

9 Exercise Sheet 9

Exercise 9.1. Find the optimal transport map for the linear cost $c(x, y) = |x - y|$ between $\mu = f \cdot \mathcal{L}^2$ and $\nu = g \cdot \mathcal{L}^2$ in \mathbb{R}^2 , where $f(x) = \frac{1}{\pi} \chi_{B(0,1)}(x)$ and $g(x) = \frac{1}{8\pi} (4 - |x|^2) \chi_{B(0,2)}(x)$.

Hint:

Recall exercise 5.3 and use the potential $u(x) = -|x|$.

Exercise 9.2. Let $\mu = \frac{1}{\pi} \chi_{B(0,1)} \mathcal{L}^2$ be the uniform probability measure on $B(0, 1) \subset \mathbb{R}^2$ and let $p_0 = (1, 0)$, $p_1 = (2, 0)$ be two fixed points in \mathbb{R}^2 . Describe the optimal transport map between μ and $\frac{1}{2}(\delta_{p_0} + \delta_{p_1})$ in the following two cases:

(a) when the cost is $c(x, y) = \frac{1}{2}|x - y|^2$;

(b) when the cost is $c(x, y) = |x - y|$.

Hint:

Exploit that the graph of an optimal map is c -cyclically monotone.