Quadratically regularized optimal transport

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Variational methods and optimization in imaging, IHP Paris
Optimal transport of measures

- $\mu_i$ mass distributions on compact $\Omega_i \subset \mathbb{R}^{d_i}$ (Radon measures)
- $\|\mu\|_\mathcal{M} = \sup \{ \int f \, d\mu : f \in C, \|f\|_\infty \leq 1 \}$

**Kantorovich [1941]:** Find a transport plan $\pi \in \mathcal{M}(\Omega_1 \times \Omega_2)$ with marginals $\mu_1$ and $\mu_2$:

\[
\pi(x, y) \text{ indicates how much mass is transported from } x \text{ to } y.
\]

Optimal:

\[
\inf_{\pi} \int_{\Omega_1 \times \Omega_2} c(x, y) \, d\pi(x, y),
\]

s.t. $P_1 \pi = \mu_1, P_2 \pi = \mu_2$

- Numerous applications in imaging and machine learning (color transfer, generative models, image interpolation,...)

[Computational Optimal Transport, Peyré, Cuturi 2019]
Regularization and duality

- Entropic regularization
- Quadratic regularization
- Algorithms
- Illustration
Transport plan in general singular measure [Brenier 1987],

- General regularization for $\pi$ to be in a function space

$$\inf_{\pi} \int_{\Omega_1 \times \Omega_2} c \, d\pi + \frac{\gamma}{2} R(\pi) \quad \text{subject to} \quad \int_{\Omega_2} \pi(x_1, x_2) \, dx_2 = \mu_1(x_1),$$
$$\int_{\Omega_1} \pi(x_1, x_2) \, dx_1 = \mu_2(x_2),$$
$$\pi(x_1, x_2) \geq 0$$

- $R : X \rightarrow \mathbb{R} \cup \{\infty\}$ for some suitable function space $X$
Formal dual

- Primal problem

\[
\inf_{\pi} \int_{\Omega_1 \times \Omega_2} c \, d\pi + \frac{\gamma}{2} R(\pi) \quad \text{subject to} \quad \int_{\Omega_2} \pi(x_1, x_2) \, dx_2 = \mu_1(x_1), \\
\int_{\Omega_1} \pi(x_1, x_2) \, dx_1 = \mu_2(x_2), \\
\pi(x_1, x_2) \geq 0
\]

- Formally computing the dual problem: Formal KKT conditions

\[
\gamma \partial R(\pi)(x_1, x_2) + c(x_1, x_2) - \alpha_1(x_1) - \alpha_2(x_2) - \rho(x_1, x_2) \ni 0, \\
\rho(x_1, x_2) \geq 0, \quad \rho(x_1, x_2) \, \pi(x_1, x_2) = 0, \quad \pi(x_1, x_2) \geq 0, \\
\int_{\Omega_2} \pi(x_1, x_2) \, dx_2 = \mu_1(x_1), \\
\int_{\Omega_1} \pi(x_1, x_2) \, dx_1 = \mu_2(x_2),
\]
Formal dual

- Leads to formal dual:

$$\inf_{\alpha_1, \alpha_2} R^* \left( (\alpha_1 \oplus \alpha_2 - c)_+ \right) - \int \alpha_1 \, d\mu_1 - \int \alpha_2 \, d\mu_2$$

with convex conjugate $R^*$, $\alpha_i$ some functions on $\Omega_i$ and

$$\alpha_1 \oplus \alpha_2 (x_1, x_2) = \alpha_1(x_1) + \alpha_2(x_2).$$

- Notably, a smaller optimization problem...
- Existence of solutions of dual problem?
- Regularization and duality
- Entropic regularization
- Quadratic regularization
- Algorithms
- Illustration
Entropic regularization

- Use entropy

\[
R(\pi) = \begin{cases} 
\int_{\Omega_1 \times \Omega_2} \pi(x_1, x_2) \log(\pi(x_1, x_2)) \, d(x_1, x_2) & \pi \geq 0 \\
\infty & \text{else}
\end{cases}
\]

- Analysis in the set of Borel measures with densities [Carlier et al., 2017] and [Chizat et al. 2018]
Entropically regularized discrete optimal transport

- Entropic regularization of optimal transport

\[
\min_{\pi} \sum_{i,j} c_{i,j} \pi_{i,j} - \gamma \pi_{i,j} (\log(\pi_{i,j}) - 1)
\]

subject to marginals (row and column sums)

- Lagrange multipliers $\alpha, \beta \in \mathbb{R}^N$ for the constraints give optimality system

\[
c_{i,j} + \gamma \log(\pi_{i,j}) + \alpha_j + \beta_i = 0
\]

Solved by

\[
\pi_{i,j} = \exp\left(-\frac{c_{i,j}}{\gamma}\right) \exp\left(-\frac{\alpha_j}{\gamma}\right) \exp\left(-\frac{\beta_i}{\gamma}\right)
\]

- Matrix form:

\[
\pi = \text{diag}(\exp(-\alpha/\gamma)) \, M \, \text{diag}(\exp(-\beta/\gamma)), \quad M_{i,j} = \exp\left(-\frac{c_{i,j}}{\gamma}\right)
\]
Sinkhorn-Knopp iteration for regularized discrete optimal transport

- Find $\alpha, \beta \in \mathbb{R}^N$, such that
  \[ \pi = \text{diag}(\exp(-\alpha / \gamma)) M \text{diag}(\exp(-\beta / \gamma)) \]

- Set $p_j = \exp(-\alpha_j / \gamma)$, $q_i = \exp(-\beta_i / \gamma)$ and iterate
  \[ p^{k+1} = \frac{u}{Mq^k}, \quad q^{k+1} = \frac{v}{M^T p^{k+1}} \]

  "Alternatingly scale rows and columns to correct sums"

- Application of Sinkhorn-Knopp for optimal transport [Cuturi 2013]
Theorem

An optimal transport plan $\pi^*$ exists if and only if $\mu_i \in L \log L(\Omega_i)$. 

- $f \in L \log L$, if $\int |f| \log(|f|)_+ dx < \infty$
- $L \log L$ is a Banach function space - in fact an Orlicz space
- Equipped with Luxemburg norm

$$\|f\|_{L\phi} = \inf\{\lambda > 0 \mid \int_\Omega \phi\left(\frac{|f|}{\lambda}\right) dx \leq 1\}.$$ 

with $\phi(t) = t \log(t)_+.$
Strong duality

**Theorem**

If $c$ continuous and $\exp(-c/\gamma)$ integrable, then

$$
\sup_{\alpha_i \in C(\Omega_i)} \int_{\Omega_1} \alpha_1 \, d\mu_1 + \int_{\Omega_2} \alpha_2 \, d\mu_2 - \gamma \int_{\Omega_1 \times \Omega_2} \exp \left[ \frac{-c + \alpha_1 \oplus \alpha_2}{\gamma} \right] d(x_1, x_2)
$$

is the predual of the entropically regularized OT problem and strong duality holds. If the supremum is finite, the primal problem has a minimizer.

**Proof:** Slater’s condition and pointwise conjugation.

- Primal minimizers $\pi^*$ are unique (by strict convexity), lie in $L \log L$ and $\text{supp} \, \pi^* = \text{supp} \, \mu_1 \times \text{supp} \, \mu_2$
- Unclear: Dual existence? (coercivity unclear) What do optimality conditions mean if there is no dual existence?
Dual existence for entropic regularization

- In a nutshell: Substitute
  
  \[ u_i = \begin{cases} 
  e^{\alpha_i / \gamma} & \alpha \leq 0 \\
  \frac{\alpha_i}{\gamma} + 1 & \text{else}
  \end{cases} \]

  and observe that dual problem equals

  \[
  \inf_{u_1, u_2 \geq 0} \int \Phi(u_1) \Phi(u_2) \exp(-c / \gamma) - \int \Psi(u_1) \mu_1 - \int \Psi(u_2) \mu_2
  \]

  with

  \[
  \Phi(s) = \begin{cases} 
  s & 0 \leq s \leq 1 \\
  e^{s-1} & s > 1
  \end{cases}, \quad \Psi(s) = \log(\Phi(s)) = \begin{cases} 
  \log(s) & 0 \leq s \leq 1 \\
  s - 1 & s > 1
  \end{cases}
  \]

- Show coercivity and lower semi-continuity in \( L_{\exp} \times L_{\exp} \) and get

- **Theorem:** The dual problem admits a solution \( u_i \in L_{\exp} \) (and hence, optimal Lagrange multipliers \( \alpha_i \) exist).
- Regularization and duality
- Entropic regularization
- Quadratic regularization
- Algorithms
- Illustration
Why a different regularization?

- Entropic regularization gives simple characterization of minimizers and extremely simple algorithm
- Existence theory quite cumbersome, takes place in non-reflexive Orlicz-space
- Plain Sinkhorn algorithm gets unstable for small regularization $\gamma$
- Transport plans always have full support

$\gamma = 40$  $\gamma = 20$  $\gamma = 10$  $\gamma = 7$
What about working in $L^2$?

Quadratic regularization

$$\inf_{\pi} \int_{\Omega_1 \times \Omega_2} c \, d\pi + \frac{\gamma}{2} \|\pi\|_2^2 \quad \text{subject to} \quad \int_{\Omega_2} \pi(x_1, x_2) \, dx_2 = \mu_1(x_1),$$
$$\int_{\Omega_1} \pi(x_1, x_2) \, dx_1 = \mu_2(x_2),$$
$$\pi(x_1, x_2) \geq 0$$

- **Lemma:** Has a solution iff $\mu_i \in L^2(\Omega_i)$, $\mu_i \geq 0$ and same integral.
- $\Gamma$ convergence for $\gamma \to 0$ in $L^2$ (strongly)
- Appeared in the discrete case in [Blondel, Seguy, Rolet 2018], [Essid, Solomon 2018],
Formal optimality

\[ \pi^* = \frac{\alpha_1(x_1) + \alpha_2(x_2) - c(x_1, x_2)}{\gamma} \]

\[ \mu_1 = \int_{\Omega_2} e^{\alpha_2(x_2) - c(x_1, x_2)} \gamma dx_2 e^{\alpha_1(x_1)} \exp(x) \]

\[ (e^{\alpha_1} \otimes e^{\alpha_2})(x_1, x_2) = e^{\alpha_1(x_1)} e^{\alpha_2(x_2)} \]
Formal optimality

\[ \pi^* = \frac{(a_1(x_1) + a_2(x_2) - c(x_1, x_2)) +}{\gamma} \]

\[ \mu_1 = \int_{\Omega_2} e^{\frac{a_2(x_2) - c(x_1, x_2)}{\gamma}} d x_2 e^{\alpha_1(x_1)} \exp(x) \]

\[ (e^{\alpha_1} \otimes e^{\alpha_2})(x_1, x_2) = e^{\alpha_1(x_1)} e^{\alpha_2(x_2)} \]
Formal optimality

Quadratic

\[ \pi^* = \frac{(\alpha_1(x_1) + \alpha_2(x_2) - c(x_1, x_2)) +}{\gamma} \]

\[ \mu_1 = \int_{\Omega_2} \frac{(\alpha_1(x_1) + \alpha_2(x_2) - c(x_1, x_2)) +}{\gamma} \, dx_2 \]

Entropic

\[ e^{\frac{\alpha_1(x_1) + \alpha_2(x_2) - c(x_1, x_2)}{\gamma}} \]

\[ \int_{\Omega_2} e^{\frac{\alpha_2(x_2) - c(x_1, x_2)}{\gamma}} \, dx_2 \exp(x) \]

\[ (e^{\alpha_1} \otimes e^{\alpha_2})(x_1, x_2) = e^{\alpha_1(x_1)} e^{\alpha_2(x_2)} \]
Formal optimality

\[ \pi^* = \frac{(\alpha_1(x_1) + \alpha_2(x_2) - c(x_1, x_2))_+}{\gamma} \]

\[ \mu_1 = \int_{\Omega_2} \frac{(\alpha_1(x_1) + \alpha_2(x_2) - c(x_1, x_2))_+}{\gamma} \, dx_2 \]

\( (x)_+ = \max(x, 0) \)

\[ (e^{\alpha_1} \otimes e^{\alpha_2})(x_1, x_2) = e^{\alpha_1(x_1)} e^{\alpha_2(x_2)} \]
Formal optimality

\[ \pi^* = \frac{(\alpha_1(x_1) + \alpha_2(x_2) - c(x_1, x_2))_+}{\gamma} \]

\[ \mu_1 = \int_{\Omega_2} \frac{(\alpha_1(x_1) + \alpha_2(x_2) - c(x_1, x_2))_+}{\gamma} \, dx_2 \]

\[ (x)_+ = \max(x, 0) \]

\[ (\alpha_1 \oplus \alpha_2)(x_1, x_2) = \alpha_1(x_1) + \alpha_2(x_2) \]

\[ (e^{\alpha_1} \otimes e^{\alpha_2})(x_1, x_2) = e^{\alpha_1(x_1)} e^{\alpha_2(x_2)} \]

\[ \mu_1 = \int_{\Omega_2} e^{\frac{\alpha_2(x_2) - c(x_1, x_2)}{\gamma}} \, dx_2 \]

\[ \exp(x) \]
Formal optimality

\[ \pi^* = \frac{(\alpha_1(x_1) + \alpha_2(x_2) - c(x_1, x_2))_+}{\gamma} \]

\[ \mu_1 = \int_{\Omega_2} \frac{(\alpha_1(x_1) + \alpha_2(x_2) - c(x_1, x_2))_+}{\gamma} \, dx_2 \]

\[ (x)_+ = \max(x, 0) \]

\[ (\alpha_1 \oplus \alpha_2)(x_1, x_2) = \alpha_1(x_1) + \alpha_2(x_2) \]

\[ (e^{\alpha_1} \otimes e^{\alpha_2})(x_1, x_2) = e^{\alpha_1(x_1)} e^{\alpha_2(x_2)} \]

\[ \Rightarrow \text{sparser } \pi^*, \text{ but nonsmooth, non-separable optimality; dual existence?} \]
Dual problem

- **Lemma:** The dual for the quadratically regularized problem is

\[
\inf_{\alpha_i \in L^2(\Omega_i)} \left[ \frac{1}{2} \| \alpha_1 \oplus \alpha_2 - c \|_2^2 + \frac{2}{\gamma} - \gamma \langle \mu_1, \alpha_1 \rangle - \gamma \langle \mu_2, \alpha_2 \rangle =: \Phi(\alpha_1, \alpha_2) \right].
\]
**Dual problem**

- **Lemma:** The dual for the quadratically regularized problem is

\[
\inf_{\alpha_i \in L^2(\Omega_i)} \left[ \frac{1}{2} \| (\alpha_1 \oplus \alpha_2 - c) \|_2^2 - \gamma \langle \mu_1, \alpha_1 \rangle - \gamma \langle \mu_2, \alpha_2 \rangle \right] =: \Phi(\alpha_1, \alpha_2).
\]

- Existence of Lagrange multipliers need:
  1. No duality gap
  2. Dual existence
Dual problem

- **Lemma:** The dual for the quadratically regularized problem is

\[
\inf_{\alpha_i \in L^2(\Omega_i)} \left[ \frac{1}{2} \| (\alpha_1 \oplus \alpha_2 - c) + \| \gamma \langle \mu_1, \alpha_1 \rangle - \gamma \langle \mu_2, \alpha_2 \rangle =: \Phi(\alpha_1, \alpha_2) \right].
\]

- Existence of Lagrange multipliers need:
  1. No duality gap
  2. Dual existence

- Dual existence?
  1. No coercivity in \( L^2 \times L^2 \) since negative entries only controlled by inner products, i.e. only by \( L^1 \)-norm
Dual existence – strategy

- Assumptions: cost function $c \geq c > -\infty$ continuous, marginals $\mu_i$ continuous and $\mu_i \geq \delta > 0$ with same integral.

- Strategy to prove dual existence:
  1. Show that minimizers $\alpha_1, * \alpha_2^*$ exist in $L^1(\Omega_1) \times L^1(\Omega_2)$
  2. Show that that these are actually in $L^2$
  3. Conclude that they still solve the dual problem
Dual existence, step 1

- Observe that $\Phi(\alpha_1, \alpha_2) = G(\alpha_1 \oplus \alpha_2 - c) + C$ with
  
  $$G(w) = \int_{\Omega} (w_+)^2 - w\mu \, dx, \quad \Omega = \Omega_1 \times \Omega_2, \mu = \gamma\mu_1 \otimes \mu_2$$

- $G$ coercive in the norm $\|w\|_{L^1+L^2} = \inf_{w=u+v}(\|u\|_{L^2} + \|v\|_{L^1})$

- **Fact 1:** For minimizing sequence $w^n$: $(w^n)_+$ bounded in $L^2(\Omega)$, $(w^n)_-$ bounded in $L^1(\Omega)$.

- **Lemma:** If $w^n \in L^2$ and $w^n \rightharpoonup^* w^*$ in $\mathcal{M}$, $G(w^n)$ bounded, then $G(w^*) \leq \lim inf G(w^n)$ and $(w^*)_+ \in L^2$.

- **Proof:** Use result by Fonseca/Leoni on weak* lsc functionals on $L^1$, to show $w^*_+ \in L^1$ and structure of $G$ to upgrade to $w^*_+ \in L^2$.

- Note that $w^*_-$ may still be a measure!
Lemma: Let $\alpha_i \in M(\Omega_i)$ with Lebesgue decompositions, $\alpha_i = f_i + \eta_i$ satisfying $f_i \ll \lambda$ and $\eta_i \perp \lambda$ for $i \in \{1, 2\}$. Then,

$$(\alpha_1 \oplus \alpha_2 - c)_+ = (f_1 \oplus f_2 - c + (\eta_1)_+ \oplus (\eta_2)_+)_+.$$

$\implies$ Consequence: Dropping negative singular part does decrease objective, so minimizer has no negative singular part.

Proposition: Dual solution $\alpha_1^*$, $\alpha_2^*$ exist in $L^1$.
Proof: Combine all previous results to show existence in $M$ and then upgrade to $L^1$.

Theorem: Dual solutions actually in $L^2$.
Proof: Clear for positive part. For negative part show that they are even bounded.
Optimality conditions

- **Lemma:** No duality gap

- **Theorem:** Primal $\pi^* \in L^2(\Omega)$ is optimal iff there exist $\alpha_i^* \in L^2(\Omega_i)$ such that

$$
\pi^* - \frac{1}{\gamma} (\alpha_1^* \oplus \alpha_2^* - c)_+ = 0 \quad \lambda\text{-a.e. in } \Omega,
$$

$$
\int_{\Omega_2} (\alpha_1^* \oplus \alpha_2^* - c)_+ \, dx_2 = \gamma \mu_1 \quad \lambda_1\text{-a.e. in } \Omega_1,
$$

$$
\int_{\Omega_1} (\alpha_1^* \oplus \alpha_2^* - c)_+ \, dx_1 = \gamma \mu_2 \quad \lambda_2\text{-a.e. in } \Omega_2.
$$
- Regularization and duality
- Entropic regularization
- Quadratic regularization
- Algorithms
- Illustration
Discrete optimality system

- Discrete optimality system: Optimal $\pi = \frac{1}{\gamma} (\alpha \oplus \beta - c)_+ \text{ fulfills}$

$$
\sum_{i=1}^{M} (\alpha_i + \beta_j - c_{ij})_+ = \gamma \mu_j^+, \ j = 1, \ldots, N \\
\sum_{j=1}^{N} (\alpha_i + \beta_j - c_{ij})_+ = \gamma \mu_i^-, \ i = 1, \ldots, M
$$

with $\mu^+ \in \mathbb{R}^N$, $\mu^- \in \mathbb{R}^M$, $\pi \in \mathbb{R}^{M \times N}$

- Each of the first $N$ equations does only depend on one $\beta_j$ (last $M$ only on one $\alpha_i$): Use nonlinear Gauß-Seidel

- Non-smooth but Lipschitz-continuous optimality system: Use semismooth Newton method
Gauß-Seidel

- Each equation $\sum_{i=1}^{M} (\alpha_i \oplus \beta_j - c_{ij})_+ = \gamma \mu_j^+$ of the form:
  For vector $y$ find real variable $x$ such that
  \[
  f(x) = \sum_j (x - y_j)_+ - b = 0
  \]

- Sort $y[1] \leq y[2] \leq \cdots$:

\[
\begin{array}{c}
\text{Simple search or semismooth Newton...}
\end{array}
\]
Semismooth Newton

- Solve $F(\alpha, \beta) = 0$ with $F : \mathbb{R}^{M+N} \rightarrow \mathbb{R}^{M+N}$

$$F(\alpha, \beta) = \begin{pmatrix} F_1(\alpha, \beta) \\ F_2(\alpha, \beta) \end{pmatrix} = \begin{pmatrix} \left( \sum_{j=1}^{N} (\alpha_i \oplus \beta_j - c_{ij})_+ - \gamma \mu_i^- \right)_{i=1, \ldots, M} \\ \left( \sum_{i=1}^{M} (\alpha_i \oplus \beta_j - c_{ij})_+ - \gamma \mu_j^+ \right)_{j=1, \ldots, N} \end{pmatrix}$$

- Newton matrix

$$G = \begin{pmatrix} \text{diag}(\sigma \mathbf{1}_N) & \sigma \\ \sigma^T & \text{diag}(\sigma^T \mathbf{1}_M) \end{pmatrix}, \quad \sigma_{ij} = \begin{cases} 1 & \alpha_i + \beta_j - c_{ij} \geq 0 \\ 0 & \text{otherwise} \end{cases}$$

- Newton iteration

$$\begin{pmatrix} \alpha_{k+1} \\ \beta_{k+1} \end{pmatrix} = \begin{pmatrix} \alpha_k \\ \beta_k \end{pmatrix} - \begin{pmatrix} \delta \alpha_k \\ \delta \beta_k \end{pmatrix} \quad \text{where} \quad F(\alpha^k, \beta^k) = G \begin{pmatrix} \delta \alpha_k \\ \delta \beta_k \end{pmatrix}.$$  

(plus slight regularization and Armijo line-search if necessary)
- Regularization and duality
- Entropic regularization
- Quadratic regularization
- Algorithms
- Illustration
$\Gamma$-convergence of quadratic regularization

$\gamma = 10$
$\Gamma$-convergence of quadratic regularization

$\gamma = 1$

\[\mu^+, \pi, \mu^-\]
\( \Gamma \)-convergence of quadratic regularization

\[ \gamma = 0.1 \]
$\Gamma$-convergence of quadratic regularization

$\gamma = 0.01$
Comparison of quadratic and entropic regularization

entropic

\[ \gamma = 0.005 \]

\[ \gamma = 0.002 \]

\[ \gamma = 0.001 \]

\[ \gamma = 0.0005 \]

quadratic

\[ \gamma = 5 \]

\[ \gamma = 10 \]

\[ \gamma = 20 \]

\[ \gamma = 50 \]

Sinkhorn

Gauß-Seidel
Mesh independence

- Consider continuous marginals $\mu^{\pm}$ on $[0, 1]$
- Discretize everything piecewise constant

\[
\pi(x, y) := \sum_{i,j=0}^{N-1} \pi_{ij} \chi\left(\frac{i}{N}, \frac{i+1}{N}\right) \times \left(\frac{j}{N}, \frac{j+1}{N}\right)(x, y),
\]

\[
c(x, y) := \sum_{i,j=0}^{N-1} c_{ij} \chi\left(\frac{i}{N}, \frac{i+1}{N}\right) \times \left(\frac{j}{N}, \frac{j+1}{N}\right)(x, y),
\]

\[
\mu^{\pm}(x) := \sum_{i=0}^{N-1} \mu^{\pm}_i \chi\left(\frac{i}{N}, \frac{i+1}{N}\right)(x),
\]

\[
\alpha^{1/2}(x) := \sum_{i=0}^{N-1} \alpha^{1/2}_i \chi\left(\frac{i}{N}, \frac{i+1}{N}\right)(x),
\]

- Compute $c_{ij}$ and $\mu^{\pm}_i$ by exact integrals
Mesh independence - ssn

\[ \gamma = 0.001, \text{tolerance } 10^{-8} \]

\[ \gamma = 1/N, \text{tolerance } 10^{-8} \]
Mesh independence - gs

\( \gamma = 0.01, \text{ tolerance } 10^{-3} \)

\( \gamma = 1/N, \text{ tolerance } 10^{-3} \)

\( M=N \)
- Regularization and duality
- Entropic regularization
- Quadratic regularization
- Algorithms
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