Record Nr. UNINA9910300257403321 Autore Santambrogio Filippo Titolo Optimal Transport for Applied Mathematicians: Calculus of Variations, PDEs, and Modeling / / by Filippo Santambrogio Pubbl/distr/stampa Cham: .: Springer International Publishing: .: Imprint: Birkhäuser. . 2015 **ISBN** 3-319-20828-4 Edizione [1st ed. 2015.] Descrizione fisica 1 online resource (XXVII, 353 p. 30 illus., 19 illus. in color.) Collana Progress in Nonlinear Differential Equations and Their Applications, 1421-1750 ; ; 87 Disciplina 519.6 Soggetti Calculus of variations Differential equations Differential equations, Partial Measure theory Calculus of Variations and Optimal Control; Optimization **Ordinary Differential Equations** Partial Differential Equations Measure and Integration Lingua di pubblicazione Inglese **Formato** Materiale a stampa Livello bibliografico Monografia Note generali Bibliographic Level Mode of Issuance: Monograph Includes bibliographical references and index. Nota di bibliografia Preface -- Primal and Dual Problems -- One-Dimensional Issues --Nota di contenuto L^1 and L^infinity Theory -- Minimal Flows -- Wasserstein Spaces --Numerical Methods -- Functionals over Probabilities -- Gradient Flows -- Exercises -- References -- Index. . This monograph presents a rigorous mathematical introduction to Sommario/riassunto optimal transport as a variational problem, its use in modeling various phenomena, and its connections with partial differential equations. Its main goal is to provide the reader with the techniques necessary to understand the current research in optimal transport and the tools which are most useful for its applications. Full proofs are used to illustrate mathematical concepts and each chapter includes a section that discusses applications of optimal transport to various areas, such as economics, finance, potential games, image processing and fluid

dynamics. Several topics are covered that have never been previously in

books on this subject, such as the Knothe transport, the properties of functionals on measures, the Dacorogna-Moser flow, the formulation through minimal flows with prescribed divergence formulation, the case of the supremal cost, and the most classical numerical methods. Graduate students and researchers in both pure and applied mathematics interested in the problems and applications of optimal transport will find this to be an invaluable resource.