Duality for the Entropic Optimal Transport Problem and Applications

Introduce
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Abstract
We want to explore a different approach to the duality in the entropic optimal transport, much more in the spirit of optimal transport, which is different from the usual techniques coming from the Schrodinger problem. This will result in consistent a priori estimates, which are preserved in the limit $\eps to 0$. As a byproduct we find new estimates for the Schrodinger problem and we prove the IPFP algorithm is converging also in the multimarginal case.

Seminario

Mercoledì 30 ottobre 2019
Aula 4, ore 11.30
Via dei Musei 41 - Brescia

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