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Volume I: Theory

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Rodrigues,2004 Contains both survey and research articles on methods of optimal mass transport and applications in physics

Lectures on Optimal Transport Luigi Ambrosio,Elia Brué,Daniele Semola,2024-12-28 This textbook is addressed to PhD or senior undergraduate students in mathematics with interests in analysis calculus of variations probability and optimal transport It originated from the teaching experience of the first author in the Scuola Normale Superiore where a course on optimal transport and its applications has been given many times during the last 20 years The topics and the tools were chosen at a sufficiently general and advanced level so that the student or scholar interested in a more specific theme would gain from the book the necessary background to explore it After a large and detailed introduction to classical theory more specific attention is devoted to applications to geometric and functional inequalities and to partial differential equations This is the second edition of the book first published in 2018 It includes refinement of proofs an updated bibliography and a more detailed discussion of minmax principles with the aim of giving two fully self contained proofs of Kantorovich duality

Eigenvalues, Inequalities, and Ergodic Theory Mu-Fa Chen,2006-03-30 A problem of broad interest the estimation of the spectral gap for matrices or differential operators Markov chains or diffusions is covered in this book In particular it studies a subset of the general problem taking some approaches that have up till now only appeared largely in the Chinese literature Eigenvalues Inequalities and Ergodic Theory serves as an introduction to this developing field and provides an overview of the methods used in an accessible and concise manner Each chapter starts with a summary and in order to appeal to non specialists ideas are introduced through simple examples rather than technical proofs In the latter chapters readers are introduced to problems and application areas including stochastic models of economy Intended for researchers graduates and postgraduates in probability theory Markov processes mathematical physics and spectrum theory this book will be a welcome introduction to a growing area of research **Mass Transportation Problems in Probability Theory** ,1995 **Entropy and Information Theory** Robert M. Gray,2011-01-27 This book is an updated version of the information theory classic first published in 1990 About one third of the book is devoted to Shannon source and channel coding theorems the remainder addresses sources channels and codes and on information and distortion measures and their properties New in this edition Expanded treatment of stationary or sliding block codes and their relations to traditional block codes Expanded discussion of results from ergodic theory relevant to information theory Expanded treatment of B processes processes formed by stationary coding memoryless sources New material on trading off information and distortion including the Marton inequality New material on the properties of optimal and asymptotically optimal source codes New material on the relationships of source coding and rate constrained simulation or modeling of random processes Significant material not covered in other information theory texts includes stationary sliding block codes a geometric view of information theory provided by process distance measures and general Shannon coding theorems for asymptotic mean stationary sources which may be neither ergodic nor stationary and d bar continuous channels An Outline of Ergodic Theory Steven

Kalikow,Randall McCutcheon,2010-03-25 This informal introduction provides a fresh perspective on isomorphism theory which is the branch of ergodic theory that explores the conditions under which two measure preserving systems are essentially equivalent It contains a primer in basic measure theory proofs of fundamental ergodic theorems and material on entropy martingales Bernoulli processes and various varieties of mixing Original proofs of classic theorems including the Shannon McMillan Breiman theorem the Krieger finite generator theorem and the Ornstein isomorphism theorem are presented by degrees together with helpful hints that encourage the reader to develop the proofs on their own Hundreds of exercises and open problems are also included making this an ideal text for graduate courses Professionals needing a quick review or seeking a different perspective on the subject will also value this book **Discrete-Time Markov Jump Linear Systems** O.L.V. Costa,M.D. Fragoso,R.P. Marques,2006-03-30 Safety critical and high integrity systems such as industrial plants and economic systems can be subject to abrupt changes for instance due to component or interconnection failure and sudden environment changes etc Combining probability and operator theory Discrete Time Markov Jump Linear Systems provides a unified and rigorous treatment of recent results for the control theory of discrete jump linear systems which are used in these areas of application The book is designed for experts in linear systems with Markov jump parameters but is also of interest for specialists in stochastic control since it presents stochastic control problems for which an explicit solution is possible making the book suitable for course use From the reviews This text is very well written it may prove valuable to those who work in the area are at home with its mathematics and are interested in stability of linear systems optimal control and filtering Journal of the American Statistical Association December 2005 **Integrating Routing Decisions in Public Transportation Problems** Marie E. Schmidt,2014-01-02 This book treats three planning problems arising in public railway transportation planning line planning timetabling and delay management with the objective to minimize passengers travel time While many optimization approaches simplify these problems by assuming that passengers route choice is independent of the solution this book focuses on models which take into account that passengers will adapt their travel route to the implemented planning solution That is a planning solution and passengers routes are determined and evaluated simultaneously This work is technically deep with insightful finding regarding complexity and algorithmic approaches to public transportation problems with integrated passenger routing It is intended for researchers in the fields of mathematics computer science or operations research working in the field of public transportation from an optimization standpoint It is also ideal for students who want to gain intuition and experience in doing complexity proofs and designing polynomial time algorithms for network problems The book models line planning timetabling and delay management as combined design and routing problems on networks In a complexity analysis the border between NP hard and polynomially solvable problems is illustrated Based on that the insights gained are used to develop solution approaches for the considered problems Besides integer programming formulations a heuristic method iterating planning and routing step is proposed to solve the problems

Topics in Optimal Transportation Cédric Villani,2021-08-25 This is the first comprehensive introduction to the theory of mass transportation with its many and sometimes unexpected applications In a novel approach to the subject the book both surveys the topic and includes a chapter of problems making it a particularly useful graduate textbook In 1781 Gaspard Monge defined the problem of optimal transportation or the transferring of mass with the least possible amount of work with applications to engineering in mind In 1942 Leonid Kantorovich applied the newborn machinery of linear programming to Monge s problem with applications to economics in mind In 1987 Yann Brenier used optimal transportation to prove a new projection theorem on the set of measure preserving maps with applications to fluid mechanics in mind Each of these contributions marked the beginning of a whole mathematical theory with many unexpected ramifications Nowadays the Monge Kantorovich problem is used and studied by researchers from extremely diverse horizons including probability theory functional analysis isoperimetry partial differential equations and even meteorology Originating from a graduate course the present volume is intended for graduate students and researchers covering both theory and applications Readers are only assumed to be familiar with the basics of measure theory and functional analysis   *Mathematical Risk Analysis* Ludger Rüschendorf,2013-03-12 The author s particular interest in the area of risk measures is to combine this theory with the analysis of dependence properties The present volume gives an introduction of basic concepts and methods in mathematical risk analysis in particular of those parts of risk theory that are of special relevance to finance and insurance Describing the influence of dependence in multivariate stochastic models on risk vectors is the main focus of the text that presents main ideas and methods as well as their relevance to practical applications The first part introduces basic probabilistic tools and methods of distributional analysis and describes their use to the modeling of dependence and to the derivation of risk bounds in these models In the second part risk measures with a particular focus on those in the financial and insurance context are presented The final parts are then devoted to applications relevant to optimal risk allocation optimal portfolio problems as well as to the optimization of insurance contracts Good knowledge of basic probability and statistics as well as of basic general mathematics is a prerequisite for comfortably reading and working with the present volume which is intended for graduate students practitioners and researchers and can serve as a reference resource for the main concepts and techniques   **An Introduction to the Theory of Point Processes** D.J. Daley,David Vere-Jones,2007-12-29 Point processes and random measures find wide applicability in telecommunications earthquakes image analysis spatial point patterns and stereology to name but a few areas The authors have made a major reshaping of their work in their first edition of 1988 and now present An Introduction to the Theory of Point Processes in two volumes with subtitles Volume I Elementary Theory and Methods and Volume II General Theory and Structure Volume I contains the introductory chapters from the first edition together with an account of basic models second order theory and an informal account of prediction with the aim of making the material accessible to readers primarily interested in models and applications It also has three appendices that review

the mathematical background needed mainly in Volume II Volume II sets out the basic theory of random measures and point processes in a unified setting and continues with the more theoretical topics of the first edition limit theorems ergodic theory Palm theory and evolutionary behaviour via martingales and conditional intensity The very substantial new material in this second volume includes expanded discussions of marked point processes convergence to equilibrium and the structure of spatial point processes **Generalized Convexity and Related Topics** Igor V. Konnov,Dinh The Luc,Alexander M. Rubinov,2006-11-22 The book contains invited papers by well known experts on a wide range of topics economics variational analysis probability etc closely related to convexity and generalized convexity and refereed contributions of specialists from the world on current research on generalized convexity and applications in particular to optimization economics and operations research **Urban Mass Transportation Abstracts** ,1982

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