

Bicausal optimal transport for SDEs with irregular coefficients

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We solve an optimal transport problem under probabilistic constraints, where the marginals are laws of solutions of stochastic differential equations with irregular, that is non-globally Lipschitz continuous coefficients. Numerical methods are employed as a theoretical tool to bound the adapted Wasserstein distance. This opens the door for computing the adapted Wasserstein distance in a simple way.

[\[link to pdf\]](#) [\[back to Numdiff-17\]](#)