

# Schrödinger-Bass Bridge and Generative Diffusion Models

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**Work in progress with**  
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# Generative models: simulation in high dimension



- $\mu$  unknown (as usual in statistics)

- Given a “training set”  $(X_i)_{i \leq n}$  iid  $\mu \in \mathcal{P}(\mathbb{R}^D)$   
e.g.  $D = 1920 \times 1080 \times 3$
- Generate new data  $Y \rightsquigarrow \mu$

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- interpolation in high dimension is very costly
- and in addition simulation from continuous distribution in high dimension is not trivial !

# Example: using Langevin SDEs

Suppose  $\mu(dx) = e^{-U(x)}dx$  and consider the Langevin SDE

$$dX_t = -\nabla U(X_t)dt + \sqrt{2}dW_t$$

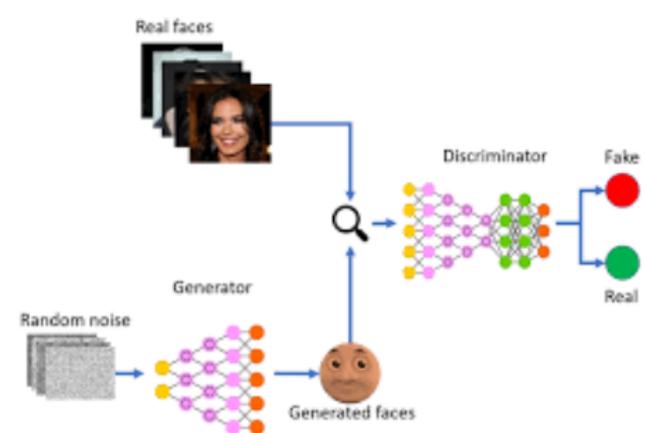
- Ergodic distribution - if exists - solves the homogeneous Fokker-Planck equation

$$\cancel{\partial_t m} \quad \nabla \cdot (\nabla U m) + \Delta m = 0$$

so  $m(x) = e^{-U(x)}$  is a solution and  $dX_t = \nabla \log m(X_t) dt + \sqrt{2}dW_t$

- i.e.  $\text{Law}(X_t) \rightarrow \mu$  as  $t \rightarrow \infty$
- Simulate  $X$  by Euler scheme, say, and consider large  $t$

# Generative Adversarial Networks



**Game opposing Generator and Discriminator**

# What's behind Adversarial Networks?

**Noise:**  $(U_i)_{1 \leq i \leq n}$  iid  $\mathcal{N}(0, I_d)$  (or any other simple model),  $d \ll D$

**Generator**  $G : \Theta \times \mathbb{R}^d \rightarrow \mathbb{R}^D$  (e.g. NN),  $G(\theta, U_i) \rightsquigarrow \mu_\theta \in \mathcal{P}(\mathbb{R}^D)$

Choose  $\theta$  by solving:  $\inf_{\theta} \mathbf{d}(\mu_\theta, \mu)$

Under this form, we see no game problem between the generator and some discriminator...

# The game problem in Adversarial Networks

- In a context where  $\mathbf{d}$  satisfies some convexity property  $\implies$  Duality:

$$\mathbf{d}(\mu_\theta, \mu) = \sup_{\varphi, \psi} \int \varphi d\mu + \int \psi d\mu_\theta - \mathbf{d}^*(\varphi, \psi)$$

- Approximate from data  $\mu \approx \hat{\mu}^n = \frac{1}{n} \sum_{i=1}^n \delta_{X_i}$  and  $\mu_\theta^N = \frac{1}{N} \sum_{j=1}^N \delta_{G(\theta, U_j)}$

$$\implies \sup_{\varphi, \psi} \inf_{\theta} \frac{1}{n} \sum_{i=1}^n \varphi(X_i) + \frac{1}{N} \sum_{j=1}^N \psi(G(\theta, U_j)) - \mathbf{d}^*(\varphi, \psi)$$

- Dual variables  $(\varphi, \psi)$  called **Discriminator**

Method commonly presented as  
**Zero Sum Game** opposing **Generator** and **Discriminator**

# Famous examples: GAN and WGAN models

GAN  $\mathbf{d}(\mu, \nu) := \int f\left(\frac{d\nu}{d\mu}\right) d\mu$  for some divergence distance defined through some convex map  $f$ :

$$\begin{aligned} \inf_{\theta} \int f\left(\frac{d\mu_{\theta}}{d\mu}(x)\right) \mu(dx) &= \inf_{\theta} \sup_T \int [T(x) \frac{d\mu_{\theta}}{d\mu}(x) - f^*(T(x))] \mu(dx) \\ &= \sup_T \inf_{\theta} \int T d\mu_{\theta} - \int f^*(T) d\mu \end{aligned}$$

e.g. entropy  $\equiv$  KL divergence:  $f = -\ln$  and  $\mathbf{d}(\mu, \nu) = -\mathbb{H}(\mu|\nu)$

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**WGAN**  $\mathbf{d}$ : Wasserstein distance with coupling cost  $c(x, y) = |x - y|^p$ , we obtain by the Kantorovitch OT duality

$$\inf_{\theta} \sup_{\varphi \oplus \psi \leq c} \int \varphi d\mu + \int \psi d\mu_{\theta}$$

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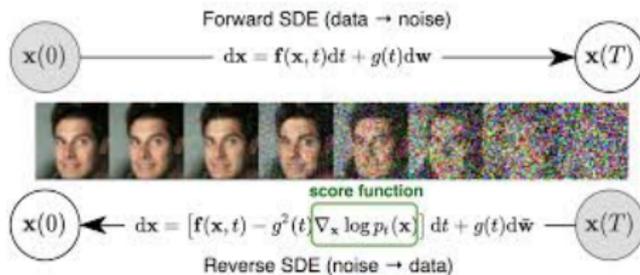
$$\inf_{\theta} \sup_{\varphi \oplus \psi \leq c} \int \varphi d\mu + \int \psi d\mu_{\theta}$$

In the special case of  $\mathcal{W}_1$ :

$$\inf_{\theta} \sup_{|\nabla\varphi|_{\infty}} \int \varphi d\mu - \int \varphi d\mu_{\theta} \approx \underbrace{\inf_{\theta} \sup_{|\nabla\varphi|_{\infty}}}_{\approx \text{NN}_{\theta'}} \frac{1}{n} \sum_{i=1}^n \varphi(X_i) - \frac{1}{N} \sum_{j=1}^N \varphi(G(\theta, U_j))$$

# Diffusion generative models

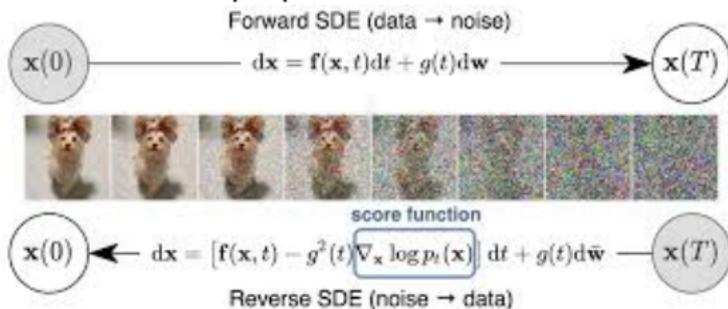
$G(\theta, U_i)$  generated by using time reversal Markov processes



- discrete time Markov chains
- or with continuous time Markov Diffusion
- $\mu_{\theta} = \mu$  !

# Time reversal generative models

- Time reversal properties  $\implies$  Score based models

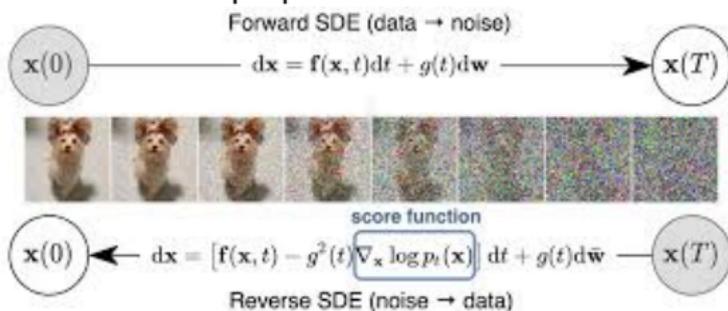


Andersen '82  
Hausmann-Pardoux '85  
Föllmer '85...

- exact simulation method for known  $\mu...$   
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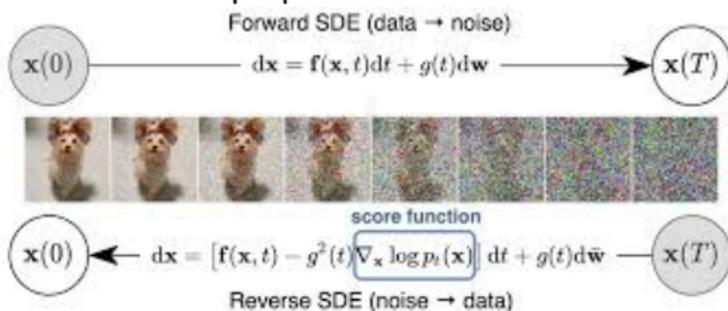


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many techniques for the approximation of the score function  
... Markovian projection, well-known in volatility modeling !

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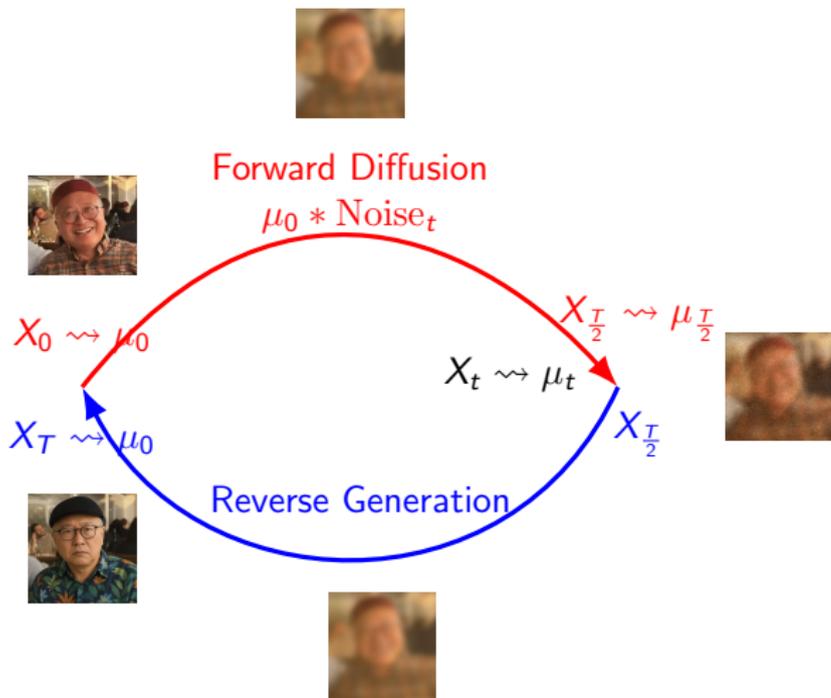
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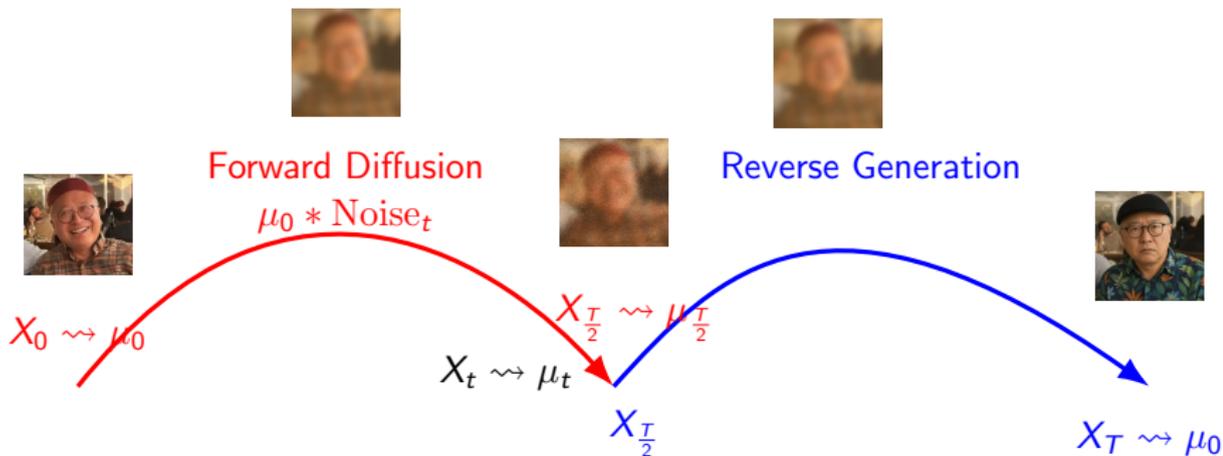
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many techniques for the approximation of the score function  
... Markovian projection, well-known in volatility modeling !
- Under OU dynamics, choice of  $g(t)$ 
  - Variance Preserving:**  $g$  bounded
  - Exploding Variance:**  $g$  unbounded

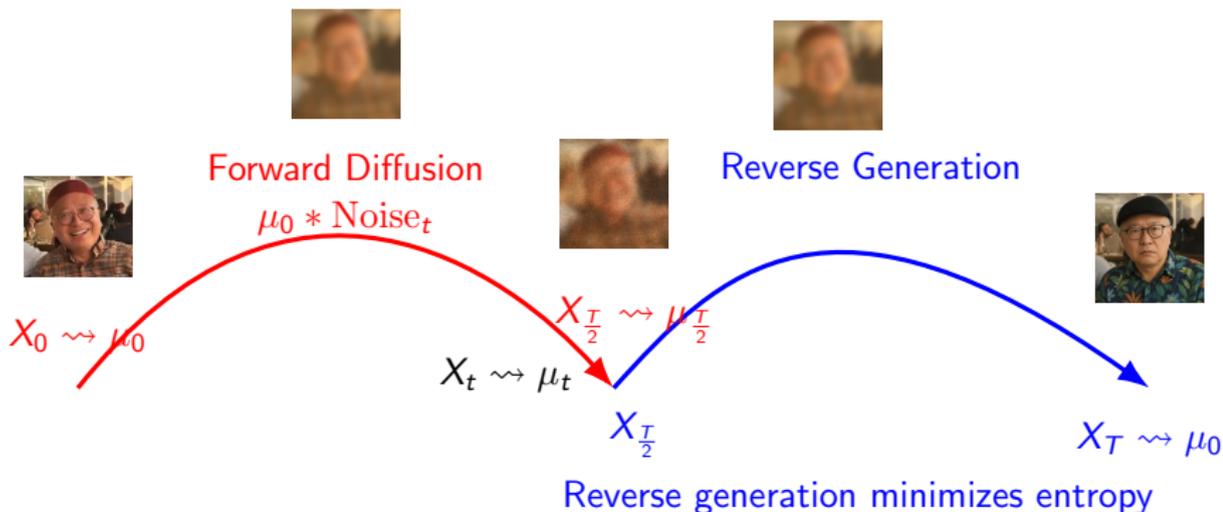
# Score based diffusion generative models



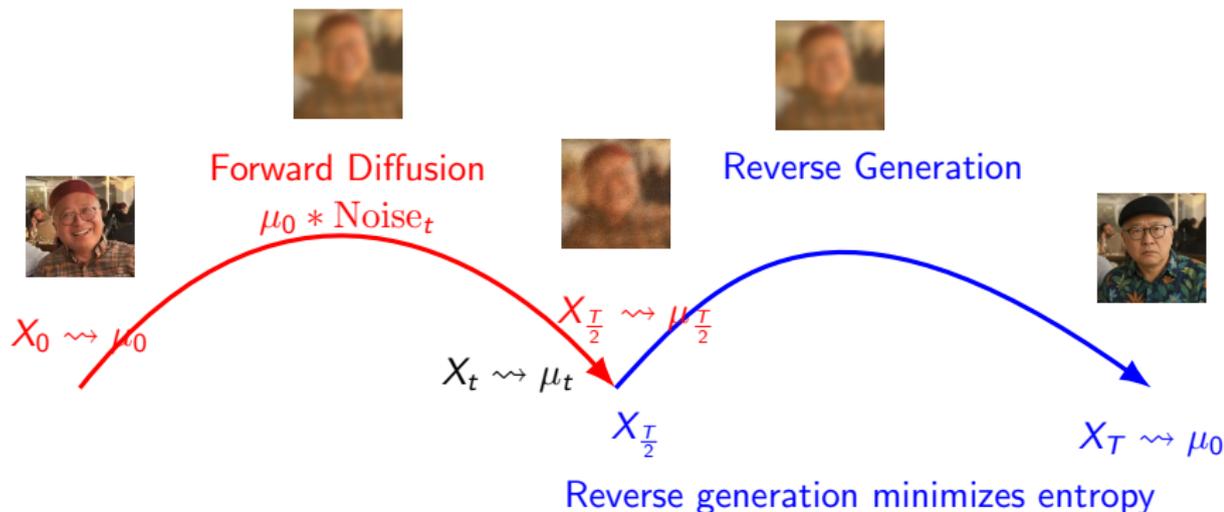
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## Score based generation take away

Given the BM  $\{W_t, t \leq T\}$  (noise), Let  $G(\theta, W) = X_T$  where

- on  $[0, \frac{T}{2}]$ :  $X_0 \rightsquigarrow \mu_0$  and OU process
- on  $[\frac{T}{2}, T]$ : **Minimum entropy** reverse time diffusion  $X_T \rightsquigarrow \mu_0$

Why happy with “half time” optimality?

## Optimal generative diffusion

Given the BM  $\{W_t, t \leq T\}$  (noise), Let  $G(\theta, W) = X_T$  where

- $X_0 \rightsquigarrow \mu_0$  and  $dX_t = \alpha_t dt + \sigma_t dW_t$  on  $[0, T]$
- $X_T \rightsquigarrow \mu_0$  or more generally  $X_T \rightsquigarrow \mu_T$
- $\alpha, \sigma$  optimal wrt to some optimal transport cost
- Our criterion: **minimize entropy** and **stabilize variance**

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# The semimartingale optimal transport problem

Find optimal **transport plan**  $\mathbb{P}$  on  $\Omega = C^0([0, T], \mathbb{R}^d)$ :

$$\mathbf{P}(\mu_0, \mu_T) := \inf_{\mathbb{P} \in \mathcal{P}(\mu_0, \mu_T)} \mathbb{E}^{\mathbb{P}} \left[ \int_0^T \underbrace{\frac{1}{2} |\alpha_t^{\mathbb{P}}|^2}_{\text{entropy}} + \underbrace{\beta |\sigma_t^{\mathbb{P}} - I_d|^2}_{\text{var. preserving}} dt \right]$$

where  $\mathcal{P}(\mu_0, \mu_T)$  subset of  $\text{Prob}(\Omega)$  s.t.

- $X_0 \rightsquigarrow \mu_0$  and  $X_T \rightsquigarrow \mu_T$
- Canonical process  $X_t(\omega) := \omega(t)$  has the decomposition

$$dX_t = \alpha_t^{\mathbb{P}} dt + \sigma_t^{\mathbb{P}} dW^{\mathbb{P}}, \quad \mathbb{P} - \text{a.s. for some } \mathbb{P} - \text{BM } W^{\mathbb{P}}$$

# Connection with existing literature

Find optimal **transport plan**  $\mathbb{P}$  on  $\Omega = C^0([0, T], \mathbb{R}^d)$ :

$$\mathbf{P}(\mu_0, \mu_T) := \inf_{\mathbb{P} \in \mathcal{P}(\mu_0, \mu_T)} \mathbb{E}^{\mathbb{P}} \left[ \int_0^T \underbrace{\frac{1}{2} |\alpha_t^{\mathbb{P}}|^2}_{\text{entropy}} + \underbrace{\beta |\sigma_t^{\mathbb{P}} - I_d|^2}_{\text{var. preserving}} dt \right]$$

- **Dynamic version of Optimal Transport** [Benamou-Brenier]...
- **Semimartingale Optimal Transport** [Tan-NT '13, Guo-Loeper-Wang '21]...
- **Martingale Optimal Transport** [Beiglböck, Henry-Labordère & Penkner '13, Galichon, Henry-Labordère & NT '13]
  - $\beta = \infty$ : **Schrödinger Bridge/Entropic Optimal Transport** (Sinkhorn)
  - $\beta = 0$ : **Stretched Brownian motion** [Beiglböck & Backhof]
  - later identified with the **Bass solution of the Skorohod Embedding Problem** [Beiglböck-Backhof-Schachermayer-Schilderer]
  - and thus to the **Bass martingale with arbitrary starting measure** [Henry-Labordère & Conze '22, Acciaio, Marini & Pammer '25]

# Dual formulation by standard LP

Recall  $X_0 \sim \mu_0$ ,  $dX_t = \alpha_t^{\mathbb{P}} dt + \sigma_t^{\mathbb{P}} dW^{\mathbb{P}}$ ,  $\mathbb{P}$ -a.s. and

$$\begin{aligned} \mathbf{P}(\mu_0, \mu_T) &:= \inf_{\mathbb{P} \circ X_T^{-1} = \mu_T} \mathbb{E}^{\mathbb{P}} \left[ \int_0^T c(\alpha_t^{\mathbb{P}}, \sigma_t^{\mathbb{P}}) dt \right], \quad c(\alpha, \sigma) = \frac{1}{2} (|\alpha|^2 + \beta |\sigma - I_d|^2) \\ &= \inf_{\mathbb{E}^{\mathbb{P}} \psi(X_T) = \int \psi d\mu_T, \forall \psi} \mathbb{E}^{\mathbb{P}} \left[ \int_0^T c(\alpha_t^{\mathbb{P}}, \sigma_t^{\mathbb{P}}) dt \right] \\ &= \inf_{\mathbb{P}} \sup_{\psi} \int \psi d\mu_T - \mathbb{E}^{\mathbb{P}} \left[ \psi(X_T) - \int_0^T c(\alpha_t^{\mathbb{P}}, \sigma_t^{\mathbb{P}}) dt \right] \\ &\stackrel{?}{=} \sup_{\psi} \inf_{\mathbb{P}} \int \psi d\mu_T - \mathbb{E}^{\mathbb{P}} \left[ \psi(X_T) - \int_0^T c(\alpha_t^{\mathbb{P}}, \sigma_t^{\mathbb{P}}) dt \right] := \mathbf{D}(\mu_0, \mu_T) \end{aligned}$$

By the standard Kuhn-Tucker constrained optimization...

Compare with Tan & NT '13 and Guo, Loeper & Wang '21

# Dual formulation

Find optimal potential map  $\psi$ :

$$\mathbf{D}(\mu_0, \mu_T) := \sup_{\psi} \mu_T(\psi) - \mu_0(v_0^\psi)$$

$$\text{where } v_0^\psi(x) := \sup_{\mathbb{P} \in \mathcal{P}(\delta_x, \cdot)} \mathbb{E}_{0,x}^{\mathbb{P}} \left[ \psi(X_T) - \int_0^T \frac{1}{2} (|\alpha_t^{\mathbb{P}}|^2 + \beta |\sigma_t^{\mathbb{P}} - I_d|^2) dt \right]$$

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## Proposition

(i) The value function of the last control problem is given by

$$v_0^\psi = \mathbf{T}_\beta^+ \left[ \log(\mathcal{N}_T * \underbrace{e^{\mathbf{T}_\beta^-[\psi]}}_{=: e^\phi}) \right] \quad \text{with } \mathbf{T}_\beta^+[f](x) := \inf_{y \in \mathbb{R}^d} \left\{ f(y) + \frac{\beta}{2} |x - y|^2 \right\}$$
$$\mathbf{T}_\beta^-[f] := -\mathbf{T}_\beta^+[-f] \quad \text{and } \mathcal{N}_T := \frac{e^{-\frac{1}{2T}|\cdot|^2}}{(2\pi T)^{\frac{d}{2}}}$$

$$(ii) \mathbf{D}(\mu_0, \mu_T) = \sup_{\phi + \frac{\beta}{2} |\cdot|^2 \text{ conv}} \mu_T(\mathbf{T}_\beta^+[\phi]) - \mu_0(\mathbf{T}_\beta^+[\log(\mathcal{N}_T * e^\phi)])$$

## Theorem

Assume  $\mu_0, \mu_T \in \mathcal{P}_2(\mathbb{R}^d)$ . Then

(i)  $\mathbf{P}(\mu_0, \mu_T) = \mathbf{D}(\mu_0, \mu_T) < \infty$  and there exists a solution  $\hat{\mathbb{P}}$  for  $\mathbf{P}$

(ii) If  $\beta T > 1$ , the dual problem  $\mathbf{D}$  has a unique (up to a constant) solution  $\hat{\phi} \in \text{Conv}_\beta$  characterized by the SBB system

$$\begin{aligned} \mathcal{Y}_0 \# \mu_0 &= (\mathcal{N}_T * e^{\hat{\phi}}) \nu_0 & \text{where} & & \nu_T &= \mathcal{N}_T * \nu_0, \\ \mathcal{Y}_T \# \mu_T &= e^{\hat{\phi}} \nu_T & & & \mathcal{Y}_t &:= \text{id} - \frac{1}{\beta} \nabla \log(\mathcal{N}_{T-t} * e^{\hat{\phi}}) \end{aligned}$$

(iii) The process  $Y_t := \mathcal{Y}_t(X_t)$  is a  $\hat{\mathbb{Q}}$ -BM with  $\frac{d\hat{\mathbb{Q}}}{d\hat{\mathbb{P}}} := (\mathcal{N}_T * e^{\hat{\phi}})(Y_T)$

Optimal  $\hat{\alpha}$  and  $\hat{\sigma}$  follow from (iii)

# Schrödinger-Bass Bridge

Find the optimal potential  $\hat{\phi}$ :

$$J(\hat{\phi}) = \min_{\text{Conv}_\beta} J(\phi) := \int \mathbf{T}_\beta^+ [\log(\mathcal{N}_T * e^\phi)] d\mu_0 - \int \mathbf{T}_\beta^+ [\phi] d\mu_T$$

Then, with  $\mathcal{Y}_t := \text{id} - \frac{1}{\beta} \nabla \log(\underbrace{\mathcal{N}_{T-t} * e^{\hat{\phi}}}_{=: h_t(\cdot)})$ , the SBB system is

$$\begin{array}{ccccccc}
 \mu_T & \longrightarrow & \mathcal{Y}_T \# \mu_T & \longrightarrow & \frac{d\mathcal{Y}_T \# \mu_T}{d\nu_T} = h_T & \longrightarrow & \nu_T := \mathcal{N}_T * \nu_0 \\
 \uparrow & & \text{Bass} & & \text{Schrödinger} & & \uparrow \\
 \mu_0 & \longrightarrow & \mathcal{Y}_0 \# \mu_0 & \longrightarrow & \frac{d\mathcal{Y}_0 \# \mu_0}{d\nu_0} = h_0 & \longrightarrow & \nu_0 \\
 & & & & & & \text{FP equation}
 \end{array}$$

and  $Y_t := \mathcal{Y}_t(X_t)$  is a  $\hat{\mathbb{Q}}$ -BM, where  $\frac{d\hat{\mathbb{Q}}}{d\mathbb{P}} = h_T(Y_T)$

Bass martingale:  $\hat{\phi} = 0$

Schrödinger bridge:  $\mathcal{Y}_t = \text{id}, t \in [0, T]$

## Application to image generation

# Algorithm: Light SBB Matching

**SBB construction.** The SBB process  $\mathbb{P}^{\text{SBB}}$  is the *Bass transport* of a Schrödinger Bridge  $Y$  between  $\mathcal{Y}_0 \# \mu_0, \mathcal{Y}_T \# \mu_T$

$$X_t = \mathcal{Y}_t^{-1}(Y_t) = Y_t + \frac{1}{\beta} S_t(Y_t), \quad S_t(y) := \nabla_y \log h_t(y)$$

**Iterative light SBB matching.** Start from  $S^{(0)} \equiv 0$ . For  $k = 0, 1, \dots$ :

- 1 **Sample endpoints**  $(y_0, y_T)$  from  $(\mathcal{Y}_0^{(k)} \# \mu_0, \mathcal{Y}_T^{(k)} \# \mu_T)$ , where

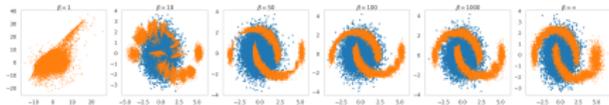
$$\mathcal{Y}_0^{(k)} = (\text{Id} + \frac{1}{\beta} S_0^{(k)})^{-1}, \quad \mathcal{Y}_T^{(k)} = (\text{Id} + \frac{1}{\beta} S_T^{(k)})^{-1}$$

- 2 **Update score** of  $Y$  using *Light SB matching*, yielding  $S^{(k+1)}$
- 3 **Generation at final iteration**  $K$  of samples of  $\mu_T$  via

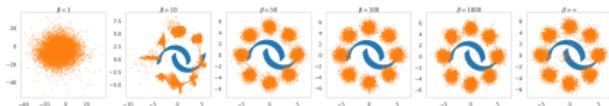
$$x_T = y_T + \frac{1}{\beta} S_T^{(K)}(y_T),$$

where  $y_T$  are samples from the SB with score-drift  $S^{(K)}$ .

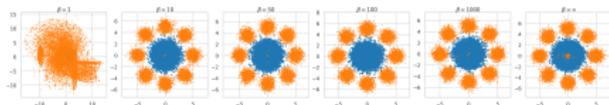
# 2-d benchmarks (Mila group of Y. Bengio) by varying $\beta$



(a)  $\mu_0 \equiv \mathcal{N} \rightarrow \mu_T \equiv \text{moons}$  for different values of  $\beta$ , with  $\mu_0$  in blue and  $\mu_T$  in orange.



(b)  $\mu_0 \equiv \text{moons} \rightarrow \mu_T \equiv 8\text{gaussians}$  for different values of  $\beta$ , with  $\mu_0$  in blue and  $\mu_T$  in orange.



(c)  $\mu_0 \equiv \mathcal{N} \rightarrow \mu_T \equiv 8\text{gaussians}$  for different values of  $\beta$ , with  $\mu_0$  in blue and  $\mu_T$  in orange.

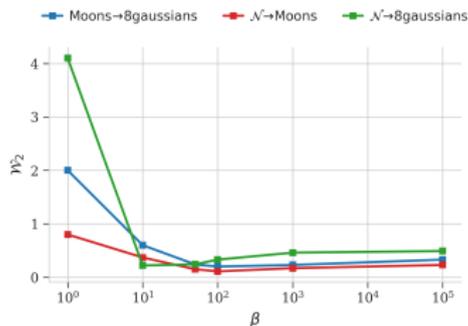


Figure:  $W_2$  distance computed for different values of  $\beta$  in SBB.

# Quantitative State of the Art Comparison

Metric $\rightarrow$	$\mathcal{W}_2 (\downarrow)$		
Algorithm $\downarrow$	$\mathcal{N} \rightarrow 8\text{gaussians}$	moons $\rightarrow 8\text{gaussians}$	$\mathcal{N} \rightarrow \text{moons}$
[SF] <sup>2</sup> M-Exact	0.275 $\pm$ 0.058	0.726 $\pm$ 0.137	0.124 $\pm$ 0.023
[SF] <sup>2</sup> M-I	0.393 $\pm$ 0.054	1.482 $\pm$ 0.151	0.185 $\pm$ 0.028
DSBM-IPF	0.315 $\pm$ 0.079	0.812 $\pm$ 0.092	0.140 $\pm$ 0.006
DSBM-IMF	0.338 $\pm$ 0.091	0.838 $\pm$ 0.098	0.144 $\pm$ 0.024
DSB	0.411 $\pm$ 0.084	0.987 $\pm$ 0.324	0.190 $\pm$ 0.049
Light-SBM	0.339 $\pm$ 0.099	0.330 $\pm$ 0.081	0.231 $\pm$ 0.012
<b>SBB</b>	<b>0.221<math>\pm</math>0.023</b>	<b>0.201<math>\pm</math>0.014</b>	<b>0.110<math>\pm</math>0.010</b>
OT-CFM	0.303 $\pm$ 0.043	0.601 $\pm$ 0.027	0.130 $\pm$ 0.016
SB-CFM	2.314 $\pm$ 2.112	—	0.434 $\pm$ 0.594
RF	0.421 $\pm$ 0.071	1.525 $\pm$ 0.330	0.283 $\pm$ 0.045
I-CFM	0.373 $\pm$ 0.103	1.557 $\pm$ 0.407	0.178 $\pm$ 0.014
FM	0.343 $\pm$ 0.058	—	0.209 $\pm$ 0.055

# Adult to Child with light SBB matching (through light SB)



**Figure:** Trajectory from  $X_0 \sim \mu_0$  to  $X_T \sim \mu_T$  with the underlying  $Y$  process.  
 $\beta = 5$  for female and  $\beta = 10$  for Male

# Noise to Child with light SBB matching (through light SB)



Figure: Input noise  $\mu_0$  on the left column, and three representative samples of  $\mu_T$ .  $\beta = 5$