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DK Seminar

May 17, 2017, 14:15 - 15:45
Vienna University of Technology,
Freihaus, green area, 4th floor, 101C

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Causal Transport and SDEs

We continue to study optimal transport under the causality constraint, that allows to introduce the arrow of time into the problem. Under precise conditions, we identify the causal analogues to the Brenier maps. These results applied in a Wiener space setting give a new view on such classical topics in stochastic analysis as existence of solutions of Brownian-driven stochastic differential equations and their approximations.