A Data flow of Wassterstein learning for point process

Figure 4 illustrates the data flow for WGANTPP.

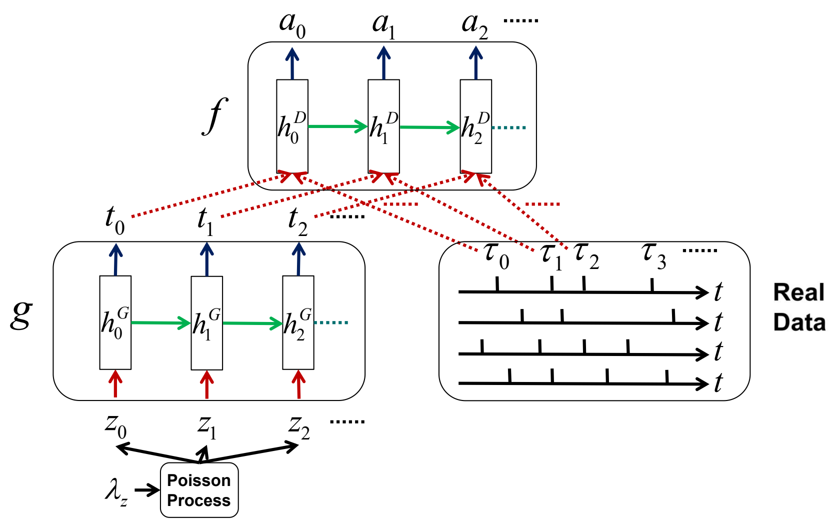

Figure 4: The input and output sequences are $\zeta = \{z_1, \ldots, z_n\}$ and $\rho = \{t_1, \ldots, t_n\}$ for generator $g_\theta(\zeta) = \rho$, where $\zeta \sim Poission(\lambda_z)$ process and λ_z is a prior parameter estimated from real data. Discriminator computes the Wassterstein distance between the two distributions of sequences $\rho = \{t_1, t_2, \ldots\}$ and $\xi = \{\tau_1, \tau_2, \ldots\}$

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B Proof that $\|\cdot\|_\star$ is a norm

It is obvious that $\|\cdot\|_\star$ is nonnegative and symmetric. If $\|\xi - \rho\|_\star = 0$, then $m = n$ and there is a assignment σ such that $x_i = y_{\sigma(i)}$ for all $i = 1, \ldots, n$.

Now we prove that $\|\cdot\|_\star$ has triangle inequality. WLOG, assume that $\xi = \{x_1, \ldots, x_n\}$, $\rho = \{y_1, \ldots, y_k\}$ and $\zeta = \{z_1, \ldots, z_m\}$ where $n \le k \le m$. Define the permutation $\hat{\sigma}$ on $\{1, \ldots, k\}$ by

$$\hat{\sigma} := \arg\min_{\sigma} \sum_{i=1}^{n} \|x_i - y_{\sigma(i)}\| + \sum_{i=n+1}^{k} \|s - y_{\sigma(i)}\| \tag{11}$$

Then we know that

$$\|\xi - \rho\|_\star = \sum_{i=1}^{n} \|x_i - y_{\hat{\sigma}(i)}\| + \sum_{i=n+1}^{k} \|s - y_{\hat{\sigma}(i)}\| \tag{12}$$

Therefore, we have that

$$\begin{aligned}
\|\xi-\zeta\|_\star &= \min_\sigma \sum_{i=1}^{n} \|x_i - z_{\sigma(i)}\| + \sum_{i=n+1}^{m} \|s - z_{\sigma(i)}\| \\
&\le \min_\sigma \sum_{i=1}^{n} \left(\|x_i - y_{\hat\sigma(i)}\| + \|y_{\hat\sigma(i)} - z_{\sigma(i)}\|\right) + \sum_{i=n+1}^{k} \left(\|s - y_{\hat\sigma(i)}\| + \|y_{\hat\sigma(t)} - z_{\sigma(i)}\|\right) \\
&\qquad + \sum_{i=k+1}^{m} \|s - z_{\sigma(i)}\| \qquad (13) \\
&= \|\xi-\rho\|_\star + \min_\sigma \sum_{i=1}^{k} \|y_{\hat\sigma(i)} - z_{\sigma(i)}\| + \sum_{i=k+1}^{m} \|s - z_{\sigma(i)}\| \\
&= \|\xi-\rho\|_\star + \min_\sigma \sum_{i=1}^{k} \|y_i - z_{\sigma(\hat\sigma^{-1}(i))}\| + \sum_{i=k+1}^{m} \|s - z_{\sigma(i)}\| \\
&= \|\xi-\rho\|_\star + \|\rho-\zeta\|_\star
\end{aligned}$$

where the last equality is due to the fact that the minimization is taken over all permutations σ of $\{1,\ldots,m\}$, and $\hat\sigma$ is a fixed permutation of $\{1,\ldots,k\}$ where $k \le m$. This completes the proof.

C Proposed $\|\cdot\|_\star$ Distance on the Real Line

In this section, we prove that finding the distance between sequences ξ and ρ,

$$\|\xi-\rho\|_\star = \min_\sigma \sum_{i=1}^{n} \|x_i - y_{\sigma(i)}\|_\circ + \sum_{i=n+1}^{m} \|s - y_{\sigma(i)}\|, \qquad (14)$$

in the case of temporal point process in $[0,T)$, *i.e.*, $\xi = \{t_1 < t_2 < \ldots < t_n\}$ and $\rho = \{\tau_1 < \tau_2 < \ldots < \tau_m\}$, reduces to

$$\|\xi-\rho\|_\star = \sum_{i=1}^{n} |t_i - \tau_i| + \sum_{i=n+1}^{m} (T - y_i), \qquad (15)$$

Here, without loss of generality $n \le m$ is assumed. The choice of $s = T$ is basically padding the shorter sequences with T. Given, the sequences have the same length now, we claim that the identity permutation *i.e.*, $\sigma(i) = i$ is the minimizer in (14). We proceed by a proof by contradiction. Assume that the minimizer is NOT the identity permutation. Then, find the first i such that $\sigma(i) \ne i$. Then, $\Sigma(i) = j$ where $j > i$. Therefore, there should be a $k > i$ such that $\sigma(k) = i$. Then, if you change the permutation according to $\sigma(i) = i$ and $\sigma(k) = j$ the cost will change by

$$\Delta = \underbrace{(|t_i - \tau_j| + |t_k - \tau_i|)}_{\text{for the old permutation}} - \underbrace{(|t_i - \tau_i| + |t_k - \tau_j|)}_{\text{for the new permutation}} \qquad (16)$$

Given $i < j$ and $i < k$, it is easy to see that $\Delta > 0$. This means that we've found a better permutation which contradicts our assumption. Therefore, the optimal permutation will match the event points in an increasing order one by one.

D Equivalence of the $\|\cdot\|_\star$ Distance and Difference in Count Measures

The count measure of a temporal point process is a special case of the one defined for point processes in general space in Section 2.1. For a Borel subset $B \subset S = [0,T)$ we have $N(B) = \int_{t\in B} \xi(t)dt$. With a little abuse of notation we write $N(t) := N([0,t)) = \int_0^t \xi(t)dt$. Figure 1 is a good guidance through this paragraph. Starting from time 0 the first gap in count measure starts from $\min(t_1,\tau_1)$ and ends in $\max(t_1,\tau_1)$. Therefore, there is difference equal to $s_1 = \max(t_1,\tau_1) - \min(t_1,\tau_1) = |t_1 - \tau_1|$ in the count measure. Similarly, the second block of difference has volume of $s_2 = |t_2 - \tau_2|$, and so on. Finally, for $m > n$ the $(n+i)$-th block make a difference of $s_{n+i} = T - \tau_{n+i}$. Therefore, the area (L_1 distance) between the two sequences is a equal to $S = \sum_{i=1}^m s_i$. On the other hand by looking (15) we observe that $\|\xi-\rho\|_\star = \sum_{i=1}^m s_i$. Therefore, by choice of $s = T$ as an anchor point, the distance we have is exactly the area between the two count measures.