

## Annealed Sinkhorn for (Unbalanced) Optimal Transport

Sinkhorn's algorithm is the go-to method for solving large-scale optimal transport problems. While its theoretical foundations are rich and still expanding, a blind spot has persisted regarding the widely used heuristic of  $\epsilon$ -scaling (temperature annealing), which lacks convergence guarantees. In this talk I will present such guarantees as well as theoretical insights into the design of annealing schedules and a technique to accelerate annealing. I will also discuss how to solve unbalanced optimal transport problems using this approach.

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