

MATH 4995 – Oral Progress Report

Minimax estimation of smooth densities in Wasserstein distance
Jonathan Niles-Weed & Quentin Berthet

SU Zhaohao

The Hong Kong University of Science and Technology

November 1, 2023



Table of Contents

- 1 Introduction
 - Optimal Transport
 - Wavelets and Besov Spaces
- 2 Results
 - Compactly supported & bounded
 - Compactly supported & unbounded
 - Non-compactly supported & sub-Gaussian
- 3 Main ideas
 - Dynamic formulations
 - Dyadic partition
 - Minimax lower bounds

Optimal Transport

Definition (Transport plan)

A transport plan between two probability measures $\mu \in \mathcal{P}(X), \nu \in \mathcal{P}(Y)$ is a probability measure $\pi \in \mathcal{P}(X \times Y)$, whose marginals are μ and ν . The space of transport plans is denoted $\Pi(\mu, \nu)$, i.e.,

$$\Pi(\mu, \nu) = \{\pi \in \mathcal{P}(X \times Y) \mid \pi(A \times Y) = \mu(A), \pi(X \times B) = \nu(B)\}$$

Definition (Wasserstein space)

Given a metric space (X, d) , for $p \geq 1$, denote $\mathcal{P}_p(X)$ by the space of probability measures with finite p th moment on X , Wasserstein space is the case that $\mathcal{P}_p(X)$ equip with the p -Wasserstein distance, which is defined as

$$W_p(\mu, \nu) = \left(\inf_{\pi \in \Pi(\mu, \nu)} \int d(x, y)^p \pi(dx dy) \right)^{1/p}$$

Optimal Transport

Proposition (Weakly convergence and continuity)

For a polish space (X, d) and $p \in [1, \infty)$, if $(\mu_k)_{k \in \mathbb{N}}$ is a sequence of measures in $\mathcal{P}_p(X)$ and μ is another measure in it, then $\mu_k \rightharpoonup \mu$ iff $W_p(\mu_k, \mu) \rightarrow 0$. As a consequence, $W_p(\mu_k, \nu_k) \rightarrow 0$ given that $\mu_k \rightharpoonup \mu$, $\nu_k \rightharpoonup \nu$.

As W_p describes the discrepancies between distributions robustly and handles the case effectively when the density functions are intractable, it has been widely used as a loss function in optimization problems over measures.

Most of them involve optimizing functionals of the form: $\nu \mapsto W_p(\nu, \mu)$ where μ is the target measure. As μ might be intractable, scientists replace μ with the empirical measure $\hat{\mu}_n$: $\nu \mapsto W_p(\nu, \hat{\mu}_n)$ when given n i.i.d. samples from μ , while this replacement arouses the study about the convergence rates of the difference $W_p(\mu, \hat{\mu}_n)$.

Optimal Transport

This rates are usually of order $n^{-1/d}$, which indicates that it suffers from curse of dimensionality, here d is the dimension of Euclidean space where μ locates at. When the support of μ is somewhat low-dimensional, it can be improved.

- Consistency: $W_p(\hat{\mu}_n, \mu) \rightarrow 0$
- Curse of dimensionality: $\mathbb{E}W_p(\hat{\mu}_n, \mu) = O(n^{-1/d})$
- If μ 's support is m -dimensional: $\mathbb{E}W_p(\hat{\mu}_n, \mu) = O(n^{-1/m})$

To beat curse of dimensionality, recall that sufficient smoothness can substantially mitigate it, this paper proposed the usage of **wavelet estimator** in nonparametric density estimation instead of $\hat{\mu}_n$ and firstly established a connection to **Besov norms** of negative smoothness and general Wasserstein distances.

Wavelets and Besov Spaces

Definition (Orthonormal Basis)

A system of functions $\{\varphi_k, k \in \mathbb{Z}\} \subset L_2(\mathbb{R})$ is called orthonormal basis (ONB) of a subspace $V \subset L_2(\mathbb{R})$, if it is an orthonormal system (ONS): $\langle \varphi_i, \varphi_j \rangle_{L_2(\mathbb{R})} = \delta_{ij}$, and any function $f \in V$ has a representation

$$f(x) = \sum_k c_k \varphi_k(x)$$

where the coefficients c_k satisfy $\sum_k |c_k|^2 < \infty$.

Wavelet basis is ONB, but different from the well-known one: trigonometric basis. Trigonometric basis “localizes” the function in the frequency domain only, while the wavelet basis “localize” it both in the frequency domain and time domain. To better understand this, let's construct a wavelet basis by ourselves!

Wavelets and Besov Spaces

1 Choose your father:

first pick a suitable $\varphi \in L_2(\mathbb{R})$ which is called *father wavelet*, such that $\{\varphi_{0k} = \varphi(x - k), k \in \mathbb{Z}\}$ is an ONS, and define $\varphi_{jk}(x) = 2^{j/2}\varphi(2^j x - k)$ for $j, k \in \mathbb{Z}$, which generate the following linear spaces:

$$V_0 = \left\{ f(x) = \sum_k c_k \varphi(x - k) : \sum_k |c_k|^2 < \infty \right\}$$

$$V_1 = \{h(x) = f(2x) : f \in V_0\}$$

$$\vdots$$

$$V_j = \{h(x) = f(2^j x) : f \in V_0\}$$

our φ should be chosen in such a way that $V_j \subset V_{j+1}$ (then $\cdots \subset V_{-1} \subset V_0 \subset V_1 \subset \cdots$), and $\cup_j V_j$ is dense in $L_2(\mathbb{R})$. One simple option for φ is that $\varphi(x) = I\{x \in (0, 1]\}$ in Haar basis, and V_j consists of the functions in $L_2(\mathbb{R})$ that are constant on the interval of the form $(k2^{-j}, (k+1)2^{-j}]$, $k \in \mathbb{Z}$.

Wavelets and Besov Spaces

2 Find your mother:

Denote W_j as the orthogonal complement of V_j in V_{j+1} : $V_{j+1} = V_j \oplus W_j$:

$$V_{j+1} = V_j \oplus W_j = \cdots = V_0 \oplus \bigoplus_{i=0}^j W_i, \quad L_2(\mathbb{R}) = \text{cl}(\cup_{j \geq 0} V_j) = V_0 \oplus \bigoplus_{i=0}^{\infty} W_i$$

and pick suitable $\psi \in W_0$ which called *mother wavelet*, such that $\{\psi_{0k} = \psi(x - k), k \in \mathbb{Z}\}$ is an ONB of W_0 . Then, $\{\phi_{jk} = 2^{j/2}\phi(2^j x - k), k \in \mathbb{Z}\}$ is ONB of W_j . The Mother wavelet of Haar basis is $\psi = 1_{[0,1/2]} - 1_{(1/2,1]}$.



Figure: Some choices of your mother!

Wavelets and Besov Spaces

③ Lovely children:

The children, φ_{0k}, ψ_{jk} are pleased to help their parents to represent any function $f \in L_2(\mathbb{R})$ uniquely:

$$f(x) = \sum_k \alpha_k \varphi_{0k}(x) + \sum_{j=0}^{\infty} \sum_k \beta_{jk} \psi_{jk}(x)$$

where $\alpha_k = \langle f, \varphi_k \rangle_{L_2(\mathbb{R})}$, $\beta_{jk} = \langle f, \psi_{jk} \rangle_{L_2(\mathbb{R})}$. And it can also be done only by girls ψ_{jk} , if we keep decomposing $V_0 = V_{-1} \oplus W_{-1} = \cdots = \oplus_{j<0} W_j$, then we get $f = \sum_j \sum_k \beta_{jk} \psi_{jk}$.

When f is a density function and X_1, \dots, X_n are i.i.d. samples draw from f , we replace α_k, β_{jk} with $\tilde{\alpha}_k, \tilde{\beta}_{jk}$ in the equation above hence get a **wavelet estimator** \tilde{f} of f , where $\tilde{\alpha}_k, \tilde{\beta}_{jk}$ are defined as

$$(\tilde{\alpha}_k, \tilde{\beta}_{jk}) = \left(\frac{1}{n} \sum_{i=1}^n \varphi_{0k}(X_i), \frac{1}{n} \sum_{i=1}^n \psi_{jk}(X_i) \right) \rightarrow \left(\int \varphi_{0k} f, \int \psi_{jk} f \right)$$

Wavelets and Besov Spaces

In $\Omega = [0, 1]^d \subset \mathbb{R}^d$, assuming the existence of sets $\Phi = \{\phi, \phi \in \Phi\}$ and $\Psi_j = \{\psi, \psi \in \Psi_j\}$ for $j \geq 0$ of functions in $L_2(\Omega)$ satisfying **the standard requirements** of a wavelet basis, the article used a sequence norm in Besov space:

Definition (Sequence norm & Besov Space)

Suppose $s > 0$ and $p, q \geq 1$, for any $f \in L_p(\Omega)$, $\|f\|_{\mathcal{B}_{p,q}^s}$ is defined as

$$\|f\|_{\mathcal{B}_{p,q}^s} := \|\alpha\|_{l_p} + \left\| 2^{js} 2^{dj(\frac{1}{2} - \frac{1}{p})} \|\beta_j\|_{l_p} \right\|_{l_q}$$

where $\alpha = \{\alpha_\phi\}_{\phi \in \Phi}$ is the vector defined by $\alpha_\phi = \int f\phi$ and $\beta_j = \{\beta_\psi\}_{\psi \in \Psi_j}$ is the vector defined by $\beta_\psi = \int f\psi$, and Besov space $\mathcal{B}_{p,q}^s(\Omega)$ is the set of functions with finite Besov norm, which is equivalent to this sequence norm.

Remark: the index s here measures the smoothness of f , actually $f \in \mathcal{B}_{p,q}^s(\Omega)$ requires that f is $[s]$ times weakly differentiable and $f^{(i)} \in L_p(\mathbb{R}^d)$ for $1 \leq i \leq [s]$.

Wavelets and Besov Spaces

Assumption (Standard requirements)

The constructions of wavelets for $[0, 1]^d$ are typically obtained by constructing wavelets for $[0, 1]$ and taking products to extend to $[0, 1]^d$ by tensorization, then adding suitable functions to guarantee that the resulting sets satisfy the first two assumptions.

- ① $\Phi \cup \{\bigcup_{j \geq 0} \Psi_j\}$ is an ONB of $L_2([0, 1]^d)$.
- ② The functions in Φ and Ψ_j for $j \geq 0$ all lie in $\mathcal{C}^r(\Omega)$, and polynomials of degree at most r on Ω lie in $\text{Span}(\Phi)$.
- ③ Each $\psi \in \Psi_j$ is a product of univariate functions ψ_i : $\psi(\mathbf{x}) = \prod_{i=1}^d \psi_i(x_i)$.
- ④ For each $\psi \in \Psi_j$ there exists a rectangle $I_\psi \subset [0, 1]^d$ such that $\text{supp}(I_\psi) \subset I_\psi$, $\text{diam}(I_\psi) \lesssim 2^{-j}$, and $\left\| \sum_{\psi \in \Psi_j} \mathbf{1}\{x \in I_\psi\} \right\|_{L_\infty} \lesssim 1$.
- ⑤ $\|\psi\|_{L_p(\Omega)} \asymp 2^{dj(1/2-1/p)}$ for each $\psi \in \Psi_j$.
- ⑥ $\|\nabla f\|_{L_p(\Omega)} \lesssim 2^j \|f\|_{L_p(\Omega)}$ for any $f \in \text{Span}(\Phi \cup \{\bigcup_{0 \leq k < j} \Psi_k\})$.

Wavelets and Besov Spaces

With these assumptions, we have some straightforward consequences:

- ① $|\Phi| \lesssim 1$ and $|\Psi_j| \lesssim 2^{dj}$ for $j \geq 0$ ($|\Psi_j| \asymp 2^{dj}$).
- ② For any vector $\{\alpha_\phi\}_{\phi \in \Phi}$ and $\{\beta_\psi\}_{\psi \in \Psi_j}$, then $\left\| \sum_{\phi \in \Phi} \alpha_\phi \phi \right\|_{L_p} \asymp \|\alpha\|_{l_p}$,
 $\left\| \sum_{\psi \in \Psi_j} \beta_\psi \psi \right\|_{L_p} \asymp 2^{dj(1/2-1/p)} \|\beta\|_{l_p}$.
- ③ Let P_j denote the orthogonal projection onto the span of Ψ_j , then $\|P_j f\|_{L_p} \lesssim \|f\|_{L_p}$.

Wavelets and Besov Spaces

In this paper, the results mainly focused on the case that μ is compactly supported and bounded from below, hence it is convenient to introduce the following definitions:

Definition ($\mathcal{B}_{p,q}^s(L)$ & $\mathcal{B}_{p,q}^s(L; m)$)

Given $m, L > 0$, set

$$\mathcal{B}_{p,q}^s(L) := \left\{ f \in L_p(\Omega) : \|f - \mathbf{1}\|_{\mathcal{B}_{p,q}^s} \leq L, \int f = 1, f \geq 0 \right\}$$

$$\mathcal{B}_{p,q}^s(L; m) := \mathcal{B}_{p,q}^s(L) \cap \{f : f \geq m\}$$

where $\mathbf{1}$ denotes the constant function taking the value 1 on all Ω .

Table of Contents

- 1 Introduction
 - Optimal Transport
 - Wavelets and Besov Spaces
- 2 Results
 - Compactly supported & bounded
 - Compactly supported & unbounded
 - Non-compactly supported & sub-Gaussian
- 3 Main ideas
 - Dynamic formulations
 - Dyadic partition
 - Minimax lower bounds

Compactly supported & bounded

All the results for the compactly supported and bounded case strongly rely on Theorem 4, which converts the control of Wasserstein distance into that of Besov sequence norm which is more tractable as a norm of functions under the bounded assumptions of $f \vee g$, while the results of $W_p(\hat{\mu}_n, \mu)$ usually don't involve such assumptions.

Theorem (1)

For any $p \geq 1$ and $s > 0$, there exists an estimator \hat{f} such that for any $m > 0$, $p \leq p' < \infty$ and $1 \leq q \leq \infty$, the estimator satisfies

$$\sup_{f \in \mathcal{B}_{p',q}^s(L;m)} \mathbb{E} W_p(f, \hat{f}) \lesssim \begin{cases} n^{-\frac{1+s}{d+2s}}, & d \geq 3 \\ n^{-\frac{1}{2}} \log n, & d = 2 \\ n^{-1/2}, & d = 1 \end{cases}$$

Compactly supported & bounded

The upper bound of Theorem 1 is achieved by a modified wavelet estimator \hat{f} :

$$\tilde{f} = \sum_{\phi \in \Phi} \tilde{\alpha}_{\phi} \phi + \sum_{j=0}^J \sum_{\psi \in \Psi_j} \tilde{\beta}_{\psi} \psi \quad \hat{f} := \arg \min_{g \in \mathcal{D}} \|\tilde{f} - g\|_{\mathcal{B}_{p,1}^{-1}}$$

it first choose \tilde{f} truncated to a level J which would be specified in the proof.

Note that \tilde{f} might not be a distribution, then define \hat{f} to be the distribution which is the closest to \tilde{f} , and due to this definition we have

$$\|f - \hat{f}\|_{\mathcal{B}_{p,1}^{-1}} \leq \|\tilde{f} - f\|_{\mathcal{B}_{p,1}^{-1}} + \|\tilde{f} - \hat{f}\|_{\mathcal{B}_{p,1}^{-1}} \leq 2\|\tilde{f} - f\|_{\mathcal{B}_{p,1}^{-1}}$$

so we just need to consider \tilde{f} , instead of \hat{f} that we even don't know what it would be like!

Compactly supported & bounded

Theorem (2)

For any $p \geq 1$ and $L > 0$, there exists an estimator \hat{f}° such that for any $m > 0$, $p \leq p' < \infty$, $1 \leq q \leq \infty$ and $s > 0$, the estimator satisfies

$$\sup_{f \in \mathcal{B}_{p',q}^s(L;m)} \mathbb{E} W_p(f, \hat{f}^\circ) \lesssim \begin{cases} n^{-\frac{1+s}{d+2s}} \log n, & d \geq 3 \\ n^{-\frac{1}{2}} (\log n)^2, & d = 2 \\ n^{-1/2}, & d = 1 \end{cases}$$

It's natural to compare the results of Theorem 2 and that of Theorem 1: \hat{f}° in Theorem 2 is adaptive to the smoothness while the one of Theorem 1 is not, but at the price of an extra logarithmic factor and elegance. Though \hat{f}° is so ugly that I wouldn't show you here, it shares similar ideas as \hat{f} in Theorem 1.

Compactly supported & bounded

Theorem (3)

For any $p, p', q \geq 1$ and $s > 0$,

$$\inf_{\tilde{\mu}} \sup_{f \in \mathcal{B}_{p',q}^s(L;m)} \mathbb{E} W_p(f, \tilde{\mu}) \gtrsim \begin{cases} n^{-\frac{1+s}{d+2s}}, & d \geq 2 \\ n^{-1/2}, & d = 1 \end{cases}$$

where the infimum is taken over all estimators $\tilde{\mu}$ based on n observations.

The lower bound given by Theorem 3 indicates the tightness of the previous results up to a log factor. The proofs of lower bound are quite different from the one of upper bound and easier, they relate to the minimax theory (now you know what is minimax!) in nonparametric density estimation and usually directly apply **Assouad's Lemma** to draw the conclusions.

Compactly supported & bounded

Theorem (4)

Let $p \in [1, +\infty)$, f, g are two densities in $L_p([0, 1]^d)$, assume $M \geq f(x) \vee g(x) \geq m > 0$ for almost every $x \in [0, 1]^d$. Then

$$M^{-1/p'} \|f - g\|_{\mathcal{B}_{p,\infty}^{-1}} \lesssim W_p(f, g) \lesssim m^{-1/p'} \|f - g\|_{\mathcal{B}_{p,1}^{-1}}$$

where $p^{-1} + p'^{-1} = 1$.

Here we are, the core technical contribution in this part, or even in this paper! It allows us to bypass the difficulties of W_p by bounding instead a nearly equivalent norm under the bounded assumptions. Prior work only explored the case $p = 2$, and some proofs of similar results are even wrong.

The proof of Theorem 4 is based on **Benamou-Brenier formula**, which interpret W_p in a beautiful fluid dynamic perspective and connects the cost with energy.

Compactly supported & unbounded

The case that the densities are no longer bounded from below is more challenging as we can not use function norms to control W_p like what we did in Theorem 4. Actually it can be shown that $\sup_{f,g \in \mathcal{D}} W_p(f,g) / \|f - g\| = +\infty$ for any given function norm $\|\cdot\|$ when $p > 1$ (as W_1 is still a functional norm).

The methods in this case are closely related to the **dyadic partition**, which are widely used in the estimation of $W_p(\hat{\mu}_n, \mu)$, as we pointed out at the beginning, the discrete case doesn't rely on the bounded assumptions.

Theorem (5)

For any $p, p', q \geq 1$ and $s > 0$, if L is a sufficiently large constant, then

$$\inf_{\tilde{\mu}} \sup_{f \in \mathcal{B}_{p',q}^s(L)} \mathbb{E} W_p(f, \tilde{\mu}) \gtrsim \begin{cases} n^{-\frac{1+s/p}{d+s}}, & d - s \geq 2p \\ n^{-\frac{1}{2p}}, & d - s < 2p \end{cases}$$

where the infimum is taken over all estimators $\tilde{\mu}$ based on n observations.

Compactly supported & unbounded

The results of Theorem 5 are quite different from the ones in previous subsection, as we can see it depends on the dimension p of the Wasserstein distance we choose.

For the case $d - s < 2p$, it's even hard to tell whether it is better than the discrete case $\mathbb{E}W_p(\hat{\mu}_n, \mu)$ of order $n^{-1/d}$.

For the case $d - s \geq 2p$, the smoothness helps but it is still strictly worse than the upper bound given in Theorem 1 when $p \geq 2$ for all $s > 0$ and $d \geq 2p + s$:

$$\frac{1 + s/p}{d + s} \geq \frac{1 + 2s/(d - s)}{d + s} = \frac{1}{d - s} > \frac{1}{d}$$

$$\frac{1 + s/p}{d + s} - \frac{1 + s}{d + 2s} = \frac{s}{(d + s)(d + 2s)} \left[s \left(\frac{2}{p} - 1 \right) + \left(\frac{d}{p} + 1 - d \right) \right] < 0$$

Compactly supported & unbounded

Theorem (6)

Assume $p \geq 2$. For any $s \in [0, 1)$, there exists a histogram estimator \hat{f} such that

$$\sup_{f \in \mathcal{C}^s(L)} \mathbb{E} W_p(f, \hat{f}) \lesssim \begin{cases} n^{-\frac{1+s/p}{d+s}}, & d-s > 2p \\ n^{-\frac{1}{2p}} \log n, & d-s = 2p \\ n^{-\frac{1}{2p}}, & d-s < 2p \end{cases}$$

$\mathcal{C}^s(L)$ here stands for the Hölder class.

The upper bounds are limited to the case $s < 1$ because they rely on particular properties of the Haar wavelet basis. Denote V_j for the span of $\Phi \cup \{\cup_{0 \leq k < j} \Psi_k\}$ of Haar wavelet, the functions in V_j are precisely those which are constant on the elements of \mathcal{Q}_j , which consists of all cubes of the form

$$\mathcal{Q} = [k_1 2^{-j}, (k_1 + 1) 2^{-j}) \times \cdots \times [k_d 2^{-j}, (k_d + 1) 2^{-j}), \quad (k_1, \dots, k_d) \in \mathbb{Z}^d$$

Non-compactly supported & sub-Gaussian

Theorem (7)

Assume $p \geq 2$. For any $s \in [0, 1)$, there exists a histogram estimator \hat{f} such that

$$\sup_{f \in \mathcal{C}^s(L; \sigma^2)} \mathbb{E} W_p(f, \hat{f}) \lesssim \begin{cases} n^{-\frac{1+s/p}{d+s}} (\log n)^{\frac{d}{2p}}, & d - s > 2p \\ n^{-\frac{1}{2p}} (\log n)^{1+\frac{d}{2p}}, & d - s = 2p \\ n^{-\frac{1}{2p}} \{\log n \vee (\log n)^{\frac{d}{2p}}\}, & d - s < 2p \end{cases}$$

$\mathcal{C}^s(L; \sigma^2)$ stands for the set of probability densities on \mathbb{R}^d with s -Hölder norm bounded by L that satisfy $\mathbb{E}_{X \sim f} \exp(\|X\|^2 / 2d\sigma^2) \leq 2$.

Acutally this theorem wasn't included in the arxiv versions of this paper. It is an extensioin of Theorem 6 on the unbounded densities with sub-Gaussian tails, at the price of additional logarithmic factors. It first considers the case with compact support then enlarges the support gradually to the sub-Gaussian case.

Table of Contents

- 1 Introduction
 - Optimal Transport
 - Wavelets and Besov Spaces
- 2 Results
 - Compactly supported & bounded
 - Compactly supported & unbounded
 - Non-compactly supported & sub-Gaussian
- 3 Main ideas
 - Dynamic formulations
 - Dyadic partition
 - Minimax lower bounds

Dynamic formulations

Theorem (1)

For any $p \geq 1$ and $s > 0$, there exists an estimator \hat{f} such that for any $m > 0$, $p \leq p' < \infty$ and $1 \leq q \leq \infty$, the estimator satisfies

$$\sup_{f \in \mathcal{B}_{p',q}^s(L;m)} \mathbb{E} W_p(f, \hat{f}) \lesssim \begin{cases} n^{-\frac{1+s}{d+2s}}, & d \geq 3 \\ n^{-\frac{1}{2}} \log n, & d = 2 \\ n^{-1/2}, & d = 1 \end{cases}$$

Theorem (4)

Let $p \in [1, +\infty)$, f, g are two densities in $L_p([0, 1]^d)$, assume $M \geq f(x) \vee g(x) \geq m > 0$ for almost every $x \in [0, 1]^d$. Then

$$M^{-1/p'} \|f - g\|_{\mathcal{B}_{p,\infty}^{-1}} \lesssim W_p(f, g) \lesssim m^{-1/p'} \|f - g\|_{\mathcal{B}_{p,1}^{-1}}$$

where $p^{-1} + p'^{-1} = 1$.

Dynamic formulations

The upper bound of Theorem 1 is achieved by a modified wavelet estimator \hat{f} :

$$\tilde{f} = \sum_{\phi \in \Phi} \tilde{\alpha}_{\phi} \phi + \sum_{j=0}^J \sum_{\psi \in \Psi_j} \tilde{\beta}_{\psi} \psi \quad \hat{f} := \arg \min_{g \in \mathcal{D}} \|\tilde{f} - g\|_{\mathcal{B}_{p,1}^{-1}}$$

it first choose \tilde{f} truncated to a level J which would be specified in the proof.

Note that \tilde{f} might not be a distribution, then define \hat{f} to be the distribution which is the closest to \tilde{f} , and due to this definition we have

$$\|f - \hat{f}\|_{\mathcal{B}_{p,1}^{-1}} \leq \|\tilde{f} - f\|_{\mathcal{B}_{p,1}^{-1}} + \|\tilde{f} - \hat{f}\|_{\mathcal{B}_{p,1}^{-1}} \leq 2\|\tilde{f} - f\|_{\mathcal{B}_{p,1}^{-1}}$$

so we just need to consider \tilde{f} , instead of \hat{f} that we even don't know what it would be like!

Dynamic formulations

Proof of Theorem 1.

Define f_J as the projection of f to $\text{Span}(\Phi \cup (\bigcup_{j \leq J} \Psi_j))$ (compare it with \tilde{f}):

$$f_J = \sum_{\phi \in \Phi} \alpha_{\phi} \phi + \sum_{j=0}^J \sum_{\psi \in \Psi_j} \beta_{\psi} \psi, \quad \tilde{f} = \sum_{\phi \in \Phi} \tilde{\alpha}_{\phi} \phi + \sum_{j=0}^J \sum_{\psi \in \Psi_j} \tilde{\beta}_{\psi} \psi$$

1. f is close to f_J (if J is large):

The assumption that $f \in \mathcal{B}_{p',q}^s(L; m)$ implies that

$$2^{js} 2^{dj(\frac{1}{2} - \frac{1}{p})} \|\beta_j\|_{l_p} \leq 2^{js} 2^{dj(\frac{1}{2} - \frac{1}{p'})} \|\beta_j\|_{l_{p'}} \leq \|f\|_{\mathcal{B}_{p',q}^s} \lesssim L + 1$$

hence we have

$$\|f - f_J\|_{\mathcal{B}_{p,1}^{-1}} = \sum_{j > J} \sum_{\psi \in \Psi_j} 2^{-j} 2^{dj(\frac{1}{2} - \frac{1}{p})} \|\beta_j\|_{l_p} \lesssim \sum_{j > J} \sum_{\psi \in \Psi_j} 2^{-j} \cdot 2^{-js} \asymp 2^{-J(s+1)}$$

Dynamic formulations

2. f_J is close to \tilde{f} (if n is large):

For this case, it is necessary to analyze the errors between estimated coefficients and the real ones, and we introduce the following proposition

Proposition (4)

Let $p \geq 1$ and $0 \leq j \leq J$, if $n \geq 2^{dj}$, then

$$\mathbb{E} \|\alpha - \tilde{\alpha}\|_{l_p} \lesssim \frac{1}{\sqrt{n}}, \quad \mathbb{E} \|\beta_j - \tilde{\beta}_j\|_{l_p} \lesssim \frac{2^{dj/p}}{\sqrt{n}}$$

This proposition was derived from **Rosenthal Inequality**, which gives an upper bound of the moment of the sum of independent variables: $\mathbb{E} |\sum_i (X_i - \mathbb{E} X_i)|^p$.

$$\begin{aligned} \mathbb{E} \|f_J - \tilde{f}\|_{\mathcal{B}_{p,1}^{-1}} &\lesssim \mathbb{E} \|\alpha - \tilde{\alpha}\|_{l_p} + \sum_{0 \leq j \leq J} 2^{-j} 2^{dj(\frac{1}{2} - \frac{1}{p})} \cdot \mathbb{E} \|\beta_j - \tilde{\beta}_j\|_{l_p} \\ &\lesssim n^{-1/2} + \sum_{0 \leq j \leq J} 2^{-j} 2^{dj/2} \asymp \sum_{0 \leq j \leq J} (2^{d/2-1})^j \cdot n^{-1/2} \end{aligned}$$

Dynamic formulations

3. f is close to \tilde{f} hence close to \hat{f} (if n and J are both large):

$$\begin{aligned}\mathbb{E}W_p(f, \hat{f}) &\lesssim m^{-1/p'} \mathbb{E}\|f - \hat{f}\|_{\mathcal{B}_{p,1}^{-1}} \lesssim \mathbb{E}\|f - \tilde{f}\|_{\mathcal{B}_{p,1}^{-1}} \\ &\leq \|f - f_J\|_{\mathcal{B}_{p,1}^{-1}} + \mathbb{E}\|f_J - \tilde{f}\|_{\mathcal{B}_{p,1}^{-1}} \\ &\lesssim 2^{-J(s+1)} + \sum_{0 \leq j \leq J} (2^{d/2-1})^j \cdot n^{-1/2}\end{aligned}$$

this holds as long as $n \geq 2^{dJ}$. Choose J so that $n \asymp 2^{J(d+2s)}$, $2^J \asymp n^{\frac{1}{d+2s}}$.

If $d \geq 3$, the sum and the first term are of the same order as

$$2^{(d/2-1)J} \cdot n^{-1/2} \asymp n^{\frac{d/2-1}{d+2s}-1/2} \asymp n^{-\frac{1+s}{d+2s}} \asymp 2^{J(s+1)}$$

If $d \leq 2$, J becomes smaller, hence the sum dominates and is of order $n^{-1/2}$ if $d = 1$, or $n^{-1/2} \log n$ if $d = 2$.

Dynamic formulations

Proposition (Dynamic perspective)

When $X \subset \mathbb{R}^d$, consider a fluid follow the distribution $\rho_0 = \mu$ at time $t = 0$ and $\rho_1 = \nu$ at time $t = 1$ (and ρ_t for time t). We may wonder how it complete this evolution in such unit time.

For each time t , there is a velocity field $u_t : \mathbb{R}^d \rightarrow \mathbb{R}^d$ which moves particles around. The relation between u_t and ρ_t is given by the continuity equation (*Eulerian* description): $\partial_t \rho_t = -\nabla \cdot (\rho_t u_t)$, i.e., for any $\varphi \in C_c^\infty(\mathbb{R}^d)$

$$\frac{d}{dt} \int \varphi(x) \rho_t(dx) = - \int \varphi [\nabla \cdot (\rho_t u_t)] = \int \langle \nabla \varphi, u_t \rangle \rho_t(dx)$$

When u_t is regular enough to define its flow map $T : [0, 1] \times X \rightarrow \mathbb{R}^d$ as the solution of the corresponding PDE: $\dot{T}_t(x) = u_t(T_t(x))$ with $T_t(x) = x$, the flow map here means $T_t(x)$ gives the position at time t of a particle which located at x at time 0, and *Lagrangian* description just tells us: $\rho_t = (T_t)_\# \rho_0$.

Dynamic formulations

Eulerian and *Lagrangian*'s descriptions are two ways that describe the same process of flow and are equivalent to some extent. To connect them with optimal transport, we consider the *cost*: the generalized kinetic energy functional

$$A_p(\rho, u) := A_p((\rho_t, u_t)_{t \in [0,1]}) = \int_0^1 \int \|u_t\|^p d\rho_t dt$$

Proposition (Benamou-Brenier formula)

Given two compactly supported measures $\rho_0, \rho_1 \in \mathcal{P}(\mathbb{R}^d)$ and $p \geq 1$, then

$$\begin{aligned} W_p^p(\rho_0, \rho_1) &= \inf \left\{ A_p(\rho, u) : (\rho_t, u_t)_{t \in [0,1]} \text{ solves } \partial_t \rho_t = -\operatorname{div}(\rho_t u_t) \right\} \\ &= \inf \left\{ \int_0^1 \int \|u_t\|^p d\rho_t dt : (\rho_t, u_t)_{t \in [0,1]} \text{ solves } \partial_t \rho_t = -\operatorname{div}(\rho_t u_t) \right\} \end{aligned}$$

Dynamic formulations

Theorem (4)

Let $p \in [1, +\infty)$, f, g are two densities in $L_p([0, 1]^d)$, assume $M \geq f(x) \vee g(x) \geq m > 0$ for almost every $x \in [0, 1]^d$. Then

$$M^{-1/p'} \|f - g\|_{\mathcal{B}_{p,\infty}^{-1}} \lesssim W_p(f, g) \lesssim m^{-1/p'} \|f - g\|_{\mathcal{B}_{p,1}^{-1}}$$

where $p^{-1} + p'^{-1} = 1$.

Proof.

We first consider the upper bound. Assume there exists such a vector field V on $\Omega = [0, 1]^d$ that $V \cdot \mathbf{n} = 0$ on $\partial\Omega$ and $\nabla \cdot V = f - g$, which imply that

$$\int_{\Omega} h(f - g) dx = \int_{\Omega} h[\nabla \cdot V] = - \int_{\Omega} \nabla h \cdot V$$

for any $h \in C^1(\Omega)$. Based on such V , we can construct a flow $(\rho_t, u_t)_{t \in [0,1]}$ that $\partial_t \rho_t = -\operatorname{div}(\rho_t u_t)$: $\rho_t(x) = (1 - \lambda(t))f(x) + \lambda(t)g(x)$, $u_t(x) = \lambda'(t)V(x)/\rho_t(x)$.

Dynamic formulations

(continued)

The choice of $\lambda(t)$ is tricky, some papers just simply applied $\lambda(t) = t$ to get similar results, which were fallacious. Here we define $\lambda(t) : [0, 1] \rightarrow [0, 1]$ piecewise:

$$\lambda(t) := \begin{cases} (2t)^p/2 & \text{if } t \leq 1/2 \\ 1 - (2 - 2t)^p/2 & \text{if } t > 1/2 \end{cases}$$

define $k(t) = \min\{\lambda(t), 1 - \lambda(t)\}$, what makes this choice of $\lambda(t)$ special is that

$$\lambda'(t) = \begin{cases} p(2t)^{p-1} & \text{if } t \leq 1/2 \\ p(2 - 2t)^{p-1} & \text{if } t > 1/2 \end{cases} = p(2k(t))^{(p-1)/p}$$

i.e., $(\lambda'(t))^p = 2^{p-1}p^p \cdot k(t)^{p-1}$, which implies

$$\begin{aligned} \rho_t(x) &= (1 - \lambda(t))f(x) + \lambda(t)g(x) \geq \max\{(1 - \lambda(t))f(x), \lambda(t)g(x)\} \\ &\geq \max\{k(t)f(x), k(t)g(x)\} \geq k(t)m \end{aligned}$$

Dynamic formulations

(continued)

According to Brenier formula and the construction of $(\rho_t, u_t)_{t \in [0,1]}$ here, we know

$$\begin{aligned} W_p^p(f, g) &\leq \int_0^1 \int_{\Omega} \|u_t\|^p d\rho_t dt = \int_0^1 \int_{\Omega} \left\| \frac{\lambda'(t)V(x)}{\rho_t(x)} \right\|^p \rho_t(x) dx dt \\ &\leq \int_0^1 \int_{\Omega} \|V(x)\|^p \cdot \frac{(\lambda'(t))^p}{(k(t)m)^{p-1}} dx dt \\ &= p^p \left(\frac{2}{m} \right)^{p-1} \int_{\Omega} \|V(x)\|^p dx \lesssim m^{1-p} \|V\|_{L_p(\Omega)}^p \end{aligned}$$

then $W_p(f, g) \lesssim m^{-1/p'} \|V\|_{L_p(\Omega)}$, for any vector field V satisfies the restrictions. It is natural to consider constructing such a vector field, with additional condition: $\|V\|_{L_p(\Omega)} \lesssim \|f - g\|_{\mathcal{B}_{p,1}^{-1}}$. Moreover, it seems the best result actually exists:

$$\left| \int \psi(f - g) \right| = \left| \int \psi(\nabla \cdot V) \right| = \left| \int \nabla \psi \cdot V \right| \leq \|\nabla \psi\|_{L_{p'}} \|V\|_{L_p}$$

Dynamic formulations

(continued)

taking the supremum over all ψ with $\|\nabla\psi\|_{L_{p'}} \leq 1$, we can conclude that $\|f - g\|_{\dot{H}_p^{-1}} \leq \|V\|_{L_p}$, where $\|\cdot\|_{\dot{H}_p^{-1}}$ stands for the dual Sobolev norm:

Definition (Dual Sobolev norm)

Let $p \geq 1$, for any signed measure ℓ on \mathbb{R}^d with zero total mass, its dual Sobolev norm is defined as

$$\|\ell\|_{\dot{H}_p^{-1}} := \sup \left\{ \ell(f) : f \in C_c^\infty, \|\nabla f\|_{L_{p'}} \leq 1 \right\}$$

where p' is the conjugate of p .

Constructions of vector field V :

We first define vector fields V_ϕ for each $\phi \in \Phi$ and V_ψ for each $\psi \in \Psi_j$, $j \geq 0$ satisfying $\nabla \cdot V_\phi = \phi$ and $\nabla \cdot V_\psi = \psi$, along with appropriate boundary conditions, then the desired vector field V will be obtained as

Dynamic formulations

(continued)

$$V = \sum_{\phi \in \Phi} (\alpha_{\phi} - \alpha'_{\phi}) V_{\phi} + \sum_{j \geq 0} \sum_{\psi \in \Psi_j} (\beta_{\psi} - \beta'_{\psi}) V_{\psi}$$

where the convergence holds in L_p , here (α, β) and (α', β') are the corresponding wavelet coefficients in the expansions of f and g . And the additional condition $\|V\|_{L_p} \lesssim \|f - g\|_{\mathcal{B}_{p,1}^{-1}}$ would be verified.

For the lower bound, we first introduce a beautiful lemma:

Lemma (2)

Let $p \geq 1$, f and g are two densities of absolutely continuous measures ρ_1 and ρ_0 , and assume that $f(x) \vee g(x) \leq M$. For all $h \in C^1(\Omega)$

$$\int_{\Omega} h(f - g) dx \leq M^{1/p'} \|\nabla h\|_{L_{p'}} W_p(f, g)$$

where p' is the conjugate of p .

Dynamic formulations

Proof.

Let ρ_t be the constant speed geodesic between ρ_0 and ρ_1 , and u_t be the velocity field such that $(\rho_t, u_t)_t$ satisfies $\partial_t \rho_t = -\operatorname{div}(\rho_t u_t)$, and $A_p(\rho, u) = W_p^p(\rho_0, \rho_1)$. ρ_t is absolutely continuous, and **its density is also bounded by M a.e.**, then

$$\begin{aligned}
 \int_{\Omega} h(f - g) dx &= \int_{\Omega} h d\rho_1 - \int_{\Omega} h d\rho_0 = \int_0^1 \frac{d}{dt} \left(\int_{\Omega} h d\rho_t \right) dt \\
 &= \int_0^1 \int_{\Omega} h \partial_t \rho_t dt = \int_0^1 \int_{\Omega} \nabla h \cdot u_t d\rho_t dt \\
 &\leq \left(\int_0^1 \int_{\Omega} \|\nabla h\|^{p'} d\rho_t dt \right)^{1/p'} \left(\int_0^1 \int_{\Omega} \|u_t\|^p d\rho_t dt \right)^{1/p} \\
 &\leq \left(M \int_0^1 \int_{\Omega} \|\nabla h\|^{p'} dx dt \right)^{1/p'} A_p(\rho, u)^{1/p} \\
 &= M^{1/p'} \|\nabla h\|_{L_{p'}} W_p(f, g)
 \end{aligned}$$

Dynamic formulations

Lemma (?)

Let $p \geq 1$, f and g are two densities of absolutely continuous measures ρ_1 and ρ_0 , and assume that $f(x) \vee g(x) \leq M$. For all $h \in C^1(\Omega)$

$$\int_{\Omega} h(f - g) dx \leq \|\nabla h\|_{L_{\infty}} W_1(f, g)$$

where p' is the conjugate of p .

Proof.

Let ρ_t be the constant speed geodesic between ρ_0 and ρ_1 , and u_t be the velocity field such that $(\rho_t, u_t)_t$ satisfies $\partial_t \rho_t = -\operatorname{div}(\rho_t u_t)$, and $A_1(\rho, u) = W_1(\rho_0, \rho_1)$.

$$\int_0^1 \int_{\Omega} \nabla h \cdot u_t d\rho_t dt \leq \|\nabla h\|_{L_{\infty}} \left(\int_0^1 \int_{\Omega} \|u_t\| d\rho_t dt \right) = \|\nabla h\|_{L_{\infty}} W_1(f, g)$$

In the following discussion, (p, p') defaults to be $(1, +\infty)$.

Dynamic formulations

Fix an index $j \geq 0$, let h be a function of the form

$$h = \sum_{\phi \in \Phi} \kappa_{\phi} \phi + \sum_{\psi \in \Psi_j} \lambda_{\psi} \psi$$

for some vectors κ and λ satisfying $\|\kappa\|_{l_{p'}} \leq 1$ and $\|\lambda\|_{l_{p'}} \leq 2^{-j+dj(\frac{1}{2}-\frac{1}{p})}$.

Lemma (3)

If $\|\kappa\|_{l_{p'}} \leq 1$ and $\|\lambda\|_{l_{p'}} \leq 2^{-j+dj(\frac{1}{2}-\frac{1}{p})}$, then $\|\nabla h\|_{L_{p'}(\Omega)} \lesssim 1$

Lemma 2 and Lemma 3 together imply that

$$\begin{aligned} W_p(f, g) &\gtrsim M^{-1/p'} \|\nabla h\|_{L_{p'}(\Omega)}^{-1} \int_{\Omega} h(f - g) dx \gtrsim M^{-1/p'} \int_{\Omega} h(f - g) dx \\ &= M^{-1/p'} \left(\sum_{\phi \in \Phi} \kappa_{\phi} (\alpha_{\phi} - \alpha'_{\phi}) + \sum_{\psi \in \Psi_j} \lambda_{\psi} (\beta_{\psi} - \beta'_{\psi}) \right) \end{aligned}$$

Dynamic formulations

Note that

$$\sum_{\phi \in \Phi} \kappa_{\phi} (\alpha_{\phi} - \alpha'_{\phi}) + \sum_{\psi \in \Psi_j} \lambda_{\psi} (\beta_{\psi} - \beta'_{\psi}) = \kappa \cdot (\alpha - \alpha') + \lambda \cdot (\beta_j - \beta'_j)$$

Taking the supremum over all κ and λ satisfying the $l_{p'}$ constraints:

$$\begin{aligned} \sup_{\kappa, \lambda} (\kappa \cdot (\alpha - \alpha') + \lambda \cdot (\beta_j - \beta'_j)) &= \sup_{\kappa, \lambda} \left(\|\kappa\|_{l_{p'}} \|\alpha - \alpha'\|_{l_p} + \|\lambda\|_{l_{p'}} \|\beta_j - \beta'_j\|_{l_p} \right) \\ &= \|\alpha - \alpha'\|_{l_p} + 2^{-j+dj(\frac{1}{2}-\frac{1}{p})} \|\beta_j - \beta'_j\|_{l_p} \end{aligned}$$

keep taking the supremum over all $j \geq 0$, then the proof is finished:

$$\begin{aligned} &\sup_{j \geq 0} \left(\|\alpha - \alpha'\|_{l_p} + 2^{-j} 2^{dj(\frac{1}{2}-\frac{1}{p})} \|\beta_j - \beta'_j\|_{l_p} \right) \\ &= \|\alpha - \alpha'\|_{l_p} + \left\| 2^{-j} 2^{dj(\frac{1}{2}-\frac{1}{p})} \|\beta_j - \beta'_j\|_{l_p} \right\|_{l_{\infty}} = \|f - g\|_{\mathcal{B}_{p, \infty}^{-1}} \end{aligned}$$

Dynamic formulations

Proof of Lemma 3.

Recall that the standard assumptions of the wavelet system show that

- ① $\|\nabla f\|_{L_p(\Omega)} \lesssim 2^j \|f\|_{L_p(\Omega)}$ for any $f \in \text{Span}(\Phi \cup \{\bigcup_{0 \leq k < j} \Psi_k\})$.
- ② for any vector $\{\alpha_\phi\}_{\phi \in \Phi}$ and $\{\beta_\psi\}_{\psi \in \Psi_j}$, then

$$\left\| \sum_{\phi \in \Phi} \alpha_\phi \phi \right\|_{L_p} \asymp \|\alpha\|_{l_p}, \quad \left\| \sum_{\psi \in \Psi_j} \beta_\psi \psi \right\|_{L_p} \asymp 2^{dj(1/2-1/p)} \|\beta\|_{l_p}$$

the first one implies that

$$\begin{aligned} \|\nabla h\|_{L_{p'}(\Omega)} &\leq \left\| \nabla \left(\sum_{\phi \in \Phi} \kappa_\phi \phi \right) \right\|_{L_{p'}(\Omega)} + \left\| \nabla \left(\sum_{\psi \in \Psi_j} \lambda_\psi \psi \right) \right\|_{L_{p'}(\Omega)} \\ &\lesssim \left\| \sum_{\phi \in \Phi} \kappa_\phi \phi \right\|_{L_{p'}(\Omega)} + 2^j \left\| \sum_{\psi \in \Psi_j} \lambda_\psi \psi \right\|_{L_{p'}(\Omega)} \end{aligned}$$

Dynamic formulations

(continued)

and the second one implies

$$RHS \lesssim \|\kappa\|_{l_{p'}} + 2^{j+dj(\frac{1}{2}-\frac{1}{p'})} \|\lambda\|_{l_{p'}} \leq 1 + 2^{j+dj(\frac{1}{2}-\frac{1}{p'})} \cdot 2^{-j+dj(\frac{1}{2}-\frac{1}{p})} = 2$$

Dynamic formulations

Definition of V_ϕ for $\phi \in \Phi$:

Given $x \in \mathbb{R}^d$, we write $x^{(i)}$ for the vector consisting of the first i coordinates of x . For each $1 \leq i \leq d$, define $\phi^{(i)} : \mathbb{R}^i \rightarrow \mathbb{R}$ by

$$\phi^{(i)}(x^{(i)}) = \int_0^1 \cdots \int_0^1 \phi(x^{(i)}, t_{i+1}, \dots, t_d) dt_{i+1} \dots dt_d$$

and set $\phi^{(0)} = 0$. We define V_ϕ componentwise as

$$(V_\phi)_i(x) = \int_0^{x_i} \phi^{(i)}(x^{(i-1)}, t_i) dt_i - x_i \phi^{(i-1)}(x^{(i-1)}) \quad 1 \leq i \leq d$$

Definition of V_ψ for $\psi \in \Psi_j, j \geq 0$:

We adopt essentially the same construction as above. First, by Assumption E.3, ψ can be written as $\bigotimes_{i=1}^d \psi_i$, where each ψ_i is a univariate function. Assumptions E.1 and E.2 imply that $\int_{[0,1]^d} \psi(x) dx = 0$, so there exists an index $k \in [d]$ such that $\int_{[0,1]} \psi_k(x_k) dx_k = 0$. We set

Dynamic formulations

$$(V_\psi)_k(x) = \int_0^{x_k} \psi_k(t) dt \cdot \prod_{i \neq k} \psi_i(x_i)$$

and $(V_\psi)_i = 0$ for $i \neq k$.

Dynamic formulations

Dyadic partition

Definition (Dyadic partition)

A dyadic partition of a set $S \subset X$ with parameter $\delta < 1$ is a sequence $\{Q_k\}_{k=1}^{k_1}$ with $Q_k \subset \mathcal{B}(X)$ possessing the following properties:

- The sets in Q_k form a partition of S .
- If $Q \in Q_k$, then $\text{diam}(Q) \leq \delta^k$.
- If $Q_{k+1} \in Q_{k+1}$ and $Q_k \in Q_k$, then either $Q_{k+1} \subset Q_k$ or $Q_{k+1} \cap Q_k = \emptyset$.

Proposition

μ and ν are two probability measures on X . If $\{Q_k\}_{k=1}^{k_1}$ is a dyadic partition of S with parameter δ , where S is a bounded set S with $\mu(S) = \nu(S) = 1$, then

$$W_p^p(\mu, \nu) \leq (\text{diam}(S)^p \vee 1) \cdot \left(\delta^{k_1 p} + \sum_{k=1}^{k_1} \delta^{(k-1)p} \sum_{Q \in Q_k} |\mu(Q) - \nu(Q)| \right)$$

Dyadic partition

Proof.

For the process from α to β , given a partition \mathcal{Q} we first ensure that their mass on each $Q \in \mathcal{Q}$ equals (or are close): $\alpha(S) \rightarrow \beta(S)$, then as the partition \mathcal{Q} is refined enough: $\max_{Q \in \mathcal{Q}} \text{diam}(Q) \rightarrow 0$, we deem that α, β are close enough.

To begin with, for \mathcal{Q}_1 we scale μ, ν on each $Q_1 \in \mathcal{Q}_1$ to achieve the same mass:

$$\mu_1 = \sum_{Q_1 \in \mathcal{Q}_1} \frac{\mu(Q_1) \wedge \nu(Q_1)}{\mu(Q_1)} \cdot \mu|_{Q_1}, \quad \nu_1 = \sum_{Q_1 \in \mathcal{Q}_1} \frac{\mu(Q_1) \wedge \nu(Q_1)}{\nu(Q_1)} \cdot \nu|_{Q_1}$$

we have $\mu_1(Q_1) = \nu_1(Q_1) = \mu(Q_1) \wedge \nu(Q_1)$ and $\mu_1 \leq \mu, \nu_1 \leq \nu$.

Define $(\pi_1, \rho_1) = (\mu - \mu_1, \nu - \nu_1)$ as the measures that are thrown away during the process $(\mu, \nu) \rightarrow (\mu_1, \nu_1)$, and it's easy to check

$$\pi_1(S) = \rho_1(S) = \sum_{Q_1 \in \mathcal{Q}_1} [\mu(Q_1) - \mu_1(Q_1)] = \frac{1}{2} \sum_{Q_1 \in \mathcal{Q}_1} |\mu(Q_1) - \nu(Q_1)|$$

Dyadic partition

(continued)

As $(\mu, \nu) = (\mu_1 + \pi_1, \nu_1 + \rho_1)$ and $W_p^p(\pi_1, \rho_1) \leq (\text{diam}(S))^p \pi_1(S)$, we have

$$W_p^p(\mu, \nu) \leq W_p^p(\pi_1, \rho_1) + W_p^p(\mu_1, \nu_1) \leq \text{diam}(S)^p \pi_1(S) + W_p^p(\mu_1, \nu_1)$$

To continue this refinement, we define $\{\mu_k\}_{k=1}^{k_1}, \{\nu_k\}_{k=1}^{k_1}$ by induction

$$\mu_k = \sum_{Q_k \in \mathcal{Q}_k} \frac{\mu_{k-1}(Q_k) \wedge \nu_{k-1}(Q_k)}{\mu_{k-1}(Q_k)} \cdot \mu_{k-1}|_{Q_k}$$

$$\nu_k = \sum_{Q_k \in \mathcal{Q}_k} \frac{\mu_{k-1}(Q_k) \wedge \nu_{k-1}(Q_k)}{\nu_{k-1}(Q_k)} \cdot \nu_{k-1}|_{Q_k}$$

and similarly, $\mu_k(Q_k) = \nu_k(Q_k) = \mu_{k-1}(Q_k) \wedge \nu_{k-1}(Q_k)$ for any $Q_k \in \mathcal{Q}_k$. Let $(\pi_k, \rho_k) = (\mu_{k-1} - \mu_k, \nu_{k-1} - \nu_k)$, the idea could be illustrated as

$$W_p^p(\mu, \nu) = W_p^p\left(\mu_{k_1} + \sum_{k=1}^{k_1} \pi_k, \nu_{k_1} + \sum_{k=1}^{k_1} \rho_k\right) \leq W_p^p(\mu_{k_1}, \nu_{k_1}) + \sum_{k=1}^{k_1} W_p^p(\pi_k, \rho_k)$$

Dyadic partition

(continued)

To estimate $W_p^p(\pi_k, \rho_k)$ when $k > 1$, we first check that

$$\pi_k(S) = \rho_k(S) = 2^{-1} \sum_{Q_k \in \mathcal{Q}_k} |\mu_{k-1}(Q_k) - \nu_{k-1}(Q_k)|$$

and they have the same mass on each $Q_{k-1} \in \mathcal{Q}_{k-1}$:

$$\pi_k(Q_{k-1}) = \mu_{k-1}(Q_{k-1}) - \mu_k(Q_{k-1}) = \nu_{k-1}(Q_{k-1}) - \nu_k(Q_{k-1}) = \rho_k(Q_{k-1})$$

then it's natural to restrict the transport $\pi_k \rightarrow \rho_k$ within each $Q \in \mathcal{Q}_{k-1}$:

$$W_p^p(\pi_k, \rho_k) \leq \sum_{Q \in \mathcal{Q}_{k-1}} W_p^p(\pi_k|_Q, \rho_k|_Q) \leq \sum_{Q \in \mathcal{Q}_{k-1}} \text{diam}(Q)^p \pi_k(Q) \leq \delta^{(k-1)p} \pi_k(S)$$

for $W_p^p(\mu_{k_1}, \nu_{k_1})$ we just give a rough estimation: $W_p^p(\mu_{k_1}, \nu_{k_1}) \leq \delta^{k_1 p}$. Finally the last step, the estimation of $\pi_k(S)$, the sum of $|\mu_{k-1}(Q_k) - \nu_{k-1}(Q_k)|$:

Dyadic partition

(continued)

Recall that on each $Q \in \mathcal{Q}_{k-1}$, μ_{k-1} is proportional to μ , so as ν_{k-1} , we assume

$$(\mu_{k-1}|Q, \nu_{k-1}|Q) = (a_Q \mu|Q, b_Q \nu|Q), \quad (a_Q, b_Q) = \left(\frac{\mu_{k-1}(Q)}{\mu(Q)}, \frac{\nu_{k-1}(Q)}{\nu(Q)} \right) \in [0, 1]$$

note that $\mu_{k-1}(Q) = \nu_{k-1}(Q)$, for any $P \in \mathcal{Q}_k, P \subset Q$ we have:

$$\begin{aligned} \sum_{P \subset Q} |\mu_{k-1}(P) - \nu_{k-1}(P)| &= \sum_{P \subset Q} |a_Q \mu(P) - b_Q \nu(P)| \\ &\leq \sum_{P \subset Q} [a_Q \cdot |\mu(P) - \nu(P)| + |a_Q - b_Q| \cdot \nu(P)] \\ &= a_Q \sum_{P \subset Q} |\mu(P) - \nu(P)| + |a_Q - b_Q| \cdot \nu(Q) \\ &= a_Q \sum_{P \subset Q} |\mu(P) - \nu(P)| + \frac{\mu_{k-1}(Q)}{\mu(Q)} |\mu(Q) - \nu(Q)| \leq 2 \sum_{P \subset Q} |\mu(P) - \nu(P)| \end{aligned}$$

Dyadic partition

(continued)

with this we are able to complete the proof:

$$\begin{aligned}\pi_k(S) &= \frac{1}{2} \sum_{P \in \mathcal{Q}_k} |\mu_{k-1}(P) - \nu_{k-1}(P)| = \frac{1}{2} \sum_{Q \in \mathcal{Q}_{k-1}} \sum_{P \subset Q} |\mu_{k-1}(P) - \nu_{k-1}(P)| \\ &\leq \sum_{Q \in \mathcal{Q}_{k-1}} \sum_{P \subset Q} |\mu(P) - \nu(P)| = \sum_{P \in \mathcal{Q}_k} |\mu(P) - \nu(P)|\end{aligned}$$

hence

$$\begin{aligned}W_p^p(\mu, \nu) &\leq \delta^{k_1 p} + \text{diam}(S)^p \pi_1(S) + \sum_{k=2}^{k_1} \delta^{(k-1)p} \sum_{P \in \mathcal{Q}_k} |\mu(P) - \nu(P)| \\ &\leq (\text{diam}(S)^p \vee 1) \cdot \left(\delta^{k_1 p} + \sum_{k=1}^{k_1} \delta^{(k-1)p} \sum_{Q \in \mathcal{Q}_k} |\mu(Q) - \nu(Q)| \right)\end{aligned}$$

Minimax lower bounds

Proposition (Assouad's lemma)

Let $\Omega = \{0, 1\}^m$ be the set of all binary sequences of length m . $\{\mathbb{P}_\omega, \omega \in \Omega\}$ is a set of 2^m probability measures on (X, \mathcal{A}) and denote \mathbb{E}_ω as the corresponding expectations. Then

$$\inf_{\hat{\omega}} \max_{\omega \in \Omega} \mathbb{E}_\omega \rho(\omega, \hat{\omega}) \geq \frac{m}{2} \inf_{(\omega, \omega') : \rho(\omega, \omega')=1} \inf_{\psi} \left(\mathbb{P}_\omega(\psi = 0) + \mathbb{P}_{\omega'}(\psi = 1) \right)$$

where $\rho(\omega, \omega') := |\{i : \omega_i \neq \omega'_i\}|$ is the Hamming distance, $\inf_{\hat{\omega}}$ denotes the infimum over all estimators $\hat{\omega}$ taking values in Ω and where \inf_{ψ} denotes the infimum over all tests ψ taking values in $\{0, 1\}$.

Remark: The infimum over ψ **seems** to relate to the *total variation* $\text{TV}(\cdot, \cdot)$:

$$\begin{aligned} \inf_{\psi} [\mathbb{P}_\omega(\psi \neq 0) + \mathbb{P}_{\omega'}(\psi \neq 1)] &= \inf_A [\mathbb{P}_\omega(A) + \mathbb{P}_{\omega'}(A^c)] \\ &= 1 - \sup_A [\mathbb{P}_{\omega'}(A) - \mathbb{P}_\omega(A)] = 1 - \text{TV}(\mathbb{P}_\omega, \mathbb{P}_{\omega'}) \end{aligned}$$

Minimax lower bounds

Proof.

Define $\omega = (\omega_1, \dots, \omega_m)$, so as $\hat{\omega}$. Then

$$\begin{aligned} \max_{\omega \in \Omega} \mathbb{E}_{\omega} \rho(\omega, \hat{\omega}) &\geq 2^{-m} \sum_{\omega \in \Omega} \mathbb{E}_{\omega} \rho(\omega, \hat{\omega}) = 2^{-m} \sum_{\omega \in \Omega} \sum_{i=1}^m \mathbb{E}_{\omega} |\omega_i - \hat{\omega}_i| \\ &= 2^{-m} \sum_{i=1}^m \left(\sum_{\omega: \omega_i=1} + \sum_{\omega: \omega_i=0} \right) \mathbb{E}_{\omega} |\omega_i - \hat{\omega}_i| \end{aligned}$$

WLOG, we consider the case $i = 1$

$$\left(\sum_{\omega: \omega_1=1} + \sum_{\omega: \omega_1=0} \right) \mathbb{E}_{\omega} |\omega_i - \hat{\omega}_i| = \sum_{(\omega_2, \dots, \omega_m)} [\mathbb{E}_{(1, \dots, \omega_m)} (1 - \hat{\omega}_1) + \mathbb{E}_{(0, \dots, \omega_m)} \hat{\omega}_1]$$

then $\hat{\omega}_1$ is no longer important, we can eliminate it with taking the infimum over all $\psi \in \{0, 1\}$:

Minimax lower bounds

(continued)

$$\begin{aligned} \mathbb{E}_{(1, \dots, \omega_m)}(1 - \hat{\omega}_1) + \mathbb{E}_{(0, \dots, \omega_m)}\hat{\omega}_1 &\geq \inf_{(\omega, \hat{\omega}): \rho(\omega, \hat{\omega})=1} [\mathbb{E}_{\omega}(1 - \hat{\omega}_1) + \mathbb{E}_{\omega'}\hat{\omega}_1] \\ &\geq \inf_{(\omega, \hat{\omega}): |\omega - \hat{\omega}|=1} \inf_{\psi} [\mathbb{E}_{\omega}(1 - \psi) + \mathbb{E}_{\omega'}\psi] = \inf_{(\omega, \hat{\omega}): |\omega - \hat{\omega}|=1} \inf_{\psi} [\mathbb{P}_{\omega}(\psi = 0) + \mathbb{P}_{\omega'}(\psi = 1)] \end{aligned}$$

hence we have

$$\begin{aligned} \max_{\omega \in \Omega} \mathbb{E}_{\omega} \rho(\omega, \hat{\omega}) &\geq 2^{-m} \sum_{i=1}^m \left(\sum_{\omega: \omega_i=1} + \sum_{\omega: \omega_i=0} \right) \mathbb{E}_{\omega} |\omega_i - \hat{\omega}_i| \\ &\geq 2^{-m} \sum_{i=1}^m 2^{m-1} \inf_{(\omega, \hat{\omega}): |\omega - \hat{\omega}|=1} \inf_{\psi} [\mathbb{P}_{\omega}(\psi = 0) + \mathbb{P}_{\omega'}(\psi = 1)] \\ &= \frac{m}{2} \inf_{(\omega, \omega'): \rho(\omega, \omega')=1} \inf_{\psi} (\mathbb{P}_{\omega}(\psi = 0) + \mathbb{P}_{\omega'}(\psi = 1)) \end{aligned}$$

Minimax lower bounds

When dealing with the minimax lower bounds of all estimators $\hat{\omega}$ based on n i.i.d. samples, we have $p_{\omega}(\mathbf{x}) = \otimes_{i=1}^n p_{\omega}(x_i)$, while the calculation of total variation here is thorny, we use *Hellinger distance* instead:

Definition (Hellinger distance)

P and Q are two probability measures on a measure space X that are absolutely continuous with respect to a measure λ , their Hellinger distance is defined as

$$H^2(P, Q) := \int \left(\sqrt{p(x)} - \sqrt{q(x)} \right)^2 \lambda(dx) = 2 - 2 \int \sqrt{p(x)q(x)} \lambda(dx)$$

where $(p, q) = (dP/d\lambda, dQ/d\lambda)$ are the Radon-Nikodym derivatives.

Hellinger distance handles product measures easily: if $(P, Q) = (\otimes_{i=1}^n P_i, \otimes_{i=1}^n Q_i)$

$$1 - \frac{H^2(P, Q)}{2} = \int \sqrt{dP dQ} = \prod_{i=1}^n \left(\int \sqrt{dP_i dQ_i} \right) = \prod_{i=1}^n \left(1 - \frac{H^2(P_i, Q_i)}{2} \right)$$

Minimax lower bounds

We first build connection between Hellinger distance and the total variation:

Lemma

$$\text{TV}(P, Q) \leq \sqrt{1 - \left(1 - \frac{H^2(P, Q)}{2}\right)^2} \leq 1 - \frac{1}{2} \left(1 - \frac{H^2(P, Q)}{2}\right)^2$$

Proof.

$$\begin{aligned} \left(1 - \frac{H^2(P, Q)}{2}\right)^2 &= \left(\int \sqrt{dP dQ}\right)^2 \leq \left(\int (dP \vee dQ)\right) \left(\int (dP \wedge dQ)\right) \\ &= \left(2 - \int (dP \wedge dQ)\right) \left(\int (dP \wedge dQ)\right) \\ &= (1 + \text{TV}(P, Q))(1 - \text{TV}(P, Q)) \end{aligned}$$

Minimax lower bounds

With the relationship above, we can establish a practical conclusion:

Proposition

Let $\Omega = \{0, 1\}^m$, $\{\mu_\omega, \omega \in \Omega\} \subset \mathcal{C}$ has 2^m probability measures on (X, \mathcal{A}) , where \mathcal{C} is a larger family of probability measures. If d is a metric on $\mathcal{P}(X)$ and

- (i). For all $\omega, \omega' \in \Omega$, there exists such $\alpha > 0$ that: $d(\mu_\omega, \mu_{\omega'}) \geq \alpha \cdot \rho(\omega, \omega')$.
- (ii). For all $\omega, \omega' \in \Omega$ with $\rho(\omega, \omega') = 1$, there exists such $\beta > 0$ that:

$$H^2(\mu_\omega, \mu_{\omega'}) = \int (\sqrt{d\mu_\omega} - \sqrt{d\mu_{\omega'}})^2 \leq \beta$$

then for all $n \geq 1$ we have (m, α and β might depend on n)

$$\inf_{\hat{\mu}_n} \sup_{\mu \in \mathcal{C}} \mathbb{E}_{\mathbf{X} \sim \otimes_{i=1}^n \mu} d(\mu, \hat{\mu}_n(\mathbf{X})) \geq \frac{\alpha m}{8} \left(1 - \frac{\beta}{2}\right)^{2n}$$

Minimax lower bounds

Proof.

Let $\hat{\omega}_n = \arg \min_{\omega \in \Omega} d(\mu_\omega, \hat{\mu}_n) = \hat{\omega}_n(\hat{\mu}_n)$, we have

$$d(\mu_\omega, \mu_{\hat{\omega}_n}) \leq d(\mu_\omega, \hat{\mu}_n) + d(\mu_{\hat{\omega}_n}, \hat{\mu}_n) \leq 2d(\mu_\omega, \hat{\mu}_n)$$

which helps us convert $\inf_{\hat{\mu}_n}$ into $\inf_{\hat{\omega}_n}$:

$$\begin{aligned} \inf_{\hat{\mu}_n} \sup_{\mu \in \mathcal{C}} \mathbb{E} d(\mu, \hat{\mu}_n) &\geq \inf_{\hat{\mu}_n} \max_{\omega \in \Omega} \mathbb{E} d(\mu_\omega, \hat{\mu}_n) \geq 2^{-1} \inf_{\hat{\mu}_n} \max_{\omega \in \Omega} \mathbb{E} d(\mu_\omega, \mu_{\hat{\omega}_n(\hat{\mu}_n)}) \\ &\geq 2^{-1} \inf_{\hat{\omega}_n} \max_{\omega \in \Omega} \mathbb{E} d(\mu_\omega, \mu_{\hat{\omega}_n}) \geq (\alpha/2) \inf_{\hat{\omega}_n} \max_{\omega \in \Omega} \mathbb{E}_\omega \rho(\omega, \hat{\omega}_n) \\ &\geq \frac{\alpha m}{4} \inf_{(\omega, \omega') : \rho(\omega, \omega')=1} [1 - \text{TV}(\otimes_{i=1}^n \mu_\omega, \otimes_{i=1}^n \mu_{\omega'})] \\ &\geq \frac{\alpha m}{8} \inf_{(\omega, \omega') : \rho(\omega, \omega')=1} (1 - H^2(\otimes_{i=1}^n \mu_\omega, \otimes_{i=1}^n \mu_{\omega'})/2)^2 \\ &= \frac{\alpha m}{8} \left[\inf_{(\omega, \omega') : \rho(\omega, \omega')=1} (1 - H^2(\mu_\omega, \mu_{\omega'})/2)^2 \right]^{2n} \geq RHS \end{aligned}$$

Applications of Assouad's Lemma

Theorem (3)

For any $p, p', q \geq 1$ and $s > 0$,

$$\inf_{\tilde{\mu}} \sup_{f \in \mathcal{B}_{p',q}^s(L;m)} \mathbb{E} W_p(f, \tilde{\mu}) \gtrsim \begin{cases} n^{-\frac{1+s}{d+2s}}, & d \geq 2 \\ n^{-1/2}, & d = 1 \end{cases}$$

where the infimum is taken over all estimators $\tilde{\mu}$ based on n observations.

Proof.

By the monotonicity of the Wasserstein- p distances, it suffices to prove the lower bound for the case $p = 1$. Consider an index J to be specified later and a vector $\varepsilon \in \{\pm 1\}^{|\Psi_J|}$, define:

$$f_\varepsilon = 1 + \frac{1}{4\sqrt{n}} \sum_{\psi \in \Psi_J} \varepsilon_\psi \psi$$

it is easy to check $f_\varepsilon \in \mathcal{B}_{p',q}^s(L;m)$ and bounded, Theorem 4 implies

$$W_1(f_\varepsilon, f_{\varepsilon'}) \gtrsim \|f_\varepsilon - f_{\varepsilon'}\|_{\mathcal{B}_{1,\infty}^{-1}} \asymp 2^{-J} 2^{-dJ/2} / \sqrt{n} \cdot \rho(\varepsilon, \varepsilon')$$

Applications of Assouad's Lemma

(continued)

When $\rho(\varepsilon, \varepsilon') = 1$, we have

$$\int (\sqrt{f_\varepsilon} - \sqrt{f_{\varepsilon'}})^2 = \int \frac{(f_\varepsilon - f_{\varepsilon'})^2}{(\sqrt{f_\varepsilon} + \sqrt{f_{\varepsilon'}})^2} \lesssim \int (f_\varepsilon - f_{\varepsilon'})^2 \lesssim n^{-1}$$

with these two conditions, we apply Assouad's Lemma:

$$\begin{aligned} \inf_{\tilde{\mu}} \sup_{f \in \mathcal{B}_{p',q}^s(L;m)} \mathbb{E} W_p(f, \tilde{\mu}) &\geq \inf_{\tilde{\mu}} \sup_{f \in \mathcal{B}_{p',q}^s(L;m)} \mathbb{E} W_1(f, \tilde{\mu}) \\ &\gtrsim \frac{2^{-J} 2^{-dJ/2}}{\sqrt{n}} \cdot |\Psi_J| \gtrsim \frac{2^{-J} 2^{dJ/2}}{\sqrt{n}} \end{aligned}$$

here choosing J such that $2^J \asymp n^{1/(d+2s)}$ when $d \geq 2$ and $J = 0$ when $d = 1$ yields the claim.

Applications of Assouad's Lemma

Before starting the proof of Theorem 5, we first introduce a straightforward result of Wasserstein distance:

Lemma (5)

Let μ and ν be probability measures on \mathbb{R}^d , S and T are two compact set with $d(S, T) \geq c$ and $\mu(S \cup T) = \nu(S \cup T) = 1$. Then $W_p(\mu, \nu) \geq c|\mu(S) - \nu(S)|^{1/p}$.

Proof.

WLOG, assume $\mu(S) > \nu(S)$, we derive from the definition of Wasserstein distance:

$$\begin{aligned} W_p^p(\mu, \nu) &= \inf_{\substack{X \sim \mu \\ Y \sim \nu}} \mathbb{E}|X - Y|^p \geq \inf_{\substack{X \sim \mu \\ Y \sim \nu}} \mathbb{E}(\mathbf{1}\{X \in S, Y \in T\}|X - Y|^p) \\ &\geq c^p \inf_{\substack{X \sim \mu \\ Y \sim \nu}} \mathbb{P}(X \in S, Y \in T) \geq c^p \inf_{\substack{X \sim \mu \\ Y \sim \nu}} [\mathbb{P}(X \in S) - \mathbb{P}(Y \notin T)] \\ &\geq c^p |\mu(S) - \nu(S)| \end{aligned}$$

With this lemma, we can now concentrate on the choice of the sets S and T !

Applications of Assouad's Lemma

Theorem (5)

For any $p, p', q \geq 1$ and $s > 0$, if L is a sufficiently large constant, then

$$\inf_{\tilde{\mu}} \sup_{f \in \mathcal{B}_{p',q}^s(L)} \mathbb{E} W_p(f, \tilde{\mu}) \gtrsim \begin{cases} n^{-\frac{1+s/p}{d+s}}, & d-s \geq 2p \\ n^{-\frac{1}{2p}}, & d-s < 2p \end{cases}$$

where the infimum is taken over all estimators $\tilde{\mu}$ based on n observations.

Proof.

1. if $d-s < 2p$:

Let $g_0 \in \mathcal{B}_{p',q}^s$ be supported in $[0, 1/3]^d$ and g_1 be a transition of g_0 supported on $[2/3, 1]^d$. For $\lambda \in [1, 1]$, define $f_\lambda := 2^{-1}[(1+\lambda)g_0 + (1-\lambda)g_1]$, then

$$\int (\sqrt{f_\lambda(x)} - \sqrt{f_{-\lambda}(x)})^2 dx = \int_{[0,1/3]^d} + \int_{[2/3,1]^d} \asymp (\sqrt{1+\lambda} - \sqrt{1-\lambda})^2 \asymp \lambda^2$$

Applications of Assouad's Lemma

(continued)

Let $S = [0, 1/3]^d$, $m = 1$ and $\{f_\lambda, f_{-\lambda}\} \subset \mathcal{B}_{p',q}^s(L)$, Lemma 5 implies that $W_p(f_\lambda, f_{-\lambda}) \gtrsim |f_\lambda(S) - f_{-\lambda}(S)|^{1/p} \asymp \lambda^{1/p}$, choosing λ such that $\lambda \asymp n^{-1/2}$ yields the claim.

2. if $d - s \geq 2p$:

According to the proposition derived from Assouad's Lemma above, we should construct as many distributions as possible to gain a large m that leads to a tight result under the condition that $H^2(\mu_\omega, \mu_{\omega'}) = O(n^{-1})$.

Let $g_0 \in \mathcal{B}_{p',q}^s$ supported in $[0, 1/3]^d$, $\Gamma = \{(\gamma_i^0, \gamma_i^1)\}_i$. For $\varepsilon \in \{0, 1\}^{|\Gamma|}$, define

$$f_\varepsilon := \sum_{1 \leq i \leq |\Gamma|} h(x - \gamma_i^{\varepsilon_i}) + \tau g_0, \quad \tau = 1 - |\Gamma|\delta > 0$$

here h has mini support and integral $\int h = \delta$, so as $h(x - \gamma_i^{\varepsilon_i})$, and all supports of $h(\cdot - \gamma_i^{\varepsilon_i}), g_0$ are well separated by at least c .

Applications of Assouad's Lemma

(continued)

The choice of ε differs f_ε , especially their supports. Let $\Delta(\varepsilon, \varepsilon') = \{i : \varepsilon_i \neq \varepsilon'_i\}$

$$S = \bigcup_{i \in \Delta(\varepsilon, \varepsilon')} \text{supp}(h(x - \gamma_i^{\varepsilon_i})), \quad T = (\text{supp}(f_\varepsilon) \cup \text{supp}(f_{\varepsilon'})) \setminus S$$

hence $d(S, T) \geq c$, Lemma 5 and $\rho(\varepsilon, \varepsilon') \leq |\Gamma|$ imply

$$\begin{aligned} W_p(f_\varepsilon, f_{\varepsilon'}) &\geq c|\mu_\varepsilon(S) - \mu_{\varepsilon'}(S)|^{1/p} = c[\delta\rho(\varepsilon, \varepsilon')]^{1/p} \\ &\geq c[\delta \cdot |\Gamma|^{1-p}]^{1/p} \cdot \rho(\varepsilon, \varepsilon') = c\delta^{1/p}|\Gamma|^{1/p-1} \cdot \rho(\varepsilon, \varepsilon') \end{aligned}$$

When $\rho(\varepsilon, \varepsilon') = 1$, we have

$$\int (\sqrt{f_\varepsilon} - \sqrt{f_{\varepsilon'}})^2 \leq \int |f_\varepsilon - f_{\varepsilon'}| \lesssim \mu_\varepsilon(S) = \delta$$

Choosing $\delta \asymp n^{-1}$ then the proposition implies

$$\inf_{\tilde{\mu}} \sup_{f \in \mathcal{B}_{p', q}^s(L)} \mathbb{E} W_p(f, \tilde{\mu}) \gtrsim c\delta^{1/p}|\Gamma|^{1/p-1} \cdot |\Gamma| = c|\Gamma|^{1/p} \cdot n^{-1/p}$$

Applications of Assouad's Lemma

(continued)

We want to enrich the set Γ under the restriction that the supports are separated by at least c , to the upper bound: $|\Gamma| \lesssim (c+r)^{-d}$, where r is the diameter of $\text{supp}(h)$, for example

$$\{\gamma_i^0\}_i \cup \{\gamma_i^1\}_i = \{(Kk_1(c+r), \dots, Kk_d(c+r)) \notin [0, 1/3]^d : (k_1, \dots, k_d) \in \mathbb{Z}^d\}$$

the optimal choice should be $c \asymp r$: $c|\Gamma|^{1/p} \cdot n^{-1/p} \asymp c^{1-d/p} n^{-1/p}$.

We want to choose the smallest c to get the optimal results, while the conditions $\text{diam}(\text{supp}(h)) \asymp c$, $1 - |\Gamma|\delta > 0$ and $h \in \mathcal{B}_{p',q}^s(L)$ only allows $c \gtrsim n^{-1/(s+d)}$, which yields the final conclusion.

Actually the paper constructed $h = Mc^s g_0(x/c) \in \mathcal{B}_{p',q}^s(L)$ for some constant M , then $\delta = \int h = c^{s+d} \asymp 1/n$, $\text{diam}(\text{supp}(h)) \asymp c \cdot \text{diam}(\text{supp}(g_0)) \asymp c$, $|\Gamma| \asymp n^{\frac{d}{d+s}}$.

Applications of Assouad's Lemma

Theorem (?)

For $p \geq 1$ and $s > 0$, if $\sigma^2 > \max\{1, (d+s)/(2s)\}$ and L is a sufficiently large constant, then

$$\inf_{\tilde{\mu}} \sup_{f \in \mathcal{C}^s(L; \sigma^2)} \mathbb{E} W_p(f, \tilde{\mu}) \gtrsim (\log n)^{\frac{d}{2p}} n^{-\frac{1+s/p}{d+s}}$$

$\mathcal{C}^s(L; \sigma^2)$ stands for the set of probability densities on \mathbb{R}^d with s -Hölder norm bounded by L that satisfy $\mathbb{E}_{X \sim f} \exp(\|X\|^2 / 2d\sigma^2) \leq 2$.

Proof.

We follow the same idea in Theorem 5, let $g_0 \in \mathcal{C}^s(L)$ supported in $[0, 1/3]^d$, $\Gamma = \{(\gamma_i^0, \gamma_i^1)\}_i$. For $\varepsilon \in \{0, 1\}^{|\Gamma|}$, define

$$f_\varepsilon := \sum_{1 \leq i \leq |\Gamma|} h(x - \gamma_i^{\varepsilon_i}) + \tau g_0, \quad \tau = 1 - |\Gamma|\delta > 0$$

here $\int h \asymp n^{-1}$, and all supports of $h(\cdot - \gamma_i^{\varepsilon_i})$, g_0 are well separated by at least c .

Applications of Assouad's Lemma

(continued)

The difference is that, we limit h and $h(x - \gamma)$ to be supported on $[0, B]^d$, which also limits the size of $|\Gamma| \lesssim (B/c)^d$, then gradually increase B to ∞ as $n \rightarrow \infty$.

We still have $W_p(f_\varepsilon, f_{\varepsilon'}) \geq cn^{-1/p} |\Gamma|^{1/p-1} \cdot \rho(\varepsilon, \varepsilon')$ and $H^2(f_\varepsilon, f_{\varepsilon'}) \lesssim n^{-1}$ when $\rho(\varepsilon, \varepsilon') = 1$, hence

$$\inf_{\tilde{\mu}} \sup_{f \in \mathcal{C}^s(L; \sigma^2)} \mathbb{E} W_p(f, \tilde{\mu}) \gtrsim c |\Gamma|^{1/p} \cdot n^{-1/p} \gtrsim n^{-1/p} B^{d/p} c^{1-d/p}$$

In addition, here we need to ensure that $f_\varepsilon \in \mathcal{C}^s(L; \sigma^2)$:

$$\begin{aligned} \int e^{\frac{|x|^2}{2d\sigma^2}} f_\varepsilon(x) dx &\leq \int e^{\frac{|x|^2}{2d\sigma^2}} g_0(x) dx + \sum_{i \leq |\Gamma|} \int e^{\frac{|x|^2}{2d\sigma^2}} h(x - \gamma_i^{\varepsilon_i}) dx \\ &\leq e^{1/18\sigma^2} + e^{B^2/2\sigma^2} |\Gamma| \int h \leq 2 \end{aligned}$$

which gives a constraint on B and σ^2 .

Applications of Assouad's Lemma

(continued)

Still letting $c \asymp n^{-\frac{1}{s+d}}$, $h = Mc^s g_0(x/c) \in \mathcal{C}^s(L)$. We want to ensure that

$$e^{B^2/2\sigma^2} |\Gamma| \int h \asymp e^{B^2/2\sigma^2} \cdot B^d n^{-\frac{s}{d+s}} \ll 1$$

This can be done by letting $\exp(B^2/2\sigma^2) \asymp n^\alpha$ with $\alpha < s/(d+s)$, i.e. $B^2 \asymp 2\alpha\sigma^2 \log n \asymp \log n$, then

$$\inf_{\tilde{\mu}} \sup_{f \in \mathcal{C}^s(L; \sigma^2)} \mathbb{E} W_p(f, \tilde{\mu}) \gtrsim n^{-1/p} B^{d/p} c^{1-d/p} \asymp (\log n)^{\frac{d}{2p}} n^{-\frac{1+s/p}{d+s}}$$

The condition $\sigma^2 > (d+s)/2s$ allowed B to be $\sqrt{\log n}$, it seemed that scaling B with appropriate coefficients that relies on given σ^2, d and s could remove this condition. Moreover, the condition $\sigma^2 > 1$ could also be removed, given the existence of compact supported density function in $\mathcal{C}^s(L; \sigma^2)$, i.e. the existence of g_0 (as L is sufficiently large).

Applications of Assouad's Lemma

(continued)

$$\delta = \int h$$

$$g_1 = (1 - \delta)g_0 + h(x - \gamma), \quad \gamma = \sqrt{\log n} \cdot \mathbf{1}$$

$$\left(1 - \frac{H^2(g_0, g_1)}{2}\right)^2 = \left(\int \sqrt{\cdot}\right)$$

$$H^2(g_0, g_1) = 2 - 2 \int \sqrt{g_0[(1 - \delta)g_0 + h]} = 2 - \sqrt{1 - \delta} \int_S g_0 = 2[1 - \sqrt{1 - \delta}]$$

$$\begin{aligned} H^2(g_0, g_1) &= \int [\sqrt{(1 - \lambda)g_0 + h} - \sqrt{(1 - 2\lambda)g_0 + 2h}]^2 dx = \int_S + \int_T \\ &= (\sqrt{1 - \lambda} - \sqrt{1 - 2\lambda})^2 + (\sqrt{2} - 1)\lambda \end{aligned}$$

THANK YOU!

Definition (Push-forward and transport map)

$T : X \rightarrow Y$ is a measurable map between two metric spaces. The push-forward of $\mu \in \mathcal{P}(X)$ by T is the measure $\nu = T_{\#}\mu$ on Y defined by

$$\nu(B) = T_{\#}\mu(B) = \mu(T^{-1}(B))$$

for any Borel set B in Y . And such measurable map $T : X \rightarrow Y$ is called a transport map between μ and ν .

Definition (Monge Problem)

Consider two probability measures $\mu \in \mathcal{P}(X)$, $\nu \in \mathcal{P}(Y)$ on two metric spaces with a cost function $c : X \times Y \rightarrow \mathbb{R}_{\geq 0}$, minimize the cost

$$\text{MP}(\mu, \nu) := \inf \left\{ \int_X c(x, T(x)) \mu(dx) \mid T : X \rightarrow Y, T_{\#}\mu = \nu \right\}$$

Remark: such transport map $T : X \rightarrow X$ might not exist!

Definition (Transport plan)

A transport plan between two probability measures $\mu \in \mathcal{P}(X), \nu \in \mathcal{P}(Y)$ is a probability measure $\pi \in \mathcal{P}(X \times Y)$, whose marginals are μ and ν . The space of transport plans is denoted $\Pi(\mu, \nu)$, i.e.

$$\Pi(\mu, \nu) = \{\pi \in \mathcal{P}(X \times Y) \mid \pi(A \times Y) = \mu(A), \pi(X \times B) = \nu(B)\}$$

If T be a transport map between μ and ν , and define $\pi_T = (\text{id}, T)_\# \mu$. Then, π_T is a transport plan between μ and ν .

Definition (Kantorovich Problem)

Same conditions as Monge Problem, but

$$\text{KP}(\mu, \nu) := \inf \left\{ \int_X c(x, y) \pi(dxdy) \mid \pi \in \Pi(\mu, \nu) \right\}$$

Proposition (Dynamic perspective)

When $X \subset \mathbb{R}^d$, consider a fluid follow the distribution $\rho_0 = \mu$ at time $t = 0$ and $\rho_1 = \nu$ at time $t = 1$ (and ρ_t for time t). We may wonder how it complete this evolution in such unit time.

For each time t , there is a velocity field $u_t : \mathbb{R}^d \rightarrow \mathbb{R}^d$ which moves particles around. The relation between u_t and ρ_t is given by the continuity equation (*Eulerian* description): $\partial_t \rho_t + \nabla \cdot (\rho_t u_t) = 0$, i.e., for any $\varphi \in C_c^\infty(\mathbb{R}^d)$

$$\frac{d}{dt} \int \varphi(x) \rho_t(dx) = - \int \varphi [\nabla \cdot (\rho_t u_t)] = \int \langle \nabla \varphi, u_t \rangle \rho_t(dx)$$

When u_t is regular enough to define its flow map $T : [0, 1] \times X \rightarrow \mathbb{R}^d$ as the solution of the corresponding PDE: $\dot{T}_t(x) = u_t(T_t(x))$ with $T_t(x) = x$, the flow map here means $T_t(x)$ gives the position at time t of a particle which located at x at time 0, and *Lagrangian* description just tells us: $\rho_t = (T_t)_\# \rho_0$.

Eulerian and *Lagrangian*'s descriptions are two ways that describe the same process of flow and are equivalent to some extent. To connect them with optimal transport, we consider the *cost*: the generalized kinetic energy functional

$$A_p(\rho, u) := A_p((\rho_t, u_t)_{t \in [0,1]}) = \int_0^1 \int \|u_t\|^p d\rho_t dx$$

Proposition (Benamou-Brenier formula)

Given two compactly supported measures $\mu, \nu \in \mathcal{P}(\mathbb{R}^d)$ and $p \geq 1$, then

$$\begin{aligned} W_p^p(\rho_0, \rho_1) &= \inf \left\{ A_p(\rho, u) : (\rho_t, u_t)_{t \in [0,1]} \text{ solves } \partial_t \rho_t = -\operatorname{div}(\rho_t u_t) \right\} \\ &= \inf \left\{ \int_0^1 \int \|u_t\|^p d\rho_t dx : (\rho_t, u_t)_{t \in [0,1]} \text{ solves } \partial_t \rho_t = -\operatorname{div}(\rho_t u_t) \right\} \end{aligned}$$