

Turnpike control and deep learning

8 th, September 2020

The turnpike principle asserts that in long time horizons optimal control strategies are nearly of a steady state nature. In this lecture we shall survey on some recent results on this topic and present some its consequences on deep supervised learning.

This lecture will be based in particular on recent joint work with C. Esteve, B. Geshkovski and D. Pighin.