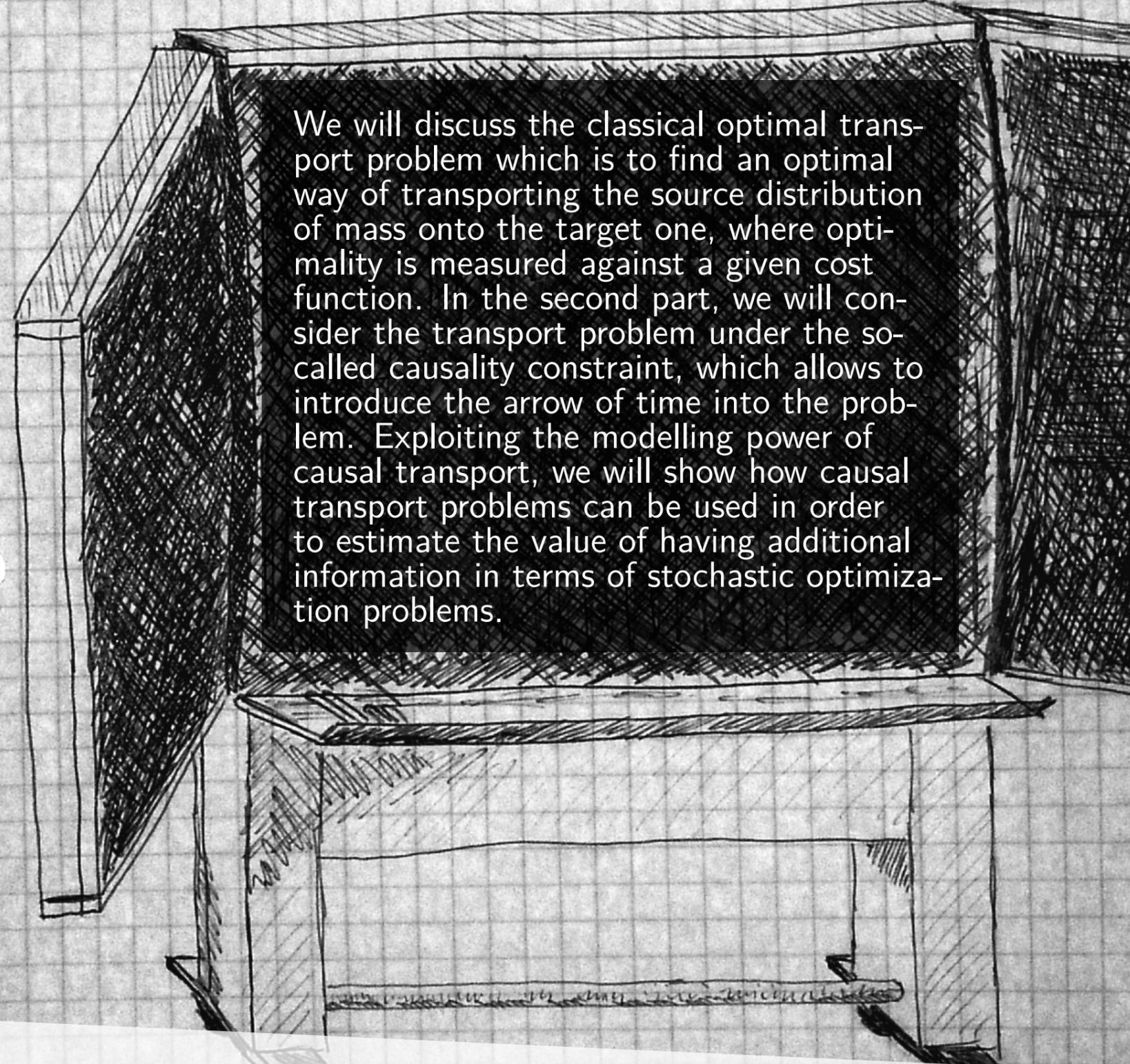


# PhD Colloquium

January 18<sup>th</sup> 2017, 15:00–15:45

Sky Lounge

## Introduction to Optimal Transport by Anastasiia Zalashko



We will discuss the classical optimal transport problem which is to find an optimal way of transporting the source distribution of mass onto the target one, where optimality is measured against a given cost function. In the second part, we will consider the transport problem under the so-called causality constraint, which allows to introduce the arrow of time into the problem. Exploiting the modelling power of causal transport, we will show how causal transport problems can be used in order to estimate the value of having additional information in terms of stochastic optimization problems.

**Master Students, PhD Students, Postdocs  
and other members of the Faculty of  
Mathematics are cordially invited!**

Organised by the Vienna Doctoral School of Mathematics.