
Towards a Brenier theorem on $(P_2(\dots P_2(H)\dots), W_2)$ and for adapted transport

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Abstract

In this talk we discuss recent advances towards Brenier-type results on iterated Wasserstein spaces $P_2^N(H) = P_2(\dots P_2(H)\dots)$ over a separable Hilbert space H . We construct a full-support probability measure Λ in $P_2N(H)$ that is transport – regular. A key ingredient is a novel characterisation of transport – regularity.

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