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Thierry Champion · Luigi De Pascale

The Monge problem for strictly convex norms in $\mathbb{R}^d$

Abstract. We prove the existence of an optimal transport map for the Monge problem in a convex bounded subset of $\mathbb{R}^d$ under the assumptions that the first marginal is absolutely continuous with respect to the Lebesgue measure and that the cost is given by a strictly convex norm. We propose a new approach which does not use disintegration of measures.

Keywords. Monge–Kantorovich problem, optimal transport problem, cyclical monotonicity

1. Introduction

The Monge problem has its origin in the *Mémoire sur la théorie des déblais et remblais* by G. Monge [21], and may be stated as follows:

$$\inf\left\{\int_\Omega |x - T(x)|\, d\mu(x) : T \in \mathcal{T}(\mu, \nu)\right\}, \tag{1.1}$$

where Ω is the closure of a convex open subset of $\mathbb{R}^d$, $|\cdot|$ denotes the usual Euclidean norm of $\mathbb{R}^d$, μ, ν are Borel probabilities on Ω and $\mathcal{T}(\mu, \nu)$ denotes the set of *transport maps* from μ to ν, i.e. Borel maps T such that $T_\sharp\mu = \nu$ (where $T_\sharp\mu(B) := \mu(T^{-1}(B))$ for each Borel set B).

The main aim of this paper is to prove the following existence result for a generalization of this problem:

Theorem 1.1. *Let $\|\cdot\|$ be a strictly convex norm on $\mathbb{R}^d$ and assume that μ is absolutely continuous with respect to the Lebesgue measure $\mathcal{L}^d$. Then the problem*

$$\min\left\{\int_\Omega \|x - T(x)\|\, d\mu(x) : T \in \mathcal{T}(\mu, \nu)\right\} \tag{1.2}$$

has at least one solution.

T. Champion: Institut de Mathématiques de Toulon et du Var, U.F.R. des Sciences et Techniques, Université du Sud Toulon-Var, Avenue de l'Université, BP 20132, 83957 La Garde Cedex, France; e-mail: champion@univ-tln.fr

L. De Pascale: Dipartimento di Matematica Applicata, Università di Pisa, Via Buonarroti 1/c, 56127 Pisa, Italy; e-mail: depascal@dm.unipi.it

Before describing the previous results on this problem and our contribution, we make a brief introduction on the Kantorovich relaxation for (1.2). For general probability measures the set of transport maps $\mathcal{T}(\mu, \nu)$ may be empty, for example if $\mu = \delta_0$ and $\nu = \frac{1}{2}(\delta_1 + \delta_{-1})$. But even when $\mathcal{T}(\mu, \nu)$ is non-empty it may happen that problem (1.1) does not admit a minimizer in $\mathcal{T}(\mu, \nu)$: for example take $\mu := \mathcal{H}^1_{\lfloor\{0\}\times[0,1]}$ and $\nu := \frac{1}{2}(\mathcal{H}^1_{\lfloor\{-1\}\times[0,1]} + \mathcal{H}^1_{\lfloor\{1\}\times[0,1]})$. Moreover, the objective functional of problem (1.2) is non-linear in T and the set $\mathcal{T}(\mu, \nu)$ does not possess the right compactness properties to deal with the direct methods of the Calculus of Variations. A suitable relaxation was introduced by Kantorovich [19, 20] and it proved to be a strong, decisive tool to deal with this problem. This relaxation is defined as follows. The set of transport plans from μ to ν is defined as

$$\Pi(\mu, \nu) := \{\gamma \in \mathcal{P}(\Omega \times \Omega) : \pi^1_\sharp \gamma = \mu, \; \pi^2_\sharp \gamma = \nu\},$$

where π^i denotes the standard projection in the Cartesian product. The set $\Pi(\mu, \nu)$ is always non-empty as it contains at least $\mu \otimes \nu$. Then Kantorovich proposed to study the problem

$$\min\left\{\int_{\Omega\times\Omega} \|x - y\| \, d\gamma(x, y) : \gamma \in \Pi(\mu, \nu)\right\}. \tag{1.3}$$

Problem (1.3) is convex and linear in γ, so the existence of a minimizer may be obtained by the direct method of the Calculus of Variations. At this point, to obtain the existence of a minimizer for (1.2) it is sufficient to prove that some solution $\gamma \in \Pi(\mu, \nu)$ of (1.3) is in fact induced by a transport $T \in \mathcal{T}(\mu, \nu)$, i.e. may be written as $\gamma = (\mathrm{id} \times T)_\sharp \mu$.

In [27], Sudakov devised an efficient strategy to solve (1.2) for a general norm $\|\cdot\|$ on $\mathbb{R}^d$. However this strategy involved a crucial step on the disintegration of an optimal measure γ for (1.3) which was not completed correctly at that time. In more recent years the problem (1.1) was solved first by Evans et al. [17] with additional regularity assumptions on μ and ν, and then by Ambrosio [1] and Trudinger et al. [28] for μ and ν with integrable density. At the same time, for C^2 uniformly convex norms the problem (1.2) was solved by Caffarelli et al. [11], and then by Ambrosio et al. [3], and finally for crystalline norms in $\mathbb{R}^d$ and general norms in $\mathbb{R}^2$ by Ambrosio et al. [2]. The original proof of Sudakov was based on the reduction of the transport problems to affine regions of smaller dimension, and all the proofs we listed above are based on the reduction of the problem to a 1-dimensional problem via a change of variable or area-formula. Let us also mention that the original approach of Sudakov has been partially reconstructed by Caravenna in [12].

In this paper, we prove the existence of a solution to (1.2) for a general strictly convex norm $\|\cdot\|$ on $\mathbb{R}^d$, without any regularity assumption on the norm $\|\cdot\|$. The originality of our method for the proof of Theorem 1.1 above is that it does not require disintegration of measures and relies on a simple but powerful regularity result (see Lemma 4.3 below) which has been used in some transport problem with cost functional in non-integral form [13]. In §2 we recall some well known results on duality and optimality conditions for problem (1.3). In §3, we introduce a secondary transport problem in order to select solutions of (1.3) that have a particular regularity property. §4 is devoted to the notion of

regular points of a transport map γ; in particular, Lemma 4.3 states that a transport map $\gamma \in \Pi(\mu, \nu)$ is concentrated on a set of regular points. In §5, we take advantage of this fact to prove a regularity result on the transport set associated to a solution of (1.3). The proof of our main result, Theorem 1.1, is finally derived in §6, while a possible extension to the case of a general norm $\| \cdot \|$ is discussed in §7.

2. Preliminaries on optimal transportation: duality and necessary conditions

The content of this section is classical (for example see [1, 29]). Problem (1.3) is convex and linear, so classical convex duality brings useful information on its minimizers. In particular, the following duality theorem holds (for example we refer to Theorems 3.1 and 3.3 in [3]).

Theorem 2.1. *The minimum in problem* (1.3) *is equal to*

$$\max\left\{ \int_{\Omega} v(x) \, d\mu(x) - \int_{\Omega} v(y) \, d\nu(y) : v \in \mathrm{Lip}_1(\Omega, \| \cdot \|) \right\} \qquad (2.1)$$

where $\mathrm{Lip}_1(\Omega, \| \cdot \|)$ *is the set of functions* $v : \Omega \to \mathbb{R}$ *which are* 1-*Lipschitz with respect to the norm* $\| \cdot \|$, *i.e.*

$$\forall x, y \in \Omega, \quad |v(x) - v(y)| \leq \|x - y\|.$$

Moreover if $u \in \mathrm{Lip}_1(\Omega, \| \cdot \|)$ *is a maximizer for problem* (2.1) *then* $\gamma \in \Pi(\mu, \nu)$ *is a minimizer of problem* (1.3) *if and only if*

$$\forall (x, y) \in \mathrm{supp}\, \gamma, \quad u(x) - u(y) = \|x - y\|.$$

In the following, maximizers of (2.1) are referred to as *Kantorovich transport potentials for* (2.1). If we follow the interpretation of γ as a plan of transport we may deduce from this last theorem that in order to realize an optimal transport the mass should follow the direction of maximal slope of a Kantorovich transport potential u. We give a more precise statement of this classical fact in Lemma 2.2 below, and give a short proof to underline the role of the strict convexity of the norm.

Lemma 2.2. *Assume that* $\| \cdot \|$ *is a strictly convex norm. Let* γ *be an optimal transport plan for* (1.3), *let* $u \in \mathrm{Lip}_1(\Omega, \| \cdot \|)$ *be a Kantorovitch potential for* (2.1) *and let* (x, y) *belong to* $\mathrm{supp}\, \gamma$ *with* $x \neq y$. *If* u *is differentiable at* x *and* $z \in \Omega$ *is such that* $u(x) = u(z) + \|z - x\|$ *and* $z \neq x$ *then*

$$\frac{z - x}{\|z - x\|} = \frac{y - x}{\|y - x\|}.$$

Remark 2.3. In particular x, y and z are on the same line and $z \in [x, y]$ or $y \in [x, z]$.

Proof. Without loss of generality we may assume that $x = 0$. Since $u \in \mathrm{Lip}_1(\Omega, \| \cdot \|)$, we infer that

$$\forall t \in [0, 1], \quad u(0) = u(tz) + t\|z\|.$$

Since u is differentiable at 0, we then get $\nabla u(0) \cdot z = -\|z\|$. On the other hand, for any $z' \neq 0$ one also has $\nabla u(0) \cdot z' \geq -\|z'\|$. As a consequence, $-\nabla u(0)$ belongs to the normal cone of the closed convex set $K := \{z' : \|z'\| \leq 1\}$ at $z/\|z\|$.

Since $(x, y) \in \mathrm{supp}\,\gamma$ and u is a Kantorovich potential, $-\nabla u(0)$ also belongs to the normal cone of K at $y/\|y\|$. Since K is strictly convex and has nonempty interior, the intersection of the normal cones to two of its boundary points is $\{0\}$ unless they coincide: as $\nabla u(0) \neq 0$ we get $z/\|z\| = y/\|y\|$. $\square$

Another crucial property of optimal transport plans is the cyclical monotonicity relative to the cost under consideration; we shall state this in a more general setting to handle the secondary transport problem of the next section.

Definition 2.4. Let $c : \Omega^2 \to [0, +\infty]$. A transport plan $\gamma \in \Pi(\mu, \nu)$ is *cyclically monotone for the cost c* (or *c-cyclically monotone*) if it is concentrated on a set C such that

$$\sum_{i=1}^n c(x_i, y_i) \leq \sum_{i=1}^n c(x_i, y_{\sigma(i)})$$

for all $n \geq 2$, $(x_1, y_1), \ldots, (x_n, y_n) \in C$ and any permutation σ of $\{1, \ldots, n\}$.

The following proposition gives a necessary condition for optimality in terms of cyclical monotonicity; for a proof, we refer to Theorem 3.2 in [3].

Theorem 2.5. *Let $c : \Omega^2 \to [0, +\infty]$ be a lower semicontinuous cost function, and assume that the infimum of the corresponding transport problem is finite:*

$$\inf\left\{ \int_{\Omega \times \Omega} c(x, y)\,d\lambda : \lambda \in \Pi(\mu, \nu) \right\} < +\infty.$$

If γ is an optimal transport plan for this problem, then there exists a c-cyclically monotone Borel set C on which c is finite and γ is concentrated.

Remark 2.6. Duality and sufficiency of cyclical monotonicity may be pursued in very general settings [23, 24, 25, 3, 26, 22, 8]; however for the purpose of this paper duality may be obtained more easily [1, 29].

3. Secondary transport problem to select monotone transport plans

Following the line of [2], we introduce a secondary transport problem to select optimal transport plans for (1.3) which have some more regularity; in the next sections, we shall prove that these particular optimal transport plans are induced by transport maps. The idea that a secondary variational problem may help to choose "more regular" or particular

minimizers is the root of the idea of asymptotic development by Γ-convergence (see [4] and [5]).

We denote by $\mathcal{O}_1(\mu, \nu)$ the set of optimal transport plans for (1.3), and fix a Kantorovich transport potential $\bar{u}$, i.e. a maximizer of (2.1). Let us define the new cost function

$$\beta(x, y) := \begin{cases} |x - y|^2 & \text{if } \bar{u}(x) = \bar{u}(y) + \|x - y\|, \\ +\infty & \text{otherwise.} \end{cases} \tag{3.1}$$

We then consider the following transport problem:

$$\min\left\{ \int_{\Omega \times \Omega} \beta(x, y) \, d\lambda(x, y) : \lambda \in \Pi(\mu, \nu) \right\}. \tag{3.2}$$

Because of the characterization of the minimizers for (1.3) given in Theorem 2.1, the above problem may be rewritten as

$$\min\left\{ \int_{\Omega \times \Omega} \beta(x, y) \, d\lambda(x, y) : \lambda \in \mathcal{O}_1(\mu, \nu) \right\}.$$

In other words, problem (3.2) consists in minimizing the new cost functional $\lambda \mapsto \int \beta \, d\lambda$ among the minimizers of problem (1.3), and in this sense it may be considered as a secondary variational problem.

Definition 3.1. We shall denote by $\mathcal{O}_2(\mu, \nu)$ the set of minimizers for (3.2).

By Theorem 2.5, the set $\mathcal{O}_2(\mu, \nu)$ is non-empty and any of its elements enjoys the additional property of being concentrated on a set which is also β-cyclically monotone. This implies the following monotonicity, whose proof is derived from that of Lemma 4.1 in [2].

Proposition 3.2. *Let γ be a minimizer of problem* (3.2). *Then γ is concentrated on a σ-finite set Γ with the following property:*

$$\forall (x, y), (x', y') \in \Gamma, \quad x \in [x', y'] \implies (x - x') \cdot (y - y') \geq 0 \tag{3.3}$$

where $\cdot$ denotes the usual scalar product on $\mathbb{R}^d$.

Proof. Theorem 2.5 shows that γ is concentrated on a β-cyclically monotone Borel set Γ on which β is finite. Up to removing a γ-negligible set from Γ, we may assume that Γ is σ-finite.

Let $(x, y), (x', y') \in \Gamma$ be such that $x \in [x', y']$. Since γ is optimal for (1.3) and $\bar{u}$ is a Kantorovich potential for (2.1) we deduce that

$$\bar{u}(x) = \bar{u}(y) + \|x - y\| \quad \text{and} \quad \bar{u}(x') = \bar{u}(y') + \|x' - y'\|.$$

Since $x \in [x', y']$ we also have $\|x' - y'\| = \|x - x'\| + \|x - y'\|$, and then using the fact that $\bar{u} \in \text{Lip}_1(\Omega, \|\cdot\|)$ we have

$$\bar{u}(x') = \bar{u}(y') + \|x - x'\| + \|x - y'\| \geq \bar{u}(x) + \|x - x'\|.$$

Since $\overline{u} \in \mathrm{Lip}_1(\Omega, \| \cdot \|)$ we again infer that the above inequality is an equality, so that

$$\overline{u}(x) = \overline{u}(y') + \|x - y'\| \quad \text{and} \quad \overline{u}(x') = \overline{u}(x) + \|x - x'\|.$$

But then we also have $\overline{u}(x') = \overline{u}(y) + \|x - y\| + \|x - x'\|$ so that $\overline{u}(x') = \overline{u}(y) + \|y - x'\|$. It then follows that $\beta(x', y) = |x - y|^2$ and $\beta(x, y') = |x - y'|^2$. Since Γ is β-cyclically monotone, we conclude that

$$|x - y|^2 + |x' - y'|^2 \leq |x - y'|^2 + |x' - y|^2,$$

which is equivalent to $(x - x') \cdot (y - y') \geq 0$.   □

Remark 3.3. In the above proof, we find that $\|x - y\| + \|x - x'\| = \|y - x'\|$. If we assume that the norm $\| \cdot \|$ is strictly convex, then it follows that $x \in [x', y]$, so that the vectors x', x, y', y are collinear and "ordered" in that way as a consequence of this proposition.

Remark 3.4. The reason we deal with σ-compact sets Γ, in the above proposition as well as in the following, is that the projection $\pi^1(\Gamma)$ is also σ-compact, and in particular is a Borel set.

4. A property of transport plans

We begin by considering some general properties of transport plans. This section is independent of the transport problem (1.3), and the definitions and techniques detailed below are refinements of similar ones which were first applied in [13] in the framework of non-classical transportation problems involving cost functionals not in integral form.

Definition 4.1. Let $\gamma \in \Pi(\mu, \nu)$ be a transport plan and Γ a σ-compact set on which it is concentrated. For $y \in \Omega$ and $r > 0$ we define

$$\Gamma^{-1}(\overline{B(y, r)}) := \pi^1(\Gamma \cap (\Omega \times \overline{B(y, r)})).$$

In other words, given a σ-compact set Γ on which γ is concentrated, the set $\Gamma^{-1}(\overline{B(y, r)})$ is the set of those points whose mass (with respect to μ) is partially or completely transported to $\overline{B(y, r)}$ by the restriction of γ to Γ. We may justify this slight abuse of notation by the fact that γ should be thought of as a device that transports mass. Notice also that $\Gamma^{-1}(\overline{B(y, r)})$ is a σ-compact set.

Since this notion is important in what follows, we recall that when A is $\mathcal{L}^d$-measurable, one has

$$\lim_{r \to 0} \frac{\mathcal{L}^d(A \cap B(x, r))}{\mathcal{L}^d(B(x, r))} = 1$$

for almost every x in A: we shall call such a point x a *Lebesgue point* of A, this terminology deriving from the fact that such a point may also be considered as a Lebesgue point of χ_A. We shall denote by $\mathrm{Leb}(A)$ the set of all Lebesgue points of A.

Remark 4.2. In the definition of Lebesgue points, one may replace the open ball $B(x, r)$ by the set $x + rC$, where C is a convex neighborhood of 0.

The following lemma, although quite simple, is an important step in the proof of Proposition 5.2 and Theorem 6.1 below. Its proof is a straightforward adaptation of that of Lemma 5.2 from [13] and we detail it for the convenience of the reader.

Lemma 4.3. *Let $\gamma \in \Pi(\mu, \nu)$ and Γ a σ-compact set on which γ is concentrated. Assume that $\mu \ll \mathcal{L}^d$. Then γ is concentrated on a σ-compact set $R(\Gamma)$ such that for all $(x, y) \in R(\Gamma)$ the point x is a Lebesgue point of $\Gamma^{-1}(\overline{B(y, r)})$ for all $r > 0$.*

Proof. Let

$$A := \{(x, y) \in \Gamma : x \notin \mathrm{Leb}(\Gamma^{-1}(\overline{B(y, r)})) \text{ for some } r > 0\};$$

we first intend to show that $\gamma(A) = 0$. To this end, for each positive integer n we consider a finite covering $\Omega \subset \bigcup_{i \in I(n)} B(y_i^n, r_n)$ by balls of radius $r_n := 1/(2n)$. We notice that if $(x, y) \in \Gamma$ and x is not a Lebesgue point of $\Gamma^{-1}(\overline{B(y, r)})$ for some $r > 0$, then for any $n \geq 1/r$ and y_i^n such that $|y_i^n - y| < r_n$ the point x belongs to $\Gamma^{-1}(\overline{B(y_i^n, r_n)})$ but is not a Lebesgue point of this set. Then

$$\pi^1(A) \subset \bigcup_{n \geq 1} \bigcup_{i \in I(n)} \left(\Gamma^{-1}(\overline{B(y_i^n, r_n)}) \setminus \mathrm{Leb}(\Gamma^{-1}(\overline{B(y_i^n, r_n)})) \right).$$

Notice that the set on the right hand side has Lebesgue measure 0, and thus μ-measure 0. It follows that $\gamma(A) \leq \gamma(\pi^1(A) \times \Omega) = \mu(\pi^1(A)) = 0$.

Finally, since $\mathcal{L}^d(\pi^1(A)) = 0$, there exists a sequence $(U_k)_{k \geq 0}$ of open sets such that

$$\forall k \geq 0, \quad \pi^1(A) \subset U_k \quad \text{and} \quad \lim_{k \to \infty} \mathcal{L}^d(U_k) = 0.$$

Then the set $R(\Gamma) := \Gamma \cap (\bigcup_{k \geq 0}(\Omega \setminus U_k) \times \Omega)$ has the desired properties. □

The above lemma suggests introducing the following notion:

Definition 4.4. The couple $(x, y) \in \Gamma$ is a Γ-*regular point* if x is a Lebesgue point of $\Gamma^{-1}(\overline{B(y, r)})$ for any positive r.

Notice that any element of the set $R(\Gamma)$ of Lemma 4.3 is a Γ-regular point. Lemma 4.3 above therefore states that any transport plan Γ is concentrated on a Borel set consisting of regular points; this regularity property turns out to be a powerful tool in the study of the support of optimal transport plans for problem (1.3), as the proof of Proposition 5.2 below illustrates.

5. A property of optimal transport plans

In this section, we obtain a regularity result on the transport plans that are optimal for problem (1.3). Following the formalism of [3], we first introduce the notion of transport set related to a subset Γ of $\mathbb{R}^d \times \mathbb{R}^d$.

Definition 5.1. Let Γ be a subset of $\mathbb{R}^d \times \mathbb{R}^d$. The *transport set* $T(\Gamma)$ of Γ is

$$\{(1-t)x + ty : (x, y) \in \Gamma, \ t \in \ ]0, 1[\}.$$

Notice that if Γ is σ-compact then $T(\Gamma)$ is also σ-compact.

The following Proposition 5.2 gives a regularity property for optimal transport plans for (1.3) in the case where $\|\cdot\|$ is a strictly convex norm. This property is obtained using two principal ingredients. The first is the fact that an optimal transport plan is concentrated on a set of regular points (see Lemma 4.3). The second ingredient relies on the property of the Kantorovich potentials stated in Lemma 2.2, which allows one to derive a density estimate on the transport rays. This estimate is close to that stated in Lemma 5.4 of [7] (see also [9]) for the transport potential of the variational problem studied therein.

Let us introduce some notation. Let $x, y \in \mathbb{R}^d$ with $x \neq y$. We denote by P_{xy} the orthogonal projection on the line xy passing through x and y with respect to the Euclidean norm. For $\Delta, t_1, t_2 \in \mathbb{R}$ with $\Delta > 0$ and $t_1 < t_2$ we then define the following portion of cylinder with axis xy:

$$Q(x, y, t_1, t_2, \Delta) := \left\{ z \in \mathbb{R}^d : (P_{xy}(z) - x) \cdot \frac{y-x}{|y-x|} \in [t_1, t_2] \text{ and } |z - P_{xy}(z)| \leq \Delta \right\}.$$

We can now state the following regularity result.

Proposition 5.2. *Assume that $\|\cdot\|$ is a strictly convex norm and $\mu \ll \mathcal{L}^d$. Let also $\gamma \in \Pi(\mu, \nu)$ be an optimal transport plan for problem (1.3) and Γ a σ-compact set on which γ is concentrated. Then γ is concentrated on a σ-compact subset $R_T(\Gamma)$ of $R(\Gamma)$ such that for any $(x, y) \in R_T(\Gamma)$ with $x \neq y$ and for $r > 0$ small enough,*

$$\liminf_{\delta \to 0^+} \frac{\mathcal{L}^d\big(T(\Gamma \cap Q_{-\delta, r}(x, y) \times \overline{B(y, r)}) \cap Q_{+\delta, r}(x, y)\big)}{\mathcal{L}^d(Q_{+\delta, r}(x, y))} > 0 \qquad (5.1)$$

where for any $\delta > 0$ we set

$$Q_{-\delta, r}(x, y) := Q(x, y, -\delta, -\delta/2, r\delta) \quad and \quad Q_{+\delta, r}(x, y) := Q(x, y, 0, \delta, r\delta\Delta)$$

with $\Delta := 1 + 2/|y - x|$.

Proof. Step 1: definition of $R_T(\Gamma)$. Let $u \in \mathrm{Lip}_1(\Omega, \|\cdot\|)$ be a Kantorovich potential for problem (1.3), and denote by $\mathrm{Diff}(u)$ the set of points of differentiability of u. By considering $\Gamma \cap \mathrm{supp}\,\gamma$ and applying Theorem 2.1, we may assume without loss of generality that

$$\forall (x, y) \in \Gamma, \quad u(x) - u(y) = \|x - y\|. \qquad (5.2)$$

Since u is Lipschitz continuous in Ω, $\mathrm{Diff}(u)$ has full Lebesgue measure in Ω, so that there exists a sequence $(U_k)_{k \geq 0}$ of open subsets of Ω such that

$$\forall k \geq 0, \quad \Omega \setminus U_k \subset \mathrm{Diff}(u) \quad and \quad \lim_{k \to \infty} \mathcal{L}^d(U_k) = 0.$$

We set

$$A := R(\Gamma) \cap \bigcup_{k \geq 0} (\Omega \setminus U_k) \times \Omega.$$

and notice that A is a σ-compact set which has full measure for γ. In particular, $\pi^1(A)$ is also σ-compact and it has full measure for μ. Since $\mathcal{L}^d(\pi^1(A) \setminus \text{Leb}(\pi^1(A))) = 0$, there exists a sequence $(V_k)_{k \geq 0}$ of open subsets of Ω such that

$$\forall k \geq 0, \quad \pi^1(A) \setminus \text{Leb}(\pi^1(A)) \subset V_k \quad \text{and} \quad \lim_{k \to \infty} \mathcal{L}^d(V_k) = 0.$$

We may now define

$$R_T(\Gamma) := A \cap \bigcup_{k \geq 0} (\Omega \setminus V_k) \times \Omega.$$

Then $R_T(\Gamma)$ is a σ-compact set which is included in $R(\Gamma)$ and has full measure for γ. Moreover, notice that if $(x, y) \in R_T(\Gamma)$ then $x \in \text{Diff}(u)$ and x is a Lebesgue point of $\pi^1(R_T(\Gamma))$.

We shall prove that the set $R_T(\Gamma)$ has the desired property.

Step 2: reduction of the proof. In the following, $(\tilde{x}, \tilde{y})$ is an element of $R_T(\Gamma)$ with $\tilde{x} \neq \tilde{y}$, and we aim to show that for $r > 0$ small enough

$$\liminf_{\delta \to 0^+} \frac{\mathcal{L}^d\left(T(\Gamma \cap Q_{-\delta,r}(\tilde{x}, \tilde{y}) \times \overline{B(\tilde{y}, r)}) \cap Q_{+\delta,r}(\tilde{x}, \tilde{y})\right)}{\mathcal{L}^d(Q_{+\delta,r}(\tilde{x}, \tilde{y}))} > 0. \tag{5.3}$$

Without loss of generality we may assume that $\tilde{x} = 0$ and $(\tilde{y} - \tilde{x})/|\tilde{y} - \tilde{x}| = \tilde{y}/|\tilde{y}| = e_1$ is the first vector of the canonical Euclidean basis of $\mathbb{R}^d$. If for $s > 0$ we denote by $\overline{B^{d-1}(0, s)}$ the closed ball in $\mathbb{R}^{d-1}$ of center 0 and radius s, we can rewrite

$$Q_{-\delta,r}(\tilde{x}, \tilde{y}) = [-\delta, -\delta/2] \times \overline{B^{d-1}(0, r\delta)} \quad \text{and} \quad Q_{+\delta,r}(\tilde{x}, \tilde{y}) = [0, \delta] \times \overline{B^{d-1}(0, r\delta\Delta)}$$

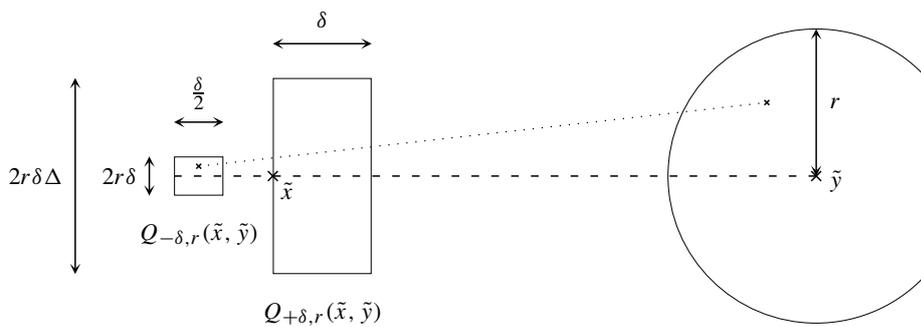where we also notice that $\Delta = 1 + 2/|\tilde{y}|$.

Fig. 5.1.

Fix $r \in]0, \frac{1}{3}|\tilde{y}|[$. Then for any $\delta \in]0, r[$,

$$\inf\{|y - x| : x \in [-\delta, \delta] \times \overline{B^{d-1}(0, r\delta\Delta)}, \ y \in \overline{B(\tilde{y}, r)}\} = |\tilde{y}| - r - \delta > 0. \quad (5.4)$$

Since $(0, \tilde{y}) \in R(\Gamma)$, 0 is a Lebesgue point of $\Gamma^{-1}(\overline{B(\tilde{y}, r)})$. Since 0 is also a Lebesgue point of $\pi^1(R_T(\Gamma))$, we infer that it is a Lebesgue point of the σ-compact set $\mathcal{R} := \Gamma^{-1}(\overline{B(\tilde{y}, r)}) \cap \pi^1(R_T(\Gamma))$. It then follows from the Fubini theorem, the definition of Lebesgue points and Remark 4.2 that for $\delta \in]0, r[$ small enough one has

$$\mathcal{L}^1\left(\{t \in [-\delta, \delta] : \mathcal{H}^{d-1}(\mathcal{R} \cap \{t\} \times B^{d-1}(0, r\delta)) \geq \tfrac{1}{2}(r\delta)^{d-1}\omega_{d-1}\}\right) \geq \tfrac{8}{5}\delta$$

where $\omega_{d-1} = \mathcal{L}^{d-1}(B^{d-1}(0, 1))$. We fix such a small enough $\delta \in]0, r[$, and choose $t_\delta \in [-\delta, -\delta/2]$ such that

$$\mathcal{H}^{d-1}(\mathcal{R} \cap \{t_\delta\} \times B^{d-1}(0, r\delta)) \geq \tfrac{1}{2}(r\delta)^{d-1}\omega_{d-1}.$$

We finally take a compact subset $\mathcal{R}_\delta$ of $\mathcal{R} \cap \{t_\delta\} \times B^{d-1}(0, r\delta)$ such that $\mathcal{H}^{d-1}(\mathcal{R}_\delta) \geq \tfrac{1}{4}(r\delta)^{d-1}\omega_{d-1}$ and we shall now obtain a lower bound for

$$\mathcal{L}^d\left(T(\Gamma \cap \mathcal{R}_\delta \times \overline{B(\tilde{y}, r)}) \cap Q_{+\delta, r}(0, \tilde{y})\right).$$

Step 3: an approximation for $T(\Gamma \cap \mathcal{R}_\delta \times \overline{B(\tilde{y}, r)})$ *on* $Q_{+\delta, r}(0, \tilde{y})$. Let $\{y_k\}_{k \geq 0}$ be a dense sequence in $\overline{B(\tilde{y}, r)}$. Then for $x \in \Omega$ and $N \geq 0$ we set

$$M_N(x) := \left\{k \in \{0, \ldots, N\} : u(y_k) + \|x - y_k\| = \min_{0 \leq j \leq N}\{u(y_j) + \|x - y_j\|\}\right\}.$$

We now consider

$$C_{\delta, N} := \bigcup_{k=0}^{N}\{(x, y_k) : x \in \mathcal{R}_\delta \text{ and } k \in M_N(x)\}.$$

Notice that $C_{\delta, N}$ is a compact set and $\pi^1(C_{\delta, N}) = \mathcal{R}_\delta$. We finally set

$$L := Q_{+\delta, r}(0, \tilde{y}) \cap \bigcap_{K \geq 0} \overline{\bigcup_{N \geq K} T(C_{\delta, N})}$$

and we claim that $L \subset T(\Gamma \cap \mathcal{R}_\delta \times \overline{B(\tilde{y}, r)}) \cap Q_{+\delta, r}(0, \tilde{y})$. Indeed, let $x \in L$; then there exist $x' \in \mathcal{R}_\delta$ and $z' \in \overline{B(\tilde{y}, r)}$ such that $x \in [x', z']$ and

$$u(z') + \|x - z'\| = \inf_{k \geq 0}\{u(y_k) + \|x - y_k\|\} = \min_{y \in \overline{B(\tilde{y}, r)}}\{u(y) + \|x' - y\|\}.$$

Since $x' \in \mathcal{R}_\delta \subset \Gamma^{-1}(\overline{B(\tilde{y}, r)})$, we infer that there exists $y' \in \overline{B(\tilde{y}, r)}$ such that $(x', y') \in \Gamma$. As a consequence of (5.2), one has

$$u(x') = u(y') + \|x' - y'\| = \min_{y \in \overline{B(\tilde{y}, r)}}\{u(y) + \|x' - y\|\}.$$

We thus find that $u(x') = u(z') + \|x' - z'\|$ and we conclude from $\mathcal{R}_\delta \subset \text{Diff}(u)$ and Lemma 2.2 that either $z' \in [x', y']$ or $y' \in [x', z']$. Therefore z' belongs to the line passing through x' and y'; hence by (5.4), x belongs to $[x', y']$ and thus to $T(\Gamma \cap \mathcal{R}_\delta \times \overline{B(\tilde{y}, r)}) \cap Q_{+\delta,r}(0, \tilde{y})$.

Step 4: a lower bound on $\mathcal{L}^d(T(C_{\delta,N}) \cap Q_{+\delta,r}(0, \tilde{y}))$. Fix $N \geq 0$, and define for any $k \in \{0, \ldots, N\}$ the Borel set

$$D_k := \{x \in \mathcal{R}_\delta : k = \min\{j : j \in M_N(x)\}\}.$$

For any $k \in \{0, \ldots, N\}$ the cone $T(D_k \times \{y_k\})$ with basis D_k and vertex y_k is included in $T(C_{\delta,N})$. We claim that these cones do not overlap:

$$k \neq l \implies T(D_k \times \{y_k\}) \cap T(D_l \times \{y_l\}) = \emptyset.$$

Striving for a contradiction, assume that for some $k < l$, $x_k \in D_k$ and $x_l \in D_l$ there exists $z \in [x_k, y_k] \cap [x_l, y_l]$. Then it follows from the definitions of D_k that

$$u(y_k) + \|x_k - y_k\| \leq u(y_l) + \|x_k - y_l\|$$

and from $k < l$ and the definition of D_l that

$$u(y_l) + \|x_l - y_l\| < u(y_k) + \|x_l - y_k\|.$$

We now compute

$$
\begin{aligned}
u(y_k) + \|z - y_k\| = u(y_k) + \|x_k - y_k\| - \|x_k - z\| &\leq u(y_l) + \|x_k - y_l\| - \|x_k - z\| \\
&\leq u(y_l) + \|z - y_l\| = u(y_l) + \|x_l - y_l\| - \|x_l - z\| \\
&< u(y_k) + \|x_l - y_k\| - \|x_l - z\| \leq u(y_k) + \|z - y_k\|,
\end{aligned}
$$

which is a contradiction and proves the claim.

We infer from the choice of Δ (see Figure 1) that

$$T(D_k \times \{y_k\}) \cap [0, \delta] \times \mathbb{R}^{d-1} \subset Q_{+\delta,r}(0, \tilde{y})$$

and we deduce from (5.4) the following estimate for any $k \in \{0, \ldots, N\}$:

$$\mathcal{L}^d(T(D_k \times \{y_k\}) \cap Q_{+\delta,r}(0, \tilde{y}))) \geq \delta \frac{|\tilde{y}| - r - \delta}{|\tilde{y}| - r + \delta} \mathcal{H}^{d-1}(D_k) \geq \frac{\delta}{2} \mathcal{H}^{d-1}(D_k).$$

Since the cones $T(D_k \times \{y_k\})$ do not overlap, we obtain

$$\mathcal{L}^d(T(C_{\delta,N}) \cap Q_{+\delta,r}(0, \tilde{y})) \geq \frac{\delta}{2} \sum_{k=0}^{N} \mathcal{H}^{d-1}(D_k) = \frac{\delta}{2} \mathcal{H}^{d-1}(\mathcal{R}_\delta)$$

and thus

$$\mathcal{L}^d(T(C_{\delta,N}) \cap Q_{+\delta,r}(0, \tilde{y})) \geq \tfrac{1}{8} r^{d-1} \delta^d \omega_{d-1}. \tag{5.5}$$

Step 5. We now conclude the proof by noticing that

$$L = \bigcap_{K \geq 0} \overline{\bigcup_{N \geq K} T(C_{\delta,N}) \cap Q_{+\delta,r}(0, \tilde{y})}$$

so that

$$\mathcal{L}^d(L) \geq \frac{1}{8} \frac{1}{\Delta^{d-1}} \mathcal{L}^d(Q_{+\delta,r}(0, \tilde{y})).$$

We then infer from $L \subset T(\Gamma \cap \mathcal{R}_\delta \times \overline{B(\tilde{y}, r)}) \cap Q_{+\delta,r}(0, \tilde{y})$ that (5.3) holds.   □

Remark 5.3. In the above proof, we only use the strict convexity of the norm $\|\cdot\|$ to apply Lemma 2.2.

6. Proof of the main theorem

Now we are in a position to prove Theorem 1.1, which is, in fact, a corollary of the following more precise result.

Theorem 6.1. *Assume that the norm $\|\cdot\|$ is strictly convex and $\mu \ll \mathcal{L}^d$. Then for every $\gamma \in \Pi(\mu, \nu) \cap \mathcal{O}_2(\mu, \nu)$ there exists a map $T_\gamma \in \mathcal{T}(\mu, \nu)$ such that $\gamma = (\mathrm{id} \times T_\gamma)_\sharp \mu$. Moreover, the solution $\gamma \in \Pi(\mu, \nu) \cap \mathcal{O}_2(\mu, \nu)$ is unique.*

Proof. By Proposition 2.1 in [1], it is sufficient to prove that γ is concentrated on a Borel graph.

It follows from Proposition 3.2 that γ is concentrated on a σ-compact set Γ satisfying (3.3). We then apply Proposition 5.2 to infer that γ is concentrated on a σ-compact subset $R_T(\Gamma)$ of $R(\Gamma)$ satisfying (5.1).

We claim that $R_T(\Gamma)$ is contained in a graph. To prove this, we show that if (x_0, y_0) and (x_0, y_1) both belong to $R_T(\Gamma)$ then $y_0 = y_1$. Indeed, assume that $y_1 \neq y_0$. Then either $(y_1 - y_0) \cdot (y_0 - x_0) < 0$ or $(y_0 - y_1) \cdot (y_1 - x_0) < 0$. Without loss of generality, we assume that

$$(y_1 - y_0) \cdot (y_0 - x_0) < 0.$$

We fix $r > 0$ small enough so that

$$\forall x \in Q_{+r,r}(x_0, y_0), \ \forall y' \in \overline{B(y_0, r)}, \ \forall y \in \overline{B(y_1, r)}, \quad (y - y') \cdot (y' - x) < 0. \quad (6.1)$$

Since $(x_0, y_1) \in R_T(\Gamma)$, we infer that x_0 is a Lebesgue point for $\Gamma^{-1}(\overline{B(y_1, r)})$. Moreover, we also see from $(x_0, y_0) \in R_T(\Gamma)$ and (5.1) that

$$\liminf_{\delta \to 0^+} \frac{\mathcal{L}^d\big(T(\Gamma \cap Q_{-\delta,r}(x_0, y_0) \times \overline{B(y_0, r)}) \cap Q_{+\delta,r}(x_0, y_0)\big)}{\mathcal{L}^d(Q_{+\delta,r}(x_0, y_0))} > 0.$$

As a consequence, for $\delta \in]0, r[$ small enough there exist (x', y') and (x, y) in Γ such that

$$x' \in Q_{-\delta,r}(x_0, y_0), \quad y' \in \overline{B(y_0, r)}, \quad x \in [x', y'] \cap Q_{+\delta,r}(x_0, y_0) \quad \text{and} \quad y \in \overline{B(y_1, r)}.$$

It follows from (3.3) applied to (x', y') and (x, y) that

$$(y - y') \cdot (x - x') \geq 0$$

but since $x \in [x', y']$ one also has $x - x' = \frac{|x-x'|}{|y'-x|}(y' - x)$ and we get a contradiction with (6.1).

The uniqueness of $\gamma \in \Pi(\mu, \nu) \cap \mathcal{O}_2(\mu, \nu)$ is obtained as in Step 5 of the proof of Theorem B in [2]: if γ_1 and γ_2 are two such transport plans, then $(\gamma_1 + \gamma_2)/2$ also belongs to $\Pi(\mu, \nu) \cap \mathcal{O}_2(\mu, \nu)$. It follows from the preceding that these plans are all induced by transport maps, which then coincide μ almost everywhere.

□

7. Norms which are not strictly convex and further remarks

It is remarkable in the preceding proofs that the strict convexity assumption on the norm $\|\cdot\|$ is only used through Lemma 2.2; as explained in the introduction of [2], the direction of transportation is totally determined at any point of differentiability of a Kantorovich potential u when the norm $\|\cdot\|$ is strictly convex, and this information is sufficient to conclude the proof of 5.2. Without this assumption, the optimality of the transport plan γ is not enough to obtain the density property of Proposition 5.2. This is shown by the following example constructed in [2]:

Theorem 7.1 (Theorem A of [2]). *There exist a Borel set $M \subset [-1, 1]^3$ with $|M| = 8$ and two Borel maps $f_i : M \to [-2, 2] \times [-2, 2]$ for $i = 1, 2$ such that the following holds. For $x \in M$ denote by l_x the segment connecting $(f_1(x), -2)$ to $(f_2(x), 2)$. Then*

(1) $\{x\} = l_x \cap M$ *for all $x \in M$,*
(2) $l_x \cap l_y = \emptyset$ *for all $x, y \in M$ different.*

To give a counterexample to Proposition 5.2 without the assumption of strict convexity of $\|\cdot\|$, consider the map

$$T(x) := (f_2(x), 2)$$

and observe that, for the norm $\|(x, y, z)\| := \max\{|x|, |y|, 3|z|\}$, the map T is an optimal transport map for (1.2) between $\mu = \mathcal{L}^d \lfloor M$ and $\nu = T_\sharp \mu$. However, the open transport set $T(\mathrm{supp}((\mathrm{id} \times T)_\sharp \mu))$ has density 0 at every point of M.

A significant quantity related to the transport set is the so called *transport density*, i.e. a positive measure σ which solves together with any transport potential the system of PDEs

$$\begin{cases} -\mathrm{div}(\sigma \, Du) = \mu - \nu, \\ \|Du\|^* = 1 \quad \sigma\text{-a.e.} \end{cases} \tag{7.1}$$

The relationship between the transport density and the Monge–Kantorovich problem is given by the following formula first discovered in [10]. Let γ be an optimal transport plan, and for each Borel set $B \subset \Omega$ consider

$$\sigma_\gamma(B) := \int_{\Omega \times \Omega} \mathcal{H}^1(B \cap [x, y])) \, d\gamma(x, y).$$

Then σ_γ is a solution of (7.1) above. Clearly σ_γ is supported on the transport set $T(\operatorname{supp}\gamma)$. In practical terms the measure $\sigma_\gamma(D)$ of a set D represents the work done in the set D while transporting μ to ν following the plan γ. A detailed discussion of the properties of such measures is beyond the scope of this paper. The transport density plays a crucial role in the proof of existence given in [17], and good estimates from above are available for σ_γ [1, 15, 14, 16]. Proving some estimate from below for σ_γ could be interesting for the approach of this paper. In fact, assume for example that σ_γ has an L^∞ density a_γ (see for example [15, 17]) and that at a point x one has $0 < a_\gamma(x)$. Then the lower density of the transport set $T(\gamma)$ at x satisfies $\theta_*(T(\operatorname{supp}\gamma), x) > 0$ because

$$a_\gamma(x) = \lim_{r\to 0} \frac{1}{\omega_d r^d} \int_{B(x,r)} a_\gamma(y)\, dy \leq \liminf_{r\to 0} \|a_\gamma\|_\infty \frac{|T(\operatorname{supp}\gamma) \cap B(x,r)|}{\omega_d r^d}.$$

Because of the above example, we however cannot expect an estimate from below on σ_γ for any solution γ of (1.3), but this may hold for example for an element of $\mathcal{O}_2(\mu, \nu)$.

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