

Stanford University
Department of Statistics

DEPARTMENTAL SEMINAR

*** Extra Seminar ***

4:30pm, Wednesday, February 13, 2019
Sloan Mathematics Center Room 380Y

Refreshments served at 4pm in Sequoia Lounge.

Speaker: Jonathan Weed, *MIT*

Title: Large-scale Optimal Transport: Statistics and Computation

Abstract:

Optimal transport is a concept from probability which has recently seen an explosion of interest in machine learning and statistics as a tool for analyzing high-dimensional data. However, the key obstacle in using optimal transport in practice has been its high statistical and computational cost. In this talk, we show how exploiting different notions of structure can lead to better statistical rates — beating the curse of dimensionality — and state-of-the-art algorithms.