



Mathematics and CS Seminar

Entropic optimal transport: Duality and Application to Mean Field Games

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Host: Jan Maas

We will introduce the entropic optimal transport problem, describing also its connection with the schrödinger problem, and prove a duality result, as well as Markov property for its multimarginal counterpart. Then we will discuss an application to the second order mean field games. Collaboration with A.Gerolin and G.Carlier, L. Nenna, J.D. Benamou

Wednesday, December 12, 2018 04:00pm - 05:00pm

IST Austria Campus Big Seminar room Ground floor / Office Bldg West (I21.EG.101)



This invitation is valid as a ticket for the IST Shuttle from and to Heiligenstadt Station. Please find a schedule of the IST Shuttle on our webpage: http://ist.ac.at/fileadmin/user_upload/pdfs/IST_shuttle_bus.pdf The IST Shuttle bus is marked IST Shuttle (#142) and has the Institute Logo printed on the side.