

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

Michael John Priestley Cullen



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Topics in Optimal Transportation Cédric Villani, 2003 **Optimal Transportation** Yann Ollivier, Hervé Pajot, Cédric Villani, 2014-08-07 Lecture notes and research papers on optimal transportation its applications and interactions with other areas of mathematics , *Markov Chains and Mixing Times* David A. Levin, Yuval Peres, 2017-10-31 This book is an introduction to the modern theory of Markov chains whose goal is to determine the rate of convergence to the stationary distribution as a function of state space size and geometry This topic has important connections to combinatorics statistical physics and theoretical computer science Many of the techniques presented originate in these disciplines The central tools for estimating convergence times including coupling strong stationary times and spectral methods are developed The authors discuss many examples including card shuffling and the Ising model from statistical mechanics and present the connection of random walks to electrical networks and apply it to estimate hitting and cover times The first edition has been used in courses in mathematics and computer science departments of numerous universities The second edition features three new chapters on monotone chains the exclusion process and stationary times and also includes smaller additions and corrections throughout Updated notes at the end of each chapter inform the reader of recent research developments *Proceedings of the International Congress of Mathematicians* Rajendra Bhatia, Arup Pal, 2010 ICM 2010 proceedings comprise a four volume set containing articles based on plenary lectures and invited section lectures the Abel and Noether lectures as well as contributions based on lectures delivered by the recipients of the Fields Medal the Nevanlinna and Chern Prizes The first volume will also contain the speeches at the opening and closing ceremonies and other highlights of the Congress

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

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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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Table of Contents Topics In Optimal Transportation Graduate Studies In Mathematics Vol 58

1. Understanding the eBook Topics In Optimal Transportation Graduate Studies In Mathematics Vol 58
 - The Rise of Digital Reading Topics In Optimal Transportation Graduate Studies In Mathematics Vol 58
 - Advantages of eBooks Over Traditional Books
2. Identifying Topics In Optimal Transportation Graduate Studies In Mathematics Vol 58
 - Exploring Different Genres
 - Considering Fiction vs. Non-Fiction
 - Determining Your Reading Goals
3. Choosing the Right eBook Platform
 - Popular eBook Platforms
 - Features to Look for in an Topics In Optimal Transportation Graduate Studies In Mathematics Vol 58
 - User-Friendly Interface
4. Exploring eBook Recommendations from Topics In Optimal Transportation Graduate Studies In Mathematics Vol 58
 - Personalized Recommendations
 - Topics In Optimal Transportation Graduate Studies In Mathematics Vol 58 User Reviews and Ratings
 - Topics In Optimal Transportation Graduate Studies In Mathematics Vol 58 and Bestseller Lists
5. Accessing Topics In Optimal Transportation Graduate Studies In Mathematics Vol 58 Free and Paid eBooks
 - Topics In Optimal Transportation Graduate Studies In Mathematics Vol 58 Public Domain eBooks
 - Topics In Optimal Transportation Graduate Studies In Mathematics Vol 58 eBook Subscription Services
 - Topics In Optimal Transportation Graduate Studies In Mathematics Vol 58 Budget-Friendly Options
6. Navigating Topics In Optimal Transportation Graduate Studies In Mathematics Vol 58 eBook Formats

- ePub, PDF, MOBI, and More
- Topics In Optimal Transportation Graduate Studies In Mathematics Vol 58 Compatibility with Devices
- Topics In Optimal Transportation Graduate Studies In Mathematics Vol 58 Enhanced eBook Features
- 7. Enhancing Your Reading Experience
 - Adjustable Fonts and Text Sizes of Topics In Optimal Transportation Graduate Studies In Mathematics Vol 58
 - Highlighting and Note-Taking Topics In Optimal Transportation Graduate Studies In Mathematics Vol 58
 - Interactive Elements Topics In Optimal Transportation Graduate Studies In Mathematics Vol 58
- 8. Staying Engaged with Topics In Optimal Transportation Graduate Studies In Mathematics Vol 58
 - Joining Online Reading Communities
 - Participating in Virtual Book Clubs
 - Following Authors and Publishers Topics In Optimal Transportation Graduate Studies In Mathematics Vol 58
- 9. Balancing eBooks and Physical Books Topics In Optimal Transportation Graduate Studies In Mathematics Vol 58
 - Benefits of a Digital Library
 - Creating a Diverse Reading Collection Topics In Optimal Transportation Graduate Studies In Mathematics Vol 58
- 10. Overcoming Reading Challenges
 - Dealing with Digital Eye Strain
 - Minimizing Distractions
 - Managing Screen Time
- 11. Cultivating a Reading Routine Topics In Optimal Transportation Graduate Studies In Mathematics Vol 58
 - Setting Reading Goals Topics In Optimal Transportation Graduate Studies In Mathematics Vol 58
 - Carving Out Dedicated Reading Time
- 12. Sourcing Reliable Information of Topics In Optimal Transportation Graduate Studies In Mathematics Vol 58
 - Fact-Checking eBook Content of Topics In Optimal Transportation Graduate Studies In Mathematics Vol 58
 - Distinguishing Credible Sources
- 13. Promoting Lifelong Learning
 - Utilizing eBooks for Skill Development
 - Exploring Educational eBooks
- 14. Embracing eBook Trends
 - Integration of Multimedia Elements
 - Interactive and Gamified eBooks

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