

【课程名称】 Course

最优运输与蒙日-安培方程简介 Introduction to Optimal Transportation and Monge-Ampere Equation

【先修课程】 Prerequisite knowledge

数学分析, 线性代数, 泛函分析, 偏微分方程
Calculus, Linear Algebra, Functional Analysis, PDE

【授课方式】 Teaching method

以课堂讲授为主, 辅以课堂讨论
Lectures and discussions

【课程简介】 Course Description

Chinese version: 本课程旨在简要介绍最优运输问题以及它在其他领域中的应用。课程内容包括最优运输映射的存在唯一性和正则性, 蒙日-安培方程的正则性理论。

English version: This subject gives an introduction to the optimal transportation problem, which arises in a broad range of areas: Fluid Mechanics; Partial Differential Equations (PDE); Optimisation; and Financial Mathematics. From an analytic point of view, this subject introduces the elementary existence and uniqueness theory, with a focus on recent development on regularity theory. It involves the study of the Monge-Ampère type PDE, whose applications extend to more areas, in particular, in calculus of variations and geometry.

【课程大纲】 Course syllabus

第 0 章: 内容简介

第 1 章: Kantorovich 对偶泛函

第 2 章: 最优运输的几何性质

第 3 章: Brenier 的极化分解定理

第 4 章: Monge-Ampère 方程

第 5 章: 严格凸与 C^1 正则性

第 6 章: 自然边值条件与 $C^{1,\alpha}$ 正则性

第 7 章: $C^{2,\alpha}$ 与高阶正则性

第 8 章: 整体正则性

Chapter 0: Introduction

Chapter 1: The Kantorovich Duality

Chapter 2: Geometry of Optimal Transportation

Chapter 3: Brenier's Polar Factorization Theorem

Chapter 4: The Monge-Ampère Equation

Chapter 5: Strict convexity and C^1 regularity

Chapter 6: Natural boundary condition and $C^{1,\alpha}$ regularity

Chapter 7: $C^{2,\alpha}$ and higher order regularities

Chapter 8: Global regularity

【参考读物】 Reference material

- Cedric Villani. 2003. Topics in Optimal Transportation. *Graduate Studies in Mathematics* 58, American Mathematical Society, Providence, Rhode Island.
- Villani, C., 2009. Optimal Transportation, Old and New, *Grundlehren der Math. Wiss. 338*. Springer-Verlag, Berlin
- Figalli, A., 2017. The Monge-Ampère equation and its applications, *Zurich Lectures in Advanced Mathematics*. European Mathematical Society (EMS).
- Gilbarg, D. and Trudinger, N. S., 1983. Elliptic partial differential equations of second order. *Springer-Verlag, Berlin*.