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ONE WORLD OPTIMIZATION SEMINAR

April 26th 2021 @ 15:30 CEST (Central European Summer Time)

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Wasserstein Distance to Independence Models

Abstract. An independence model for discrete random variables is a variety in a probability simplex. Given any data distribution, we seek to minimize the Wasserstein distance to the model. That distance comes from a polyhedral norm whose unit ball is dual to an alcoved polytope. The solution to our optimization problem is a piecewise algebraic function of the data. In this talk we discuss the algebraic and geometric structure of this function.

Reference: [arXiv:2003.06725](https://arxiv.org/abs/2003.06725).

The link of the zoom-room of the meeting and the corresponding password will be announced the day before the talk on the mailing list of the seminar, to which one can subscribe on <https://owos.univie.ac.at>.