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THE WEIZMANN INSTITUTE OF SCIENCE  
FACULTY OF MATHEMATICS AND COMPUTER SCIENCE  
Geometric Functional Analysis and Probability Seminar

Room 155 ,Ziskind Building  
on Thursday, Dec 26, 2019at 13:30

Max Fathi CNRS

A new proof of the Caffarelli contraction theorem

Abstract:

The Caffarelli contraction theorem states that the Brenier optimal transport map sending the Gaussian measure onto a uniformly log-concave probability measure is lipschitz. In this talk, I will present a new proof, using entropic regularization and a variational characterization of lipschitz transport maps due to Gozlan and Juillet. Based on joint work with Nathael Gozlan and Maxime Prod'homme.