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DK Seminar

May 27, 2015, 14:00 - 15:30
Vienna University of Technology,
Freihaus, green area, 4th floor, 101C

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Causal Transference Plans

In this talk I will introduce an optimal transport problem with causal transference plans and show that causality is basically a linear constraint to a standard optimal transport. The primal and the dual problems in this context will be discussed. The connection to stochastic optimal control, SDEs, as well as some other applications will be shown.