

Numerical methods to calculate generalized Nash equilibrium and their implementation in Julia

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The generalized Nash equilibrium problem (GNEP) is an N player game, where each player has to solve a non-linear optimization problem whose objective function and constraints depend on the solutions of the other players. The GNEP is becoming a very popular modeling tool with an increasing need for numerical methods with efficient implementation. In this talk, we present two numerical approaches to tackle the GNEP: a decomposition method and a method based on non-smooth dynamical systems. These methods have been included in a Julia (<https://julialang.org>) framework to solve the GNEP. We finally present numerical results on a benchmark of games from the literature.