

THE UNIVERSITY



OF HONG KONG

*Institute of Mathematical Research
Department of Mathematics*

Numerical Analysis Seminar

Accelerating optimal transport with Sparse Newton Iteration

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Abstract

Optimal transport is a fundamental task in machine learning. In this talk, I will introduce Sinkhorn-Newton-Sparse, a new algorithm within entropic optimal transport which accelerates the existing Sinkhorn method by orders of magnitude. This is a joint work in collaboration with Lexing Ying and the Amazon search team.

Date: March 6, 2024 (Wednesday)

Time: 10:00 am - 11:00 am

Venue: ZOOM: <https://hku.zoom.us/j/>

Meeting ID: 913 6532 3891

Password: 310656

All are welcome