

Topics in Optimal Transportation

Cédric Villani

Graduate Studies
in Mathematics

Volume 58



American Mathematical Society

Topics In Optimal Transportation Graduate Studies In Mathematics Vol 58

**Emiliano Cristiani, Benedetto
Piccoli, Andrea Tosin**



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Multiscale Modeling of Pedestrian Dynamics Emiliano Cristiani, Benedetto Piccoli, Andrea Tosin, 2014-09-12 This book presents mathematical models and numerical simulations of crowd dynamics The core topic is the development of a new multiscale paradigm which bridges the microscopic and macroscopic scales taking the most from each of them for capturing the relevant clues of complexity of crowds The background idea is indeed that most of the complex trends exhibited by crowds are due to an intrinsic interplay between individual and collective behaviors The modeling approach promoted in this book pursues actively this intuition and profits from it for designing general mathematical structures susceptible of application also in fields different from the inspiring original one The book considers also the two most traditional points of view the microscopic one in which pedestrians are tracked individually and the macroscopic one in which pedestrians are assimilated to a continuum Selected existing models are critically analyzed The work is addressed to researchers and graduate students [Theory, Numerics and Applications of Hyperbolic Problems I](#) Christian Klingenberg, Michael Westdickenberg, 2018-06-23 The first of two volumes this edited proceedings book features research presented at the XVI International Conference on Hyperbolic Problems held in Aachen Germany in summer 2016 It focuses on the theoretical applied and computational aspects of hyperbolic partial differential equations systems of hyperbolic conservation laws wave

equations etc and of related mathematical models PDEs of mixed type kinetic equations nonlocal or and discrete models found in the field of applied sciences

The Mathematics Of Large-scale Atmosphere And Ocean Michael John Priestley Cullen, 2021-06-04 The high predictability of the atmosphere and ocean depends on the existence of a slow manifold which contains the solutions of equations describing only large scale motions This unique compendium succinctly describes major recent advances in showing that these equations can be solved independently The book is a new edition of a similar book published 15 years ago The explanation of the mathematical techniques has been expanded Many new theoretical results are included Illustrations derived from production atmosphere and ocean models are also incorporated to cover the full range between rigorous mathematics and state of the art numerical modelling The author is a dynamical meteorologist with long experience and international standing The mathematical results in the book were proved by many of the world s leading analysts The results come from the Met Office Unified Model which is one of the world s leading weather and climate models Related Link s

[The Methods of Distances in the Theory of Probability and Statistics](#) Svetlozar T. Rachev, Lev Klebanov, Stoyan V. Stoyanov, Frank Fabozzi, 2013-01-04 This book covers the method of metric distances and its application in probability theory and other fields The method is fundamental in the study of limit theorems and generally in assessing the quality of approximations to a given probabilistic model The method of metric distances is developed to study stability problems and reduces to the selection of an ideal or the most appropriate metric for the problem under consideration and a comparison of probability metrics After describing the basic structure of probability metrics and providing an analysis of the topologies in the space of probability measures generated by different types of probability metrics the authors study stability problems by providing a characterization of the ideal metrics for a given problem and investigating the main relationships between different types of probability metrics The presentation is provided in a general form although specific cases are considered as they arise in the process of finding supplementary bounds or in applications to important special cases Svetlozar T Rachev is the Frey Family Foundation Chair of Quantitative Finance Department of Applied Mathematics and Statistics SUNY Stony Brook and Chief Scientist of Finanlytica USA Lev B Klebanov is a Professor in the Department of Probability and Mathematical Statistics Charles University Prague Czech Republic Stoyan V Stoyanov is a Professor at EDHEC Business School and Head of Research EDHEC Risk Institute Asia Singapore Frank J Fabozzi is a Professor at EDHEC Business School USA

Markov Processes, Feller Semigroups and Evolution Equations J. A. van Casteren, 2011 The book provides a systemic treatment of time dependent strong Markov processes with values in a Polish space It describes its generators and the link with stochastic differential equations in infinite dimensions In a unifying way where the square gradient operator is employed new results for backward stochastic differential equations and long time behavior are discussed in depth The book also establishes a link between propagators or evolution families with the Feller property and time inhomogeneous Markov processes This mathematical material finds its applications in several branches of the scientific

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