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By Ludger Rüschemdorf

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Existence and uniqueness of optimal maps on -

May 3, 2007 The mass transportation problem, raised by. Monge in with a cost function, and given two probability measures μ, ν on X [16] Svetlozar T. Rachev and Ludger Rüschemdorf. I. Probability and its Applications (New.

<http://arxiv.org/pdf/0705.0437>

Mass Transportation Problems. Vol I : Theory, -

Mass Transportation Problems. Vol I : Theory, Vol. II : Applications. Probability and its applications (1998)

<http://citeseerx.ist.psu.edu/showciting?cid=9963187>

Constructing optimal maps for Monge's transport -

with the same total mass, the Monge transport problem is to find a Borel map Svetlozar T. Rachev and Ludger R schendorf, Mass transportation problems. Vol . I, Probability and its Applications (New York), Springer-Verlag, New York, 1998.

<http://www.ams.org/jams/2002-15-01/S0894-0347-01-00376-9>

arXiv:1503.07063v2 [math.AP] 7 May 2015 -

Mar 15, 2015 theory of multimarginal optimal transportation problems is still at the Some new applications are emerging for example in [12]. represents the probability that the N electrons occupy the state $((x_1, 1) .$ The main interest of γ -convergence resides in its consequences in Mass transportation problems.

<http://arxiv.org/pdf/1503.07063>

Mass Transportation Problems - Volume 1: Theory | -

Mass Transportation. and Stochastic Processes Probability and Its Applications. 1998. Free Preview Authors: Rachev, Svetlozar T., R schendorf, Ludger

<http://www.springer.com/us/book/9780387983509>

EUDML | Optimal solutions of multivariate coupling -

Ludger R schendorf Applications are given to multivariate optimal coupling problems w.r.t. minimal γ -type metrics, where fairly explicit and complete characterizations of optimal transportation plans (couplings) are obtained. Zbl0776.90086; S. T. Rachev (1991), Probability Metric and the Stability of Stochastic Models,

<https://eudml.org/doc/219135>

Mass Transportation Problems: Volume II: -

Mass Transportation Problems: Volume II: Applications by Mass Transportation Problems account of the theory of mass transportation problems and its

<http://www.alibris.com/Mass-Transportation-Problems-Volume-II-Applications-Svetlozar-T-Rachev/book/12848948>

mccann-trokhimtchouk07 - University of Toronto -

pure pairing problem is its linearity in on the convex, weak- compact set and applications, Lecture Notes in Pure and Appl. Math., vol. [19] Svetlozar T. Rachev and Ludger R schendorf, Mass transportation problems., Probability and .

<https://www.economics.utoronto.ca/haoli/teaching/econ515a/mccann-trokhimtchouk07.pdf>

MSRI | Optimal Mass Transport and its Applications -

Optimal Mass Transport and its Applications November 14, 2005 - November 18, 2005 flows in the space of probability measures 12:45-2:45 Lunch Break 2:45- 3:30 Ludger Ruschendorf:

Monge--Kantorovich problem and optimal couplings

<https://www.msri.org/workshops/306>

Mass Transportation Problems - Springer -

Mass Transportation Problems Volume II: Applications. Authors: Svetlozar T. Rachev, Ludger R schendorf
Probability and its Applications Series Subtitle
<http://link.springer.com/book/10.1007/b98894>

Mass Transportation Problems -

Mass Transportation Problems Applications. Series: Probability and Its Applications. Rachev, Svetlozar T., R schendorf, Ludger 1998. Price from \$199.00. Selected
<http://www.springer.com/series/3802>

Duality for Borel measurable cost functions - -

Abstract: We consider the Monge-Kantorovich transport problem in an [RR98] Svetlozar T. Rachev and Ludger R schendorf, Mass transportation problems. Vol . I, Probability and its Applications (New York), Springer-Verlag, New York, 1998.

<http://www.ams.org/tran/2011-363-08/S0002-9947-2011-05174-3/>

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Mass transportation problems concern the optimal transfer of masses from one location to another. This title is suitable for researchers in applied probability

<http://www.worldcat.org/title/mass-transportation-problems-volume-2-applications/oclc/70757914>

Transportation theory (mathematics) - Wikipedia, -

In mathematics and economics, transportation theory is a name given to the study of optimal The linear programming formulation of the transportation problem is also known as the Given probability measures on X and on Y, Monge's formulation of the optimal . Encyclopedia of Mathematics and Its Applications 108.

[https://en.wikipedia.org/wiki/Transportation_theory_\(mathematics\)](https://en.wikipedia.org/wiki/Transportation_theory_(mathematics))

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Jul 6, 2013 MR0042668; Rachev, Svetlozar T.; R schendorf, Ludger. Mass transportation problems. Vol. II. Applications. Probability and its Applications
<http://ejp.ejpecp.org/article/view/2586>

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<http://www.ams.org/bookstore-getitem/item=GSM-58>

Ambiguity in portfolio selection -

Ellsberg [1961], we refer today to the ambiguity problem if the probability model is . For the latter goal, one has to replace the basic model (2) by its ambiguity extension. .. R schendorf [1998]). the worst case probability P P, one has to consider mass transportation . I. Probability and its Applications (New York).
<http://homepage.univie.ac.at/~pflugg2/science/technicalreports/AmbiguityinPortfolioSelection2.pdf>

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TITLE = {Uniqueness and transport density in Monge's mass transportation problem}, SERIES =
{Probability and its Applications}, VENUE={New York},
<http://annals.math.princeton.edu/2010/171-2/p02>