

Optimal Transport from Lebesgue to Poisson

We study couplings q^\bullet of the Lebesgue measure and the Poisson point process μ^\bullet – i.e. the set of measure-valued random variables $\omega \mapsto q^\omega$ s.t. for a.e. ω the measure q^ω on $\mathbb{R}^d \times \mathbb{R}^d$ is a coupling of \mathfrak{L}^d and μ^ω – and we ask for a minimizer of the asymptotic mean L^p -transportation costs for any given $p \in (0, \infty)$

$$c_\infty = \inf_{q^\bullet \in \Omega} \limsup_{n \rightarrow \infty} \frac{1}{\mathfrak{L}^d(B_n)} \mathbb{E} \left[\int_{\mathbb{R}^d \times B_n} |x - y|^p dq^\bullet(x, y) \right]$$

with $B_n := [0, 2^n)^d \subset \mathbb{R}^d$. One of our main results states that the asymptotic mean L^p -transportation costs are finite if $d \geq 3$, or if $d = 2$ and $p < 1$, or if $d = 1$ and $p < 1/2$.

Moreover, in any of these cases we prove that there exist a unique translation invariant coupling which minimizes the asymptotic mean L^p -transportation costs. The unique optimal coupling q^ω can be represented as $(Id, T^\omega)_* \mathfrak{L}^d$ for some map $T^\omega : \mathbb{R}^d \rightarrow \text{supp}(\mu^\omega) \subset \mathbb{R}^d$.

In the case $p = 2$, actually, $T^\omega = \nabla \varphi^\omega$ for some convex function $\varphi^\omega : \mathbb{R}^d \rightarrow \mathbb{R}$ and the pre-image $U(\xi) = (T^\omega)^{-1}(\{\xi\})$ of any $\xi \in \text{supp}(\mu^\omega)$ is a convex polytope of volume 1.

This is joint work with Martin Huesmann (University of Bonn).