

TODO: Motivation for Optimal Transport & recall some definitions from measure theory

Let (X, \mathcal{A}) be a measurable space and $\mu, \tilde{\mu}$ two measures on it. We say that μ is absolutely continuous with respect to $\tilde{\mu}$ and write $\mu \ll \tilde{\mu}$, if

$$\tilde{\mu}(A) = 0 \Rightarrow \mu(A) = 0 \quad \forall A \in \mathcal{A}.$$

Let (X, \mathcal{A}, μ) be a measure space and (Y, \mathcal{U}) a measurable space. For a measurable function $T : X \rightarrow Y$, we denote by $T_{\#}\mu$ the pushforward measure on Y induced by T , i.e

$$T_{\#}\mu(B) = \mu(T^{-1}(B)) \quad \forall B \in \mathcal{U}.$$

TODO: