Hong Kong Consortium of Quantitative Finance

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Hong Kong - Singapore joint Seminar Series in Financial Mathematics/Engineering

On the metrics of Wasserstein type

Professor Gaoyue Guo

CentraleSupélec, University of Paris-Saclay

Abstract The Wasserstein distance, which arises in optimal transport, is being used more and more in statistics and machine learning. To tackle the curse of dimensionality, the sliced Wasserstein metric and more recently max-sliced Wasserstein metric have attracted abundant attention in data sciences. In this talk, we shall review some applications and provide an analysis on the (strong and topological) equivalence between the metrics of Wasserstein type. This talk is based on the joint work with Erhan Bayraktar.

About the speaker

Prof. Guo Gaoyue is an Assistant Professor at CentraleSupélec, University of Paris-Saclay since 2020. He received his PhD at Ecole Polytechnique in Paris in 2016. Then he was a post-doc at University of Oxford, and University of Michigan. His main research interests are optimal transport, Skorokhod embedding, stochastic control, particle system, numerical analysis.

Date

24 March 2022 (Thur)

(HK Time)

Time

2:30pm – 3:30pm (HK Time)

Zoom

https://polyu.zoom.us/j/97240954695?pwd=VVJEVzFJRUtuaXhhUzFSTlQyTlR3QT09

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