

1.

a)

The total transportation cost is:

$$\text{total cost} = \sum_{i=1}^n \sum_{j=1}^k T_{ij} c_{ij} \quad T_{ij}: \text{Represents amount of mass transported from } x_i \text{ to } y_j$$

$\rightarrow$  The objective is:  $c_{ij}$ : cost of transporting one unit of mass from  $x_i$  to  $y_j$ .

$$\min_{T_{ij}} \sum_{i=1}^n \sum_{j=1}^k T_{ij} c_{ij} \quad c_{ij} = \|x_i - y_j\|$$

Constraints:

$$\cdot \sum_{j=1}^k T_{ij} = a_i \quad \forall i \text{ (Supply)} \quad \cdot \sum_{i=1}^n a_i = \sum_{j=1}^k b_j \quad (\text{mass constraint})$$

$$\cdot \sum_{i=1}^n T_{ij} = b_j \quad \forall j \text{ (Demand)} \quad \cdot T_{ij} \geq 0 \quad \forall i, j \text{ (non-negativity)}$$

The transportation cost is linear in distance, therefore the mass needs to be transported in straight lines, because that minimizes the distance traveled by the mass.

b)

Flatten the matrix  $\underline{T} = \{T_{ij}\} \in \mathbb{R}^{h \times k}$  into a vector  $\underline{x} \in \mathbb{R}^{hk}$  with  $x_{(i-1)k+j} = T_{ij}$

The total number of variables is  $n = hk$

Also flatten  $\underline{c} = \{c_{ij}\} \in \mathbb{R}^{h \times k}$  with  $c_{(i-1)k+j} = c_{ij}$

The constraints:

$$\underline{A} \in \mathbb{R}^{(h+k) \times n}$$

$$\underline{b} \in \mathbb{R}^{(h+k)} \quad \rightarrow \quad \underline{b} = \begin{pmatrix} \underline{a}; \\ \underline{b}; \end{pmatrix} \in \mathbb{R}^{h+k}$$

Structure of  $\underline{A}$ :

$i \in \{1, \dots, h\}$ , the total mass leaving  $x_i$  is:

$$\sum_{j=1}^k T_{ij} = a_i$$

$\rightarrow$  Entries for row  $i$ :  $A_{i, (i-1)k+j+1} = 1 \quad \forall j \in \{1, \dots, k\}, 0 \text{ elsewhere}$

$j \in \{1, \dots, k\}$ , the total mass entering sink  $y_j$  is:

$$\sum_{i=1}^n T_{ij} = b_j$$

$\rightarrow$  entries for row  $k+j$ :  $A_{k+j, (i-1)k+j+1} = 1 \quad \forall i \in \{1, \dots, n\}, 0 \text{ elsewhere}$

$\Rightarrow$  LP formulation  $\min \underline{c}^T \underline{x}$  with  $\underline{A}\underline{x} = \underline{b}, \underline{x} \geq 0$

Can be rewritten as  $\underline{A}\underline{x} \leq \underline{b}$  and  $-\underline{A}\underline{x} \leq -\underline{b}$

$$\Leftrightarrow \begin{cases} \hat{A} = [\underline{A} \quad -\underline{A}] \\ \hat{b} = [\underline{b} \quad -\underline{b}] \end{cases} \Rightarrow \hat{A}\hat{x} \leq \hat{b}$$

a)

Consider two sources  $x_1$  and  $x_2$ , as well as two sinks  $y_1$  and  $y_2$ .

Suppose the plan is moving  $x_1 \rightarrow y_2$  and  $x_2 \rightarrow y_1$  and this creates an intersecting route.

Alternatively the plan  $x_1 \rightarrow y_1$  and  $x_2 \rightarrow y_2$  creates a non-intersecting route

Total cost is

$$C_{\text{intersect}} = d(x_1, y_2) + d(x_2, y_1)$$

$$C_{\text{non-intersect}} = d(x_1, y_1) + d(x_2, y_2)$$

With the triangle inequality

$$d(x_1, y_1) \leq d(x_1, a) + d(a, y_1) \quad (\text{with intersection point } a)$$

$$d(x_2, y_2) \leq d(x_2, a) + d(a, y_2)$$

$$\Rightarrow d(x_1, y_1) + d(x_2, y_2) \leq d(x_1, y_2) + d(x_2, y_1)$$

$\rightarrow$  equality only if  $x_1 = x_2$  or  $y_1 = y_2$  which eliminates the intersection.

2.

b)

$$\psi_t(x) = (1-t)x_0 + tx_1$$

$$\text{at } t=0: \psi_t(x_0) = x_0$$

$$\Rightarrow L_{\text{CFM}} \sim \|v_t(x_0) - (x_1 - x_0)\|^2$$

This implies that the optimal velocity field is:  $v_0(x_0) = \mathbb{E}_{x_1 \sim q} [x_1 - x_0]$

$\rightarrow$  so the optimal velocity field at  $t=0$ :

- represents the direction of travel from  $p$  to  $q$

- smooths points from regions of high  $p$  density to regions of high  $q$  density

c)

A centralized velocity field at  $t=0$  can lead to curved trajectories, high density bottlenecks and inefficiency. In our case high density.

Miribach optimal transport helps with these problems with locally optimizing transport, leading to straighter trajectories and more realistic flows.

