

Quantization with Maximum Mean Discrepancies

mardi 29 juillet 2025 09:15 (1 heure)

We consider the distance of probability measures from varying angles. We discuss balanced and unbalanced transport, we consider entropic regularization and the maximum mean discrepancy distance.

Quantization is the approximation of probability measures by simple and discrete measures. The quantization measures behave differently in these metrics –an aspect, which the talk addresses as well.

Author: Dr PICHLER, Alois (TU Chemnitz)

Orateur: Dr PICHLER, Alois (TU Chemnitz)

Classification de Session: Plenary session

Classification de thématique: Stochastic Programming