# Topics in Optimal Transportation

Cédric Villani

Graduate Studies in Mathematics

Volume 58



American Mathematical Society

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J. A. van Casteren

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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 Markov Chains and Mixing Times David A. Levin, Yuval Peres, 2017-10-31 This book is an areas of mathematics 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 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

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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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