

A Pot-Pourri of Probability & Optimal Transport

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Abstract

The main goal of these notes is to present an introduction to the transport inequalities, which consist of methods of using Optimal Transport Theory to obtain concentration inequalities in high-dimensional probability. Along the way, as new concepts are presented, some side-lining will be done, with the aim to explore some of these new concepts, before diving back in the proof of the inequalities.

1 Definitions

En matemáticas, una matriz es todo conjunto de números o expresiones dispuestos en forma **rectangular**, formando filas y columnas. Una matriz se representa por medio de una letra mayúscula(A, B. ...).

References