THE HONG KONG UNIVERSITY OF SCIENCE & TECHNOLOGY

Department of Mathematics

Summer Research Program 2022

PG STUDENT SEMINAR

Deep Generative Learning via Schrödinger Bridge

By

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Abstract

In this seminar we will first review the background of deep generative modeling. Then we will introduce our recently proposed method, which learns a generative model with a Schrödinger Bridge. At the population level, the generating task is characterized via a stochastic differential equation on the time interval [0, 1] with a time varying drift term. Deep learning techniques are adopted to estimate the drift term in our algorithm. Under mild smoothness assumptions, we prove the consistency of our approach.

Date : **14 July 2022 (Thursday)**
Time : **11:00am**
Zoom Meeting : **https://hkust.zoom.us/j/96895006068 (Passcode: 310729)**

All are Welcome!