

in Machine Learning

Optimal Transport

OT has found multiple applications in machine learning



Comparing distributions/samples is at the heart of ML

OT provides a principled, theoretically sound approach to do it

Recently: fast algorithms [Cuturi, 2013; Altschuler et al. 2017; ...], and accompanying theory [Geneveay et al., 2019,...]

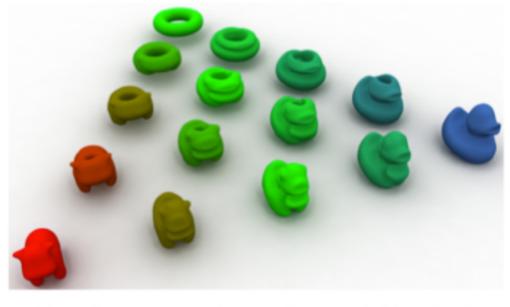
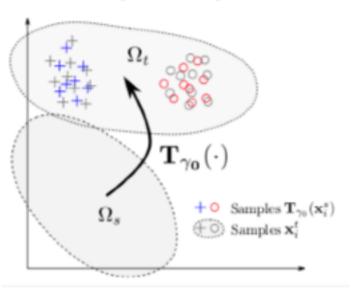


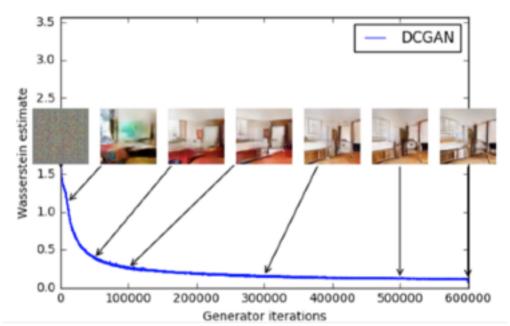
Figure 7: Shape interpolation in 3D, expanded from Fig. 1.

Shape registration, interpolation [Gangbo + McCann, 2000; Solomon et al., 2015]

Optimal transport



Domain Adaptation, Classification Courty et al., 2017; Frogner et al., 2015]



Generative models [Arjovsky et al. 2017; Salimans et al., 2018; Genevay et al., 2018]

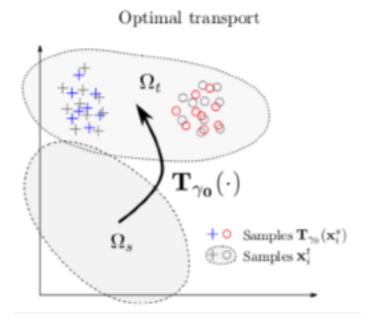
Optimal Transport in Machine Learning

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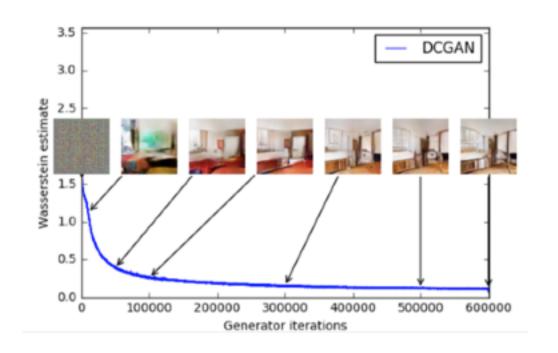


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Optimal Transport Limitations

Doesn't incorporate frequently occurring structural information