Optimal Transport: Theory and Applications

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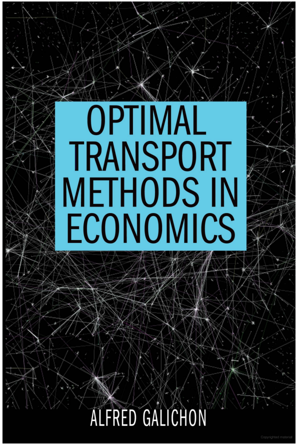
Books


OPTIMAL TRANSPORT METHODS IN ECONOMICS
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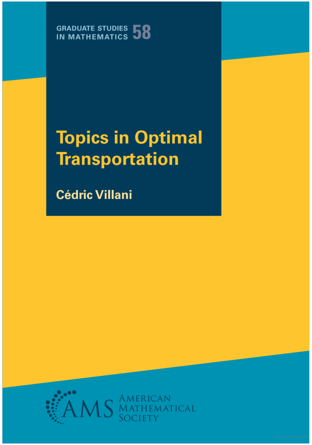
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Topics in Optimal Transportation
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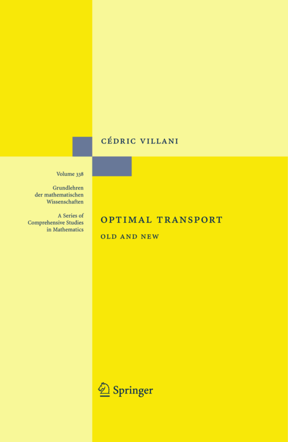
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OPTIMAL TRANSPORT
OLD AND NEW
Springer

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Road map

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1. Optimal Transport Preliminaries
   - Definition
   - Discrete Distributions
   - Continuous Distributions
2. Optimization of Optimal Transport
3. Statistics of Optimal Transport
   - Curse of Dimensionality
   - Projection
   - Smoothness
4. Applications
   - Wasserestein GANs
   - Distributionally Robust Optimization
5. Some New Advances and Open Problems

Monge Map

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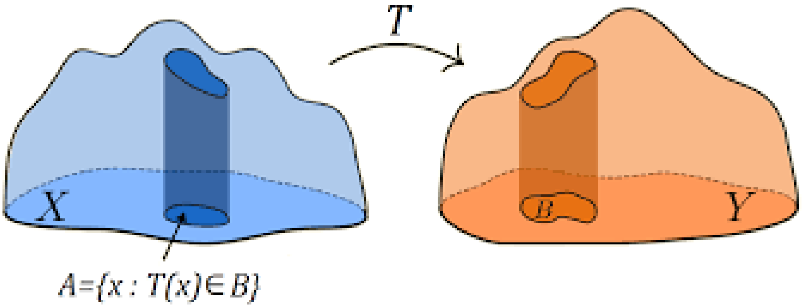
- Let $P \in \mathcal{P}(S)$ and $Q \in \mathcal{P}(S)$ be two probability distributions defined on a space S; $c : S \times S \to [0, \infty]$ is a cost function.
- Monge problem:

$$\inf_{T(\cdot)} \mathbb{E}_P[c(X, T(X)) | T_\sharp P = Q].$$



Definition

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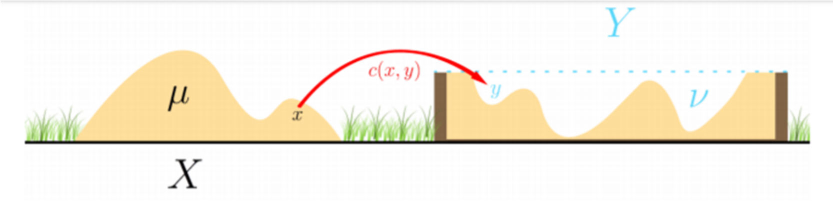
Definition (Optimal Transport Cost)

Let $P \in \mathcal{P}(S)$ and $Q \in \mathcal{P}(S)$ be two probability distributions defined on a space S; $c : S \times S \to [0, \infty]$ is a cost function. Then, the optimal transport cost is defined as

$$D_c(P, Q) := \inf_{\pi} \{ \mathbb{E}_\pi[c(U, V)] \mid \pi \in \mathcal{P}(S \times S), \\ \pi(A \times S) = P(A), \pi(S \times B) = Q(B) \text{ for every subsets } A, B \text{ of } S \}$$



Wasserstein Distance, Earth Moving Distance

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Let $S = \mathbb{R}^d$ and $c(x, y) = d(x, y)^\rho$ for some metric function $d(\cdot, \cdot)$ and $\rho \geq 1$,

$$W_\rho(P, Q) = D_c(P, Q)^{1/\rho}$$

is a metric on the probability space. We call it the type-ρ Wasserstein distance. In particular, if $\rho = 1$, it is also called the earth moving distance.

Discrete Distributions: Duality

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- Let P support $\{x_1, x_2, \ldots, x_N\}$ and Q support $\{y_1, y_2, \ldots, y_m\}$. Let $P = \{p_x\}$ and $Q = \{q_y\}$ with $\sum_{x=1}^{N} p_x = \sum_{y=1}^{M} q_y = 1, p_x \geq 0, q_y \geq 0$.
- Optimal transport cost is the optimal value of the linear programming:

$$D_c(P, Q) = \min_{\pi xy \geq 0} \sum_{x=1,y=1}^{N,M} c(x, y)\pi_{xy} \tag{1}$$

$$s.t. \sum_{y=1}^{N} \pi_{xy} = p_x \text{ and } \sum_{x=1}^{N} \pi_{xy} = q_y. \tag{2}$$

Discrete Distributions: Duality

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$$s.t. \sum_{y=1}^{N} \pi_{xy} = p_x \text{ and } \sum_{x=1}^{N} \pi_{xy} = q_y. \tag{2}$$

- Duality:

$$D_c(P,Q) = \max_{u,v} \sum_{x=1}^{N} p_x u_x + \sum_{y=1}^{M} q_y v_y \tag{3}$$

$$s.t. u_x + v_y \leq c(x,y) \tag{4}$$

Discrete Distributions: Optimal Solutions

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- Primal and dual:

$$\min_{\pi_{xy}\geq 0} \sum_{x=1,y=1}^{N,M} c(x,y)\pi_{xy} \text{ s.t. } \sum_{y=1}^{N} \pi_{xy} = p_x \text{ and } \sum_{x=1}^{N} \pi_{xy} = q_y. \tag{P}$$

$$\max_{u,v} \sum_{x=1}^{N} p_x u_x + \sum_{y=1}^{M} q_y v_y \text{ s.t. } u_x + v_y \leq c(x,y) \tag{D}$$

- The optimal solution satisfies

$$\pi^*_{xy} > 0 \Rightarrow u^*_x + v^*_y = c(x,y)$$
$$u^*_x = \min_{y\in\{1,2,\ldots,M\}} c(x,y) - v^*_y \text{ and } v^*_y = \min_{x\in\{1,2,\ldots,N\}} c(x,y) - u^*_x.$$

An Economic Interpretation

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- Primal and dual:

$$\min_{\pi_{xy}\geq 0} \sum_{x=1,y=1}^{N,M} c(x,y)\pi_{xy} \text{ s.t. } \sum_{y=1}^{N} \pi_{xy} = p_x \text{ and } \sum_{x=1}^{N} \pi_{xy} = q_y. \tag{P}$$

$$\max_{u,v} \sum_{x=1}^{N} p_x u_x + \sum_{y=1}^{M} q_y v_y \text{ s.t. } u_x + v_y \leq c(x,y) \tag{D}$$

- Transfer coal from mines in $\{x_1, x_2, \dots, x_N\}$ to factories in $\{y_1, y_2, \dots, y_m\}$:
  - Transportation cost is $c(x,y)$;
  - u_x, v_y are shadow prices: u_x is the price of loading one ton of coal at place x; and v_y is the price of unloading it at destination y.

Pure Assignments and Monge Map

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- Consider $N = M$ and $p_x = q_y = 1/N$.
- Then, the optimal solution is a permutation σ: an invertible may from $\{1, 2, \ldots, N\}$ onto iteself.
$$\pi^*_{xy} = \mathbb{I}\{y = \sigma(x)\}.$$
- The optimal transport problem is equivalent to the Monge problem.

Continuous Distributions: Duality

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- Recall

$$D_c(P,Q) = \inf_{\pi} \{\mathbb{E}_\pi[c(U,V)] \mid \pi \in \mathcal{P}(S \times S),$$
$$\pi(A \times S) = P(A), \pi(S \times B) = Q(B) \text{ for every subsets } A, B \text{ of } S\}$$

- Duality:

$$D_c(P,Q) = \sup_{\varphi,\psi} \int \varphi \mathrm{d}P + \int \psi \mathrm{d}Q$$
$$s.t. \varphi(x) + \psi(y) \leq c(x,y).$$

2-Wasserstein Distance Between Gaussian Distributions

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- Cost function $c(x, y) = \|x - y\|_2^2$, $P = \mathcal{N}(\mu_1, \Sigma_1)$ and $Q = \mathcal{N}(\mu_2, \Sigma_2)$.
- Then, the 2-Wasserstein distance between P and Q is

$$W_2^2(P, Q) = \|\mu_1 - \mu_2\|_2^2 + \mathrm{tr}(\Sigma_1) + \mathrm{tr}(\Sigma_2) - 2\mathrm{tr}\left[(\Sigma_1^{1/2}\Sigma_2\Sigma_1^{1/2})^{1/2}\right].$$

1-Wasserstein Distance: Duality

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- $c(x, y) = d(x, y)$;
- Duality:

$$W_1(P, Q) = D_c(P, Q) = \sup_{\varphi} \int \varphi \mathrm{d}P - \int \varphi \mathrm{d}Q$$

$$s.t. \varphi(x) \text{ is 1-Lipschitz with respect to } d(\cdot, \cdot)$$

Total Variation Distance

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- $c(x, y) = \mathbb{I}(x \neq y)$;
- $D_c(P, Q) = TV(P, Q)$.

One-Dimensional Case

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- $d = 1$, we have

$$W_\rho(P, Q) = \left(\int_0^1 |F_P^{-1}(s) - F_Q^{-1}(s)|^\rho \mathrm{d}s \right)^{1/\rho},$$

  where F_P and F_Q are CDFs of measures P and Q.

- if $\rho = 1$ and $d = 1$, we have

$$W_1(P, Q) = \int_{\mathbb{R}} |F_P(s) - F_Q(s)| \mathrm{d}s,$$

Road Map

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Optimization of Optimal Transport

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- Discrete case, linear programming: for simplicity, assume $N = M$

$$\min_{\pi_{xy} \geq 0} \sum_{x=1,y=1}^{N} c(x,y)\pi_{xy} \text{ s.t. } \sum_{y=1}^{N} \pi_{xy} = p_x \text{ and } \sum_{x=1}^{N} \pi_{xy} = q_y. \tag{P}$$

- Linear programming sample complexity $O(N^{3.5} \log(1/\epsilon))$.
- Sinkhorn method [Cuturi, 2013] with sample complexity $\tilde{O}(N^2/\epsilon^2)$ [Dvurechensky et al., 2018].

Sinkhorn Method

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- We optimize the following program:

$$\min_{\pi_{xy}\geq 0} \sum_{x=1,y=1}^{N} c(x,y)\pi_{xy} + \frac{1}{\lambda}\sum_{i,j=1}^{N} \pi_{ij}\log(\pi_{ij}) \text{ s.t. } \sum_{y=1}^{N}\pi_{xy} = p_x \text{ and } \sum_{x=1}^{N}\pi_{xy} = q_y.$$

- The solution admits the form:

$$\pi_{ij}^{\lambda} = u_i \exp(-\lambda c(i,j)) v_j.$$

- By Sinkhorn and Knopp's algorithm [Sinkhorn and Knopp, 1967], we can use a fixed-point iteration to arrive

$$\pi^{\lambda}\mathbf{1} = P, (\pi^{\lambda})^{\top}\mathbf{1} = Q.$$

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Computational Optimal Transport

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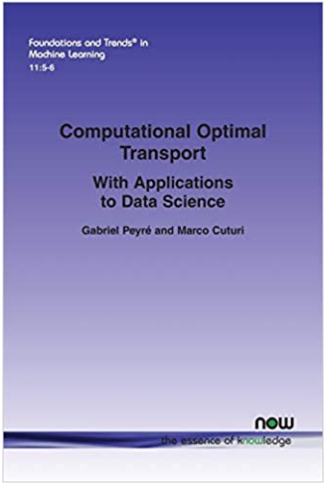

Road Map

Curse of Dimensionality

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- Let P^* be a measure on $\mathbb{R}^d$ and let P_n be the associated empirical measure, i.e., for i.i.d. sample $X_1, X_2, \ldots, X_n$,

$$P_n = \frac{1}{n} \sum_{i=1}^{n} \delta_{X_i}.$$

- Consistency: $W_\rho(P_n, P^*) \to 0$.
- Curse of Dimensionality: $\mathbb{E}[W_\rho(P_n, P^*)] = O(n^{-1/d})$ [Fournier and Guillin, 2015].
- If P^* supports on an $m-$dimensional manifold of $\mathbb{R}^d$, we have $\mathbb{E}[W_\rho(P_n, P^*)] = O(n^{-1/m})$ [Weed and Bach, 2019].

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- CLT [Del Barrio and Loubes, 2019]:

$$\sqrt{n}(W_2^2(P_n, P^*) - \mathbb{E}[W_2^2(P_n, P^*)]) \Rightarrow \mathcal{N}(0, \sigma^2).$$

Beating Curse of Dimensionality: Projection

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- Sliced Wasserestein distance [Bonneel et al., 2015]:

$$SW_\rho^\rho(P, Q) = \int_{\mathbb{S}^{d-1}} W_\rho^\rho(\theta_\sharp P, \theta_\sharp Q)\mathrm{d}\theta,$$

where $\theta_\sharp P$ is the push-forward measure:

$$\theta_\sharp P(A) = P(\{x : \theta^\top x \in A\}), \text{ for any Borel set } A \in \mathbb{R}.$$

- Convergence rate: $SW_\rho(P_n, P^*) = O(\sqrt{n})$ [Nadjahi et al., 2019].
- Another variance: max-sliced Wasserstein distance [Deshpande et al., 2019]

$$MSW_\rho^\rho(P, Q) = \max_{\theta \in \mathbb{S}^{d-1}} W_\rho^\rho(\theta_\sharp P, \theta_\sharp Q),$$

Beating Curse of Dimensionality: Projection

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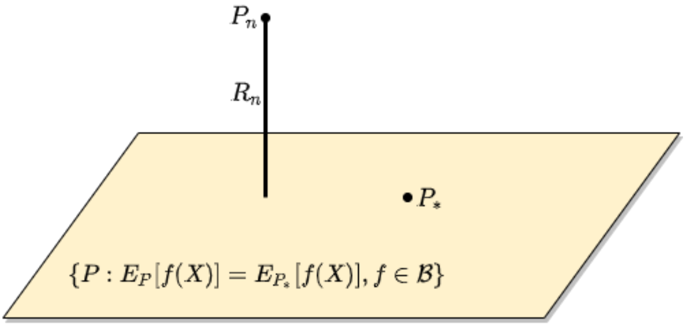
- Robust Wasserstein profile function [Si et al., 2020]: consider a function class $\mathcal{B}$

$$R_n(P_*, P_n) := \inf_P \{D_c\,(P, P_n) : \mathbb{E}_P\,[f\,(X)] = \mathbb{E}_{P_*}\,[f\,(X)] \text{ for all } f \in \mathcal{B}\}.$$



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- Duality:

$$R_n(P_*, P_n) = \sup_{f \in \mathcal{LB}} \{\mathbb{E}_{P_*}[f(X)] - \mathbb{E}_{P_n}[f^c(X)]\},$$

where $f^c(x) = \sup_z \{f(z) - c(z, x)\}$ and $\mathcal{LB}$ is a linear space spanned by the function class $\mathcal{B}$:

$$\mathcal{LB} = \left\{ f(\cdot) = \sum_{i=1}^{m} \lambda_i f_i(\cdot) : \{f_i(\cdot)\}_{i=1}^m \subset \mathcal{B}, \lambda \in \mathbb{R}^m, \text{ and } m \in \mathbb{Z}_+ \right\}.$$

- $R_n = O(n^{-1/2})$ under some assumptions of $\mathcal{B}$.

Beating Curse of Dimensionality: Smoothness

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- If P^* is sufficient smooth: the density of P^* is in the Besov space $B^s_{p,q}$, then we can construct a wavelet estimator based on data such that $\mathbb{E}W_\rho(\hat{P}^w_n, P^*) = O\left(n^{-\frac{1+s}{d+2s}}\right)$ [Weed and Berthet, 2019].

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- σ-smooth Wasserstein distance:

$$W_\rho^{(\sigma)}(P, Q) = W_\rho(P * \mathcal{N}_\sigma, Q * \mathcal{N}_\sigma),$$

where $P * \mathcal{N}_\sigma(A) = \int_{-\infty}^{\infty} P(A - t)\phi_\sigma(t)\mathrm{d}t$ and $\phi_\sigma(t)$ is the PDF of the Gaussian distribution $\mathcal{N}_\sigma$.
  - $\mathbb{E}[W_\rho^{(\sigma)}(P_n, P)] = O(n^{-1/2})$.

More Properties of Smooth Wasserstein Distance

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- $W_\rho^{(\sigma)}$ is continuous and monotonically non-increasing in $\sigma \in [0, +\infty)$;
- $\lim_{\sigma \to 0} W_\rho^{(\sigma)}(P, Q) = W_\rho(P, Q)$;
- $\lim_{\sigma \to +\infty} W_\rho^{(\sigma)}(P, Q) = |\mathbb{E}[X] - \mathbb{E}[Y]|$, for $X \sim P$ and $Y \sim Q$ sub-Gaussian.
- The constants in $\mathbb{E}[W_\rho^{(\sigma)}(P_n, P)]$ exhibit an exponential dependence on dimension d.

Road Map

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Wasserstein Generative Adversarial Networks (GANs) [Arjovsky et al., 2017]

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- Goal: learn a generative model $g_\theta(\cdot)$ from data $X_1, X_2, \dots, X_n$ sampled from a real data distribution P_r. We let P_θ be the distribution induced by the generative model $g_\theta(\cdot)$.

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- Minimize Wasserstein distance:

$$\min_\theta W_1(P_r, P_\theta) = \min_\theta \sup_{\|f\|_L \le 1} \mathbb{E}_{P_r}[f(x)] - \mathbb{E}_{P_\theta}[f(x)]$$

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- Parametric $f(\cdot)$ to be a neural network:

$$\min_\theta W_1(P_r, P_\theta) = \min_\theta \max_w \left\{\mathbb{E}_{P_r}[f_w(x)] - \mathbb{E}_{z\sim p(z)}[f_w(g_\theta(z))]\right\}$$

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- Adversarial.

Wasserstein GANs Results

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(d)

(e)

Distributionally Robust Optimization Formulation

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Distributionally Robust Optimization (DRO):

$$\inf_{\beta \in \mathbb{R}^d} \underbrace{\sup_{P \in \mathcal{U}} \mathbb{E}_P[\ell(X;\beta)]}_{\text{worst case expectation}},$$

$\mathcal{U}$: distributional uncertainty set.

Distributionally Robust Optimization Formulation

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$\mathcal{U}$: distributional uncertainty set.

Construction of distributional uncertainty set $\mathcal{U}$:

$$\mathcal{U} = \mathcal{U}_\delta(P_n) = \{P \in \mathcal{P}(S) : D_c(P, P_n) \leq \delta\}$$

Why DRO?

- Statistical errors and overfitting;
- Distributional shifts.

Strong Duality for DRO

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Theorem (Blanchet and Murthy, 2019; Gao and Kleywegt, 2016; Esfahani and Kuhn, 2018)

Suppose $c(\cdot)$ is a nonnegative lower semicontinuous function satisfying $c(x, y) = 0$ if and only if $x = y$ and $\ell(\cdot)$ is upper semicontinuous. Then,

$$\sup_{P:D_c(P,P_n)\leq\delta} \mathbb{E}_P\left[\ell\left(X;\beta\right)\right] = \inf_{\lambda\geq 0} f(\beta,\lambda),$$

where

$$f(\beta,\lambda) = \lambda\delta + \mathbb{E}_{P_n}[\ell_{rob}\left(X;\beta,\lambda\right)], \textit{ and}$$

$$\ell_{rob}\left(X;\beta,\lambda\right) := \sup_{u\in\mathbb{R}^d}\left\{\ell(u;\beta) - \lambda c(u,X)\right\}.$$

Some DRO Estimators

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- **Square-root LASSO** [Belloni, Chernozhukov and Wang 2011]:

$$\ell((x,y);\beta) = \|y-\beta^T x\|_2^2$$

$$P_n = \frac{1}{n}\sum_{i=1}^{n}\delta_{(X_i,Y_i)}(dx,dy)$$

$$c((x,y),(x',y')) = \|x-x'\|_q^2 + \infty \cdot \mathbf{1}\{y \neq y'\}$$

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Stanford University

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DRO is equivalent to the square-root LASSO [Blanchet, Kang and Murthy, 2016; Gao, Chen and Kleywegt, 2017],
$(1/p + 1/q = 1)$

$$\sup_{P:D_c(P,P_n)\leq\delta}\mathbb{E}_P\left[\ell\left((X,Y);\beta\right)\right] = \left(\sqrt{\mathbb{E}_{P_n}[\ell((X,Y);\beta)]} + \sqrt{\delta}\|\beta\|_p\right)^2.$$

Some DRO Estimators

Stanford University

- **Regularized logistic regression:**

$$\ell((x,y);\beta) = \log(1+\exp(-y\beta^T x))$$

$$P_n = \frac{1}{n}\sum_{i=1}^{n}\delta_{(X_i,Y_i)}(dx,dy)$$

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DRO is equivalent to the regularized logistic regression [Blanchet, Kang and Murthy, 2016; Gao, Chen and Kleywegt, 2017; Esfahani and Kuhn, 2015],

$$\sup_{P:D_c(P,P_n)\leq\delta} \mathbb{E}_P\left[\ell\left((X,Y);\beta\right)\right] = \mathbb{E}_{P_n}[\ell((X,Y);\beta)] + \delta\|\beta\|_p.$$

Road Map

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Martingale Optimal Transport

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$$MD_c(P,Q) := \inf_{\pi}\Big\{\mathbb{E}_\pi[c(X,Y)] \mid \pi \in \mathcal{P}(S \times S), \mathbb{E}_\pi[Y|X] = X, \\ \pi(A \times S) = P(A), \pi(S \times B) = Q(B) \text{ for every subsets } A, B \text{ of } S\Big\}$$

Adapted Optimal Transport

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Consider two-period case P is the joint distribution of (X_1, X_2) and Q is the joint distribution of (Y_1, Y_2),

$$AD_c(P, Q) := \inf_{\pi^1} \Big\{ \mathbb{E}_{\pi^1}[c(X_1, Y_1) + D_c(P_{X_1}, Q_{Y_1})] \mid \\ \pi^1(A \times S) = P^1(A), \pi^1(S \times B) = Q^1(B) \text{ for every subsets } A, B \Big\},$$

where P^1, Q^1 are the distributions of X_1 and X_2 and P_{X_1}, Q_{Y_1} are the distributions of Y_1 and Y_2 conditional on X_1 and X_2.

Minimum Wasserstein Distance

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- Recall the CLT:

$$\sqrt{n}(W_\rho^\rho(P_n, P^*) - \mathbb{E}[W_\rho^\rho(P_n, P^*)]) \Rightarrow \mathcal{N}(0, \sigma^2).$$

- What can we say about $\hat{\theta}_n$:

$$\hat{\theta}_n = \arg\min_\theta D_c(P_n, P_\theta)$$

Curse of Dimensionality?

Q&A?

References I

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