predicted evolution
true evolution

JKO step

$$\underset{\mu \in \mathcal{P}_2(\mathcal{X})}{\operatorname{argmin}} \quad \frac{1}{2\tau} W(\mu, \mu_t) + J_\xi(\mu)$$

$\mu_{t-1}(\xi)$

$\mu_t(\xi)$

$\mu_T(\xi)$

data_{t+1}

data_T

loss

$$W_\varepsilon \left(\mu_{t+1}^\xi, \text{data}_{t+1} \right)$$

$\mu_{t+1}(\xi)$

data_0