Wasserstein Coreset via Sinkhorn Loss JSM 2024

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- Introduction
- 2 Backgrounds
- 3 Methodology

Introduction

Introduction

This presentation discusses the challenges in data science, including missing, noisy, and imbalanced data. We will explore the concept of Wasserstein Coreset via Sinkhorn Loss.

- 2 Backgrounds Wasserstein Distance & Sinkhorn Loss Coresets



Related Work

- The Wasserstein distance is discussed in [Villani, 2009].
- The Sinkhorn loss and algorithm is introduced in [Cuturi, 2013].
- The relationship between Wasserstein distance, MMD and Sinkhorn loss is discussed in [Feydy et al., 2019].

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Coresets

- Coreset is a small weighted subset of the data that approximates the original data.

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- The concept of Wasserstein Coreset is discussed in [Claici et al., 2018].

- Introduction
- 3 Methodology

- We propose a new method to construct Wasserstein Coreset via Sinkhorn Loss.

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- The method is suitable for high-dimensional data.
- The method is efficient and stable.

References I

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