1\}$ ,  $I_T := I \setminus I_B$ , by  $\partial\Gamma := \{v_i \in V \mid i \in I_B\}$ , the set of boundary vertices of  $\Gamma$ , and by  $\Gamma_T := \{v_i \mid i \in I_T\}$ , the set of transition vertices.

The network is not oriented, but the parametrization of the arcs induces an orientation which can be expressed by the *signed incidence matrix*  $A = \{a_{ij}\}$  with

$$a_{ij} := \begin{cases} 1 & \text{if } v_i \in e_j \text{ and } \pi_j(0) = v_i, \\ -1 & \text{if } v_i \in e_j \text{ and } \pi_j(l_j) = v_i, \\ 0 & \text{otherwise.} \end{cases}$$

In the following we always identify  $x \in e_j$  with  $y = \pi_j^{-1}(x) \in [0, l_j]$ . For any function  $u : \Gamma \rightarrow \mathbb{R}$  and each  $j \in J$  we denote by  $u_j : [0, l_j] \rightarrow \mathbb{R}$  the restriction of  $u$  to  $e_j$ , i.e.  $u_j(y) = u(\pi_j(y))$  for  $y \in [0, l_j]$ . For  $\gamma \in \mathbb{N}$ , we define differentiation along an edge  $e_j$  by

$$\partial_j^\gamma u(x) := \frac{d^\gamma u^j}{dy^\gamma}(y), \quad \text{for } y = \pi_j^{-1}(x), x \in e_j$$

and at a vertex  $v_i$  by

$$\partial_j^\gamma u(v_i) := \frac{d^\gamma u^j}{dy^\gamma}(y) \quad \text{for } y = \pi_j^{-1}(v_i), j \in Inc_i.$$

## 2 The model problem

Following [14], we describe the model “What time does meeting start?” with the variant that the dynamics of the agents are defined on a network  $\Gamma$ . For the sake of simplicity, we assume that the place where the meeting is being held is the unique boundary vertex, namely  $\partial\Gamma = \{v_0\}$ ; the general case can be dealt with by using easy adaptations. The meeting is scheduled at a certain time  $t_0$  but the common experience says that in general it starts at a time  $T$  *greater than*  $t_0$ , when a certain rule is reached, for example the presence of a certain percentage of participants.

At the initial time there is a continuum of indistinguishable players distributed according to a distribution function  $m_0 : \Gamma \rightarrow \mathbb{R}$ . The player’s dynamics is subject to random perturbations. We assume that, inside each edge  $e_j$ , the generic agent moves according to the process

$$dX(t) = a(t)dt + \sigma dW(t) \tag{2.1}$$

where the drift  $a$  is the control variable (and it coincides with the speed),  $\sigma = (\sigma_j)_{j \in J}$  with  $\sigma_j > 0$  and  $W$  is a Brownian process, which is an independent disturbance for each player. Moreover we assume that, at each transition vertex  $v_i$ , it spends zero time a.s. and it enters in one of the incident edge  $e_j$  with probability  $1/\#(Inc_i)$  (see [9, 10] for stochastic differential equations on networks). We denote by  $\tau$  the random time the agent reaches  $v_0$ , i.e.

$$\tau := \inf\{t > 0 : X(t) \in \partial\Gamma\}.$$

Moreover each player wants to optimize its arrival time  $\tau$  taking into account various parameters, which are encoded in the cost functional

$$J(x, t, a(\cdot)) = \int_t^{\tau \wedge T_{max}} \frac{1}{2} a^2(t) dt + c(\tau \wedge T_{max}) \quad (2.2)$$

where  $\frac{1}{2}a^2(t)$  is the actual cost of moving along the network at the velocity  $a$  while  $c$  is the final cost and  $T_{max} \in \mathbb{R}$  is a time which cannot be exceeded for the end of the meeting. The cost function  $c : [0, T_{max}] \rightarrow \mathbb{R}$  is given by

$$c(s) = c_1(s - t_0) + c_2(s - T) + c_3(T - s), \quad s \in [0, T_{max}] \quad (2.3)$$

where  $c_i : \mathbb{R} \rightarrow \mathbb{R}$ ,  $i = 1, 2, 3$  are smooth functions such that  $c_i(s) = 0$  for  $s \leq 0$  and  $c_i(s) > 0$  for  $s > 0$ . The term  $c_1(s - t_0)$  represents a reputation cost of lateness in relation to scheduled time  $t_0$ ; the term  $c_2(s - T)$  a cost of lateness in relation to actual starting time of the meeting  $T$ ;  $c_3(T - s)$  a waiting time cost which corresponds to the time lost waiting the starting of the meeting. It is worth noticing that the cost  $c$  depends on  $T$  via the cost of lateness and the cost of waiting; hence, in order to display this dependence, from now on we write  $c_T$ .

Nash equilibrium theory assumes that each player want to optimize the arrival time by assuming that actual time  $T$  the meeting starts is known. Hence each agent has to solve the optimization problem

$$u(x, t) = \min_{a(\cdot)} J(x, t, a(\cdot)) \quad (2.4)$$

where  $(x, t) \in \Gamma \times [0, T_{max}]$ . Note that  $\max_{a \in \mathbb{R}} \{-ap + \frac{1}{2}|a|^2\} = -\frac{1}{2}|p|^2$  for  $a = -p$  and the optimal control in feed-back form is given by  $a^*(x, t) = -\partial_x u(x, t)$ . By an application of the Dynamic Programming Principle the value function, if it is assumed to be regular, formally solves the Hamilton-Jacobi-Bellman equation

$$\partial_t u + \nu \partial_x^2 u + \frac{1}{2} |\partial_x u|^2 = 0 \quad (x, t) \in \Gamma \times (0, T_{max}),$$

where  $\nu = \sigma^2/2$  (i.e.,  $\nu_j = \sigma_j^2/2 \quad \forall j \in J$ ), with final-boundary conditions and transition on internal vertices (Kirchhoff condition)

$$\begin{aligned} u(x, T_{max}) &= c_T(T_{max}) \quad x \in \Gamma, \quad u(v_0, t) = c_T(t) \quad s \in [0, T_{max}], \\ \sum_{j \in Inc_i} a_{ij} \partial_j u(v_i, s) &= 0 \quad (v_i, s) \in \Gamma_T \times (0, T_{max}). \end{aligned}$$

On the other hand, by duality, the dynamic of the agents, i.e. the evolution of the initial distribution  $m_0$ , is governed inside each edge by the Fokker-Planck equation

$$\partial_t m - \nu \partial_x^2 m - \partial_x ((-\partial_x u) m) = 0 \quad (x, t) \in \Gamma \times (0, T_{max})$$

and we assume the initial-boundary condition (with a ‘‘smooth fit’’) and a Kirchhoff condition on internal vertices

$$\begin{aligned} m(x, 0) &= m_0(x) \quad x \in \Gamma, \quad m(v_0, s) = 0 \quad s \in [0, T] \\ \sum_{j \in Inc_i} a_{ij} \nu_j [\partial_j m - m \partial_j u](v_i, s) &= 0 \quad (v_i, s) \in \Gamma_T \times (0, T_{max}). \end{aligned}$$

Observe that the previous Kirchhoff condition implies that the parabolic flux of the agents is null at the junctions, giving the conservation of the total mass (see [7] for similar assumptions).

The flow of participants reaching  $v_0$  is given by  $s \mapsto \partial_x m(v_0, s)$ , hence the cumulative distribution  $F$  of the arrival times is

$$F(s) = \int_0^s \nu \partial_x m(v_0, r) dr.$$

The actual starting time  $T$  is fixed by a quorum rule, which means that the meeting starts when a given percentage  $\theta$  of the participants has reached the meeting place  $v_0$ . Given  $m$ , we set

$$T = \begin{cases} t_0, & F^{-1}(\theta) \leq t_0 \\ F^{-1}(\theta), & t_0 < F^{-1}(\theta) < T_{max} \\ T_{max}, & F^{-1}(\theta) \geq T_{max}. \end{cases} \quad (2.5)$$

Note that  $T$  is the mean field, i.e. the information that the single agent has about the behavior of the other agents: the starting rule induces a strategic interactions among the participants and  $T$  influences as an external field the decisions of the agents. The main point is to prove the existence and the uniqueness of a time  $T$  which is coherent with the expectations of the participants. As in [14], this can be done by proving that the scheme:

$$T \rightarrow u \rightarrow m \rightarrow T^* \quad (2.6)$$

with  $T^*$  defined by (2.5), has a fixed point in  $[t_0, T_{max}]$ . To this end, it is important to study existence and uniqueness of a solution to the forward-backward system

$$\left\{ \begin{array}{ll} \partial_t u + \nu \partial_x^2 u + \frac{1}{2} |\partial_x u|^2 = 0 & (x, s) \in \Gamma \times (0, T_{max}) \\ \partial_t m - \nu \partial_x^2 m + \partial_x (\partial_x u m) = 0 & (x, s) \in \Gamma \times (0, T_{max}) \\ \sum_{j \in Inc_i} a_{ij} \partial_j u(v_i, s) = 0 & (v_i, s) \in \Gamma_T \times (0, T_{max}) \\ \sum_{j \in Inc_i} a_{ij} \nu_j [\partial_j m - m \partial_j u](v_i, s) = 0 & (v_i, s) \in \Gamma_T \times (0, T_{max}) \\ m(x, 0) = m_0(x), u(x, T_{max}) = c_T(T_{max}) & x \in \Gamma \\ m(v_0, s) = 0, u(v_0, s) = c_T(s) & s \in [0, T_{max}]. \end{array} \right. \quad (2.7)$$

For the sake of simplicity, from now on we assume

$$\nu_j = 1 \quad \forall j \in Inc_i. \quad (2.8)$$

As in [14, 15] we apply a change of variable which transforms system (2.7) into a forward-backward system of heat equations coupled through the initial conditions.

**Proposition 2.1** *If  $(\phi, \psi)$  is a smooth solution of the system*

$$\left\{ \begin{array}{ll} -\partial_t \phi - \partial_x^2 \phi = 0 & (x, s) \in \Gamma \times (0, T_{max}), \\ \partial_t \psi - \partial_x^2 \psi = 0 & (x, s) \in \Gamma \times (0, T_{max}) \\ \sum_{j \in Inc_i} a_{ij} \partial_j \phi(v_i, s) = 0 & (v_i, s) \in \Gamma_T \times (0, T_{max}) \\ \sum_{j \in Inc_i} a_{ij} \partial_j \psi(v_i, s) = 0 & (v_i, s) \in \Gamma_T \times (0, T_{max}) \\ \psi(x, 0) = \frac{m_0(x)}{\phi(x, 0)}, \phi(x, T_{max}) = e^{cT(T_{max})} & x \in \Gamma \\ \psi(v_0, s) = 0, \phi(v_0, s) = e^{cT(s)} & s \in [0, T_{max}] \end{array} \right. \quad (2.9)$$

with  $\phi > 0$ , then

$$(u, m) = (\ln(\phi), \phi \psi) \quad (2.10)$$

is a solution of system (2.7).

**PROOF** Let  $(\phi, \psi)$  and  $(u, m)$  be defined as in the statement. The proofs that  $(u, m)$  is a solution to the PDEs and to initial-final-boundary conditions of (2.7) follow by easy calculations; hence, we shall omit them. Let us prove that  $(u, m)$  verifies the transitions condition of (2.7). Since  $\phi = e^u$ , we get

$$0 = \sum_{j \in Inc_i} a_{ij} \partial_j \phi = e^u \sum_{j \in Inc_i} a_{ij} \partial_j u$$

which amounts to the first transition condition in (2.7). On the other hand, since  $\psi = me^{-u}$ , we have

$$0 = \sum_{j \in Inc_i} a_{ij} \partial_j \psi = e^{-u} \sum_{j \in Inc_i} a_{ij} (\partial_j m - m \partial_j u).$$

Taking into account the previous relation, we obtain the second transition condition in (2.7).  $\square$

**Remark 2.1** *It is worth to observe that, by similar arguments, one can linearize a more general class of MFG systems (see [15]). Actually, assume that  $\nu_j$  are positive constants and that the cost  $J$  in (2.2) includes a potential term depending on the distribution of other players, i.e.*

$$J(x, t, a(\cdot)) = \int_t^{\tau \wedge T_{max}} \left[ \frac{1}{2} a^2(t) + f(X(t), m(t)) \right] dt + c(\tau \wedge T_{max}).$$

In this case, in the system (2.7) the Hamilton-Jacobi-Bellman equation is

$$\partial_t u + \nu \partial_x^2 u + \frac{1}{2} |\partial_x u|^2 = -f(x, m) \quad (x, s) \in \Gamma \times (0, T_{max}),$$

while the Fokker-Planck equation and the boundary-transition conditions are left unchanged. Now,  $(\phi, \psi) = (e^{u/\sigma^2}, me^{-u/\sigma^2})$  solve

$$\left\{ \begin{array}{l} -\partial_t \phi - \nu \partial_x^2 \phi = -\frac{\phi}{2\nu} f(x, \phi \psi), \quad \partial_t \psi - \nu \partial_x^2 \psi = \frac{\psi}{2\nu} f(x, \phi \psi) \quad \text{in } \Gamma \times (0, T_{max}), \\ \sum_{j \in Inc_i} a_{ij} \partial_j \phi(v_i, s) = \sum_{j \in Inc_i} a_{ij} \nu_j (\phi \partial_j \psi)(v_i, s) = 0 \quad \text{in } \Gamma_T \times (0, T_{max}) \\ \psi(\cdot, 0) = \frac{m_0(\cdot)}{\phi(\cdot, 0)}, \phi(\cdot, T_{max}) = e^{\frac{cT(T_{max})}{\sigma^2}}, \psi(v_0, \cdot) = 0, \phi(v_0, \cdot) = e^{\frac{cT(\cdot)}{\sigma^2}}. \end{array} \right.$$

### 3 The heat equation on a network

In this section we collect some technical results about existence, uniqueness and a priori estimates for classical solutions to (2.9). These results will be used in the next section to prove the existence of the mean field  $T$ .

We introduce some functional spaces on the network. We recall that the Sobolev space  $W_{q,(a,b) \times (0,T)}^{2,1}$  (with  $q \geq 1$ ) consists of the elements of  $L^q((a,b) \times (0,T))$  having generalized derivatives of the form  $\partial_t^r \partial_x^s$  with  $2r + s = 2$  and it is endowed with its usual norm (see [16]). For  $q \in \mathbb{N}$  and  $\alpha \in (0,1)$ ,  $C^{(q+\alpha)}([a,b])$  stands for the Banach space of  $q$  times differentiable functions on  $[a,b]$ , whose  $q$ -th derivative is Hölder continuous with exponent  $\alpha$  and it is endowed with the usual Hölder norm  $|\cdot|_{[a,b]}^{(q+\alpha)}$ . For  $\alpha \in (0,1)$ ,  $C^{(2+\alpha,1+\alpha/2)}([a,b] \times [0,T])$ , with the norm  $|\cdot|_{[a,b] \times [0,T]}^{(2+\alpha,1+\alpha/2)}$ , denotes the Banach space of functions  $f : [a,b] \times [0,T] \rightarrow \mathbb{R}$  which have Hölder continuous derivatives  $\partial_x^2 f$  and  $\partial_t f$ .

#### Definition 3.1

i) For  $q \in \mathbb{N}$  and  $\alpha \in (0,1)$ , we set

$$C^{(q+\alpha)}(\Gamma) := \{u \in C(\Gamma) \mid \forall j \in J, u_j \in C^{(q+\alpha)}([0, l_j])\}$$

which is a Banach space with respect to its norm  $|u|_{\Gamma}^{(q+\alpha)} := \sup_{j \in J} |u_j|_{[0, l_j]}^{(q+\alpha)}$ .

ii) For  $\alpha \in (0,1)$ , we set

$$C^{(2+\alpha,1+\alpha/2)}(\Gamma \times [0,T]) := \{u \in C(\Gamma \times [0,T]) \mid \forall j \in J, u_j \in C^{(2+\alpha,1+\alpha/2)}([0, l_j] \times [0,T])\}$$

which is a Banach space with respect to its norm  $|u|^{(2+\alpha,1+\alpha/2)}(\Gamma \times [0,T]) := \sup_{j \in J} |u_j|_{[0, l_j] \times [0,T]}^{(2+\alpha,1+\alpha/2)}$ .

In the next proposition we establish the well-posedness of the initial-boundary problem for the heat equation obtained by the Hamilton-Jacobi-Bellman equation of (2.7) via the change of variable (2.10).

**Proposition 3.1** *Assume that  $w_0 \in C^{(1+\alpha/2)}([0, T_{max}])$ , for some  $\alpha \in (0,1)$ . Then there exists a unique solution  $w \in C^{(2+\alpha,1+\alpha/2)}(\Gamma \times [0, T_{max}])$  of the problem*

$$\begin{cases} -\partial_t w - \partial_x^2 w = 0 & (x, s) \in \Gamma \times (0, T_{max}) \\ \sum_{j \in Inc_i} a_{ij} \partial_j w(v_i, s) = 0 & (v_i, s) \in \Gamma_T \times (0, T_{max}) \\ w(v_0, s) = w_0(s) & s \in [0, T_{max}] \\ w(x, T_{max}) = w_0(T_{max}) & x \in \Gamma. \end{cases} \quad (3.1)$$

Moreover, the following estimate holds

$$|w|_{\Gamma \times [0, T_{max}]}^{(2+\alpha,1+\alpha/2)} \leq K_0 |w_0|_{[0, T_{max}]}^{(1+\alpha/2)} \quad (3.2)$$

where  $K_0$  is a constant independent of  $w_0$ . Finally, for  $w_0 > 0$ , we have  $w \geq \min w_0$  in  $\Gamma \times [0, T_{max}]$ .



PROOF The statement is an immediate consequence of the result in [2]. Let us just note that the compatibility conditions in [2] are obviously satisfied because the terminal condition is constant and the right-hand side of the Kirchhoff condition is null. Moreover the strict positivity of  $w$  is a consequence of the comparison principle for classical solution of the heat equation (see [3]). We observe that it can be proved using the same arguments of [15, Proposition 2].  $\square$

Since  $v_0$  is a boundary vertex, there exists a unique edge, say  $e_0$  incident to it. Without any loss of generality, we denote  $v_1$  the other endpoint of  $e_0$  and we assume that the parametrization of  $e_0$  fulfills:

$$\pi_0(0) = v_0 \quad \text{and} \quad \pi_0(l_0) = v_1. \quad (3.3)$$

For  $\lambda \in (0, 1)$ , we set

$$e_{0,\lambda} := \pi_0([0, \lambda l_0]), \quad v'_\lambda := \pi_0(\lambda l_0) \quad (3.4)$$

namely,  $v'_\lambda$  is a point in the edge  $e_0$  while  $e_{0,\lambda}$  is the part of  $e_0$  between  $v_0$  and  $v'_\lambda$ .

In the next proposition, we establish existence and uniqueness of a classical solution to the heat equation obtained by the Fokker-Planck equation of (2.7) via (2.10). Moreover we show a “weak” continuous dependence estimate in the sub-edge  $e_{0,1/2}$  with respect to the initial datum  $\mu(\cdot)/w(\cdot, 0)$  where  $w$  is the solution of (3.1).

**Proposition 3.2** *Let  $w$  be the solution of problem (3.1) and assume*

$$\mu_0 \in C^{(2+\alpha)}(\Gamma), \quad \text{with} \quad \mu_0(v_0) = 0. \quad (3.5)$$

*Then there exists a unique solution  $\mu \in C^{2,1}(\Gamma \times (0, T_{max})) \cap C^0(\bar{\Gamma} \times [0, T_{max}])$  of the problem*

$$\left\{ \begin{array}{ll} \partial_t \mu - \partial_x^2 \mu = 0 & (x, s) \in \Gamma \times (0, T_{max}) \\ \sum_{j \in \text{Inc}_i} a_{ij} \partial_j \mu(v_i, s) = 0 & (v_i, s) \in \Gamma_T \times (0, T_{max}) \\ \mu(v_0, s) = 0 & s \in [0, T_{max}] \\ \mu(x, 0) = \frac{\mu_0(x)}{w(x, 0)} & x \in \Gamma. \end{array} \right. \quad (3.6)$$

*Moreover, for every  $q \geq 1$ , the following estimate holds*

$$|\mu|_{q, e_{0,1/2} \times [0, T_{max}]}^{2,1} \leq K_1 |\mu_0/w(\cdot, 0)|_{\Gamma}^{(2+\alpha)} \quad (3.7)$$

*where  $K_1$  is a constant independent of  $\mu_0$  and  $w$ .*

The proof is postponed in the Appendix.

In the next proposition, we establish two continuous dependence estimates for the solution of problem (3.6) with respect to the initial datum: the former is a “strong” estimate in the sub-edge  $e_{0,1/2}$  while the latter is the classical estimate in the whole network.

**Proposition 3.3** *Let  $\mu$  be the solution to (3.6). Besides the hypotheses of Proposition 3.2, assume*

$$\partial_x \mu_0(v_0) = \partial_x^2 \mu_0(v_0) = 0. \quad (3.8)$$

*i) There holds*

$$|\mu|_{e_{0,1/2} \times [0, T_{max}]}^{(2+\alpha, 1+\alpha/2)} \leq K_2 |\mu_0/w(\cdot, 0)|_{\Gamma}^{(2+\alpha)} \quad (3.9)$$

*where  $K_2$  is a constant independent of  $\mu_0$  and  $w$ .*

*ii) Under the further assumption*

$$\partial_j \mu_0(v_i) = \partial_j^2 \mu_0(v_i) = 0 \quad \forall i \in I_T, j \in Inc_i, \quad (3.10)$$

*the function  $\mu$  belongs to  $C^{(2+\alpha, 1+\alpha/2)}(\bar{\Gamma} \times [0, T_{max}])$  and verifies*

$$|\mu|_{\Gamma \times [0, T_{max}]}^{(2+\alpha, 1+\alpha/2)} \leq K_3 |\mu_0/w(\cdot, 0)|_{\Gamma}^{(2+\alpha)}$$

*where  $K_3$  is a constant independent of  $\mu_0$  and  $w$ .*

The proof is postponed in the Appendix. Let us now establish a well-posedness result for the system (2.9).

**Theorem 3.1** *Assume that, for some  $\alpha \in (0, 1)$ , there holds*

$$c_T \in C^{(1+\alpha/2)}([0, T_{max}]), \quad c \geq 0, \quad m_0 \in C^{(2+\alpha)}(\Gamma) \text{ with } m_0(v_0) = 0. \quad (3.11)$$

*Then, there exists a unique classical solution  $(\phi, \psi)$  to the system (2.9) with  $\phi > 0$ . Moreover, the following estimates hold*

$$(i) \quad \phi \geq 1, \quad |\phi|_{\Gamma \times [0, T_{max}]}^{(2+\alpha, 1+\alpha/2)} \leq K |c_T|_{[0, T_{max}]}^{(1+\alpha/2)}, \quad |\psi|_{q, e_{0,1/2} \times [0, T_{max}]}^{2,1} \leq K |m_0/\phi(\cdot, 0)|_{\Gamma}^{(2+\alpha)}$$

$$(ii) \quad \text{If } m_0 \text{ fulfills (3.8):} \quad |\psi|_{e_{0,1/2} \times [0, T_{max}]}^{(2+\alpha, 1+\alpha/2)} \leq K |m_0/\phi(\cdot, 0)|_{\Gamma}^{(2+\alpha)}$$

$$(iii) \quad \text{If } m_0 \text{ fulfills (3.8) and (3.10):} \quad |\psi|_{\Gamma \times [0, T_{max}]}^{(2+\alpha, 1+\alpha/2)} \leq K |m_0/\phi(\cdot, 0)|_{\Gamma}^{(2+\alpha)}.$$

*where  $K$  is a constant independent of  $m_0$  and  $c_T$ .*

**PROOF** Proposition 3.1 ensures all the part of the statement concerning the function  $\phi$ . Invoking Proposition 3.2 (respectively, Proposition 3.3-(i) and -(ii)), by the regularity and the lower bound of  $\phi$ , we deduce the part of the statement concerning the function  $\psi$  in point (i) (respectively, in point (ii) and in point (iii)).  $\square$

We also have existence and uniqueness for the solution to (2.7):

**Corollary 3.1** *Under the hypotheses of Theorem 3.1, there exist a unique classical solution to the MFG system (2.7).*

Being a straightforward consequence of the previous theorem, the proof of this result is omitted.

## 4 The Mean Field Game result

We prove the existence of a starting time  $T$  consistent with the corresponding flux of participants  $\partial_x m$ . To this end we show that the map from  $[t_0, T_{max}]$  into itself, defined by the scheme (2.6) is continuous and therefore it admits a fixed point by the Brouwer's Theorem. For simplicity, we shall recast it in terms of couple  $(\phi, \psi)$  solution of (2.9). Consider the function  $\Psi : [t_0, T_{max}] \rightarrow [t_0, T_{max}]$  defined as

$$T \rightarrow c_T \rightarrow \phi \rightarrow \psi \rightarrow T^* =: \Psi(T) \quad (4.1)$$

where  $T^*$  is defined as in (2.5) with

$$F(s) = \int_0^s e^{c_T(r)} \partial_x \psi(v_0, r) dr =: \int_0^s \tilde{\psi}_T(r) dr. \quad (4.2)$$

In this section we assume the hypotheses of Theorem (3.1) and that the map

$$T \in [0, T_{max}] \mapsto c_T \in C^{(1+\alpha/2)}([0, T_{max}]) \quad (4.3)$$

is continuous. A crucial step to prove the existence of the mean field  $T$  is to establish some bounds for  $\partial_x \psi(v_0, \cdot)$ . In order to get such an estimate, we consider in the next Lemma two complementary assumptions.

**Lemma 4.1** *Let  $(\phi, \psi)$  be the solution to system (2.9).*

(a) *If*

$$\partial_x m_0(v_0) > 0, \quad (4.4)$$

*then, there exists a value  $\varepsilon > 0$ , independent of  $T$ , such that*

$$|\partial_x \psi(v_0, t)| > \varepsilon \quad \forall t \in [0, T_{max}].$$

(b) *If  $m_0$  fulfills (3.8), then there holds:*

$$\partial_x \psi(v_0, t) > 0 \quad \forall t \in (0, T_{max}].$$

*In particular, there exists a constant  $\varepsilon_T$  such that*

$$|\partial_x \psi(v_0, t)| > \varepsilon_T \quad \forall t \in [t_0, T_{max}].$$

**PROOF** (a). Owing to (3.11), the function  $m_0$  satisfies:  $m_0(v_0) = 0$  and  $\partial_x m_0(v_0) > 0$ . Moreover, Proposition 3.1 ensures that  $|\frac{m_0}{\phi(\cdot, 0)}|_{[0, l_0]}^{(2+\alpha)}$  is bounded independently of  $T$ . We infer that there exist  $\xi_0 \in (0, l_0)$  and a sufficiently small  $a > 0$  such that, for every  $T \in [0, T_{max}]$  there holds

$$\frac{m_0(x)}{\phi(x, 0)} \geq a \sin\left(\frac{x\pi}{\xi_0}\right) \quad \forall x \in [0, \xi_0].$$

One can easily check that the function

$$v(x, t) := ae^{bt} \sin(x\pi/\xi_0), \quad \text{with} \quad b := -\pi^2/\xi_0^2$$

solves the initial-boundary value problem

$$\begin{cases} \partial_t v - \partial_x^2 v = 0 & (x, t) \in (0, \xi_0) \times (0, T_{max}) \\ v(0, t) = v(\xi_0, t) = 0 & t \in (0, T_{max}) \\ v(x, 0) = a \sin(x\pi/\xi_0) & x \in (0, \xi_0) \end{cases}$$

while the function  $\psi$  is a supersolution to this problem. By the standard comparison principle, we infer:  $\psi \geq v$  in  $[0, \xi_0] \times [0, T_{max}]$ . Since  $\psi(0, \cdot) = v(0, \cdot)$  on  $[0, T_{max}]$ , we get  $\partial_x \psi(0, t) \geq \partial_x v(0, t) = ae^{bt} \pi/\xi_0$ . In particular, we deduce

$$|\partial_x \psi(0, t)| \geq ae^{bT_{max}} \pi/\xi_0 \quad \forall t \in [0, T_{max}]$$

where all the constants are independent of  $T$ .

(b). Being nonnegative, the function  $\psi$  attains a global minimum at each point  $(v_0, t)$  with  $t \in (0, T_{max}]$ . The Hopf Lemma prevents that  $\partial_x \psi(v_0, t_0) \leq 0$  in these points. Hence, there holds:  $\partial_x \psi(v_0, t) > 0$  in  $(0, T_{max}]$ . The second part of the statement follows by continuity.  $\square$

We shall establish the existence of a fixed point provided that  $m_0$  fulfills either (4.4) or (3.8). We cope with these two cases separately in the next two statements.

**Theorem 4.1** *Assume the hypotheses of Theorem (3.1)-(i) and inequality (4.4). Then the map  $\Psi : [0, T_{max}] \rightarrow [0, T_{max}]$  defined by (4.1) admits a fixed point.*

**PROOF** We shall follow the arguments of [14, Lemma 2.6]. In order to apply the Brouwer fixed point Theorem, we need to prove that the function  $\Psi$  defined in (4.1) is continuous. We consider two admissible flows  $\tilde{\psi}_{T_1}, \tilde{\psi}_{T_2}$  (see equation (4.2) for their definition) and, without any loss of generality, we assume  $\Psi(T_1) \leq \Psi(T_2)$ . If  $\Psi(T_1), \Psi(T_2) \in (t_0, T_{max})$ , we have

$$0 = \int_0^{\Psi(T_1)} \tilde{\psi}_{T_1}(t) dt - \int_0^{\Psi(T_2)} \tilde{\psi}_{T_2}(t) dt = \int_0^{\Psi(T_1)} (\tilde{\psi}_{T_1}(t) - \tilde{\psi}_{T_2}(t)) dt - \int_{\Psi(T_1)}^{\Psi(T_2)} \tilde{\psi}_{T_2}(t) dt$$

(where the first equality is due to the fact that both integrals are equal to  $\theta$ ). Taking into account Lemma 4.1-(a), we obtain

$$\varepsilon(\Psi(T_2) - \Psi(T_1)) \leq \int_0^{\Psi(T_1)} (\tilde{\psi}_{T_1}(t) - \tilde{\psi}_{T_2}(t)) dt \leq |\tilde{\psi}_{T_1} - \tilde{\psi}_{T_2}|_{L^1(0, T_{max})}.$$

The estimates in Theorem 3.1-(i) and the trace theorem (for instance, see [16, Theorem II.2.3]) yield

$$\Psi(T_2) - \Psi(T_1) \leq \text{const.} |c_{T_1} - c_{T_2}|_{[0, T_{max}]}^{(1+\alpha/2)}.$$

Taking into account assumption (4.3), we obtain that in this case the function  $\Psi$  is continuous.

When  $\Psi(T_1) = t_0$  (respectively,  $\Psi(T_2) = T_{max}$ ), we have

$$\int_0^{\Psi(T_1)} \tilde{\psi}_{T_1} - \int_0^{\Psi(T_2)} \tilde{\psi}_{T_2} \geq 0;$$

indeed, either  $\tilde{\psi}_{T_1}$  is a flux which reaches  $\theta$  at most at time  $\Psi(T_1)$  or  $\tilde{\psi}_{T_2}$  is a flux which does not reach the value  $\theta$  before time  $T_{max}$ ; in other words, the former integral is  $\geq \theta$  (respectively, the latter one is  $\leq \theta$ ). Hence we can conclude by the same arguments as before. Therefore, the continuity of  $\Psi$  is achieved.  $\square$

**Theorem 4.2** *Assume the hypotheses of Theorem 3.1-(ii). Then the map  $\Psi$  defined by (4.1) admits a fixed point.*

**PROOF** We shall argue adapting the arguments of Theorem 4.1: hence, our purpose is to prove that  $\Psi$  is continuous on  $[t_0, T_{max}]$ . To this end, let us fix  $T \in [t_0, T_{max}]$ . For every  $T_1 \in [t_0, T_{max}]$  such that  $\Psi(T) = \Psi(T_1)$ , there is nothing to prove. We split the arguments according to the fact that  $\Psi(T)$  belongs to  $(t_0, T_{max})$ , to  $\{t_0\}$  or to  $\{T_{max}\}$ .

**Case1:**  $\Psi(T) \in (t_0, T_{max})$ . Consider  $T_1 \in [t_0, T_{max}]$  with  $\psi(T_1) < \Psi(T)$ ; set

$$\tau := \inf\{t \in (0, T_{max}) \mid \int_0^t \tilde{\psi}_{T_1} = \theta\} \quad (4.5)$$

and observe that  $\Psi(T_1) = \max\{t_0, \tau\}$ . Then, we have

$$0 = \int_0^\tau \tilde{\psi}_{T_1} - \int_0^{\Psi(T)} \tilde{\psi}_T = \int_0^\tau (\tilde{\psi}_{T_1} - \tilde{\psi}_T) - \int_\tau^{\Psi(T)} \tilde{\psi}_T$$

(the first equality is due to the fact that both the integrals are equal to  $\theta$ ). By Lemma 4.1-(b), we infer

$$\varepsilon_T(\Psi(T) - \Psi(T_1)) \leq \int_{\Psi(T_1)}^{\Psi(T)} \tilde{\psi}_T \leq \int_\tau^{\Psi(T)} \tilde{\psi}_T = \int_0^\tau (\tilde{\psi}_{T_1} - \tilde{\psi}_T) \leq |\tilde{\psi}_{T_1} - \tilde{\psi}_T|_{L^1(0, T_{max})}$$

Arguing as before, we deduce that there exists a constant  $\tilde{K}$  (depending on  $T$ ) such that

$$\Psi(T) - \Psi(T_1) \leq \tilde{K}|T_1 - T|. \quad (4.6)$$

Consider now a point  $T_1 \in [t_0, T_{max}]$  with  $\psi(T_1) > \Psi(T)$ . Then, we have

$$0 \leq \int_0^{\Psi(T)} \tilde{\psi}_T - \int_0^{\Psi(T_1)} \tilde{\psi}_{T_1} = \int_0^{\Psi(T_1)} (\tilde{\psi}_T - \tilde{\psi}_{T_1}) + \int_{\Psi(T_1)}^{\Psi(T)} \tilde{\psi}_T$$

where the inequality is due to the fact that the first integral is equal to  $\theta$  while the second one is less or equal to  $\theta$ . Again by Lemma 4.1-(b), we infer

$$\varepsilon_T(\Psi(T_1) - \Psi(T)) \leq \int_{\Psi(T)}^{\Psi(T_1)} \tilde{\psi}_T \leq \int_0^{\Psi(T_1)} (\tilde{\psi}_T - \tilde{\psi}_{T_1}) \leq |\tilde{\psi}_{T_1} - \tilde{\psi}_T|_{L^1(0, T_{max})}.$$

Arguing as before, for some constant  $\tilde{K}'$  (depending on  $T$ ), we get

$$\Psi(T_1) - \Psi(T) \leq \tilde{K}'|T_1 - T|.$$

By this relation and (4.6), the proof of the continuity of  $\Psi$  in  $T$  is accomplished.

**Case2:**  $\Psi(T) = T_{max}$ . For  $T_1 \in [t_0, T_{max}]$  with  $\Psi(T_1) = T_{max}$ , there is nothing to prove; hence, without any loss of generality, we assume that  $\Psi(T_1) < T_{max}$ . We have

$$0 \leq \int_0^{\Psi(T_1)} \tilde{\psi}_{T_1} - \int_0^{T_{max}} \tilde{\psi}_T = \int_0^{\Psi(T_1)} (\tilde{\psi}_{T_1} - \tilde{\psi}_T) - \int_{\Psi(T_1)}^{T_{max}} \tilde{\psi}_T$$

Arguing as before, we accomplish the proof in this case.

**Case3:**  $\Psi(T) = t_0$ . For  $T_1 \in [t_0, T_{max}]$  with  $\Psi(T_1) = t_0$ , there is nothing to prove; hence, without any loss of generality, we assume that  $\Psi(T_1) > t_0$ . We have

$$0 \leq \int_0^{t_0} \tilde{\psi}_T - \int_0^{\Psi(T_1)} \tilde{\psi}_{T_1} = \int_0^{\Psi(T_1)} (\tilde{\psi}_T - \tilde{\psi}_{T_1}) + \int_{\Psi(T_1)}^{t_0} \tilde{\psi}_T.$$

By the same arguments as those used before, we accomplish the proof.  $\square$

**Corollary 4.1** *Under the hypotheses of either Theorem 4.1 or Theorem 4.2, there exists a value  $T$  which is coherent with the expectation of the participants to the meeting.*

We conclude with a uniqueness result for the fixed point under some monotonicity condition on the cost  $c_T$ .

**Proposition 4.1** *Assume that the cost  $c_T$  does not depend on the term  $c_2$ , then the map  $\Psi$  defined by (4.1) admits a unique fixed point.*

**PROOF** Existence of a fixed point is proved in either Theorem 4.1 or Theorem 4.2. Assume by contradiction that there exist  $T_1, T_2 \in [0, T_{max}]$  with  $T_1 > T_2$  such that  $T_i = \Psi(T_i)$ . Let  $c_{T_i}$  and  $(\phi_i, \psi_i)$  be the costs and the solutions of (2.9) corresponding to  $T_i$ ,  $i = 1, 2$ . Then,  $(\phi, \psi) := (\phi_1 - \phi_2, \psi_1 - \psi_2)$  satisfies (2.9) with  $m_0/\phi(\cdot, 0)$ ,  $e^{c_T(T_{max})}$  and  $e^{c_T(\cdot)}$  replaced respectively by  $m_0/\phi_1(\cdot, 0) - m_0/\phi_2(x, 0)$ ,  $e^{c_{T_1}(T_{max})} - e^{c_{T_2}(T_{max})}$  and  $e^{c_{T_1}(\cdot)} - e^{c_{T_2}(\cdot)}$ . We have

$$\begin{aligned} 0 &= \int_0^{T_{max}} \int_{\Gamma} [-\partial_t \phi - \partial_x^2 \phi] \psi dx dt = \int_0^{T_{max}} \int_{\Gamma} [\partial_t \psi \phi + \partial_x \phi \partial_x \psi] dx dt \\ &\quad - \int_{\Gamma} [\psi(x, \cdot) \phi(x, \cdot)]_0^{T_{max}} dx - \sum_{i \in I} \sum_{j \in Inc_i} \int_0^{T_{max}} (-a_{ij}) \partial_j \phi(v_i, t) \psi(v_i, t) dt \end{aligned}$$

(the term  $-a_{ij}$  takes into account the orientation of the edge  $e_j$ ). Similarly

$$\begin{aligned} 0 &= \int_0^{T_{max}} \int_{\Gamma} [\partial_t \psi - \partial_x^2 \psi] \phi dx dt = \int_0^{T_{max}} \int_{\Gamma} [\partial_t \psi \phi + \partial_x \phi \partial_x \psi] dx dt \\ &\quad - \sum_{i \in I} \sum_{j \in Inc_i} \int_0^{T_{max}} (-a_{ij}) \partial_j \psi(v_i, t) \phi(v_i, t) dt \end{aligned}$$

Subtracting the previous inequality and using the transition conditions at the internal nodes we get

$$\begin{aligned}
0 &= \int_{\Gamma} \left( \frac{m_0(x)}{\phi_1(x, 0)} - \frac{m_0(x)}{\phi_2(x, 0)} \right) (\phi_1(x, 0) - \phi_2(x, 0)) dx \\
&\quad - (e^{c_{T_1}(T_{max})} - e^{c_{T_2}(T_{max})}) \int_{\Gamma} (\psi_1(x, T_{max}) - \psi_2(x, T_{max})) dx \\
&\quad \int_0^{T_{max}} (e^{c_{T_1}(t)} - e^{c_{T_2}(t)}) (\partial_0 \psi_1(v_0, t) - \partial_0 \psi_2(v_0, t)) dt
\end{aligned}$$

(recall that  $e_0$  is the unique arc incident to  $v_0$  parameterized in such a way that  $v_0$  is the initial point).

The first term in the previous inequality is negative. By the assumption on  $c_T$ , the map  $T \mapsto c_T$  is increasing in  $T$  and  $c_{T_1}(T_{max}) = c_{T_2}(T_{max})$ . Hence the second term is null. Moreover, since  $T_1 > T_2$  and therefore  $c_{T_1} > c_{T_2}$  on  $[0, T_{max}]$ , we have  $\phi_1 \geq \phi_2$ , hence  $\psi_1 \leq \psi_2$  and, by  $\psi_i(v_0, t) = 0$  for  $i = 1, 2$ ,  $\partial_0 \psi_1(v_0, t) \leq \partial_0 \psi_2(v_0, t)$ . It follows that also the third term is negative, hence  $\phi_1(x, 0) = \phi_2(x, 0)$  for  $x \in \Gamma$  and therefore a contradiction to  $c_{T_1} > c_{T_2}$ .  $\square$

## 5 Numerical simulation

In this section we propose a numerical method to compute the mean field  $T$ . The scheme is based on a finite difference approximation of the system (2.9) with an iterative procedure to solve the fixed point map (4.1).

On each interval  $[0, l_j]$ ,  $j \in J$ , it is defined an uniform partition  $y_k = kh_j$  with space step  $h_j = \frac{l_j}{M_j}$  and  $k = 0, \dots, M_j$ . In this way a spatial grid  $\mathcal{G}(\Gamma) = \{x_{j,k} = \pi_j(y_k), j \in J, k = 0, \dots, M_j\}$  is defined on the network  $\Gamma$ . A time step  $\Delta t$  is also introduced to obtain a uniform grid  $t_n = n\Delta t$ ,  $n = 0, 1, \dots, N_{max}$  with  $N_{max} = \lceil T_{max}/\Delta t \rceil$ , on the time interval  $[0, T_{max}]$ .

We will approximate the solution  $(\phi, \psi)$  of (2.9) by two sequences  $\{\phi^n\}_n$  and  $\{\psi^n\}_n$ , where, for each  $n = 0, \dots, N_{max}$ ,  $\phi^n, \psi^n : \mathcal{G}(\Gamma) \rightarrow \mathbb{R}$  and  $\phi_{j,k}^n \simeq \phi(x_{j,k}, t_n)$ ,  $\psi_{j,k}^n \simeq \psi(x_{j,k}, t_n)$ . The discrete functions  $\{\phi^n\}_n$  and  $\{\psi^n\}_n$  are computed by the following forward-backward explicit finite difference scheme:

$$\begin{cases} \phi_{j,k}^n = \phi_{j,k}^{n+1} + \frac{\Delta t}{h_j^2} (\phi_{j,k+1}^{n+1} - 2\phi_{j,k}^{n+1} + \phi_{j,k-1}^{n+1}), & n = N_{max} - 1, \dots, 0 \\ \psi_{j,k}^{n+1} = \psi_{j,k}^n + \frac{\Delta t}{h_j^2} (\psi_{j,k+1}^n - 2\psi_{j,k}^n + \psi_{j,k-1}^n), & n = 0, \dots, N_{max} - 1 \\ \text{for } k = 1, \dots, M_j - 1 \text{ and } j \in J. \end{cases} \quad (5.1)$$

At each time iteration  $n$ , to compute  $\{\phi^n\}_n$  and  $\{\psi^n\}_n$  it is necessary to fix the values of these functions at the boundary of the arcs  $e_j$ ,  $j \in J$ , i.e. at the transition vertices  $v_i$ ,  $i \in I_T$ . We define an approximation of the Kirchhoff's condition which together with the continuity condition across the vertices will give the  $\#(Inc_i)$  conditions

necessary to determine in a unique way the value of the functions  $\phi^n$  and  $\psi^n$  at  $v_i$ . We introduce two sets of indices  $Inc_i^+ = \{j \in J \mid a_{ij} = 1\}$  and  $Inc_i^- = \{j \in J \mid a_{ij} = -1\}$ . Moreover we denote by  $\phi^n(v_i)$ ,  $\psi^n(v_i)$  the values of the functions  $\phi^n$ ,  $\psi^n$  at  $v_i \in V$ . If  $j \in Inc_i^+$ , then  $\phi(\pi_j(y_0), t_n) \simeq \phi_{j,0}^n = \phi^n(v_i)$  while if  $j \in Inc_i^-$ , then  $\phi(\pi_j(y_{M_j}), t_n) \simeq \phi_{j,M_j}^n = \phi^n(v_i)$ . We define the following finite differences approximations of the derivatives at  $v_i$  along an edge  $e_j$ :

$$\begin{aligned} \partial_j \phi(v_i, t_n) &\simeq \frac{1}{h_j} (\phi_{j,1}^n - \phi^n(v_i)), \quad \partial_j \psi(v_i, t_n) \simeq \frac{1}{h_j} (\psi_{j,1}^n - \psi^n(v_i)) & j \in Inc_i^+, \\ \partial_j \phi(v_i, t_n) &\simeq \frac{1}{h_j} (\phi_{j,M_j-1}^n - \phi^n(v_i)), \quad \partial_j \psi(v_i, t_n) \simeq \frac{1}{h_j} (\psi_{j,M_j-1}^n - \psi^n(v_i)) & j \in Inc_i^-. \end{aligned}$$

We rewrite the transition conditions in (2.9) as

$$\sum_{j \in Inc_i^+} \partial_j \phi(v_i, s) - \sum_{j \in Inc_i^-} \partial_j \phi(v_i, s) = 0, \quad (5.2)$$

$$\sum_{j \in Inc_i^+} \partial_j \psi(v_i, s) - \sum_{j \in Inc_i^-} \partial_j \psi(v_i, s) = 0 \quad (5.3)$$

and we consider the following finite difference approximation

$$\sum_{j \in Inc_i^+} \frac{1}{h_j} (\phi_{j,1}^n - \phi^n(v_i)) - \sum_{j \in Inc_i^-} \frac{1}{h_j} (\phi^n(v_i) - \phi_{j,M_j-1}^n) = 0, \quad (5.4)$$

$$\sum_{j \in Inc_i^+} \frac{1}{h_j} (\psi_{j,1}^n - \psi^n(v_i)) - \sum_{j \in Inc_i^-} \frac{1}{h_j} (\psi^n(v_i) - \psi_{j,M_j-1}^n) = 0. \quad (5.5)$$

Given a discrete function  $f : \mathcal{G}(\Gamma) \rightarrow \mathbb{R}$ , we consider a continuous piecewise linear reconstruction  $I[f] : \Gamma \rightarrow \mathbb{R}$  such that  $I[f] \mid_{(x_{j,k}, x_{j,k+1})}$  is linear for all  $j \in J$  and  $k = 0, \dots, M_j - 1$  and  $I[f](x_{j,k}) = f_{j,k}$ . To guarantee the continuity on  $\Gamma$  of the linear interpolation  $I[\cdot]$  applied to the discrete function  $\phi^n$  and  $\psi^n$ , we need to impose the following continuity conditions:

$$\phi_{j,0}^n = \phi^n(v_i), \quad \psi_{j,0}^n = \psi^n(v_i) \quad \text{if } i \in I_T, j \in Inc_i^+, \quad (5.6)$$

$$\phi_{j,M_j}^n = \phi^n(v_i), \quad \psi_{j,M_j}^n = \psi^n(v_i) \quad \text{if } i \in I_T, j \in Inc_i^-. \quad (5.7)$$

At each time step  $t_n$ , the  $\#(Inc_i) - 1$  conditions given by (5.6)-(5.7) coupled with (5.4)-(5.5) give  $\#(Inc_i)$  relations which uniquely determine  $\phi^n(v_i)$  and  $\psi^n(v_i)$ .

Summarizing, we approximate (2.9) by computing the couple of discrete functions  $\{(\phi^n, \psi^n)\}_n$  which solve the finite difference scheme (5.1) together with

*i)* the conditions (5.4)-(5.7) at the vertices  $v_i \in \Gamma_T$ ;

*ii)* the boundary condition

$$\phi^n(v_0) = e^{c_T t_n} \quad \psi^n(v_0) = 0 \quad n = 0, \dots, N_{max};$$

*iii)* the initial and terminal conditions:

$$\phi_{j,k}^{N_{max}} = e^{c_T(T_{max})}, \quad \psi_{j,k}^0 = \frac{m_0(x_{j,k})}{\phi_{j,k}^0}, \quad k = 0, \dots, M_j - 1, j \in J.$$



Defined a function  $\{\psi^n\}_n$  by means of the previous scheme, we consider the following approximation of the cumulative distribution (4.2)

$$\tilde{F}(t_n) = \frac{\Delta t}{h_0} \sum_{k=0}^n e^{c_T(k\Delta t)} \psi_{0,1}^k, \quad (5.8)$$

where  $e_0$  denotes the edge incident  $v_0$  with  $\pi_0(0) = v_0$  and by the boundary condition  $\psi_{0,0}^k = \psi^k(v_0) = 0$ .

To approximate the fixed point of the map  $\Psi$  defined in (4.1) we apply the following Algorithm 1. Given an initial guess  $T_1$  and denoted by  $T_2$  an initial value to enter the loop and by  $\tau$  as threshold for the stopping criteria, we consider

---

**Algorithm 1:** Fixed Point Iterations

---

**Data:** initial guess  $T_1, T_2$ , threshold value  $\tau$

**Result:** approximated mean field  $T_2$

**while**  $|T_1 - T_2| > \tau$  **do**

  set  $T_1 \leftarrow T_2$ ;

  solve (5.1) with  $T = T_1$  and conditions  $i), ii), iii)$ ;

  compute

$$T_{N^*} = \min\{n\Delta t, n = 0, \dots, N_{max} | \tilde{F}(t_n) > \theta\}$$

**if**  $T_{N^*} < t_0$  **then**

    | set  $T_2 \leftarrow t_0$ ;

**else**

    | set  $T_2 \leftarrow T_{N^*}$ ;

## 5.1 Example 1: a simple graph

We consider a simple graph with four vertexes and four edges, as shown in Fig.1. The initial mass distribution is given by

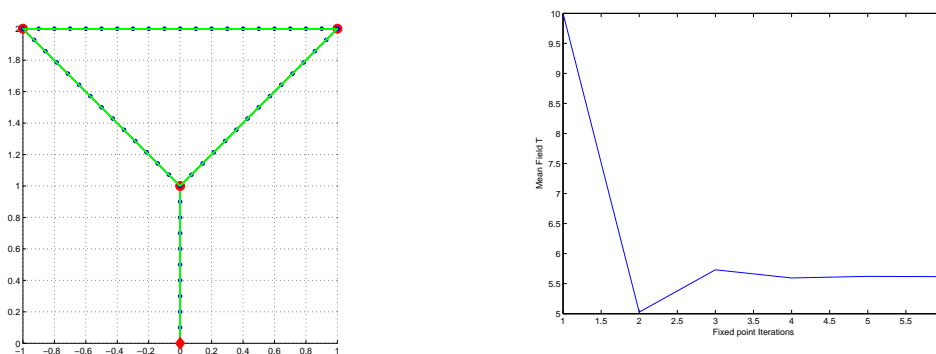


Figure 1: Left: Graph configuration. Right: mean field approximated time  $T_2$  vs. fixed point iterations, computed by Algorithm 1

$$m_0(x) = \frac{g(x)}{\int_{\Gamma} g(y)dy},$$

where  $g(x)$  is the restriction to  $\Gamma \subset \mathbb{R}^2$  of the function  $|x|$ . The scheduled time is  $t_0 = 0.5$ , the maximal waiting time is  $T_{max} = 10$ , the cost function is

$$c_T(s) = 0.1 \max(s - t_0, 0) + 0.1 \max(T - s, 0)$$

and the percentage value of the expected players is  $\theta = 0.5$ .

For each arc  $j \in J$ , we consider the same space step  $h_j = h$  and we run a series of numerical tests varying the space step according to the first column of Table 5.1. The time step has to verify the stability condition  $\Delta t < h^2$  and then we choose  $\Delta t = h^2/4$ . For each test we compute the following error

$$E_h(T) = \left| 1 - \theta - \sum_j \sum_i \psi_{j,i}^N \phi_{j,i}^N h_j \right| \simeq \left| 1 - \theta - \int_{\Gamma} m(x, T) dx \right|, \quad (5.9)$$

where  $N$  is such that  $T_2 = N\Delta t$  in Algorithm 1. Since  $\theta$  represents the percentage of player exited from the boundary vertex  $v_0$ , then  $1 - \theta$  represents the percentage of the residual population and the term on the right side of (5.9) should be zero. This error is shown in the second column of Table 5.1. In the third and fourth columns we show the computed mean time  $T_2$ , and the number of iterations needed by the Algorithm 1 to converge when  $\tau = 10^{-4}$  and  $T_1 = 10$ . Table 5.1 shows small values for  $E_h(T)$  and, even if we do not observe a monotone behavior, the smallest value is attained with the finer space grid.

The graph on the right of Figure 1 shows the convergence of the approximated mean field time  $T_2$ , computed by Algorithm 1 with space step  $h = 2.50 \cdot 10^{-2}$ . On the horizontal axis are the iterations of the fixed point, while on vertical axis the corresponding approximated mean field time  $T_2$ . In Fig.2, we show the initial mass distribution (left), equilibrium mass distribution (center) and the corresponding value function (right).

$h$	$E_h(T_2)$	$T_2$	iterations
$1.00 \cdot 10^{-1}$	$8.27 \cdot 10^{-4}$	5.687	6
$5.00 \cdot 10^{-2}$	$1.34 \cdot 10^{-3}$	5.639	7
$2.50 \cdot 10^{-2}$	$9.04 \cdot 10^{-4}$	5.617	8
$1.25 \cdot 10^{-2}$	$5.02 \cdot 10^{-4}$	5.622	6

Table 1: Space steps (first column),  $E_h(T_2)$  defined in (5.9) (second column), approximated mean field  $T_2$  (third column), number of fixed point iterations (last column)

## 5.2 Example 2: A more general graph

We consider a more general graph with 17 vertexes and 22 edges, see Fig.3. The

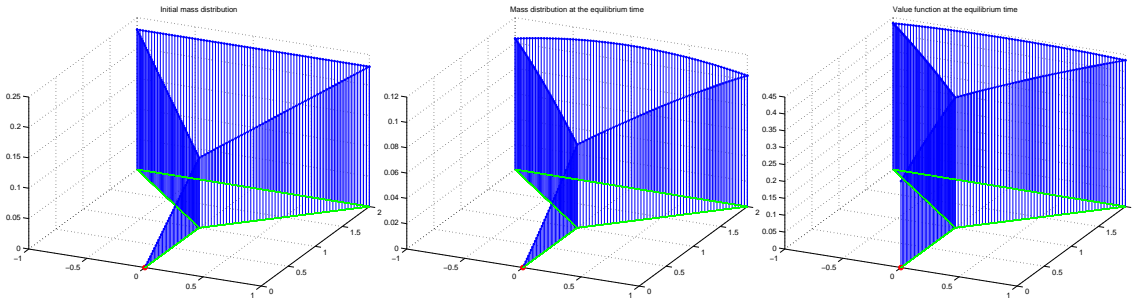


Figure 2: Test 1: Initial mass distribution (left), distribution at the equilibrium time (center), value function (right)

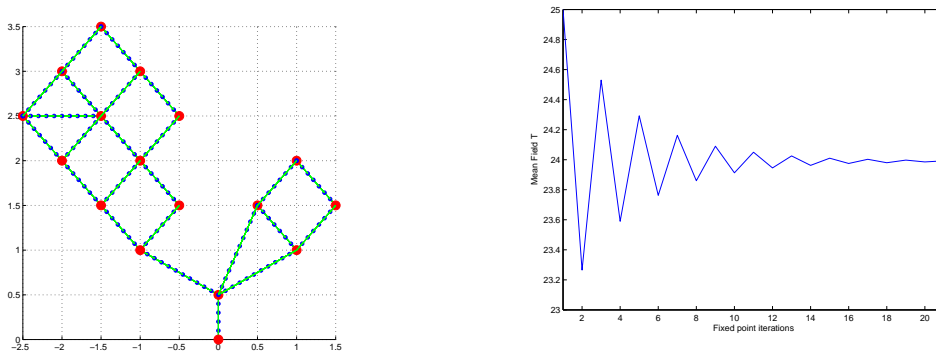


Figure 3: Left: Graph configuration. Right: approximated mean field time  $T_2$  vs. fixed point iterations, computed by Algorithm 1

initial mass distribution is given by

$$m_0(x) = \frac{g(x)}{\int_{\Gamma} g(y) dy}, \quad g(x) = \max(0.5 - |x - p_1|^2, 0) + \max(0.5 - |x - p_2|^2, 0) \quad x \in \Gamma,$$

with  $p_1 = (1, 3/2)$  and  $p_2 = (-3/2, 3)$ . It describes the distribution of two populations, one concentrated around the point  $p_1$ , the other one around  $p_2$ .

The scheduled time is  $t_0 = 0.5$ , the maximum waiting time is  $T_{max} = 25$ , the cost function

$$c(s) = 0.1 \max(s - t_0, 0) + 0.1 \max(T - s, 0)$$

and the expected percentage of arrival players is  $\theta = 0.7$ . The Algorithm 1 is run with  $h = 0.05$ ,  $\Delta t = \frac{h^2}{4}$  and  $\tau = 0.05$ . We get  $T = 23.99$  with error  $E_h(T) = 2.35 \cdot 10^{-2}$ . The graph on the right of Figure 3 shows the convergence of the approximated mean field time  $T_2$  computed by Algorithm 1: on the horizontal axis is the number of iterations of the fixed point algorithm, whereas on the vertical axis the corresponding mean field time.

Figure 4 shows the mass evolution at different times. It can be observed that at the initial time the diffusion spreads the population in all the directions on the graph,

later the cost (2.2) favors the population closer to  $v_0$  to reach the exit before of the population farther away.

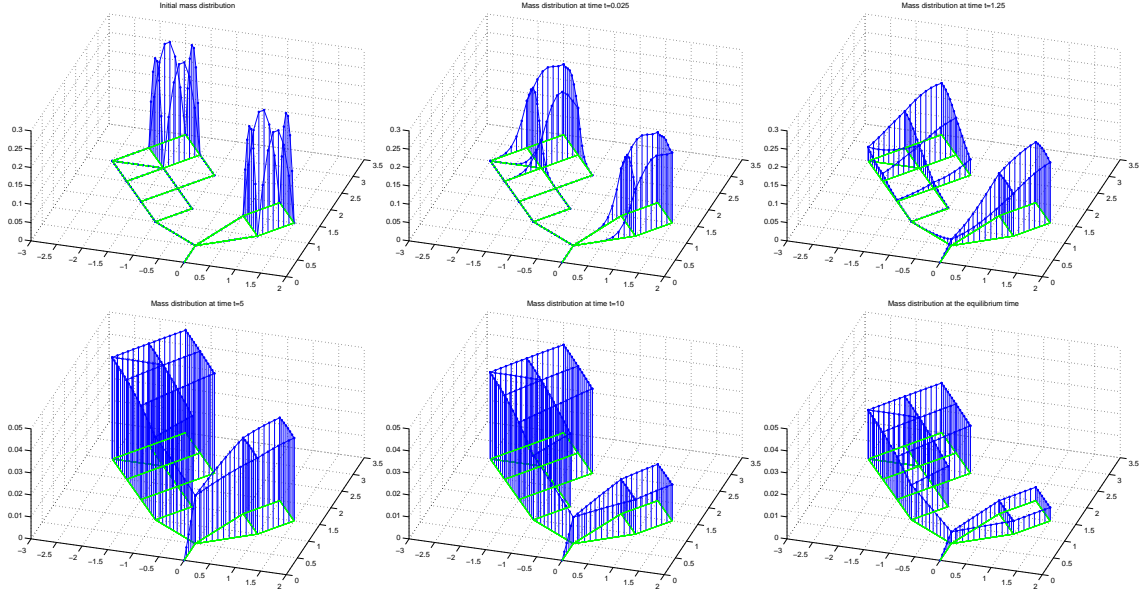


Figure 4: Test 2: Mass distribution at time:  $t = 0, 0.025, 1.25, 5, 10, T = 24$

## 6 Appendix

PROOF OF PROP. 3.2 For the sake of simplicity,  $K$  will denote a constant independent of  $\mu_0$  and  $w$  and it may change from line to line. Invoking [18, Theorem 5.4] (see also: [10, Theorem 3.2], [13, Theorem 3.6] or [19, Theorem 5.8]) we obtain that there exists a unique classical solution  $\mu$  to problem (3.6) which fulfills the estimate

$$|\mu|_\infty \leq K|\mu_0/w(\cdot, 0)|_\infty. \quad (6.1)$$

For  $\tilde{e} := \pi_0([l_0/4, 3l_0/4])$ , we claim that  $\mu$  belongs to  $C^{(2+\alpha, 1+\alpha/2)}(\tilde{e} \times [0, T_{max}])$  with

$$|\mu|_{\tilde{e} \times [0, T_{max}]}^{(2+\alpha, 1+\alpha/2)} \leq K|\mu_0/w(\cdot, 0)|_\Gamma^{(2+\alpha)}. \quad (6.2)$$

In order to prove this estimate, we introduce two families of functions  $\{\tilde{\mu}_{0,n}\}_n$  and  $\{\tilde{\mu}_{1,n}\}_n$  such that

$$\begin{aligned} \tilde{\mu}_{0,n}, \tilde{\mu}_{1,n} &\in C^1([0, T_{max}]), & |\tilde{\mu}_{0,n}|_\infty + |\tilde{\mu}_{1,n} - \mu(v_1, \cdot)|_\infty &\rightarrow 0 \quad \text{as } n \rightarrow +\infty, \\ \tilde{\mu}_{0,n}(0) &= 0, & \tilde{\mu}'_{0,n}(0) &= D^2 \left( \frac{\mu_0(\cdot)}{w(\cdot, 0)} \right) (v_0), \\ \tilde{\mu}_{1,n}(0) &= \frac{\mu_0(v_1)}{w(v_1, 0)}, & \tilde{\mu}'_{1,n}(0) &= D^2 \left( \frac{\mu_0(\cdot)}{w(\cdot, 0)} \right) (v_1), \end{aligned}$$

By standard regularity theory for parabolic equations on domains in Euclidean spaces, the problem

$$\begin{cases} \partial_t \mu_n - \partial_x^2 \mu_n = 0 & (x, s) \in (0, l_0) \times (0, T_{max}) \\ \mu_n(0, s) = \tilde{\mu}_{0,n}(s), \quad \mu_n(l_0, s) = \tilde{\mu}_{1,n}(s) & s \in [0, T_{max}] \\ \mu_n(x, 0) = \frac{\mu_0(x)}{w(x,0)} & x \in (0, l_0) \end{cases}$$

admits a unique classical solution  $\mu_n$  which belongs to  $C^{(2+\alpha, 1+\alpha/2)}((0, l_0) \times (0, T_{max}))$  for some  $\alpha$  depending only on the features of the equation. By [16, Theorem IV.10.1], we deduce the following estimate in the domain  $(l_0/4, 3l_0/4) \times (0, T_{max})$

$$|\mu_n|_{(l_0/4, 3l_0/4) \times (0, T_{max})}^{(2+\alpha, 1+\alpha/2)} \leq K \left( |\mu_0/w(\cdot, 0)|_{e_0}^{(2+\alpha)} + |\mu_n|_\infty \right).$$

By Ascoli theorem, as  $n \rightarrow +\infty$ , (eventually, passing to a subsequence), the function  $\mu_n$  converges uniformly to some function  $v$  and the same happens for  $\partial_t \mu_n$ ,  $\partial_x \mu_n$  and  $\partial_x^2 \mu_n$  with the corresponding derivatives of  $v$ . By the stability result we get  $v = \mu$ . Moreover, passing to the limit in the last estimate, we obtain

$$|\mu|_{(l_0/4, 3l_0/4) \times (0, T_{max})}^{(2+\alpha, 1+\alpha/2)} \leq K \left( |\mu_0/w(\cdot, 0)|_{e_0}^{(2+\alpha)} + |\mu|_\infty \right)$$

and, taking into account estimate (6.1) and the definition of the sub-edge  $\tilde{e}$ , we accomplish the proof of claim (6.2).

We observe that the function  $\mu|_{e_{0,1/2} \times (0, T_{max})}$  is the unique classical solution to problem

$$\begin{cases} \partial_t \bar{\mu} - \partial_x^2 \bar{\mu} = 0 & (x, s) \in e_{0,1/2} \times (0, T_{max}) \\ \bar{\mu}(v_0, s) = 0, \quad \bar{\mu}(v'_{1/2}, s) = \mu(v'_{1/2}, s) & s \in [0, T_{max}] \\ \bar{\mu}(x, 0) = \frac{\mu_0(x)}{w(x,0)} & x \in e_{0,1/2} \end{cases}$$

which is a standard initial-boundary value problem on an Euclidean domain. Invoking [16, Theorem IV.9.1], we infer that, for every  $q \geq 1$ ,  $\mu$  belongs to  $W_{q, e_{0,1/2} \times [0, T_{max}]}^{2,1}$  with

$$|\mu|_{q, e_{0,1/2} \times [0, T_{max}]}^{2,1} \leq K \left( |\mu_0/w(\cdot, 0)|_{e_{0,1/2}}^{(2)} + |\mu(v'_{1/2}, \cdot)|_{(0, T_{max})}^{(1)} \right).$$

Owing to (6.2), estimate (3.7) is achieved.  $\square$

**PROOF OF PROP. 3.3** We shall improve some arguments of the proof of Proposition 3.2 taking advantage of the stronger compatibility condition given by (3.8). Here, the constant  $K$  is independent of  $\mu_0$  and  $w$  and it may change from line to line.

We consider the family of functions  $\{\tilde{\mu}_{1,n}\}_n$  introduced in the proof of Proposition 3.2. By standard regularity theory for parabolic equations on domains in Euclidean spaces, the problem

$$\begin{cases} \partial_t \mu_n - \partial_x^2 \mu_n = 0 & (x, s) \in (0, l_0) \times (0, T_{max}) \\ \mu_n(0, s) = 0, \quad \mu_n(l_0, s) = \tilde{\mu}_{1,n}(s) & s \in [0, T_{max}] \\ \mu_n(x, 0) = \frac{\mu_0(x)}{w(x,0)} & x \in (0, l_0) \end{cases}$$

admits a unique classical solution  $\mu_n$  which belongs to  $C^{(2+\alpha, 1+\alpha/2)}((0, l_0) \times (0, T_{max}))$  for some  $\alpha$  depending only on the features of the equation. By [16, Theorem IV.10.1], we deduce the following estimate in the domain  $(0, l_0/2) \times (0, T_{max})$

$$|\mu_n|_{[0, l_0/2] \times [0, T_{max}]}^{(2+\alpha, 1+\alpha/2)} \leq K \left( |\mu_0/w(\cdot, 0)|_{[0, l_0]}^{(2+\alpha)} + |\mu_n|_\infty \right). \quad (6.3)$$

By Ascoli theorem, as  $n \rightarrow +\infty$ , (eventually, passing to a subsequence), the function  $\mu_n$  converges to some function  $v$  uniformly and the same happens for  $\partial_t \mu_n$ ,  $\partial_x \mu_n$  and  $\partial_x^2 \mu_n$  with the corresponding derivatives of  $v$ . By the stability result we get  $v = \mu$ . Moreover, passing to the limit in the estimate (6.3), we obtain

$$|\mu|_{[0, l_0/2] \times [0, T_{max}]}^{(2+\alpha, 1+\alpha/2)} \leq K \left( |\mu_0/w(\cdot, 0)|_{[0, l_0]}^{(2+\alpha)} + |\mu|_\infty \right).$$

Finally, taking into account estimate (6.1), we accomplish the proof.

The second part of the statement is a consequence of [2]; actually, in this case, the compatibility conditions are ensured by (3.10). Invoking [2], we obtain

$$|\mu|_{\Gamma \times [0, T_{max}]}^{(2+\alpha, 1+\alpha/2)} \leq K_0 |\mu_0/w(\cdot, 0)|_\Gamma^{(2+\alpha)}$$

where  $K_0$  is the same constant as in Proposition 3.1. □

**Remark 6.1** *As one can easily check, in the proof of previous Proposition 3.3, hypothesis (3.8) is needed only for guaranteeing the compatibility condition in  $v_0$ . As a matter of fact, it can be replaced by:  $\partial_x^2(\mu_0(\cdot)/w(\cdot, 0))(v_0) = 0$ .*

**Acknowledgment.** The authors wish to thank Adriano Festa for his help in the algorithm for programming the graph structure

## References

- [1] Y. Achdou. Finite difference methods for mean field games. In *Hamilton-Jacobi Equations: Approximations, Numerical Analysis and Applications*, volume 2074, Lecture Notes in Math., Springer, Berlin, 2013.
- [2] J. von Below, Classical solvability of linear parabolic equations on networks. *J. Differential Equations* 72 (1988), no. 2, 316–337.
- [3] J. von Below and S. Nicaise, Dynamical interface transition in ramified media with diffusion. *Comm. Partial Differential Equations* 21 (1996), no. 1-2, 255–279.
- [4] M. Burger, M. Di Francesco, P. Markowich, M.-T. Wolfram, Mean field games with linear mobilities in pedestrian dynamics, arXiv: 1304.5201
- [5] F. Camilli, C. Marchi and D. Schieborn, The vanishing viscosity limit for Hamilton-Jacobi equation on networks, *J. Differential Equations* 254 (2013), no. 10, 4122–4143.

- [6] P. Cardaliaguet, *Notes on Mean Field Games: from P.-L. Lions' lectures at Collège de France*, Lecture Notes given at Tor Vergata, 2010.
- [7] G.M. Coclite and M. Garavello, Vanishing viscosity for traffic on networks, *SIAM J. Math. Anal.* 42 (2010), 1761–1783.
- [8] C. Dogbé, Modeling crowd dynamics by the mean-field limit approach. *Math. Comput. Modelling* 52 (2010), no. 9-10, 1506-1520.
- [9] M. Freidlin and S.J. Sheu, Diffusion processes on graphs: stochastic differential equations, large deviation principle. *Probab. Theory Related Fields* 116 (2000), no. 2, 181–220.
- [10] M. Freidlin and A. Wentzell, Diffusion processes on graphs and the averaging principle. *Ann. Probab.* 21 (1993), no. 4, 2215–2245.
- [11] M. Garavello, B. Piccoli, *Traffic Flow on Networks*. AIMS Series on Applied Mathematics, Vol. 1, American Institute of Mathematical Sciences, 2006.
- [12] D. Gomes and J. Saude, Mean field games - A brief survey. *Dyn.Games App.*, to appear.
- [13] M. Kramar Fijavz, D. Mugnolo and E. Sikolya, Variational and semigroup methods for waves and diffusion in networks. *Appl. Math. Optim.* 55 (2007), no. 2, 219–240.
- [14] O. Guéant, J-M. Lasry and P-L. Lions. Mean field games and applications. In *“Paris- Princeton Lectures on Mathematical Finance 2010”*, volume 2003, Lecture Notes in Math., Springer, Berlin, 2011.
- [15] O. Guéant, Mean field games equations with quadratic Hamiltonian: a specific approach, *M3AS Math. Models Methods Appl. Sci.* 22 (2012), no.9, 1250022.
- [16] O.A. Ladyzenskaja, V.A. Solonnikov, and N.N. Uralceva, *Linear and Quasilinear Equations of Parabolic Type*. American Mathematical Society, Providence, R.I., 1968.
- [17] J-M. Lasry and P-L. Lions. Mean field games. *Jpn. J. Math.*, 2 (2007), no. 1, 229–260.
- [18] D. Mugnolo, Gaussian estimates for a heat equation on a network, *Netw. Het. Media* 2 (2007), 55–79.
- [19] D. Mugnolo and S. Romanelli, Dynamic and generalized Wentzell node conditions for network equations, *Math. Methods Appl. Sci.* 30 (2007), 681–706.
- [20] B. Piccoli and A. Tosin, Time-evolving measures and macroscopic modeling of pedestrian flow. *Arch. Ration. Mech. Anal.* 199 (2011), no. 3, 707-738.