## Scientific Report:

# "Mass transport in analysis and probability"

#### 1 Description

| Location:   | EURANDOM, Eindhoven, the Netherlands  |  |  |
|-------------|---|--|--|
| Date:       | 10-14 March, 2014   |  |  |
| Organisers: | Peter Mörters (University of Bath)<br>Max von Renesse (Universität Leipzig)<br>Michiel Renger (WIAS Berlin) |  |  |
| Logistics:  | P. Koorn (EURANDOM, Eindhoven, the Netherlands)   |  |  |

Young European Probabilists Meeting. The Young European Probabilists Workshop 2014 was the 11th of a series of successful yearly workshops at Eurandom, Eindhoven. Other than most previous YEP workshops the workshop of 2014 had an intradisciplinary flavour. The aim of the workshop was to bring together promising young European researchers from both analysis and probability and to expose them to some of the most recent developments in optimal transport, and to provide a forum for the exchange of ideas and a starting point for future intradisciplinary collaborations.

Mass transport in analysis and probability. Mass transport is concerned with the transport of mass between prescribed distributions at minimal cost. Although dating back to work of Monge in the 18th century, this problem has recently seen a major boost of activity with many new ideas emerging. Contemporary research in mass transport has many different focal points, including: geometry in discrete/continuous and general metric spaces, Sobolev inequalities and gradient flows, random measures, hydrodynamic limits and large deviations of particle systems, and applications to financial mathematics, kinetic theory and quantum mechanics. In particular, the aim was to bring together young researchers representing these different perspectives.

**Format.** The workshop consisted of four mini-courses by eminent researchers in the field, augmented with talks of sixteen young researchers who talked about their own research topic. The four mini-course lecturers were all outstanding researchers in the field, namely: Nicola Gigli (Université de Nice), Mathias Beiglböck (Universität Wien and Universität Bonn), Jan Maas (Universität Bonn) and Gero Friesecke (Technische Universität München). In order to spark informal scientific interactions, there was a reception on the first evening, a dinner on the second evening, short breaks between all talks, and long lunch breaks.

**Participants.** In total, there were 42 participants, which was more than envisaged. Apart from the 23 speakers and organisers, 19 scientists participated, of which 8 were from Eindhoven, 5 were somehow associated to the speakers/organisers, and 6 were external.

**Evaluation.** The new Eurandom provides a great environment to get together discussing in groups and, as we hoped, this lead to many stimulating cross-community interactions between and after the talks. There was also an unusual level of active participation during the talks with the ten minutes alocated for questions and discussion almost always exhausted by the participants. Our aim of having an interactive and crossdisciplinary workshop was fully achieved. Slides of most talks were posted on the workshop webpage (http://www.eurandom.nl/events/workshops/2014/YEPXI/index.html). We received positive feedback from several participants.

### 2 Program

#### Monday (10th)

| 09:00 - 09:50 | Registration & coffee  |
|---------------|--|
| 09:50 - 10:00 | Opening  |
| 10:00 - 11:00 | Nicola Gigli I – Spaces with Ricci curvature bounded from below              |
| 11:00 - 12:00 | Gero Friesecke I – Optimal transport with Coulomb cost: theory and applica-  |
|               | tions to electronic structure of atoms and molecules                         |
| 12:00 - 14:00 | Lunch  |
| 14:00 - 15:00 | Nicola Gigli II – Spaces with Ricci curvature bounded from below             |
| 15:00 - 16:00 | Gero Friesecke II – Optimal transport with Coulomb cost: theory and applica- |
|               | tions to electronic structure of atoms and molecules                         |
| 16:00 - 17:00 | Martin Huesmann – Optimal transport between random measures                  |
| 17:00 - 18:00 | Christoph Thäle – Functional Poisson approximation and optimal transport     |
| 18:00         | Reception  |

Tuesday (11th)

| 09:00 - 10:00 | Mathias Beiglböck I – Optima | l Transport, | Martingales, | and Skorokhod | embed- |
|---------------|------------------------------|--------------|--------------|---------------|--------|
|               | ding                         |              |              |               |        |

| 10:00 - 11:00 | Gero Friesecke III – Optimal transport with Coulomb cost: theory and applica-   |
|---------------|---|
|               | tions to electronic structure of atoms and molecules  |
| 11:00 - 12:00 | Nicola Gigli III – Spaces with Ricci curvature bounded from below   |
| 12:00 - 14:00 | Lunch   |
| 14:00 - 15:00 | Jan Maas I – Optimal transport in discrete and quantum systems  |
| 15:00 - 16:00 | Giovanni Bonaschi – Equivalence of gradient flows and entropy solutions for singular nonlocal interaction equations in $1D$ |
| 16:00 - 17:00 | Simone Di Marino - Multimarginal optimal transportation: the one dimen-   |
|               | sional symmetric case   |
| 18.30         | Dinner  |

### Wednesday (12th)

| 09:00 - 10:00 | Jan Maas II – Optimal transport in discrete and quantum systems              |
|---------------|--|
| 10:00 - 11:00 | Mathias Beiglböck II – Optimal Transport, Martingales, and Skorokhod embed-  |
|               | ding   |
| 11:00 - 12:00 | Fabio Cavalletti – Decomposition of Wasserstein geodesics                    |
| 12:00 - 14:00 | Lunch  |
| 14:00 - 15:00 | ${\rm Emanuel \ Indrei-A \ sharp \ quantitative \ log-Sobolev \ inequality}$ |
| 15:00 - 16:00 | Harald Oberhauser – On the Skorokhod embedding problem                       |
| 16:00 - 17:00 | Xiaolu Tan – Martingale transport and peacocks                               |
|               |  |

### Thursday (13th)

| 09:00 - 10:00 | Mathias Beiglböck III – Optimal Transport, Martingales, and Skorokhod embedding  |
|---------------|--|
| 10:00 - 11:00 | Jan Maas III – Optimal transport in discrete and quantum systems   |
| 11:00 - 12:00 | Gioia Carinci – Mass transport via current reservoirs: a microscopic model for<br>a free boundary problem  |
| 12:00 - 14:00 | Lunch  |
| 14:00 - 15:00 | Andrea Mondino – Some analytic and geometric properties of infinitesimally<br>Hilbertian metric measure spaces with lower Ricci curvature bounds |
| 15:00 - 16:00 | Matthias Erbar – Curvature effects for infinite particle systems via optimal transport   |
| 16:00 - 17:00 | Nicolas Juillet – An optimal transport problem for two measures in the convex order  |

### Friday (14th)

| 09:00 - 10:00 | Max Fathi – Quantitative rates of convergence to the hydrodynamic limit     |
|---------------|---|
| 10:00 - 11:00 | Richard Kraaij - A Lagrangian formalism for large deviations of Feller pro- |
|               | cesses  |
| 11:00 - 12:00 | Bertrand Cloez – Wasserstein curvature of Markov processes                  |
| 12:00 - 13:00 | Yan Dolinsky – Hedging of Game Options under Model Uncertainty in Discrete  |
|               | Time  |
| 13:00 - 14:30 | Lunch   |

## 3 Abstracts

See http://www.eurandom.nl/events/workshops/2014/YEPXI/index.html

# 4 Participants

| surname         | given name  | affiliation                            |
|-----------------|-------------|--|
| Badila          | Serban      | TU Eindhoven                           |
| Beiglböck       | Mathias     | University of Vienna                   |
| Bonaschi        | Giovanni    | TU Eindhoven                           |
| Carinci         | Gioia       | University of Modena and Reggio Emilia |
| Cavalletti      | Fabio       | RWTH-Aachen                            |
| Cloez           | Bertrand    | Universit de Toulouse                  |
| Delplancke      | Claire      | Institut de Mathmatiques de Toulouse   |
| Dolinsky        | Yan         | Hebrew University                      |
| Duhart          | Horacio     | University of Bath                     |
| Erbar           | Matthias    | Scuola Normale Superiore di Pisa       |
| Fathi           | Max         | LPMA, Universit Paris 6                |
| Feyeux          | Nelson      | INRIA                                  |
| Frerix          | Thomas      | TU München                             |
| Friesecke       | Gero        | TU München                             |
| Gigli           | Nicola      | IMJ - UPMC                             |
| van der Hofstad | Remco       | TU Eindhoven                           |
| Huesmann        | Martin      | Universität Bonn                       |
| Indrei          | Emanuel     | Carnegie Mellon University             |
| Juillet         | Nicolas     | Universit de Strasbourg                |
| Kopfer          | Eva         | University Bonn                        |
| Kraaij          | Richard     | TU Delft                               |
| Lamacz          | Agnes       | TU Eindhoven                           |
| Maas            | Jan         | University of Bonn                     |
| Max             | von Renesse | Universität Leipzig                    |
| Medvedev        | Alexey      | Central European University            |
| van Meurs       | Patrick     | TU Eindhoven                           |
| Mondino         | Andrea      | ETH Zürich                             |
| Mörters         | Peter       | University of Bath                     |
| Muntean         | Adrian      | TU Eindhoven                           |
| Nazir           | Talat       | Technical University Eindhoven         |
| Oberhauser      | Harald      | University of Oxford                   |
| Prioriello      | Maria Luisa | TU Eindhoven                           |
| Redl            | Istvan      | University of Bath                     |
| von Renesse     | Max         | Universität Leipzig                    |
| Renger          | Michiel     | WIAS Berlin                            |
| Sharma          | Upanshu     | TU Eindhoven                           |
| Simone          | Di Marino   | Scuola Normale Superiore di Pisa       |
| Siorpaes        | Pietro      | University of Vienna                   |
| Tan             | Xiaolu      | University of Paris-Dauphine           |
| Thäle           | Christoph   | Ruhr University Bochum                 |
| Wickmann        | Manuel      | LMU Munich                             |
| Wolff           | Michael     | LMU Munich                             |
| van Zuijlen     | Willem      | Universiteit Leiden                    |

#### **COST OVERVIEW WORKSHOP YEP 2014**

| Travel                               | € 3.505,00  |
|--------------------------------------|-------------|
| Hotel                                | € 6.760,00  |
| Catering                             | € 4.560,00  |
| Miscellaneous                        | € 800,00    |
| Total costs for whole activity month | € 15.625,00 |