A description of transport cost for signed measures

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Abstract

In this paper we develop the analysis of [AMS] about the extension of the optimal transport framework to the space of real measures. The main motivation comes from the study of nonpositive solutions to some evolution PDEs. Although a canonical optimal transport distance does not seem to be available, we may describe the cost for transporting signed measures in various ways and with interesting properties.

1 Introduction

Transport problem. Consider the Euclidean space $\mathbb{R}^d$ and let $\mathscr{P}(\mathbb{R}^d)$ denote the space of probability measures over $\mathbb{R}^d$. Moreover, given a probability measure γ on the product space $\mathbb{R}^d \times \mathbb{R}^d$, denote by $\pi^1_\#\gamma$ its first marginal and by $\pi^2_\#\gamma$ its second marginal. Now, we are given two probabilities μ, ν with finite p-th moment over $\mathbb{R}^d$, $p \geq 1$. Let $\gamma \in \mathscr{P}(\mathbb{R}^d \times \mathbb{R}^d)$ be a coupling of μ and ν, that is, a joint measure with these marginals. It is called a transport plan. If we suppose to transport a unit quantity of mass from $x \in \operatorname{supp}\mu$ to $y \in \operatorname{supp}\nu$ with cost $|x-y|^p$, the global cost associated to the coupling γ is

$$\int_{\mathbb{R}^d\times\mathbb{R}^d} |x-y|^p \, d\gamma(x,y).$$

It is then natural to consider the following linear minimization problem, called the optimal transportation problem:

$$\inf\left\{\int_{\mathbb{R}^d\times\mathbb{R}^d} |x-y|^p \, d\gamma(x,y) : \gamma \in \mathscr{P}(\mathbb{R}^d \times \mathbb{R}^d),\ \pi^1_\#\gamma = \mu,\ \pi^2_\#\gamma = \nu\right\}. \tag{1.1}$$

This formulation is due to Kantorovich. The work of Kantorovich goes back to the forties [K1, K2], and problem (1.1) is itself a reformulation of the original Monge problem, presented in the eighteenth century. Nonetheless, in the recent years, since the beginning of the nineties, optimal transportation has become (and is becoming) a very topical research field. Starting from the paper of Brenier [Br], the study of regularity of solutions, and their characterization, has drawn the attention of many mathematicians. Moreover, optimal transportation provided to a be a useful tool for many applications in different mathematical contexts. A description of the literature would be long, only few authors are cited in the bibliography. But for a general and complete overview on the topic, we refer the reader to the books of Villani [V1, V2].

In this paper we would like to present a problem which naturally arose during the analysis in one of the fields of application. This problem could be interesting on its own, at the level of the basic formulation of the optimal transport problem. In order to get to the point, we simply have to recall the first elementary facts about problem (1.1). First, we have the existence of solutions, guaranteed by standard direct method techniques. The attained minimum defines the optimal transport cost between the measures μ and ν. Second, it is standard stuff, using the properties of transport plans, to show that $W_p(\mu, \nu)$, the $1/p$-th power of this cost, is a distance on $\mathscr{P}_p(\mathbb{R}^d)$ (the space of probability measures with finite p-th moment), therefore named the optimal transport distance. It also referred in literature as the Wasserstein distance, sometimes the Kantorovich-Rubinstein-Wasserstein distance.

Main task. We are already able to formulate the task: the optimal transport problem contains the definition of a distance on the space of probability measures: the Wasserstein distance. *What if we want to generalize the problem to the space of signed measures? Can we find a consistent generalization, without losing all the good properties which are needed in the applications? Can we endow the space of real measure with a kind of Wasserstein distance, in a canonical way?*

The answer to these questions is not straightforward. Indeed, we will see that some extensions are available, the basic one consisting in

$$\mathbb{W}_p(\mu, \nu) := W_p(\mu^+ + \nu^-, \nu^+ + \mu^-),$$

where $+$ and $-$ denote positive and negative part. The price to pay is the loss of some properties: among these, the feature of the cost being really a distance (unless we consider the degenerate case $p = 1$). For the details we refer to the next sections, here we limit ourselves to stress one of the basic reasons for the difficulties that arise. In the standard transport problem among positive measures, the basic constraint to be satisfied is the mass conservation

$$\int_{\mathbb{R}^d} \mu = \int_{\mathbb{R}^d} \nu.$$

Then, in general one may reduce to the case of probabilities. On the other hand, if we have signed measures μ and ν, we have to impose again the same constraint. But certainly this will not imply the same for $|\mu|$ and $|\nu|$. Hence, in the signed case we have to deal with a possible variation of mass. This changes a bit the nature of the problem.

Main motivations and applications. Let us now describe with some more details the context in which these questions arose. In the study of measure solutions to some nonlinear partial differential equations of evolution type, some techniques from optimal transport can be used for constructing suitable approximation schemes. Such an approach has been developed by Otto, for the analysis of the heat and porous media equation, and continued in different other papers (see [JKO, O] and the references in [AGS, V1, V2]). The approach consists in viewing a conservative equation

$$\partial_t \mu + \operatorname{div}(\mathbf{v}\mu) = 0, \tag{1.2}$$

with velocity vector field $\mathbf{v}$ being a gradient (and possibly nonlinearly depending on μ), as the 'gradient flow' of the corresponding energy Φ with respect to the optimal transport structure. A gradient flow of a functional $\Phi : \mathscr{P}_p(\mathbb{R}^d) \to \mathbb{R}$ should be, as expected, a descent curve along the direction of the negative gradient. Some work is needed to formalize this concept in probability spaces. Indeed, by optimal transport it is possible to develop a differential calculus in $\mathscr{P}_p(\mathbb{R}^d)$. This is done in [AGS]. Within this framework, one associates the energy Φ to the equation (1.2) by saying that the vector field $\mathbf{v}$ is the 'Wasserstein gradient' of Φ. For sketching the theory in a simpler way, we take advantage of another point of view. We may consider the following Euler implicit approximation scheme corresponding to equation (1.2) in the framework of probability measure solutions: given $\mu^0 \in \mathscr{P}_p(x)$, find recursively the solution μ_τ^{k+1} of

$$\min_{\nu \in \mathscr{P}_p(X)} \Phi(\nu) + \frac{1}{p\tau^{p-1}} W_p^p(\mu_\tau^k, \nu), \tag{1.3}$$

where τ is the discretization parameter. Interpolating the discrete minimizers and passing to the limit as $\tau \to 0$, one expects to find solutions to the continuity equation. In a general metric setting this is known as the De Giorgi (see [DeG]) minimizing movements scheme. Here we are working in the metric space $(\mathscr{P}_p(\mathbb{R}^d), W_p)$. The most common setting is $p = 2$. It is worth pointing out, in view of the subsequent discussion, that this scheme might work even if the term perturbing Φ is not a distance. As in the seminal paper [ATW], one could also use a non triangular or non symmetric object.

The Wasserstein gradient flow approach is very useful for obtaining well-posedness and stability results. On the other hand, the way we presented it is quite general, and equation (1.2) is a model for describing a wide variety of physical evolution models. For these reasons, it seems worth to try and extend the theory in order to have the possibility of attacking new problems. One of these possible extensions is: the study of nonpositive solutions. Hence, the goal is to find a way to approach a problem of the form (1.2) with changing sign solutions through a transport-like scheme.

Let us show some examples of problems where it would be natural to consider signed measure solutions, for which the desired generalization could be useful.

- The evolution problem describing the motion of a density under the effect of a continuous interaction potential $W : \mathbb{R}^d \to \mathbb{R}$:

  $$\partial_t \mu + \operatorname{div}((\nabla W * \mu)\mu) = 0. \tag{1.4}$$

  This equation appears in the study of granular media and aggregation phenomena. It is also a standard model for Wasserstein gradient flows (in the case of smooth convex potential). See for instance [CMV] and the general discussions in [V1, AGS]. It is also suitable for the description of the dynamic of a system of particles. It would be quite natural to consider the case in which particles possess different charges. This way, if μ is their density, it shall be a signed measure.

- The Chapman-Rubinstein-Schatzman-E (see [CRS, E]) model for Ginzburg-Landau vortices in two dimensions:

$$\partial_t \mu + \mathrm{div}\left((\nabla(\Delta^{-1}\mu))|\mu|\right) = 0. \tag{1.5}$$

  Here μ represents the vortex density, and it is suitable, from the physical point of view, to consider vortices with equal and opposite topological degrees which may cancel each other during the evolution. Again, μ is a signed measure. Notice that this model can be regarded as an interaction model as well, since $\Delta^{-1}\mu$ can be written as convolution with the suitable Green kernel. The difference lies in the fact that the velocity field is less regular, being multiplied by sgnμ. In $\mathscr{P}_2(\mathbb{R}^d)$ this problem has been studied as a gradient flow in [AS, M1].

Next we list some difficulties that one should encounter when passing to signed measures.

- The initial task of this paper: there is no standard definition of optimal transport distance on the space of signed measures.
- There is no standard relation between solutions to the continuity equation and absolutely continuous curves, whereas the relation is clear in the space of probability measures (see [AGS]).
- It is reasonable to expect more difficulties when searching for suitable compactness estimates within approximation schemes.

All these problems arose in the paper [AMS], during the analysis of an evolution model for signed measures of the form (1.5).

Plan of the paper. Motivated by the above applications, and by the interest on the general optimal transport problem, the aim of this paper is to consider the basic question, the issue of finding a suitable transport cost among signed measures. Following the ideas of [AMS, Section 2], we will give different possible definitions. Substantially, this paper does not contain new results. Rather, we tried to give a linear and exhaustive presentation of the subject, with many examples and details on the transport of measures and its mathematical description. The only exception is Section 2.3, where we will give a result about the behavior of the Wasserstein distance on different mass scales: this will also give some insight on the difficulties arising for signed measures.

The rest of the paper is organized in two sections. In Section 2, we recall the definition of Wasserstein distance and we give examples of the corresponding transport paths, with particular attention to the case of atomic measures. We add a brief discussion about the behavior of the distance when the involved masses change. In Section 3 we describe some possible ways to define the transport cost in the case of signed measures, again with different examples, paying attention to the relations with the standard Wasserstein distance and to various geometric and topological properties.

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2 Transport cost: the standard definition

2.1 Basic notions

We begin with the basic definitions. Let Ω be a Banach space with norm $|\cdot|$. The theory could be developed in more general settings (for instance Ω could be a complete separable metric space, whose distance would replace the norm $|\cdot|$), but for our discussion it is not needed to be specific at this level. Denote by $\mathscr{P}(\Omega)$ the space of probability measures over Ω. This space is naturally endowed with the narrow topology, defined by duality with $C^0_b(\Omega)$, the space of continuous and bounded functions over Ω. That is, we say that a sequence $(\mu_n) \subset \mathscr{P}(\Omega)$ narrowly converges to $\mu \in \mathscr{P}(\Omega)$ (and we write $\mu_n \rightharpoonup \mu$) if

$$\int_\Omega \varphi \, d\mu_n \to \int_\Omega \varphi \, d\mu \quad \forall \varphi \in C^0_b(\Omega).$$

Given a measure $\mu \in \mathscr{P}(\Omega)$ and a map $\mathbf{t} : \Omega \to \Omega$, we define the *push forward* measure $\mathbf{t}_\# \mu$ of μ through $\mathbf{t}$ by the standard relation

$$\mathbf{t}_\# \mu(\Omega_0) := \mu(\mathbf{t}^{-1}(\Omega_0)),$$

where Ω_0 is any Borel set in Ω.

Given a measure γ in the product space $\Omega \times \Omega$ and the projection maps π^1 and π^2 on its factors, then $\pi^1_\# \gamma$ and $\pi^2_\# \gamma$ will be respectively the first and second marginal of γ. This means that for any Borel set $\Omega_0 \subset \Omega$ there holds

$$\pi^1_\# \gamma(\Omega_0) = \gamma(\Omega_0 \times \Omega) \quad \text{and} \quad \pi^2_\# \gamma(\Omega_0) = \gamma(\Omega \times \Omega_0).$$

Given two measures $\mu, \nu \in \mathscr{P}(\Omega)$, of course there are many ways to couple them through a measure $\gamma \in \mathscr{P}(\Omega \times \Omega)$ such that the marginals of γ are μ and ν. We define the set of transport plans between μ and ν by

$$\Gamma(\mu, \nu) := \{\gamma \in \mathscr{P}(\Omega \times \Omega) : \pi^1_\# \gamma = \mu, \pi^2_\# \gamma = \nu\}.$$

Given a measure $\mu \in \mathscr{P}(\Omega)$, its p-th moment is defined as $\int_\Omega |x|^p \, d\mu$. The set of probability measures over Ω which have finite p-th moment is denoted by $\mathscr{P}_p(\Omega)$. We also say that a sequence

$(\mu_n) \subset \mathscr{P}_p(\Omega)$ converges to μ in $\mathscr{P}_p(\Omega)$ if it narrowly converges to μ and the corresponding p-th moments converge to the p-th moment of μ. The topology will be addressed as the $\mathscr{P}_p(\Omega)$ topology. On bounded subsets of Ω, it coincides with the narrow topology.

The set $\mathscr{M}^+(\Omega)$ of positive Borel measures over Ω may also be endowed with the narrow topology. Moreover, we recall that a subset Ξ of $\mathscr{M}^+(\Omega)$ is said to be tight if for any $\varepsilon > 0$ there exists a compact set $\Omega_0 = \Omega_0(\varepsilon)$ of Ω such that $\sup_{\mu\in\Xi} \mu(\Omega \setminus \Omega_0(\varepsilon)) \leq \varepsilon$. By the classical Prokhorov theorem a subsets Ξ of $\mathscr{M}^+(\Omega)$ is narrowly compact if it is tight and such that $\sup_{\mu\in\Xi} \mu(\Omega) < +\infty$. We also let $\mathscr{M}_p^+(\Omega)$ denote the subset of positive measures with finite p-th moment. A sufficient condition for the set $\Xi \subset \mathscr{M}_p^+(\Omega)$ to be tight is the uniform boundedness of p-th moments on Ξ. For the details on narrow topologies we refer to the measure theory texts, like [B].

2.2 Wasserstein distance

The Kantorovich formulation of the optimal transport problem can be given according to (1.1). Notice that in such variational problem both the functional and the constraints are linear. Moreover, the set $\Gamma(\mu,\nu)$ is always non-empty, since it contains at least the product measure $\mu \times \nu$, and it is not difficult to show that it is a tight set in the narrow topology of $\mathscr{P}(\Omega\times\Omega)$ (see for instance [AGS, Chapter 5]). The narrow lower semicontinuity of the integral functional is also a standard fact, since $|\cdot|^p$ is a continuous and nonnegative function, hence applying the direct method of the calculus of variations we see that the Kantorovich problem admits a solution.

The achieved infimum defines the *Wasserstein distance*. Hence, letting $p \geq 1$, the definition of Wasserstein distance is

$$W_p(\mu,\nu) = \left(\int_{\Omega\times\Omega} |x-y|^p \, d\gamma(x,y)\right)^{1/p}, \tag{2.1}$$

for $\gamma \in \Gamma_o^p(\mu,\nu)$, which is the convex set of transport plans where the infimum of (1.1) is achieved:

$$\Gamma_o^p(\mu,\nu) := \left\{\gamma \in \Gamma(\mu,\nu) : \forall\tilde\gamma \in \Gamma(\mu,\nu), \int_{\Omega\times\Omega} |x-y|^p \, d\gamma(x,y) \leq \int_{\Omega\times\Omega} |x-y|^p \, d\tilde\gamma(x,y)\right\}. \tag{2.2}$$

We stress that in general this set is not independent from the choice of the exponent p, even if sometimes the apex is omitted. Moreover, a distinguished role is played by the 'rotund' case $p=2$.

The fact that the transport cost given by (2.1) defines indeed a distance is standard. For the proof of the triangle inequality, we refer for instance to [AGS, V1, V2]. Some other usual properties, for the proof of which we address the reader to the same references, are the following.

- The distance W_p metrizes the $\mathscr{P}_p(\Omega)$ topology.

- Given $\mu \in \mathscr{P}_p(\Omega)$, the map $\nu \mapsto W(\mu,\nu)$ is lower semicontinuous w.r.t. the narrow topology and continuous w.r.t. the $\mathscr{P}_p(\Omega)$ topology. Moreover, if $\mu_n \to \mu$ in $\mathscr{P}_p(\Omega)$ and $\nu_n \to \nu \in \mathscr{P}_p(\Omega)$, then $W_p(\mu_n,\nu_n) \to W_p(\mu,\nu)$.

The next step consists in defining the distance between positive measures over Ω with same mass α, possibly different from 1. Let $\mathscr{M}^\alpha(\Omega) \subset \mathscr{M}^+(\Omega)$, $\alpha > 0$, denote such set. As usual, $\mathscr{M}^\alpha_p(\Omega)$ is the corresponding subset of measures with bounded p-th moment. Given μ and ν in $\mathscr{M}^\alpha(\Omega)$, we have again

$$\Gamma(\mu,\nu) := \{\gamma \in \mathscr{M}^\alpha(\Omega\times\Omega) : \pi^1_\#\gamma = \mu, \pi^2_\#\gamma = \nu\}.$$

This is a non-empty set, because $\frac{1}{\alpha}(\mu\times\nu)$ belongs to it (while the product $\mu\times\nu$ does not). Then $\Gamma^p_o(\cdot,\cdot)$ and $W_p(\cdot,\cdot)$ are defined as (2.2) and (2.1). All the properties holding for probability measures trivially extend to this case.

It is easy to see that, if either μ or ν is concentrated in a single point, then $\Gamma(\mu,\nu)$ contains the unique element $\frac{1}{\alpha}(\mu\times\nu)$, as in the first example of Figure 1. We also recall that, in the case of Dirac masses, the transport can be described in a simple way, which is the following. Let $M, N \in \mathbb{N}$, let $\mu,\nu \in \mathscr{M}^\alpha(\Omega)$ be of the form

$$\mu = \sum_{i=1}^N u_i \delta_{x_i}, \quad \nu = \sum_{j=1}^M v_j \delta_{y_j}, \qquad \text{with } \sum_{i=1}^N u_i = \sum_{j=1}^M v_j = \alpha,\ u_i > 0,\ v_j > 0. \tag{2.3}$$

Here the x_i's are N distinct points in Ω and the y_j's are M distinct points in Ω. Then, any element γ of $\Gamma(\mu,\nu)$ can be written as

$$\gamma = \sum_{i=1}^N \sum_{j=1}^M w_{i,j}(\delta_{x_i}\times\delta_{y_j}). \tag{2.4}$$

Here, $w_{i,j} \geq 0$ is a suitable weight indicating the (possibly null) quantity of mass which is transported from x_i to y_j. We have to add the following constraints,

$$\sum_{j=1}^M w_{i,j} = u_i, \quad \sum_{i=1}^N w_{i,j} = v_j,$$

which say that the total mass leaving x_i is equal to u_i and the total mass arriving to y_j is equal to v_j. The optimal transport plans are then given by suitable choices of the weights. If the weights $w_{i,j}$ are optimal, then the Wasserstein distance is given by

$$W_p(\mu,\nu) = \left(\sum_{i=1}^N \sum_{j=1}^M w_{i,j}\,|x_i - y_j|^p\right)^{1/p}.$$

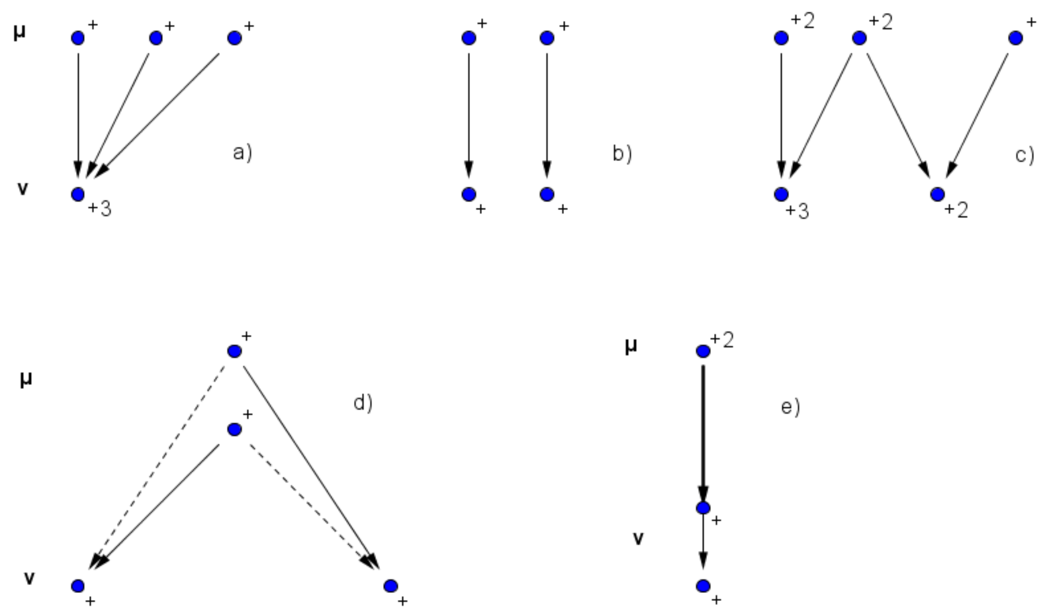

Figure 1: Examples of optimal mass transportation among positive measures.
a) $\mu = \delta_{(0,2)} + \delta_{(1,2)} + \delta_{(2,2)}$, $\nu = 3\delta_{(0,0)}$. The unique optimal transport plan is $\delta_{(0,2)} \times \delta_{(0,0)} + \delta_{(1,2)} \times \delta_{(0,0)} + \delta_{(2,2)} \times \delta_{(0,0)}$, hence $W_p(\mu, \nu) = (2^p + \sqrt{5}^p + 2^p\sqrt{2}^p)^{1/p}$.
b)$\mu = \delta_{(0,2)} + \delta_{(1,2)}$, $\nu = \delta_{(0,0)} + \delta_{(1,0)}$. Unique optimal plan: $\delta_{(0,2)} \times \delta_{(0,0)} + \delta_{(1,2)} \times \delta_{(1,0)}$. Associated cost: $W_p(\mu, \nu) = 2^{(p+1)/p}$.
c) $\mu = 2\delta_{(0,2)} + 2\delta_{(1,2)} + \delta_{(3,2)}$, $\nu = 3\delta_{(0,0)} + 2\delta_{(2,0)}$. Unique optimal plan: $2(\delta_{(0,2)} \times \delta_{(0,0)}) + \delta_{(1,2)} \times \delta_{(0,0)} + \delta_{(1,2)} \times \delta_{(2,0)} + \delta_{(3,2)} \times \delta_{(2,0)}$. It is an example where the mass splits.
d) This is an example of non uniqueness of the optimal transport plan: $\mu = \delta_{(0,2)} + \delta_{(0,3)}$, $\nu = \delta_{(-2,0)} + \delta_{(2,0)}$. The full line and the dashed one are the two optimal transport plans, both corresponding to the cost $W_p(\mu, \nu) = (\sqrt{8}^p + \sqrt{13}^p)^{1/p}$, and any convex combination of them is another optimal transport plan.
e) $\mu = 2\delta_{(0,3)}$, $\nu = \delta_{(0,1)} + \delta_{(0,0)}$. Optimal plan: $\delta_{(0,3)} \times \delta_{(0,1)} + \delta_{(0,3)} \times \delta_{(0,0)}$. Cost $(3^p + 2^p)^{1/p}$. Mind that the plan can not be written as $\delta_{(0,3)} \times (\delta_{(0,1)} + \delta_{(0,0)})$.

In Figure 1, different examples of transportation according to this framework (in $\mathbb{R}^2$) are shown. In the examples of Figure 1, the sets $\Gamma_o(\mu,\nu)$ do not depend on the exponent p. An important example where things are different is the following: suppose to work on the real line, and let

$$\mu = \delta_0 + \delta_1, \quad \nu = \delta_1 + \delta_2.$$

Two transport plans in $\Gamma(\mu,\nu)$ are

$$\gamma_1 = \delta_0 \times \delta_1 + \delta_1 \times \delta_2, \quad \text{and} \quad \gamma_2 = \delta_0 \times \delta_2 + \delta_1 \times \delta_1.$$

Let us evaluate the corresponding costs. We find

$$\left(\int_{\mathbb{R}\times\mathbb{R}} |x-y|^p \, d\gamma_1\right)^{1/p} = 2^{1/p},$$

so that the cost of γ_1 does depends on p, but this is always an optimal plan, hence $\gamma_1 \in \Gamma_o^p(\mu,\nu)$ for any $p \geq 1$. On the other hand,

$$\left(\int_{\mathbb{R}\times\mathbb{R}} |x-y|^p \, d\gamma_2\right)^{1/p} = 2,$$

so that the cost does not depend on p. Comparing the costs, we see that γ_2 is not optimal if $p > 1$. It is optimal in the sole case $p = 1$.

2.3 Scaling properties

The latter example illustrates a particular feature of the 1-distance: it does not increase if we add the same measure to the source and to the target. We stress that this is an important property, and it will play a role when dealing with signed measures. It can be seen very easily in the general framework, invoking the Kantorovich dual formulation of optimal transport problem. Indeed, since the Kantorovich problem is linear, we can define a dual problem, which is

$$\sup\left\{\int_\Omega \phi \, d\mu + \int_\Omega \psi \, d\nu : \phi(x) + \psi(y) \leq |x-y|^p, \phi \in L^1(X,\mu), \psi \in L^1(Y,\nu)\right\}, \tag{2.5}$$

and the supremum equals the infimum in the starting problem. A significant particular instance of Kantorovich duality is deduced for $p = 1$, that is

$$W_1(\mu,\nu) = \sup_{\varphi \in \mathrm{Lip}(\Omega), \|\varphi\|_{\mathrm{Lip}} \leq 1} \int_\Omega \varphi \, d(\mu - \nu). \tag{2.6}$$

Looking at (2.6), the claimed property is immediate. The common mass of μ and ν might stay in place, in the solution of the optimal transport problem. This is also known as the *book-shifting* example: we are given n strung books, and we shift the whole line by a given distance d. We also get the same target configuration (if the order is not to be preserved) if we simply move the first book on the top of the queue. Hence we do not move the $n-1$ books in the common positions of the starting and final configurations. For the W_1 cost, this is not more expensive. See [GM, Proposition 2.9] for the properties ensuring that the common mass does not move (and for general discussion on the duality we refer again to [V1, V2]). Things are different for the $p>1$ case, as clarified by the next theorem.

Proposition 2.1 *Let $\alpha, \beta \geq 0$, let $\mu, \nu \in \mathscr{M}^{\alpha}(\Omega)$ and $\sigma \in \mathscr{M}^{\beta}(\Omega)$. Then, for $p \geq 1$, there holds*

$$W_p(\mu, \nu) \geq W_p(\mu+\sigma, \nu+\sigma)$$

and equality holds for any σ if $p=1$.

Proof. Let $\gamma_1 \in \Gamma_o^p(\mu, \nu)$. Let $\mathbf{1}$ be the identity map on Ω and $(\mathbf{1}, \mathbf{1})$ be the vector map with values in $\Omega \times \Omega$. It is clear that $\gamma_1 + (\mathbf{1}, \mathbf{1})_{\#}\sigma \in \Gamma(\mu+\sigma, \mu+\sigma)$ is a plan with same p-cost, so that

$$W_p^p(\mu+\sigma, \nu+\sigma) \leq \int_{\Omega\times\Omega} |x-y|^p \, d(\gamma_1 + (\mathbf{1}, \mathbf{1})_{\#}\sigma) = \int_{\Omega\times\Omega} |x-y|^p \, d\gamma_1 = W_p^p(\mu, \nu).$$

The equality for $p=1$ follows by (2.6). $\square$

On the other hand, we have

Theorem 2.2 *Let $p \geq 1$, $\alpha, \beta \geq 0$, and let $\mu, \nu \in \mathscr{M}_p^{\alpha}(\Omega)$ For any $p \geq 1$, there is*

$$\sup_{\sigma \in \mathscr{M}_p^{\beta}(\Omega)} W_p(\mu+\sigma, \nu+\sigma) = W_p(\mu, \nu)$$

and there exists $\sigma \in \mathscr{M}_p^{n\alpha}(\Omega)$ such that

$$W_p^p(\mu+\sigma, \nu+\sigma) \leq \frac{1}{(1+n)^{p-1}} \, W_p^p(\mu, \nu). \tag{2.7}$$

Proof. The first equality is trivial. Indeed, if μ, ν have compact support it is enough to choose σ supported far enough from them such that it is not convenient to move it. This way, if $\gamma_\mu^\nu \in \Gamma_o(\mu, \nu)$, then $\gamma_\mu^\nu + (\mathbf{1}, \mathbf{1})_{\#}\sigma \in \Gamma_o(\mu+\sigma, \nu+\sigma)$, and the cost of the diagonal term $(\mathbf{1}, \mathbf{1})_{\#}\sigma$ is zero. The general case is obtained by a simple approximation argument.

Let us prove (2.7). Suppose first that μ and ν are atomic and with finite supports, that is, they have the form (2.3). Let $w_{i,j} \leq \min\{u_i, v_j\}$, $i \in \{1, \ldots, N\}$, $j \in \{1, \ldots M\}$ be optimal weights, so that the plan (2.4) belongs to $\Gamma_o(\mu, \nu)$ as discussed above. In particular, let $\mathcal{A} = \{(i,j) \in \{1, \ldots, N\} \times \{1, \ldots M\}\}$ be the set of the associated indices. If $(i,j) \in \mathcal{A}$, in correspondence we have the p-Wasserstein distance between the measures $w_{i,j}\delta_{x_i}$ and $w_{i,j}\delta_{y_j}$, that is, to the p-power, $w_{i,j}|x_i - y_j|^p$. Then

$$W_p^p(\mu, \nu) = \sum_{(i,j)\in\mathcal{A}} w_{i,j} \, |x_i - y_j|^p.$$

Next, define an element $\overline{\sigma} \in \mathscr{M}^{n\alpha}(\Omega)$ as follows:

$$\overline{\sigma} := \sum_{(i,j)\in\mathcal{A}} \sum_{k=1}^{n} w_{i,j} \delta_{z_{i,j}^k}, \tag{2.8}$$

where the points $z_{i,j}^k$ are given by

$$z_{i,j}^k = \frac{(1+n-k)x_i + ky_j}{1+n}.$$

That is, we are uniformly partitioning each transport segment $[x_i, y_j]$ into $1+n$ parts, according to the available mass. The measure $\overline{\sigma}$ has finite p-moment. Indeed there is

$$\begin{aligned}
\int_\Omega |x|^p \, d\overline{\sigma}(x) &= \sum_{(i,j)\in\mathcal{A}} \sum_{k=1}^{n} w_{i,j} \, |z_{i,j}^k|^p = \sum_{(i,j)\in\mathcal{A}} \sum_{k=1}^{n} w_{i,j} \left| \frac{(1+n-k)x_i - ky_j}{1+n} \right|^p \\
&\leq pn \sum_{(i,j)\in\mathcal{A}} w_{i,j} \left(|x_i|^p + |y_j|^p \right) \\
&= pn \sum_{i=1}^{n} u_i |x_i|^p + pn \sum_{j=1}^{M} v_j |y_j|^p \\
&= pn \int_\Omega |x|^p \, d(\mu+\nu)(x) < +\infty,
\end{aligned} \tag{2.9}$$

since μ and ν have finite p-moment. Besides, it is clear that, for any $(i,j) \in \mathcal{A}$,

$$\sum_{k=1}^{1+n} w_{i,j} \left(\delta_{z_{i,j}^{k-1}} \times \delta_{z_{i,j}^k} \right) \in \Gamma_o \left(w_{i,j}\delta_{x_i} + \sum_{k=1}^{n} w_{i,j}\delta_{z_{i,j}^k}, \; w_{i,j}\delta_{y_j} + \sum_{k=1}^{n} w_{i,j}\delta_{z_{i,j}^k} \right).$$

Since computing the marginal is a linear operation, we deduce

$$\sum_{(i,j)\in\mathcal{A}} \sum_{k=1}^{1+n} w_{i,j} \left(\delta_{z_{i,j}^{k-1}} \times \delta_{z_{i,j}^k} \right) \in \Gamma(\mu + \overline{\sigma}, \nu + \overline{\sigma}), \tag{2.10}$$

and the p-cost associated to this plan is (to the p-power)

$$\begin{aligned}
\int_{\Omega\times\Omega} |x-y|^p \, d \left(\sum_{(i,j)\in\mathcal{A}} \sum_{k=1}^{1+n} w_{i,j} \left(\delta_{z_{k,i,j}} \times \delta_{z_{k+1,i,j}} \right) \right)(x,y) &= \sum_{(i,j)\in\mathcal{A}} w_{i,j} \sum_{k=1}^{1+n} |z_{k,i,j} - z_{k+1,i,j}|^p \\
&= \sum_{(i,j)\in\mathcal{A}} w_{i,j} \sum_{k=1}^{1+n} \frac{|x_i - y_j|^p}{(1+n)^p} \\
&= \frac{1}{(1+n)^{p-1}} \sum_{(i,j)\in\mathcal{A}} w_{i,j} |x_i - x_j|^p \\
&= \frac{1}{(1+n)^{p-1}} W_p^p(\mu,\nu).
\end{aligned}$$

We infer that

$$W_p^p(\mu+\overline{\sigma},\nu+\overline{\sigma}) \leq \frac{1}{(1+n)^{p-1}}\, W_p^p(\mu,\nu). \tag{2.11}$$

Let us pass to the general case. If μ,ν are two generic measures in $\mathscr{M}_p^\alpha(\Omega)$, let $(\mu_l)\subset \mathscr{M}_p^\alpha(\Omega)$ and $(\nu_l)\subset \mathscr{M}_p^\alpha(\Omega)$ be two sequences of atomic measures with finite supports converging respectively to μ and ν in $\mathscr{M}_p^\alpha(\Omega)$. Starting from μ_l and ν_l in place of μ and ν, we may define, for any $l\in\mathbb{N}$, the measure $\overline{\sigma}_l$ exactly as done in (2.8) and the plan $\gamma_l\in\Gamma(\mu_l+\overline{\sigma}_l,\nu_l+\overline{\sigma}_l)$ exactly as done in (2.10). It is immediate to verify that $(\overline{\sigma}_l)$ is a tight sequence, hence narrowly converging (up to a subsequence, that we do not relabel) to some $\overline{\sigma}\in\mathscr{M}^{n\alpha}(\Omega)$. Indeed, it is enough to repeat the computation (2.9) for the measure $\overline{\sigma}_l$, obtaining

$$\int_\Omega |x|^2\,d\sigma_l(x) \leq pn\int_\Omega |x|^p\,d(\mu_l+\nu_l)(x),$$

and the quantity on the right-hand side is uniformly bounded with respect to l, since μ_l and ν_l converge in $\mathscr{M}_p^\alpha(\Omega)$. This yields tightness. Also, the computation for the plan can be repeated, obtaining

$$\int_{\Omega\times\Omega} |x-y|^p\,d\gamma_l(x,y) = \frac{1}{(1+n)^{p-1}}\, W_p^p(\mu_l,\nu_l)$$

and the right-hand side is again bounded, since the Wasserstein distance is continuous with respect to the convergence in $\mathscr{M}_p^\alpha(\Omega)$. The same is then true for any sequence $(\tilde{\gamma}_l)$ of optimal plans between the same marginals. Since $\mu_l+\overline{\sigma}_l$ and $\nu_l+\overline{\sigma}_l$ are narrowly converging, and since the optimal plans $\tilde{\gamma}_l$ have uniformly bounded p-cost, by the standard lower semicontinuity results on the Wasserstein distance (see for instance [AGS, Proposition 7.1.3]), we find

$$W_p^p(\mu+\overline{\sigma},\nu+\overline{\sigma}) \leq \liminf_{l\to\infty} W_p^p(\mu_l+\overline{\sigma}_l,\nu_l+\overline{\sigma}_l).$$

But for any fixed l the inequality (2.11) holds, we conclude that

$$W_p^p(\mu+\overline{\sigma},\nu+\overline{\sigma}) \leq \liminf_{l\to\infty} \frac{1}{(1+n)^p}\, W_p^p(\mu_l,\nu_l) = \frac{1}{(1+n)^p}\, W_p^p(\mu,\nu),$$

where we made use once more of the continuity of W_p. □

The above result shows that there is a 'wrong scaling' in the p-distance if $p>1$: adding more and more mass to the source and to the target, the distance can be made arbitrarily small, as stated in the following straightforward

Corollary 2.3 *Let $p>1$. Let $\mu,\nu\in\mathscr{M}_p^\alpha(\Omega)$. There is*

$$\inf\left\{W_p(\mu+\sigma,\nu+\sigma) : \sigma\in\mathscr{M}_p^+(\Omega)\right\} = 0$$

Proof. Simply let $\sigma_n\in\mathscr{M}_p^{n\alpha}(\Omega)$ for any $n\in\mathbb{N}$. By Theorem 2.2, each σ_n can be chosen such that (2.7) holds, and then $\lim_{n\to\infty} W_p(\mu+\sigma_n,\nu+\sigma_n)=0$. □

Remark 2.4 The scaling behavior of the optimal transport distance is an interesting fact by itself. Some finest results on the asymptotics of W_p (say when the mass of σ increases) have been recently obtained by G. Wolanski (see [W]). On the other hand, it would be interesting to give a sharp characterization of solutions to the minimization problem

$$\inf_{\sigma\in\mathscr{M}^\alpha(\Omega)} \frac{W_p^p(\mu+\sigma,\nu+\sigma)}{W_p^p(\mu,\nu)},$$

for two given probabilities μ,ν. About this problem we infer that, if μ and ν are two Dirac masses, at least if α is an integer the minimal value is given by

$$\frac{1}{(1+\alpha)^{p-1}},$$

which is the value coming from the Hölder inequality.

3 The case of signed measures

3.1 The setting

Let $\mathscr{M}(\Omega)$ denote the set of bounded Radon measures over Ω. We endow also $\mathscr{M}(\Omega)$ with the standard narrow convergence, given by the duality with continuous and bounded functions. We recall the Jordan-Hahn decomposition for a real measure μ: μ^+ and μ^- denote respectively the positive and negative part, so that $\mu=\mu^+-\mu^-$ (μ^+ and μ^- are two positive, orthogonal measures). Of course, there are many pairs of positive measures whose difference is μ. This decomposition is the minimal one: for any other couple of positive measures σ^1, σ^2 such that $\sigma^1-\sigma^2=\mu$, there is $\mu^+\le\sigma^1$ and $\mu^-\le\sigma^2$. Here, the notation $\mu\le\nu$ means that $\mu(A)\le\nu(A)$ for any Borel set $A\in\Omega$ (μ is a submeasure). Given $\mu\in\mathscr{M}(\Omega)$, the total variation measure is standardly defined as

$$|\mu|(B):=\sup\left\{\sum_{i=1}^N|\mu(B_i)|,\ B_i \text{ pairwise disjoint, } \bigcup_{i=1}^N B_i=B,\ N\in\mathbb{N}\right\}.$$

$|\mu|$ is a positive measure given by $\mu^++\mu^-$. The quantity $|\mu|(\Omega)$ will be referred as the total mass, whereas $\mu(\Omega)$ will be called the total integral.

If we are given two measures $\mu,\nu\in\mathscr{M}(\Omega)$ with same total mass and same total integral, the issue of defining a p-Wasserstein distance is trivial. Indeed, in this case we have $\mu^+(\Omega)=\nu^+(\Omega)$ and $\mu^-(\Omega)=\mu^-(\Omega)$, so that we can simply compare positive parts and negative parts separately. Hence, we are left with the Wasserstein distance in the product space, that is, we can define the Wasserstein distance between μ and ν as

$$\left(W_p^p(\mu^+,\nu^+)+W_p^p(\mu^-,\nu^-)\right)^{1/p}. \tag{3.1}$$

This is indeed the definition used for the minimizing movements scheme in [M2]. Alternatively, one could consider $W_p(|\mu|,|\nu|)$.

On the other hand, by analogy with the standard theory of transport, one should define the distance for measures with same total integral (this accounts for the mass conservation in the transport), but possibly with different total masses. Let us define the following measure subset of $\mathscr{M}(\Omega)$.

$$\mathscr{M}^{\alpha,\,M}(\Omega) := \{\mu \in \mathscr{M}(\Omega) : \mu(\Omega) = \alpha, |\mu|(\Omega) \leq M\}, \tag{3.2}$$

where $\alpha \in \mathbb{R}$, $M \geq |\alpha|$. In the positive case, the bound on the total mass is implicit in the fixed value of the total integral. Later, we will see how it is fundamental to impose a bound on the total mass. We also define the corresponding space of measures with bounded p-moments, $p \geq 1$:

$$\mathscr{M}_p^{\alpha,\,M}(\Omega) := \left\{\mu \in \mathscr{M}^{\alpha,\,M}(\Omega) : \int_\Omega |x|^p \, d|\mu| < +\infty\right\}.$$

Moreover, we say that a sequence $(\mu_n) \subset \mathscr{M}_p^{\alpha,\,M}(\Omega)$ converges to μ in $\mathscr{M}_p^{\alpha,\,M}(\Omega)$ if μ_n converges narrowly to μ and

$$\int_\Omega |x|^p \, d\mu_n(x) \to \int_\Omega |x|^p \, d\mu(x). \tag{3.3}$$

Notice that we do not ask the much stronger condition

$$\int_\Omega |x|^p \, d|\mu_n|(x) \to \int_\Omega |x|^p \, d|\mu|(x).$$

Here we come to the real point: how to define a cost of transportation in $\mathscr{M}_p^{\alpha,\,M}(\Omega)$. Before going into details, we remark that in principle there could be more ways to treat transport strategies in the context of real measures. And different strategies could be suitable for different applications. For instance, one could proceed with one of the following points of view.

- If the total masses are equal, then one can make use of the 'product distance' defined by (3.1).
- One could be interested in transporting as much mass as possible, independently of the sign. In this case one should perform a 'partial transport', that is, considering $|\mu|$ and $|\nu|$, one should solve the problem

$$\min\left\{\int_{\Omega\times\Omega} |x-y|^p \, d\gamma : \pi^1_\#\gamma \leq |\mu|, \pi^2_\#\gamma \leq |\nu|, \gamma(\Omega\times\Omega) = \mathfrak{M}\right\}.$$

  Here the fixed value of the mass carried by the transport plan γ corresponds to the maximum mass which can be transferred, which is of course $\mathfrak{M} = \min\{|\mu|(\Omega), |\nu|(\Omega)\}$. Regarding the optimal partial transport problem, we refer to the seminal papers [CM, F].
- For dealing with all the given mass, one should allow for cancellation between positive and negative masses.

Since we are interested in a global transport problem, we will deal the last instance of the three above, following the discussion in [AMS, Section 2]. Next we list the definitions we will present (all consistent with the standard Wasserstein distance when computed on positive measures), paying attention to their main features. In the following, let μ and ν be real measures in $\mathscr{M}_p^{\alpha,M}(\Omega)$.

$\diamondsuit$ **The 'global' cost**

$$W_p(\mu^+ + \nu^-, \nu^+ + \mu^-).$$

It is symmetric, not narrowly l.s.c. and it does not satisfy the triangle inequality.

$\diamondsuit$ **The 'relaxed' cost**

$$\begin{aligned}\inf\{W_p(\sigma^1+\theta^2, \theta^1+\sigma^2) : \sigma^1(\Omega) \le M^+_{\mu,\nu},\ \sigma^2(\Omega) \le M^-_{\mu,\nu},\ \sigma^1 - \sigma^2 = \nu,\\ \theta^1(\Omega) \le M^+_{\mu,\nu},\ \theta^2(\Omega) \le M^-_{\mu,\nu},\ \theta^1 - \theta^2 = \mu\},\end{aligned}$$

where $M^\pm_{\mu,\nu} := \max\{\mu^\pm(\Omega), \nu^\pm(\Omega)\}$. With respect to the previous one, this cost only gains the narrow lower semicontinuity.

$\diamondsuit$ **The 'unilateral' cost**

$$\inf\Big\{\big(W_p^p(\sigma^1, \mu^+) + W_p^p(\sigma^2, \mu^-)\big)^{1/p} : \sigma^1 - \sigma^2 = \nu,\ \sigma^1(\Omega) = \mu^+(\Omega),\ \sigma^2(\Omega) = \mu^-(\Omega)\Big\}.$$

Still not triangular, still narrowly l.s.c. (but only with respect to the argument ν, with μ fixed). It is also non symmetric, and suitable for describing targets with less mass than the source: $|\mu|(\Omega) \ge |\nu|(\Omega)$.

3.2 The global cost

Let $\mu, \nu \in \mathscr{M}^{\alpha,M}(\Omega)$. In order to take into account the possible positive/negative interaction, a definition which seems natural is

$$\mathbb{W}_p(\mu,\nu) := W_p(\mu^+ + \nu^-, \nu^+ + \mu^-). \tag{3.4}$$

Notice that this is a good definition since the constraint $\mu(\Omega) = \nu(\Omega)$ gives $\mu^+(\Omega) - \mu^-(\Omega) = \nu^+(\Omega) - \nu^-(\Omega)$, hence $\mu^+(\Omega) + \nu^-(\Omega) = \nu^+(\Omega) + \mu^-(\Omega)$. It is also immediate to check that, if μ and ν are nonnegative, $\mathbb{W}_p$ reduces to the Wasserstein distance between positive measures of a given mass α on Ω. By definition, the value of $\mathbb{W}_p(\mu,\nu)$ corresponds to an optimal transport plan γ in the set

$$\Gamma_o^p(\mu^+ + \nu^-, \nu^+ + \mu^-).$$

A transport plan in $\Gamma(\mu^+ + \nu^-, \nu^+ + \mu^-)$ might be seen as accounting for four transports: 1) a part of μ^+ which goes on ν^+; 2) the other part of μ^+ which goes on μ^-; 3) a part of ν^- which is transported to μ^-; 4) the remaining part of ν^- going to the remaining part of ν^+. Here a part is of course a submeasure. We have some remarks about two of these points.

- In order to connect μ to ν, it may be convenient to transport some part of μ^+ onto μ^-, this correspond to auto-annihilation of mass. See Figure 2 and Figure 3 a), d).
- On the other hand, if the total mass of ν is larger than that of μ, one expects that, in the transport given by $\mathbb{W}_2$, a nonzero part will come from moving some part of ν^- to ν^+. From the dynamic point of view, this corresponds to some fake zero charge mass which is created and separated into positive and negative mass, then being transported at a certain cost. See Figure 3 b) and d).

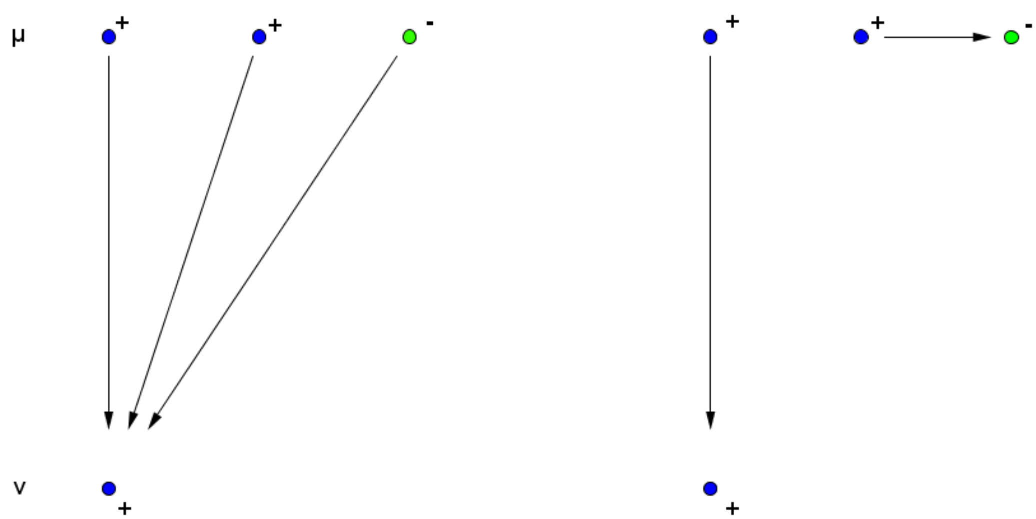

Figure 2: In the first transport path, all the measure μ is roughly transported to ν, in the same way one would transport three positive deltas to a single point. It is clear that, taking into account the charges of the particles, the second path is more convenient, and corresponds to an optimal plan in $\Gamma_o(\mu^+ + \nu^-, \nu^+ + \mu^-)$.

The next lemma makes the above discussion rigorous. For the definition of plan splitting and subplans, we introduce the following notation.

Definition 3.1 (Transport partition) *Consider partitions of the positive and negative parts of ν and μ of the form*

$$\begin{aligned} \nu_0^+ + \nu_1^+ = \nu^+, \quad \nu_0^- + \nu_1^- = \nu^-, \\ \mu_0^+ + \mu_1^+ = \mu^+, \quad \mu_0^- + \mu_1^- = \mu^-, \end{aligned} \tag{3.5}$$

where all the terms are positive measures. We say that a partition of this form is admissible if the following compatibility conditions hold:

$$\nu_0^+(\Omega) = \mu_0^+(\Omega), \quad \mu_0^-(\Omega) = \nu_0^-(\Omega), \quad \mu_1^-(\Omega) = \mu_1^+(\Omega), \quad \nu_1^+(\Omega) = \nu_1^-(\Omega). \tag{3.6}$$

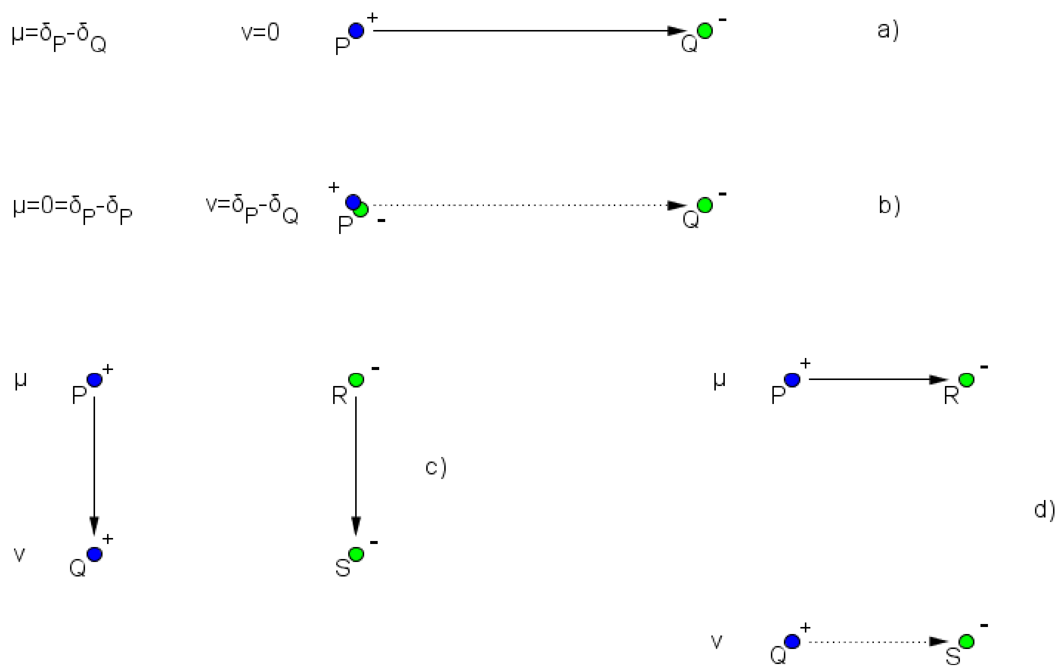

Figure 3: a) How to transport a positive and a negative delta to the null measure? Simply transport the positive delta to the negative one, so that $\mathbb{W}_p(\delta_P - \delta_Q, 0) = |P - Q|$.
b) This time we are to transport the null mass to $\delta_P - \delta_Q$! Then, we need a fake mass. Think of $0 = \delta_P - \delta_P$, leave the δ_P there and transport the $-\delta_P$ to $-\delta_Q$. Again $\mathbb{W}_p(\delta_P - \delta_Q, 0) = |P - Q|$.
c) Standard mass transport: no annihilation nor creation of mass.
d) Annihilation and creation, this is a)+b). $\mathbb{W}_p^p(\delta_P - \delta_R, \delta_Q - \delta_S) = |P - R|^p + |Q - S|^p$.

In the above definition, μ_0^+ and μ_0^- correspond to the parts that will move to ν_0^+, ν_0^- respectively and μ_1^+, μ_1^- (resp. ν_1^+, ν_1^-) to the self-cancelling parts. Of course there are many partitions of this kind. By the way, the splitting can be chosen to preserve optimality, as shown in the next

Lemma 3.2 (Plan splitting) *Let $\gamma \in \Gamma(\nu^+ + \mu^-, \mu^+ + \nu^-)$. Then there exists an admissible partition of the form* (3.5) *such that γ can be written as the sum of four plans γ_+^+, γ_-^-, γ_-^+, γ_+^- satisfying*

$$\begin{aligned} \gamma_+^+ &\in \Gamma(\nu_0^+, \mu_0^+), \quad \gamma_-^- \in \Gamma(\mu_0^-, \nu_0^-), \\ \gamma_-^+ &\in \Gamma(\mu_1^-, \mu_1^+), \quad \gamma_+^- \in \Gamma(\nu_1^+, \nu_1^-). \end{aligned} \tag{3.7}$$

Moreover, if γ is optimal, then the four plans (3.7) *can be chosen to be optimal as well.*

Proof. Let $\vartheta_1 = \nu^+ + \mu^-$ and $\vartheta_2 = \mu^+ + \nu^-$. It is clear that ν^+ and μ^- are both absolutely continuous with respect to ϑ_1. Let $f_1, g_1 \in L^1(\Omega, \vartheta_1)$ denote the respective densities. Similarly, let f_2, g_2 be the densities of ν^- and μ^+ with respect to ϑ_2, so that

$$\nu^+ = f_1\vartheta_1, \quad \mu^- = g_1\vartheta_1, \quad \mu^+ = g_2\vartheta_2, \quad \nu^- = f_2\vartheta_2.$$

Clearly $f_1 + g_1 = f_2 + g_2 = 1$, so that we can write

$$\gamma = (f_1 \circ \pi^1)(g_2 \circ \pi^2)\gamma + (f_1 \circ \pi^1)(f_2 \circ \pi^2)\gamma + (g_1 \circ \pi^1)(g_2 \circ \pi^2)\gamma + (g_1 \circ \pi^1)(f_2 \circ \pi^2)\gamma. \quad (3.8)$$

Then, we define the four desired plans as

$$\begin{aligned} \gamma_+^+ &:= (f_1 \circ \pi^1)(g_2 \circ \pi^2)\gamma, \quad \gamma_+^- := (f_1 \circ \pi^1)(f_2 \circ \pi^2)\gamma, \\ \gamma_-^+ &:= (g_1 \circ \pi^1)(g_2 \circ \pi^2)\gamma, \quad \gamma_-^- := (g_1 \circ \pi^1)(f_2 \circ \pi^2)\gamma \end{aligned} \quad (3.9)$$

and we claim that this is a consistent definition. For proving the claim, let us analyze the marginals of these four plans, recalling the elementary equality $\pi^i_\#((\varphi \circ \pi^i)\gamma) = \varphi\pi^i_\#\gamma$ holding for a density $\varphi : \Omega \to \mathbb{R}$. For the first one, we have

$$\begin{aligned} \pi^1_\# \left((f_1 \circ \pi^1)(g_2 \circ \pi^2)\gamma\right) &= f_1\, \pi^1_\# \left((g_2 \circ \pi^2)\gamma\right) \le f_1\, \pi^1_\#\gamma = f_1\vartheta_1 = \nu^+, \\ \pi^2_\# \left((f_1 \circ \pi^1)(g_2 \circ \pi^2)\gamma\right) &= g_2\, \pi^2_\# \left((f_1 \circ \pi^1)\gamma\right) \le g_2\, \pi^2_\#\gamma = g_2\vartheta_2 = \mu^+, \end{aligned}$$

where we use the fact that the densities f_1, f_2, g_1, g_2 are less than or equal to 1. This shows that the first and the second marginal of γ_+^+ are nonnegative submeasures of ν^+ and μ^+ respectively. Analogously

$$\begin{aligned} \pi^1_\#\gamma_+^- &= f_1\, \pi^1_\# \left((f_2 \circ \pi^2)\gamma\right) \le f_1\, \pi^1_\#\gamma = f_1\vartheta_1 = \nu^+, \\ \pi^2_\#\gamma_+^- &= f_2\, \pi^2_\# \left((f_1 \circ \pi^1)\gamma\right) \le f_2\, \pi^2_\#\gamma = f_2\vartheta_2 = \nu^-, \\ \pi^1_\#\gamma_-^+ &= g_1\, \pi^1_\# \left((g_2 \circ \pi^2)\gamma\right) \le g_1\, \pi^1_\#\gamma = g_1\vartheta_1 = \mu^-, \\ \pi^2_\#\gamma_-^+ &= g_2\, \pi^2_\# \left((g_1 \circ \pi^1)\gamma\right) \le g_2\, \pi^2_\#\gamma = g_2\vartheta_2 = \mu^+, \\ \pi^1_\#\gamma_-^- &= g_1\, \pi^1_\# \left((f_2 \circ \pi^2)\gamma\right) \le g_1\, \pi^1_\#\gamma = g_1\vartheta_1 = \mu^-, \\ \pi^2_\#\gamma_-^- &= f_2\, \pi^2_\# \left((g_1 \circ \pi^1)\gamma\right) \le f_2\, \pi^2_\#\gamma = f_2\vartheta_2 = \nu^-. \end{aligned}$$

From these relations, we see that the marginals of the other three plans are also submeasures of the positive and negative parts of ν and μ as required. The only thing left is to check that these marginals form an admissible partition of ν and μ as in (3.5)-(3.6). But notice that for $\gamma_+^+ + \gamma_+^-$ we have

$$\begin{aligned} \pi^1_\#(\gamma_+^+ + \gamma_+^-) &= \pi^1_\#((f_1 \circ \pi^1)(g_2 \circ \pi^2)\gamma) + \pi^1_\#((f_1 \circ \pi^1)(f_2 \circ \pi^2)\gamma) \\ &= f_1\, \pi^1_\#((g_2 \circ \pi^2 + f_2 \circ \pi^2)\gamma) = f_1\, \pi^1_\#\gamma = f_1\vartheta_1 = \nu^+. \end{aligned}$$

In the identical way

$$\begin{aligned} \pi^1_\#(\gamma_-^+ + \gamma_-^-) &= g_1\pi^1_\#((g_2 \circ \pi^2 + f_2 \circ \pi^2)\gamma) = g_1\pi^1_\#\gamma = \mu^-, \\ \pi^2_\#(\gamma_+^- + \gamma_-^-) &= f_2\pi^2_\#((f_1 \circ \pi^1 + g_1 \circ \pi^1)\gamma) = f_2\pi^2\gamma = \nu^-, \\ \pi^2_\#(\gamma_-^+ + \gamma_+^+) &= g_2\pi^2_\#((f_1 \circ \pi^1 + g_1 \circ \pi^1)\gamma) = g_2\pi^2_\#\gamma = \mu^+. \end{aligned}$$

We see that the marginals of the four plans do satisfy (3.5), whereas the relations (3.6) trivially hold true. Hence, the claim follows: we have indeed defined by (3.9) a splitting of the desired form. Finally, if γ is optimal, each of these plans is optimal as well, since their sum is. $\square$

Remark 3.3 By the previous result, the cost $\mathbb{W}_p(\mu,\nu)$ can also be written as

$$\mathbb{W}_p(\nu,\mu) = \inf\left(W_p^p(\nu_0^+,\mu_0^+) + W_p^p(\nu_1^+,\nu_1^-) + W_p^p(\mu_0^-,\nu_0^-) + W_p^p(\mu_1^-,\mu_1^+)\right)^{1/p},$$

where the infimum is taken among all the admissible partitions of the form (3.5).

Plan splitting according to the cost $\mathbb{W}_p$ and the above notation is sketched in Figure 4.

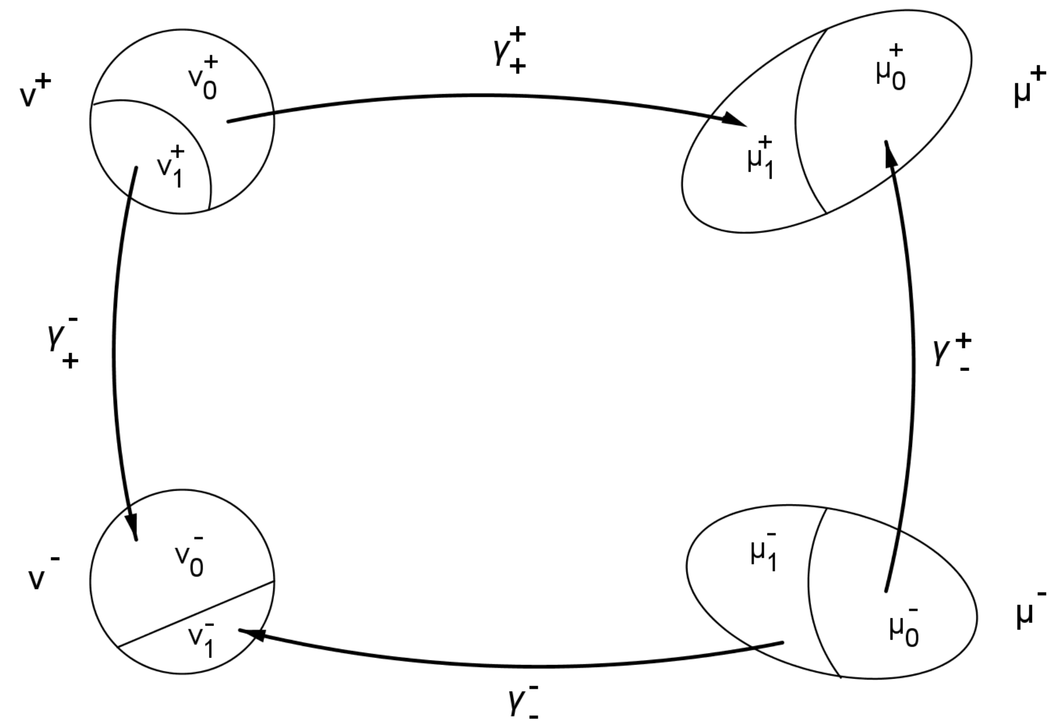

Figure 4: Plan splitting according to Lemma 3.2.

The next step is to analyze the topological properties of the cost $\mathbb{W}_p$. We will see that many properties of the original Wasserstein distance are lost.

Proposition 3.4 *$\mathbb{W}_p$ is symmetric and vanishes if and only if $\mu = \nu$, However $\mathbb{W}_p$ is not a distance on $\mathscr{M}_p^{\alpha, M}(\Omega)$, unless $p = 1$. Besides, there holds*

$$\mathbb{W}_p(\mu, \nu) \geq \left(\frac{1}{2M}\right)^{(p-1)/p} \mathbb{W}_1(\mu, \nu). \tag{3.10}$$

Proof. Since W_p is a distance, $W_p(\mu^+ + \nu^-, \nu^+ + \mu^-)$ vanishes if and only if $\mu^+ + \nu^- = \nu^+ + \mu^-$, which is equivalent to $\mu = \nu$. The symmetry is obvious. The following example shows that the triangle inequality fails for $p > 1$. It is enough to work on the real line: let $\mu = \delta_0$, $\nu = \delta_4$ and $\eta = \delta_1 - \delta_2 + \delta_3$. Clearly $\mathbb{W}_2(\mu, \nu) = W_2(\mu, \nu) = 4$. But the optimal transport plan between $\mu^+ + \eta^-$ and $\eta^+ + \mu^-$ is $\delta_0 \times \delta_1 + \delta_2 \times \delta_3$, so that

$$\mathbb{W}_p^p(\mu, \eta) = \int_{\mathbb{R}} |x - y|^p \, d(\delta_0 \times \delta_1) + \int_{\mathbb{R}} |x - y|^p \, d(\delta_2 \times \delta_3) = 2.$$

Symmetrically, $\mathbb{W}_p(\nu, \eta) = \sqrt[p]{2}$, so that

$$\mathbb{W}_p(\mu, \nu) > \mathbb{W}_p(\mu, \eta) + \mathbb{W}_p(\nu, \eta).$$

On the other hand, we notice that if $\gamma \in \Gamma_o^p(\mu^+ + \nu^-, \nu^+ + \mu^-)$, by Hölder inequality we have

$$\mathbb{W}_1(\mu, \nu) \leq \int_{\Omega \times \Omega} |x - y| \, d\gamma \leq \gamma(\Omega \times \Omega)^{(p-1)/p} \left(\int_{\Omega \times \Omega} |x - y|^p \, d\gamma\right)^{1/p} = (2M)^{(p-1)/p} \, \mathbb{W}_p(\mu, \nu),$$

which is (3.10).

Finally, we show that

$$\mathbb{W}_1(\mu, \nu) := W_1(\mu^+ + \nu^-, \nu^+ + \mu^-) = \inf_{\gamma \in \Gamma(\mu^+ + \nu^-, \nu^+ + \mu^-)} \int_{\Omega \times \Omega} |x - y| \, d\gamma \tag{3.11}$$

is indeed a distance between signed measures. This can be seen by the formula (2.6), that gives

$$\begin{aligned} W_1(\mu^+ + \nu^-, \nu^+ + \mu^-) &= \sup_{\varphi \in \mathrm{Lip}(\Omega), \|\varphi\|_{\mathrm{Lip}} \leq 1} \int_\Omega \varphi \, d((\mu^+ + \nu^-) - (\nu^+ + \mu^-)) \\ &= \sup_{\varphi \in \mathrm{Lip}(\Omega), \|\varphi\|_{\mathrm{Lip}} \leq 1} \int_\Omega \varphi \, d(\mu - \nu). \end{aligned} \tag{3.12}$$

Let $\mu, \nu, \eta \in \mathscr{M}_1^{\alpha, M}(\Omega)$. We have

$$\begin{aligned} \mathbb{W}_1(\mu, \eta) + \mathbb{W}_1(\eta, \nu) &= \sup_{\varphi \in \mathrm{Lip}(\Omega), \|\varphi\|_{\mathrm{Lip}} \leq 1} \int_\Omega \varphi \, d(\mu - \eta) + \sup_{\varphi \in \mathrm{Lip}(\Omega), \|\varphi\|_{\mathrm{Lip}} \leq 1} \int_\Omega \varphi \, d(\eta - \nu) \\ &\geq \sup_{\varphi \in \mathrm{Lip}(\Omega), \|\varphi\|_{\mathrm{Lip}} \leq 1} \left(\int_\Omega \varphi \, d(\mu - \eta) + \int_\Omega \varphi \, d(\eta - \nu)\right) \\ &= \sup_{\varphi \in \mathrm{Lip}(\Omega), \|\varphi\|_{\mathrm{Lip}} \leq 1} \int_\Omega \varphi \, d(\mu - \nu) = \mathbb{W}_1(\mu, \nu), \end{aligned}$$

so that the triangle inequality holds. $\square$

Remark 3.5 We stress again that $\mathbb{W}_1$ is not sensitive to the addition of equal masses in the source and in the target, and this is the key fact for showing that $\mathbb{W}_1$ is a distance. This fails for $p > 1$: indeed, since for the triangle inequality in $\mathscr{M}^{\alpha,\,M}(\Omega)$ we need to compare measures with possibly different masses, the bad scaling behavior for the strictly convex cost ($p > 1$), discussed in Section 2.3, causes the functional $\mathbb{W}_p$ to violate the triangle inequality. However, the bound on the total mass allows to show (3.10), that is, $\mathbb{W}_p$ is bounded below by a nontrivial distance. This is an important estimate. For instance, it is a key ingredient for the convergence of the approximation scheme (1.3). See [AMS].

Remark 3.6 Without a bound on the total mass, if $p > 1$ the $\mathbb{W}_p$ cost can be made arbitrarily small, in the same spirit of Corollary 2.3. Indeed, let for simplicity $\mu = \delta_0 - \delta_1$. Let $n \in \mathbb{N}$ be odd and define a measure $\nu_n \in \mathscr{M}_p^{0,\,n-1}(\mathbb{R})$ by

$$\nu_n = \sum_{j=1}^{n-1} (-1)^{j+1} \delta_{j/n}.$$

Then

$$\sum_{j=0}^{(n-1)/2} \delta_{2j/n} \times \delta_{(2j+1)/n} \in \Gamma_o(\mu^+ + \nu_n^-, \nu_n^+ + \mu^-)$$

and

$$\mathbb{W}_p(\mu, \nu_n) = \left(\sum_{j=0}^{(n-1)/2} \frac{1}{n^p} \right)^{1/p} = \left(\frac{n+1}{2n^p} \right)^{1/p}.$$

If $p > 1$, it is clear that letting $n \to \infty$ we have $|\nu_n|(\mathbb{R}) \to \infty$ and $\mathbb{W}_p(\mu, \nu_n) \to 0$.

Though not a distance, in the next two propositions we see that $\mathbb{W}_p$ has some "metrizability" properties for the $\mathscr{M}_p^{\alpha,\,M}(\Omega)$ topology. First of all, we have to underline that, given a sequence $(\mu_n) \subset \mathscr{M}_p^{\alpha,\,M}(\Omega)$ and a measure $\mu \in \mathscr{M}_p^{\alpha,\,M}(\Omega)$, the uniform bound $\sup_n \mathbb{W}_p(\mu_n, \mu) < +\infty$ does not imply uniform boundedness for p-th moments of (μ_n). That is, the $\mathbb{W}_p$-boundedness property of a set is not equivalent to the uniform boundedness of its p-th moments, in clear contrast with the case of the standard Wasserstein distance. For instance consider the sequence $\mu_n := \delta_n - \delta_{n+\frac{1}{n}}$, which is even not tight but $\mathbb{W}_p(\mu_n, 0)$ converges to 0. For this reason, in the next proposition we have to explicitly restrict to sets of uniformly bounded p-th moments. Another possibility is to consider the case of a compact metric space Ω, yielding automatically the bound on moments.

Proposition 3.7 *Let μ_n, μ belong to $\mathscr{M}_p^{\alpha,\,M}(\Omega)$. Let $\sup_n \int_\Omega |x|^p \, d|\mu_n| < +\infty$. Then μ_n converges to μ in $\mathscr{M}_p^{\alpha,\,M}(\Omega)$ if $\mathbb{W}_p(\mu_n, \mu) \to 0$.*

Proof. Assume that $\mathbb{W}_p(\mu_n, \mu) \to 0$, that is $W_p(\mu_n^+ + \mu^-, \mu^+ + \mu_n^-) \to 0$. Notice that (μ_n^+) and (μ_n^-) are tight sequences, thanks to the bound on p-th moments. Then, let σ_1, σ_2 be narrow limits respectively along subsequences $(\mu^+_{n_k})$, $(\mu^-_{n_k})$, and let $\sigma := \sigma_1 - \sigma_2$. By semicontinuity of the standard Wasserstein distance with respect to the narrow topology, and thanks to Proposition 2.1 and to (3.10), we have

$$\begin{aligned}\mathbb{W}_1(\sigma,\mu) = W_1(\sigma_1+\mu^-,\mu^++\sigma_2) &\le \liminf_k W_1(\mu^+_{n_k}+\mu^-,\mu^++\mu^-_{n_k}) \\ &\le \left(\frac{1}{2M}\right)^{(p-1)/p} \liminf_k W_p(\mu^+_{n_k}+\mu^-,\mu^++\mu^-_{n_k}) = 0,\end{aligned}$$

therefore $\sigma = \mu$. Since the selected subsequence was arbitrary, we get narrow convergence to μ for the whole sequence (μ_n). In order to get the convergence of p-th moments, we let $\gamma_n \in \Gamma_o(\mu^+_n + \mu^-, \mu^+ + \mu^-_n)$, and by Young and triangle inequality we deduce

$$\int_{\Omega\times\Omega} |x|^p\,d\gamma_n \le (1+\varepsilon)\int_{\Omega\times\Omega} |y|^p\,d\gamma_n + \left(1+\frac{1}{\varepsilon}\right)\int_{\Omega\times\Omega} |x-y|^p\,d\gamma_n,$$

that is to say

$$\int_\Omega |x|^p\,d(\mu_n-\mu) \le \varepsilon\int_\Omega |x|^p\,d(\mu^-_n+\mu^+) + \left(1+\frac{1}{\varepsilon}\right)\mathbb{W}_p(\mu_n,\mu).$$

Taking the limit as $n\to\infty$, using the uniform bound on p-th moments, and then by arbitrariness of ε, we conclude that the left hand side goes to zero.

□

Proposition 3.8 *Let μ_n, μ belong to $\mathscr{M}^{\alpha,M}_p(\Omega)$ and let $\mu_n \to \mu$ in $\mathscr{M}^{\alpha,M}_p(\Omega)$. Let any subsequence of $(\mu_n)^+$ and (μ^-_n) have narrow limit points with also convergence of the corresponding p-th moments (this is the case for instance if Ω is a compact metric space). Then $\mathbb{W}_p(\mu_n,\mu)\to 0$.*

Proof. Let $(\mu^+_{n_k})$ be a suitable subsequence of (μ^+_n) such that $\mu^+_{n_k} \to \sigma_1$ narrowly and the corresponding p-th moments converge. Therefore $\mu^-_{n_k} \to \sigma_2$ narrowly, and p-th moments also converge, where $\sigma_2 = \sigma_1 - \mu$. Let also $\tilde\sigma := \sigma_1 - \mu^+$. By continuity of the standard Wasserstein distance, we have

$$W_p(\mu^+_{n_k}+\mu^-,\mu^++\mu^-_{n_k}) \to W_p(\sigma_1+\mu^-,\mu^++\sigma_2) \quad = W_p(\mu^++\mu^-+\tilde\sigma,\mu^++\mu^-+\tilde\sigma) = 0,$$

which gives the thesis. □

On the other hand, a property failing for $\mathbb{W}_p$ is the semicontinuity in the narrow topology, as a further consequence of the bad scaling:

Proposition 3.9 *Let $p>1$ and $\mu\in\mathscr{M}^{\alpha,M}_p(\Omega)$. The map $\nu\mapsto\mathbb{W}_p(\nu,\mu)$ is not narrowly lower semicontinuous.*

Proof. A counterexample on the real line is again sufficient. Let $\mu = \delta_{-1} - \delta_1$ and $\nu_n = \delta_{-1/n} - \delta_{1/n}$, so that ν_n narrowly converges to $\nu = 0$. Clearly $\mathbb{W}_p(\nu^+ + \mu^-, \mu^+ + \nu^-) = W_p(\mu^-, \mu^+) = 2$. But

$$\liminf_{n\to\infty} \mathbb{W}_p(\nu_n^+ + \mu^-, \mu^+ + \nu_n^-) = \liminf_{n\to\infty} \sqrt[p]{2}\,\frac{n-1}{n} = \sqrt[p]{2}.$$

The point is that ν_n narrowly converges to ν, (ν_n^+) and (ν_n^-) are tight, but their limits are not in general ν^+ and ν^- (in this example they are not zero). $\square$

3.3 The 'relaxed' cost

Let us consider a first variant of $\mathbb{W}_p$. As usual, μ, ν are two measures in $\mathscr{M}_p^{\alpha, M}(\Omega)$. In order to overcome the lack of semicontinuity of the map $\nu \mapsto \mathbb{W}_p(\nu, \mu)$, we might define a relaxation, that is

$$\widetilde{\mathbb{W}_p}^-(\nu, \mu) := \inf_{\substack{\nu_n^+(\Omega) \le \max\{\mu^+(\Omega), \nu^+(\Omega)\} \\ \nu_n^-(\Omega) \le \max\{\mu^-(\Omega), \nu^-(\Omega)\}}} \left\{ \liminf_{n\to\infty} \mathbb{W}_p(\nu_n, \mu) : \nu_n \rightharpoonup \nu,\ \sup_{n\in\mathbb{N}} \int_\Omega |x|^p \, d|\nu_n| < +\infty \right\}. \tag{3.13}$$

By tightness (ensured by the bounds on p-th moments), again we have subsequences such that $\nu_{n_k}^+ \rightharpoonup \sigma^1$ and $\nu_{n_k}^- \rightharpoonup \sigma^2$, with $\sigma^1(\Omega) \le M$, $\sigma^2(\Omega) \le M$ and $\sigma^1 - \sigma^2 = \nu$. Here σ^1 and σ^2 are not the positive and negative parts of ν, but simply two measures such that $\sigma^1 - \sigma^2 = \nu$ (a non minimal decomposition). Hence we can write this kind of lower semicontinuous envelope as

$$\widetilde{\mathbb{W}_p}^-(\nu, \mu) = \inf_{\substack{\sigma^1(\Omega) \le M_{\mu,\nu}^+ \\ \sigma^2(\Omega) \le M_{\mu,\nu}^-}} \left\{ W_p(\sigma^1 + \mu^-, \mu^+ + \sigma^2) : \sigma^1, \sigma^2 \in \mathscr{M}_p^+(\Omega),\ \sigma^1 - \sigma^2 = \nu \right\}, \tag{3.14}$$

where $M_{\mu,\nu}^+ = \max\{\mu^+(\Omega), \nu^+(\Omega)\}$ and $M_{\mu,\nu}^- = \max\{\mu^-(\Omega), \nu^-(\Omega)\}$. Notice that the bounds on $\sigma^1(\Omega)$ and $\sigma^2(\Omega)$ prevent the envelope from being identically zero. These bounds can not chosen to be simply M, since we would define a cost depending on M itself. By the continuity properties of W_p the infimum above is attained: the functional does not have narrowly compact sublevels, because of Proposition 2.1, but one can show that minimizing sequences do have uniformly bounded p-th moments. The bound on moments can be omitted in the definition. Finally, by construction $\nu \mapsto \widetilde{\mathbb{W}_p}^-(\nu, \mu)$ is narrowly lower semicontinuous, and of course $\widetilde{\mathbb{W}_p}^- \le \mathbb{W}_p$. For instance, we might compute $\widetilde{\mathbb{W}_p}^-$ for the case of Proposition 3.9. We have

$$\widetilde{\mathbb{W}_p}^-(\delta_{-1} - \delta_1, 0) = \inf\{W_p(\delta_{-1} + \sigma^1, \delta_1 + \sigma^2) : \sigma^1(\Omega) \le 1, \sigma^2 = \sigma^1\} = \inf_{\sigma(\Omega) \le 1} W_p(\delta_{-1} + \sigma, \delta_1 + \sigma).$$

Here the infimum has to be computed on positive measures with mass less than or equal to 1. Hence, for the computation of $\mathbb{W}_p$ we have to solve a mass scaling problem as the one introduced in Remark 2.4. It is trivial to show that the infimum can be equivalently taken on measures with mass equal to 1 and that a solution for this particular case is $\sigma = \delta_0$. In correspondence we have $\mathbb{W}_p^-(\delta_{-1} - \delta_1, 0) = \sqrt[p]{2}$ as expected.

We gave a definition like (3.14) because we were concerned with the map $\nu \mapsto \mathbb{W}_p(\nu,\mu)$, hence we only cared about semicontinuity with respect to one of the arguments. Therefore, we may define a more appropriate, symmetric object as follows.

$$\begin{aligned}\mathbb{W}_p^-(\mu,\nu) := \inf\big\{W_p(\sigma^1+\theta^2,\theta^1+\sigma^2) : \sigma^1(\Omega) \le M^+_{\mu,\nu},\ \sigma^2(\Omega) \le M^-_{\mu,\nu},\ \sigma^1-\sigma^2=\nu,\\ \theta^1(\Omega)\le M^+_{\mu,\nu},\ \theta^2(\Omega)\le M^-_{\mu,\nu},\ \theta^1-\theta^2=\mu\ \big\}.\end{aligned}$$

This is the actual form of the relaxed cost. However, we point out that, even after relaxing, the cost is still not triangular. The same counterexample exhibited in Proposition 3.4 works. Indeed, let $\mu,\nu,\eta \in \mathscr{M}_p^{1,3}(\Omega)$ be as in that example. For the computation of $\mathbb{W}_p^-(\mu,\nu)$ we have to notice that the bounds $\theta^1(\Omega) \le M^+_{\mu,\nu}$ and $\sigma^1(\Omega)\le M^-_{\mu,\nu}$ imply $\theta^1=\mu^+$, $\sigma^1=\nu^+$, $\theta^2=\mu^-$, $\sigma^2=\nu^-$. Then we have $\mathbb{W}_p^-(\delta_0,\delta_4)=W_p(\delta_0,\delta_4)=4$. On the other hand, the obvious inequality $\mathbb{W}_p^-\le\mathbb{W}_p$ entails $\mathbb{W}_p^-(\mu,\eta)\le 2^{1/p}$ and $\mathbb{W}_p(\eta,\nu)\le 2^{1/p}$.

3.4 The 'unilateral' cost

We have seen that the $\mathbb{W}_p$ cost accounts for cancellation of mass in the source and cancellation/creation of mass in the target. Suppose now that we want to describe a phenomenon in which only one of the two processes occur. That is, we want to allow, for instance, only cancellations in the source. We are going to see how to construct a suitable cost, also preserving the narrow semicontinuity property of $\mathbb{W}_p^-$. Having cancellations only within the source, we expect to lose also the symmetry of the cost, and it is suitable to assume that the target always has less mass.

Let $\mu,\nu\in\mathscr{M}_p^{\alpha,M}(\Omega)$, with $|\nu|(\Omega)\le|\mu|(\Omega)$. Define

$$\mathcal{W}_p^p(\nu,\mu) := \inf\big\{W_p^p(\sigma^1,\mu^+)+W_p^p(\sigma^2,\mu^-) : \sigma^1-\sigma^2=\nu,\ \sigma^1(\Omega)=\mu^+(\Omega),\ \sigma^2(\Omega)=\mu^-(\Omega)\big\}.$$

Since any weak limit point of ν_n^+, ν_n^- is a couple of positive measures σ^1,σ^2 satisfying $\sigma^1-\sigma^2=\nu$, $\mathcal{W}_p^p(\nu,\mu)$ can also be written as

$$\inf\Big\{\liminf_{n\to\infty}\big(W_p^p(\nu_n^+,\mu^+)+W_p^p(\nu_n^-,\mu^-)\big) : \nu_n \rightharpoonup \nu,\ \nu_n^+(\Omega)=\mu^+(\Omega),\ \nu_n^-(\Omega)=\mu^-(\Omega)\Big\}.$$

This way, it is clear that $\nu\mapsto\mathcal{W}_p(\nu,\cdot)$ is narrowly lower semicontinuous. Tightness of minimizing sequences and semicontinuity of the standard Wasserstein distance also show that there exists an optimal couple ϑ^+,ϑ^- such that

$$\mathcal{W}_p^p(\nu,\mu)=W_p^p(\vartheta^+,\mu^+)+W_p^p(\vartheta^-,\mu^-), \tag{3.15}$$

where $\vartheta^+-\vartheta^-=\nu$. We let $\tilde\vartheta$ denote the common part of ϑ^+ and ϑ^-, so that $\vartheta^+=\nu^++\tilde\vartheta$ and $\vartheta^-=\nu^-+\tilde\vartheta$.

Remark 3.10 Unlike the case of $\mathbb{W}_p$, that we already discussed, we stress that a uniform bound on $\mathcal{W}_p(\nu_n,\mu)$ does imply the uniform boundedness of p-th moments for the sequence (ν_n), as seen for instance from (3.15).

Let us discuss the other properties. First of all, $\mathcal{W}_p$ is not a distance. Indeed, it is not symmetric. Moreover, one can show that it does not satisfy the triangle inequality, a counterexample may be easily constructed as for the case of $\mathbb{W}_p$. Let us analyze the plan splitting (see also Figure 5).

Proposition 3.11 *Let $p \geq 1$ and $\mu, \nu \in \mathscr{M}_p^{\alpha, M}(\Omega)$. Let $\gamma^+ \in \Gamma_0(\vartheta^+, \mu^+)$ and $\gamma^- \in \Gamma_0(\vartheta^-, \mu^-)$ be two optimal transport plans corresponding to the Wasserstein distances in the right-hand side of* (3.15). *Then, we can write these plans as*

$$\gamma^+ = \gamma_0^+ + \gamma_1^+ \quad \textit{and} \quad \gamma^- = \gamma_0^- + \gamma_1^-$$

where

$$\gamma_0^+ \in \Gamma_0(\tilde{\vartheta}, \mu_0^+), \quad \gamma_1^+ \in \Gamma_0(\nu^+, \mu_1^+), \quad \gamma_0^- \in \Gamma_0(\tilde{\vartheta}, \mu_0^-), \quad \gamma_1^- \in \Gamma_0(\nu^-, \mu_1^-), \tag{3.16}$$

and $\mu_0^+ + \mu_1^+ = \mu^+$ and $\mu_0^- + \mu_1^- = \mu^-$.

Proof. We have two plans to split. Let us consider γ^+. In the same spirit of Lemma 3.2, let f_1 be the density of ν^+ with respect to $\tilde{\vartheta} + \nu^+$ and f_0 be the density of $\tilde{\vartheta}$ with respect to $\tilde{\vartheta} + \nu^+$, so that $f_1 \leq 1$, $f_0 \leq 1$ and $f_1 + f_0 = 1$. We may define

$$\gamma_0^+ := (f_0 \circ \pi^1)\gamma^+, \quad \gamma_1^+ := (f_1 \circ \pi^1)\gamma^+.$$

Indeed, the sum of these two plans is γ, and we have

$$\pi^1_\# \gamma_0^+ = f_0 \pi^1_\# \gamma^+ = \tilde{\vartheta}, \quad \pi^1_\# \gamma_1^+ = f_1 \pi^1_\# \gamma^+ = \nu^+$$

and

$$\pi^2_\# \gamma_0^+ + \pi^2_\# \gamma_1^+ = \pi^2_\# ((f_0 \circ \pi^1)\gamma^+ + (f_1 \circ \pi^1)\gamma^+) = \pi^2_\# \gamma^+ = \mu^+,$$

so that the second marginals of γ_0^+ and γ_1^+ are indeed two positive submeasures μ_0^+ and μ_1^+ of μ^+ whose sum is μ^+ itself. The optimality of γ_0^+ and γ_1^+ follows by the optimality of their sum. One proceeds in the identical way for splitting γ^-. $\square$

In this case we want to give some more information about the optimal splitting. Hence we perform the following first variation argument.

Proposition 3.12 *Let $\mu, \nu \in \mathscr{M}_p^{\alpha, M}(\Omega)$. Let the couple ϑ^+, ϑ^- be a solution of the minimization problem defining $\mathcal{W}_p(\nu, \mu)$, and let $\tilde{\vartheta}$ be their common part: $\vartheta^+ = \tilde{\vartheta} + \nu^+$, $\vartheta^- = \tilde{\vartheta} + \nu^-$. Considering the same splitting notation given in the previous lemma (see* Figure 5*), there is*

$$\pi^1_\#((x-y)\gamma_0^+) + \pi^1_\#((x-y)\gamma_0^-) = 0.$$

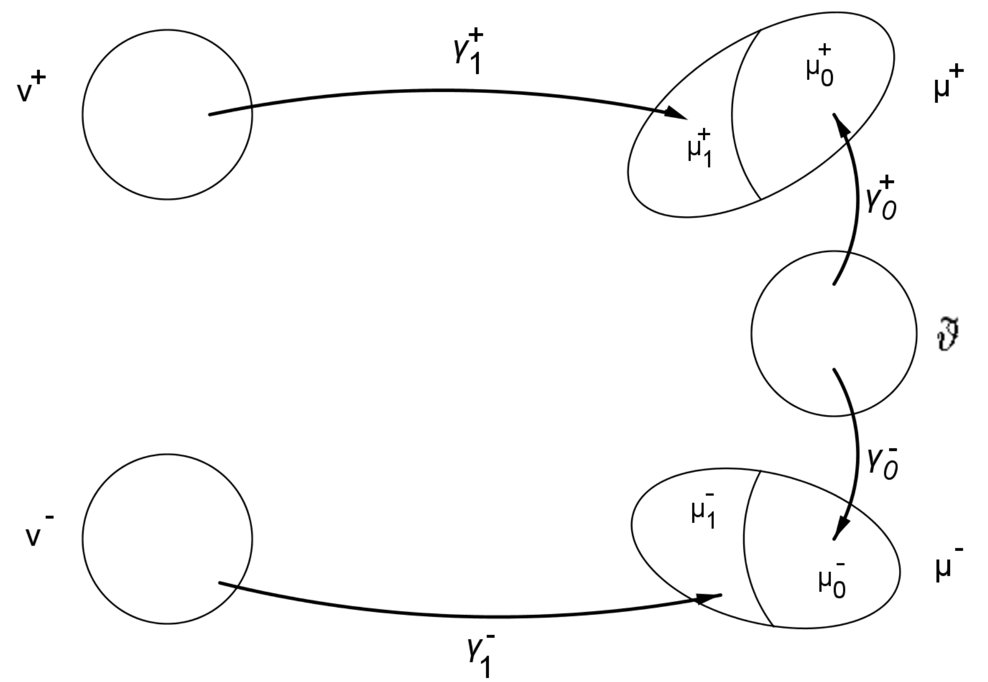

Figure 5: Plan splitting according to Proposition 3.11.

Proof. Let us define, for $\varepsilon > 0$, the competitor

$$\vartheta_\varepsilon^+ := \nu^+ + (\mathbf{1} + \varepsilon\boldsymbol{\xi})_\#\tilde{\vartheta}, \quad \vartheta_\varepsilon^- := \nu^- + (\mathbf{1} + \varepsilon\boldsymbol{\xi})_\#\tilde{\vartheta},$$

where $\boldsymbol{\xi} : \Omega \to \Omega$ is a bounded vector field with bounded support. It is immediate to verify, computing the marginals, that

$$\gamma_1^+ + (\mathbf{1} + \varepsilon\boldsymbol{\xi}, \mathbf{1})_\#\gamma_0^+ \in \Gamma(\vartheta_\varepsilon^+, \mu^+) \quad \text{and} \quad \gamma_1^- + (\mathbf{1} + \varepsilon\boldsymbol{\xi}, \mathbf{1})_\#\gamma_0^- \in \Gamma(\vartheta_\varepsilon^-, \mu^-).$$

Therefore,

$$\begin{aligned} W_p^p(\vartheta_\varepsilon^+, \mu^+) + W_p^p(\vartheta_\varepsilon^- + \mu^-) &\leq \int_{\Omega\times\Omega} |x-y|^p \, d\left(\gamma_1^+ + (\mathbf{1} + \varepsilon\boldsymbol{\xi}, \mathbf{1})_\#\gamma_0^+ + \gamma_1^- + (\mathbf{1} + \varepsilon\boldsymbol{\xi}, \mathbf{1})_\#\gamma_0^-\right) \\ &\leq \int_{\Omega\times\Omega} |x-y|^p \, d(\gamma_1^+ + \gamma_1^-) + \int_{\Omega\times\Omega} |x - y + \varepsilon\boldsymbol{\xi}(x)|^p \, d(\gamma_0^+ + \gamma_0^-) \\ &= \mathcal{W}_p^p(\nu, \mu) + 2\varepsilon \int_{\Omega\times\Omega} \langle x - y, \boldsymbol{\xi}(x) \rangle \, d(\gamma_0^+ + \gamma_0^-) + o(\varepsilon) \end{aligned}$$

Since $W_p^p(\vartheta_\varepsilon^+,\mu^+)+W_p^p(\vartheta_\varepsilon^-+\mu^-)\geq \mathcal{W}_p^p(\nu,\mu)$ we get

$$2\varepsilon\int_{\Omega\times\Omega}\langle x-y,\boldsymbol{\xi}(x)\rangle\, d(\gamma_0^+ + \gamma_0^-) + o(\varepsilon)\geq 0.$$

But $\boldsymbol{\xi}$ is arbitrary, so that in fact we have an equality, after dividing by ε and letting ε go to 0. We obtain

$$\int_{\Omega\times\Omega}\langle x-y,\boldsymbol{\xi}(x)\rangle\, d(\gamma_0^+ + \gamma_0^-) = 0$$

for any $\boldsymbol{\xi}$. Again the arbitrariness of $\boldsymbol{\xi}$ gives

$$\pi^1_\#((x-y)(\gamma_0^+ + \gamma_0^-)) = 0,$$

where $(x-y)(\gamma_0^+ + \gamma_0^-)$ is a vector measure (with values in Ω). $\square$

Remark 3.13 The latter proposition tells us that the optimal auxiliary measure $\tilde\vartheta$ (the common part of ϑ^+ and ϑ^-) is placed somehow in the middle of μ^+ and μ^-. For instance if $A,B\in\Omega$, $\mu^+=\delta_A$ and $\mu^-=\delta_B$, we have $\gamma_0^+=\tilde\vartheta\times\delta_A$ and $\gamma_0^-=\tilde\vartheta\times\delta_B$. This way, the condition is

$$\begin{aligned}0 &= \pi^1_\#((x-y)(\tilde\vartheta\times\delta_A+\tilde\vartheta\times\delta_B)) = \pi^1_\#((x-A)\tilde\vartheta\times\delta_A)+\pi^1_\#((x-B)\tilde\vartheta\times\delta_B)\\ &= (x-A)\tilde\vartheta+(x-B)\tilde\vartheta,\end{aligned}$$

therefore $x=\frac{A+B}{2}$ in the support of $\tilde\vartheta$. That is, $\tilde\vartheta$ is a Dirac mass in the middle point of A and B. Its weight is the excess of mass of μ with respect to ν.

We conclude with a simple result relating the relaxed cost $\mathcal{W}_p^-$ to the global cost $\mathbb{W}_p$, and showing that they are also bounded below by a distance.

Proposition 3.14 *Let $p\geq 1$, let $\mu,\nu\in\mathscr{M}_p^{\alpha,M}(\Omega)$ and $|\nu|(\Omega)\leq|\mu|(\Omega)$. Then*

$$\mathcal{W}_p(\nu,\mu)\geq\widetilde{\mathbb{W}_p}^-(\nu,\mu)\geq\mathbb{W}_p^-(\nu,\mu)\geq\left(\frac{1}{2M}\right)^{p/(p-1)}\mathbb{W}_1(\mu,\nu).$$

Proof. Let ϑ^+, ϑ^- be, as usual, a couple realizing the infimum in the definition of $\mathcal{W}_p(\nu,\mu)$. Let $\gamma^+\in\Gamma_o^p(\vartheta^+,\mu^+)$, $\gamma^-\in\Gamma_o^p(\vartheta^-,\mu^-)$. Then

$$(\gamma^2)^{-1}\in\Gamma_o^p(\mu^-,\vartheta^-)\quad\text{and}\quad\gamma^+ + (\gamma^-)^{-1}\in\Gamma(\mu^-+\vartheta^+,\vartheta^-+\mu^+).$$

Hence

$$\begin{aligned}\mathcal{W}_p(\mu,\nu) = \left(W_p^p(\mu^+,\vartheta^+)+W_p^p(\mu^-,\vartheta^-)\right)^{1/p} &= \left(\int_{\Omega\times\Omega}|x-y|^p\, d(\gamma^+ + \gamma^-)\right)^{1/p}\\ &= \left(\int_{\Omega\times\Omega}|x-y|^p\, d(\gamma^+ + (\gamma^-)^{-1})\right)^{1/p}\\ &\geq W_p(\mu^-+\vartheta^+,\vartheta^-+\mu^+)\geq\widetilde{\mathbb{W}_p}^-(\nu,\mu).\end{aligned}$$

The inequality $\widetilde{\mathbb{W}_p}^{-} \geq \mathbb{W}_p$ is obvious, since there are more degrees of freedom in the minimization problem defining $\mathbb{W}_p$. On the other hand, if ς^1, ς^2 and ϑ^1, ϑ^2 solve such problem, and if $\gamma \in \Gamma_o^p(\varsigma^1 + \vartheta^2, \vartheta^1 + \varsigma^2)$, we have

$$\begin{aligned}
\mathbb{W}_p^-(\nu,\mu) &= \left(\int_{\Omega\times\Omega} |x-y|^p \, d\gamma\right)^{1/p} \geq \left(\frac{1}{2M}\right)^{p/(p-1)} \int_{\Omega\times\Omega} |x-y| \, d\gamma \\
&\geq \left(\frac{1}{2M}\right)^{p/(p-1)} W_1(\varsigma^1 + \vartheta^2, \vartheta^1 + \varsigma^2) \\
&= \left(\frac{1}{2M}\right)^{p/(p-1)} \mathbb{W}_1(\nu,\mu),
\end{aligned}$$

since $\varsigma^1 - \varsigma^2 = \nu$ and $\vartheta^1 - \vartheta^2 = \mu$. □

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