ICODE workshop on numerical solution of HJB equations



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## A variational finite volume scheme for Wasserstein gradient flows

mercredi 8 janvier 2020 15:55 (50 minutes)

Abstract: The talk will propose a variational finite volume scheme to approximate the solutions to Wasserstein gradient flows. The time discretization is based on an implicit linearization of the Wasserstein distance expressed thanks to Benamou-Brenier formula, whereas space discretization relies on upstream mobility twopoint flux approximation finite volumes. The scheme is based on a first discretize then optimize approach in order to preserve the variational structure of the continuous model at the discrete level.

Join work with Clément Cancès and Gabriele Todeschi

Orateur: GALLOUËT, Thomas (Inria and Université Paris-Dauphine)