APPLICATION OF THE OPTIMAL QUANTIZATION AND K-MEANS CLUSTERING TO THE SIMULATION OF THE MCKEAN-VLASOV EQUATION.

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In this presentation, we introduce two quantization-based schemes for simulating the McKean-Vlasov equation. Firstly, we discuss the deterministic recursive quantization scheme designed for the Vlasov setting. Additionally, we present the hybrid particle-quantization scheme, a random approach inspired by K-means clustering techniques.