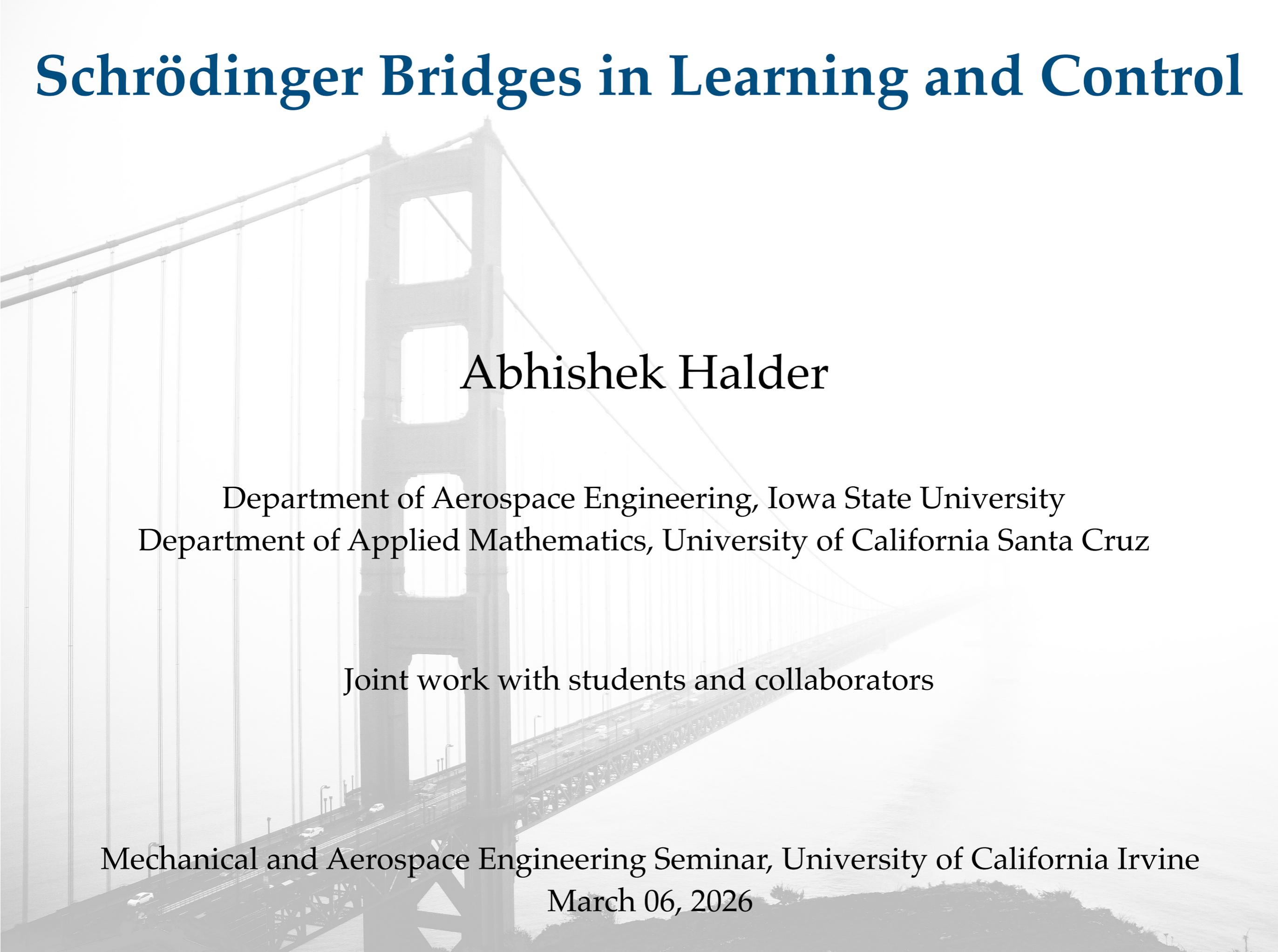


# Schrödinger Bridges in Learning and Control



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Department of Applied Mathematics, University of California Santa Cruz

Joint work with students and collaborators

Mechanical and Aerospace Engineering Seminar, University of California Irvine  
March 06, 2026

# Bridge $\rightsquigarrow$ Transport from Source to Target

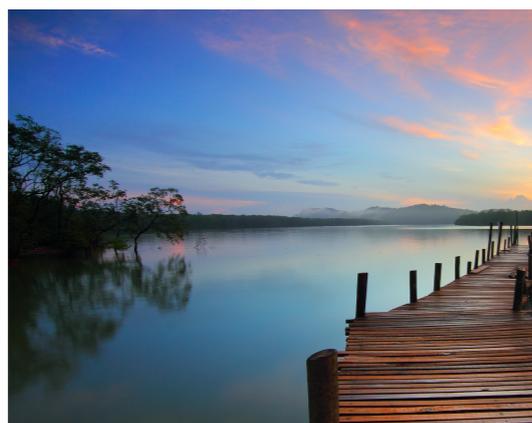
of goods



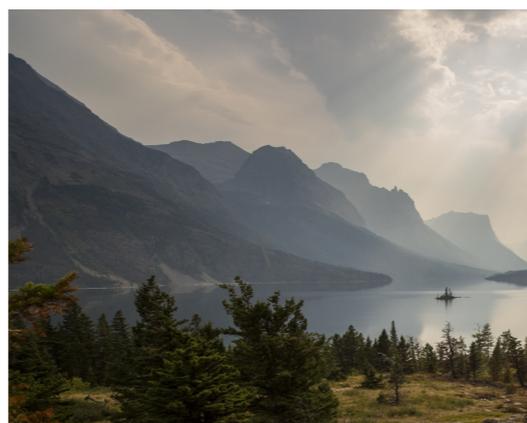
of meshes



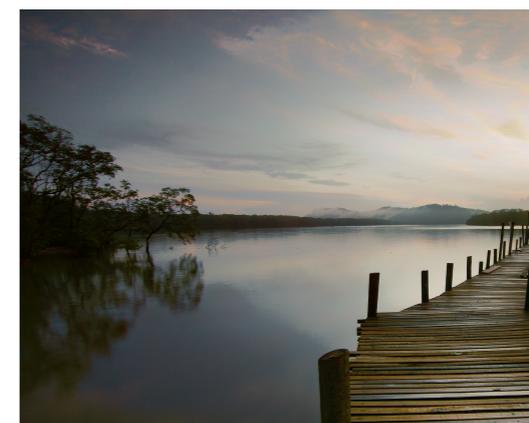
of color



source



target



transported

of style



source



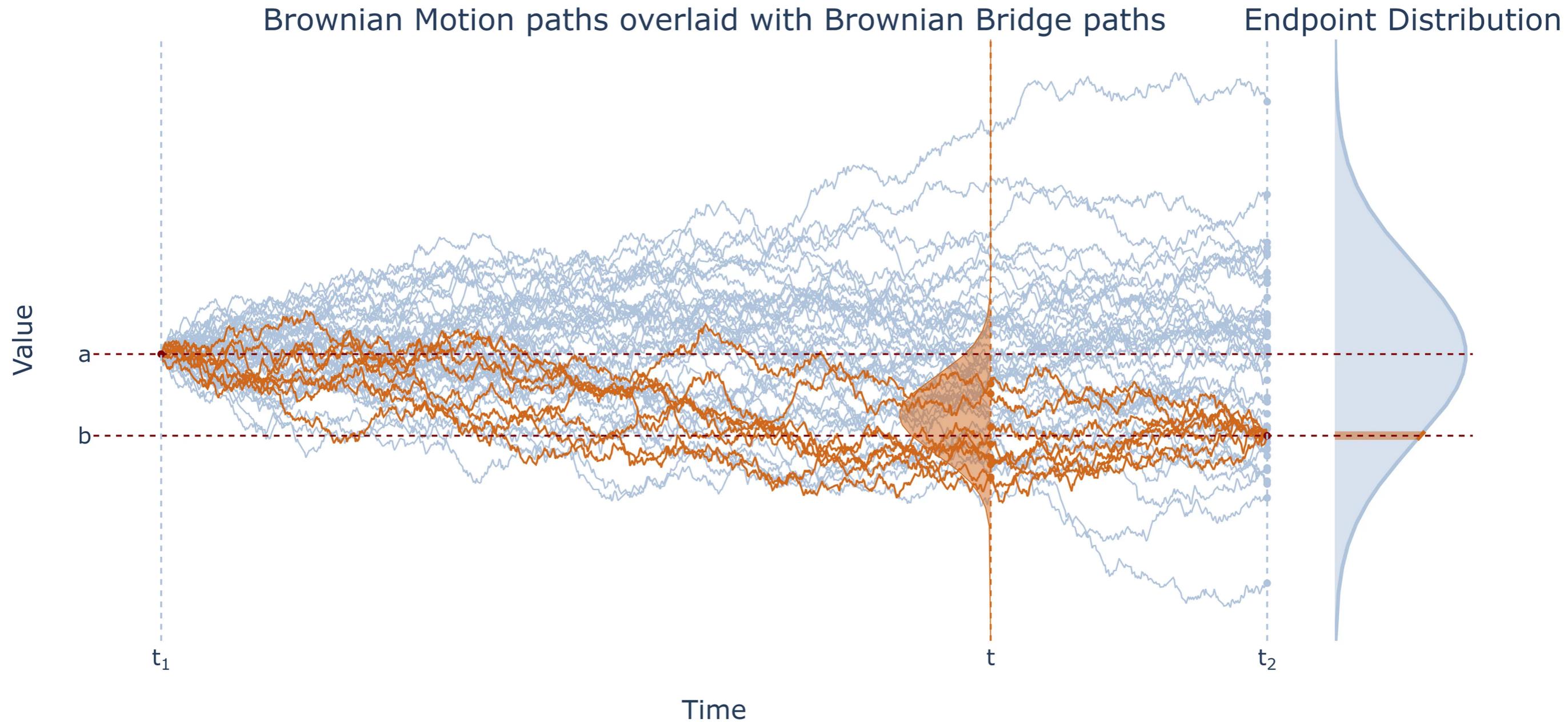
target



transported

# Diffusion Bridge: Transport via Diffusion

When source and target are points on the ground vector space

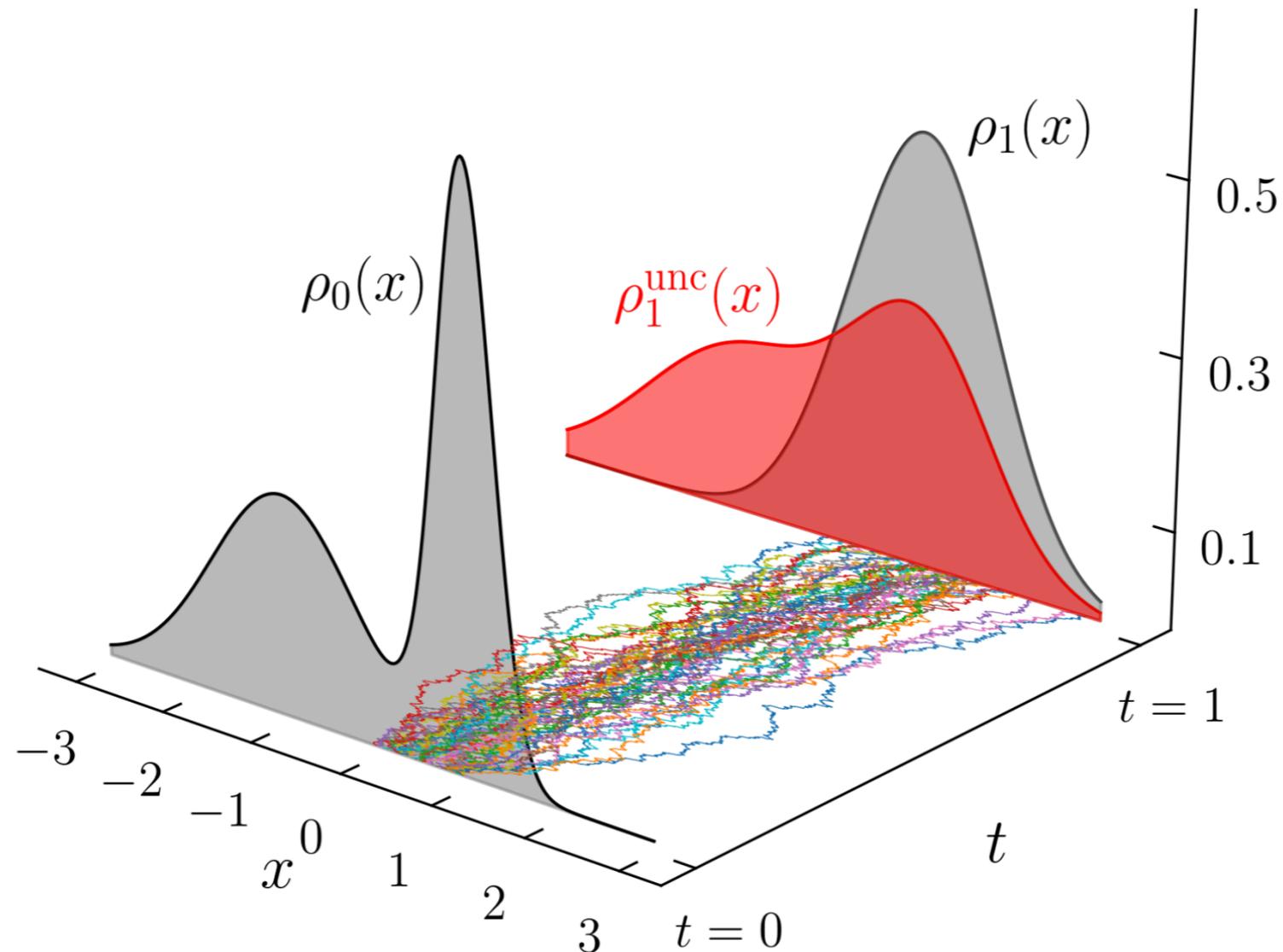


# Schrödinger Bridge (SB): Transport via Diffusion

When source and target are measures or probability density functions (PDFs)



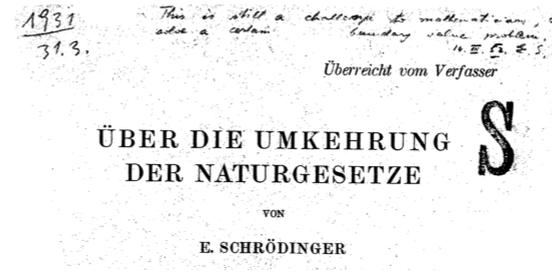
Comes with maximum likelihood guarantee on path space



# Brief History of SB



formulates the problem as an attempt to give stochastic interpretation of quantum mechanics



Sur la théorie relativiste de l'électron et l'interprétation de la mécanique quantique

PAR  
E. SCHRÖDINGER

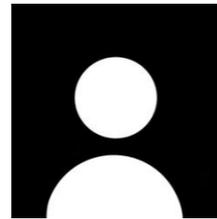
E. Schrödinger (1931-32)



R. Fortet (1940)



A. Beurling (1960)



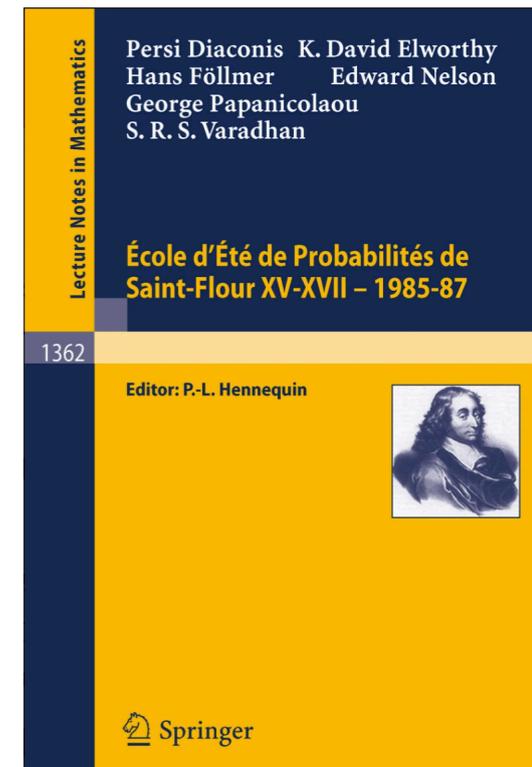
B. Jamison (1975)

establish the existence-uniqueness of the solution for classical SB



H. Föllmer (1985-87)

rigorous large deviations over path space interpretation for classical SB



T. Mikami (1990)



P. Dai Pra (1991)



M. Pavon (1991)

reformulate classical SB as minimum effort stochastic optimal control problem



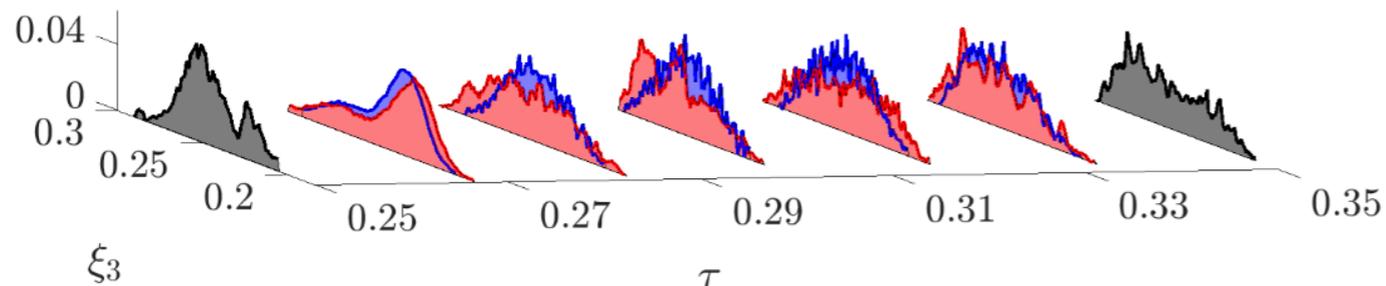
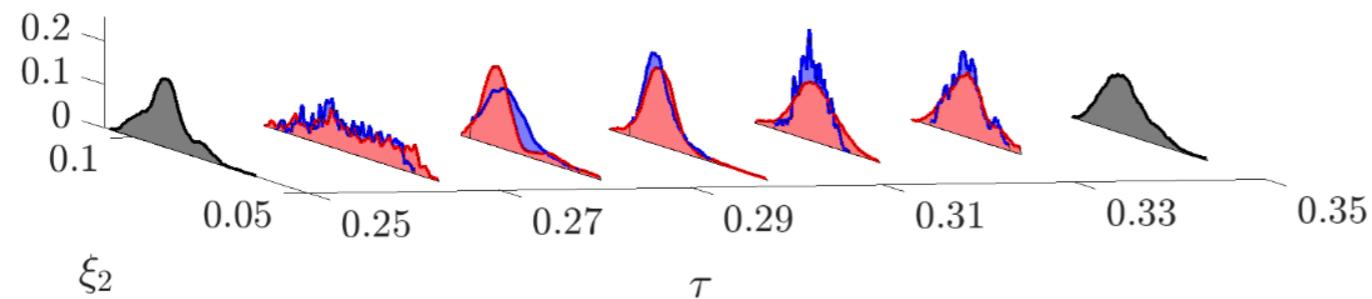
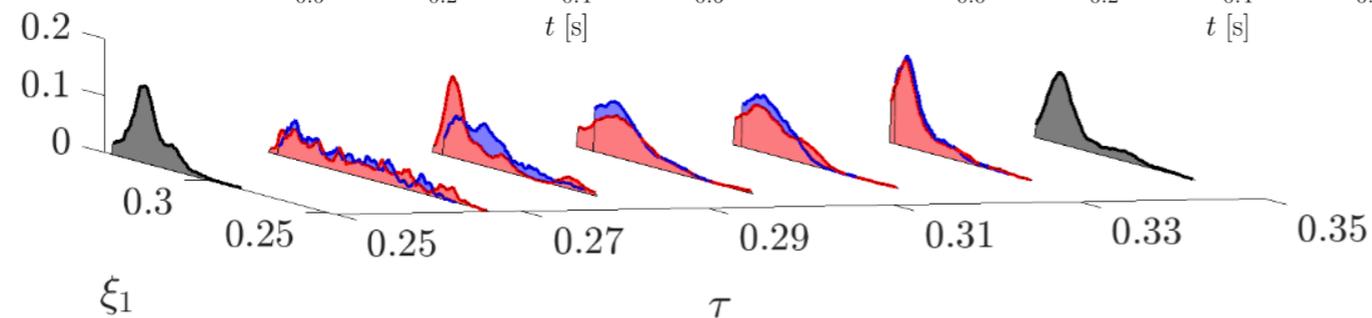
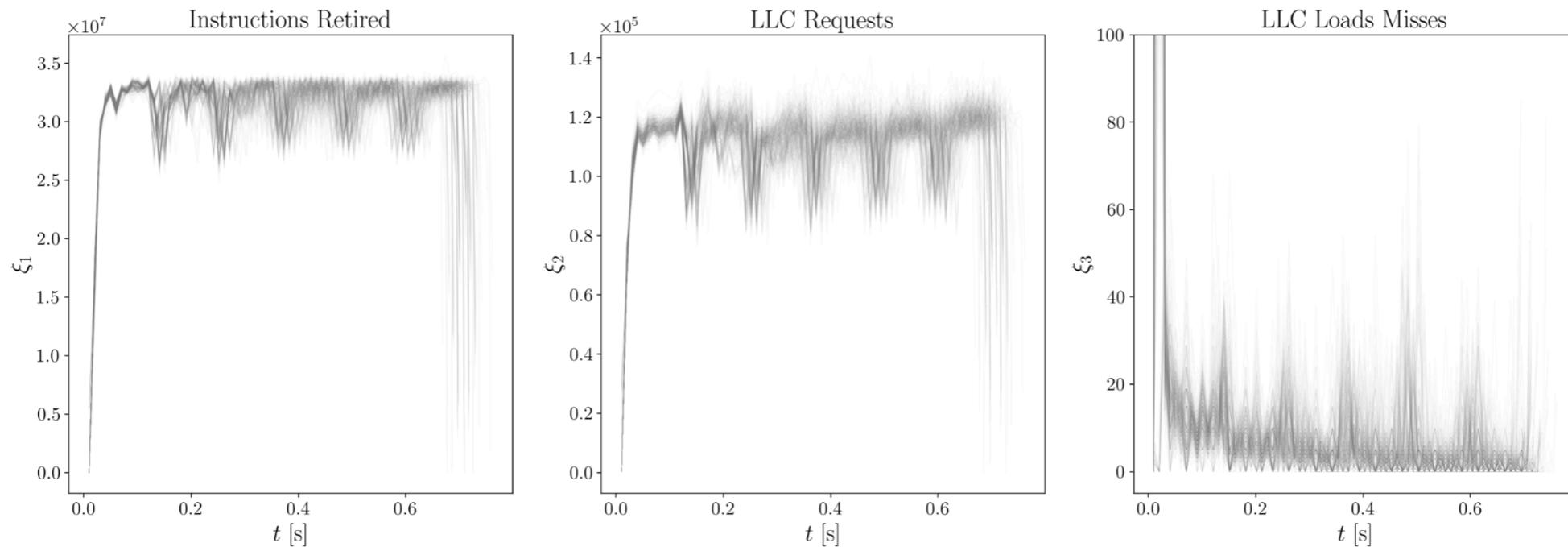
A. Wakolbinger (1991)



A. Blaquièrre (1991)

# SB in the 21st Century: ML Inference

Learn most-likely progression of ... multi-core computational resource



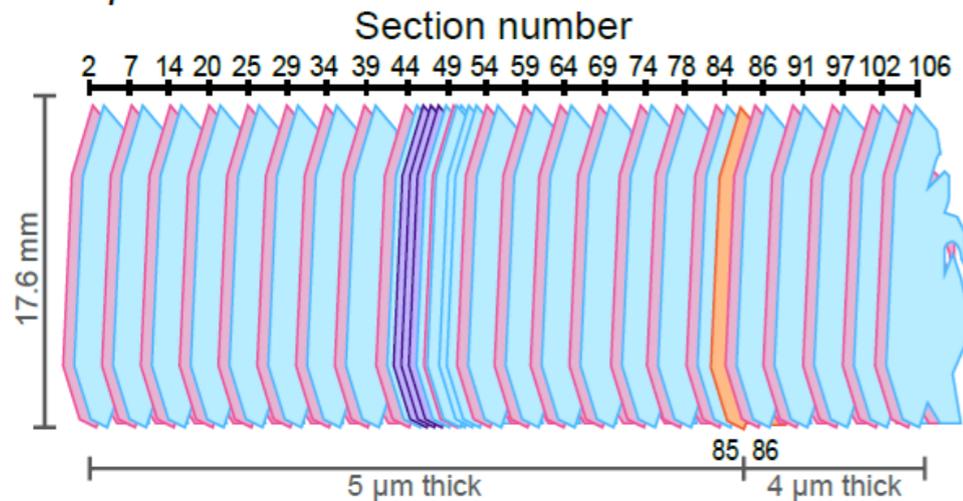
# SB in the 21st Century: ML Inference

Learn most-likely progression of ... spatial proteomics from tissue slices



## 3D Imaging

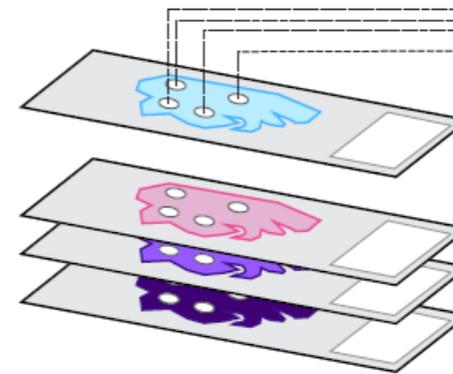
Sample CRC1



- H&E (22)
- CyCIF (25) - main panel
- GeoMx (1)
- CyCIF (3) - targeted panels

## Whole-Slide Imaging

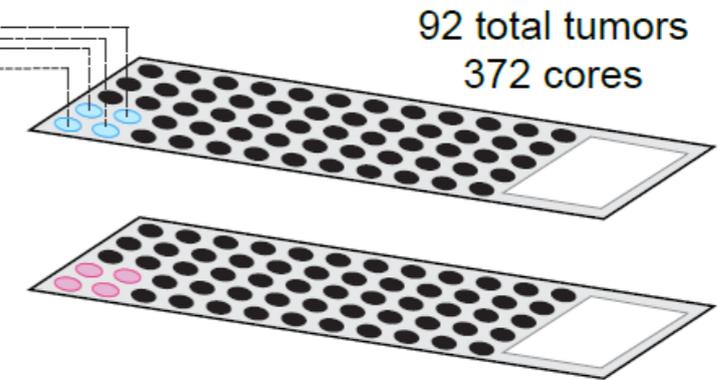
Samples CRC2-17



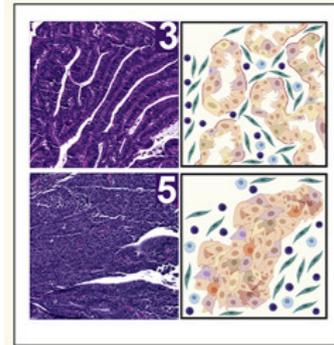
- H&E
- CyCIF - main panel (24 ABs)
- CyCIF - tumor focused (36 ABs)
- CyCIF - immune focused (33 ABs)

## Tissue Microarray (TMA)

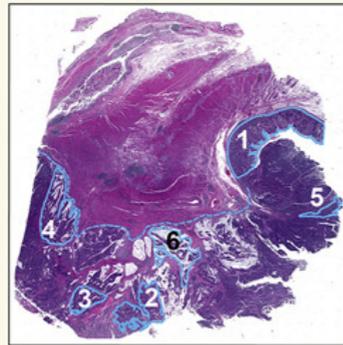
Samples CRC2-17 and 77 additional tumors



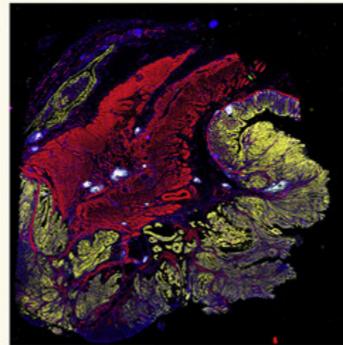
## Annotated histology



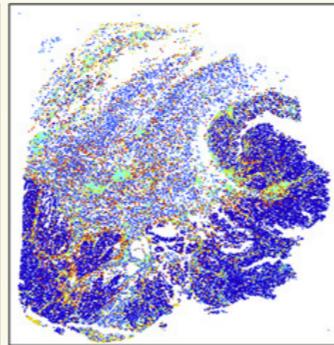
## H&E



## CyCIF



## Single cell maps



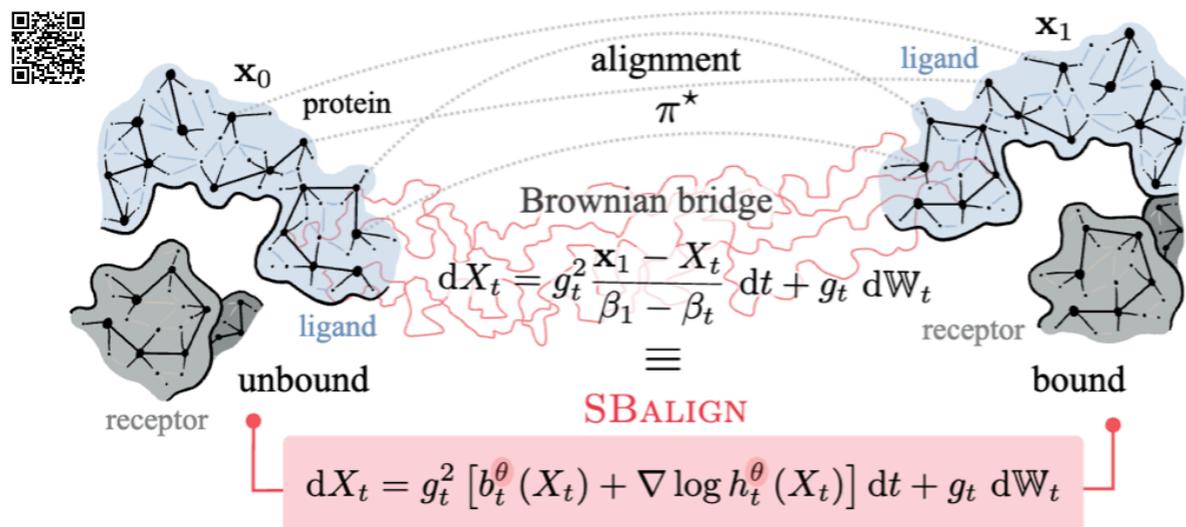
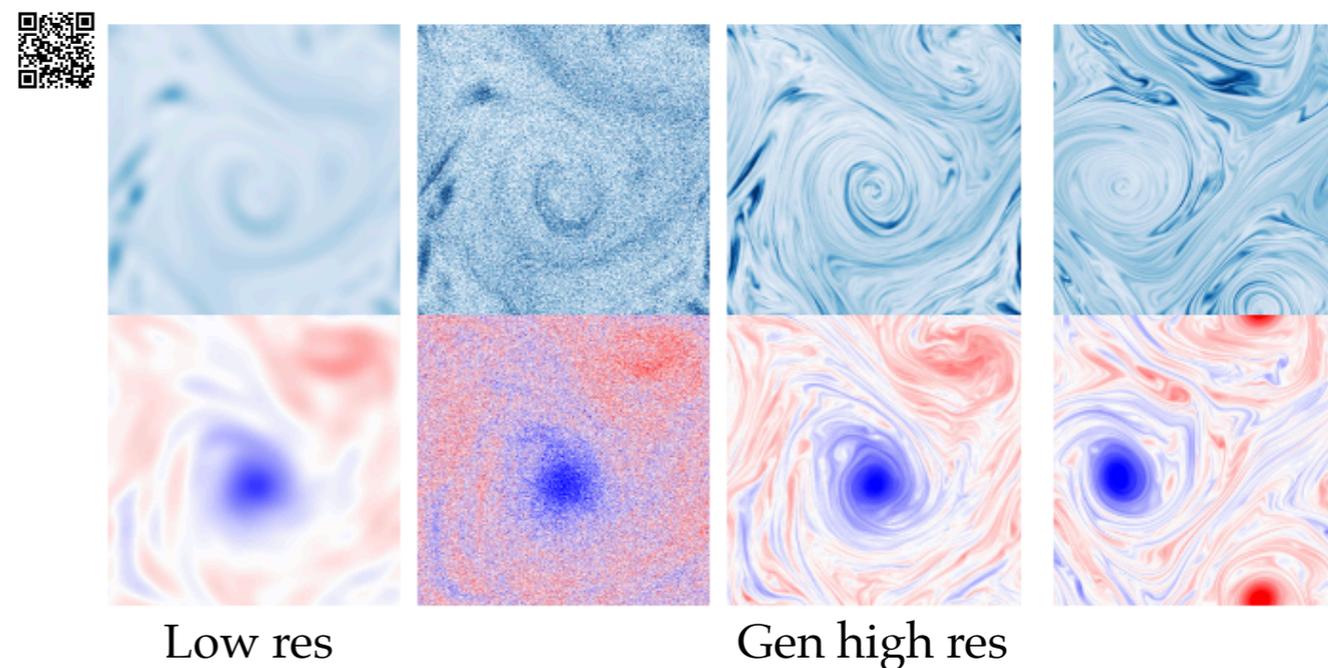
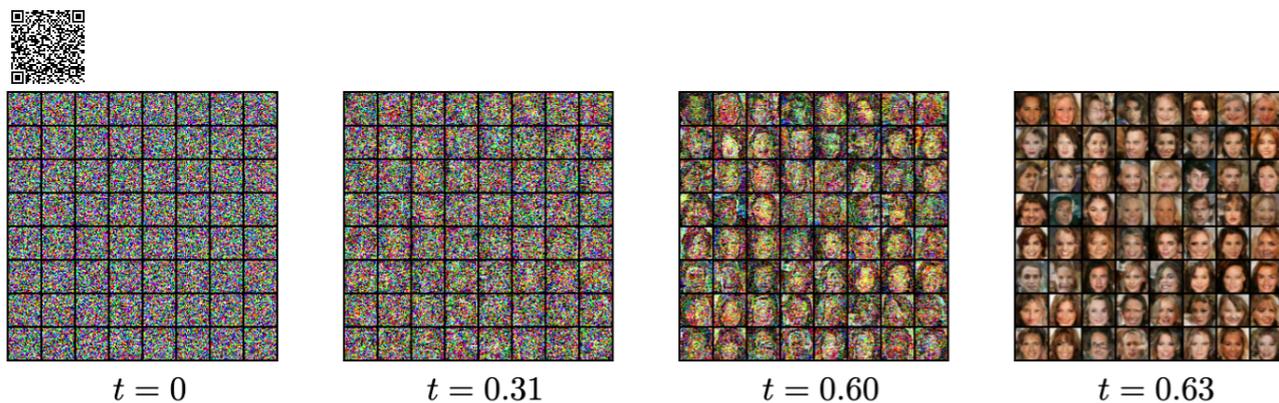
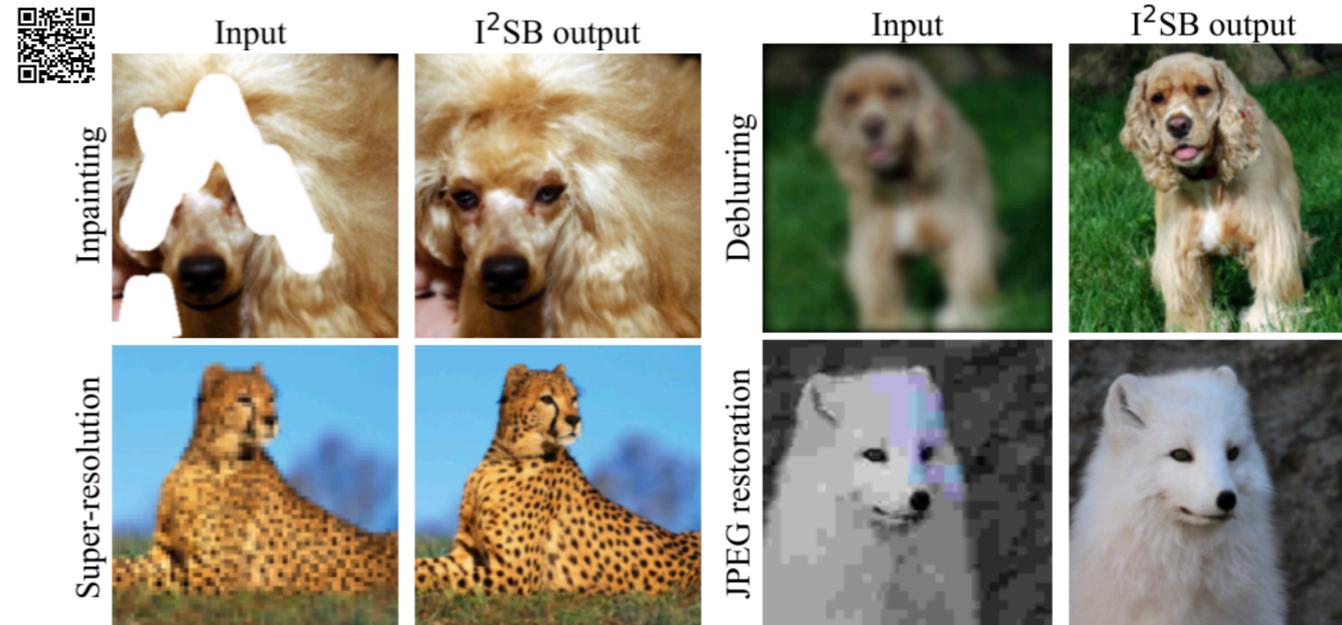
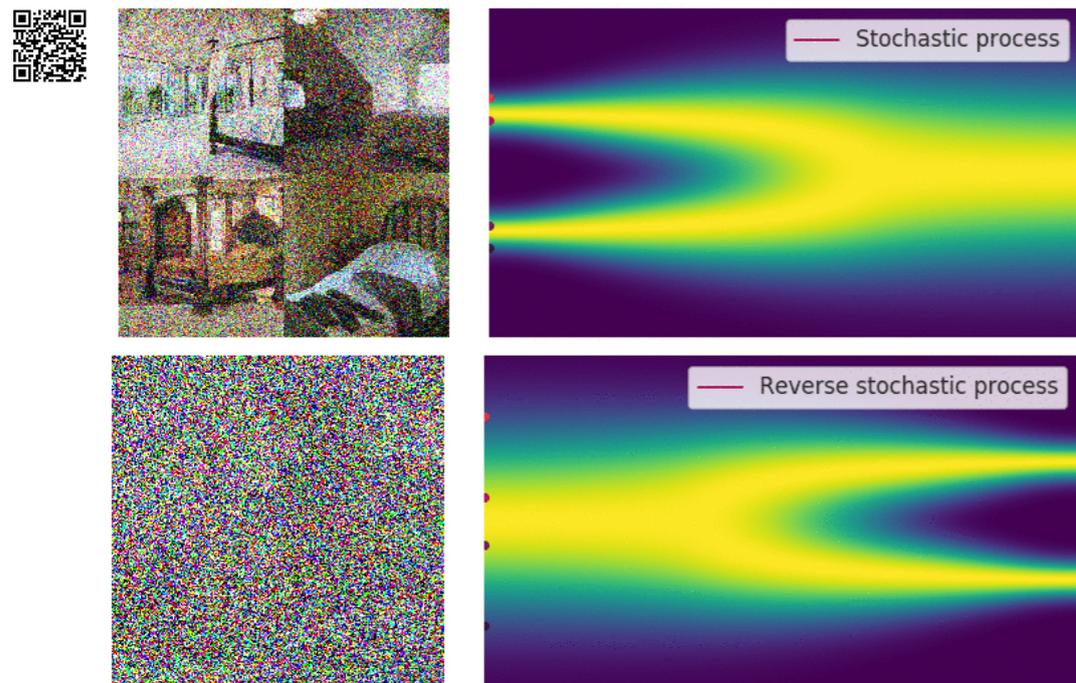
1.5 cm



UNIVERSITY OF CALIFORNIA  
SANTA CRUZ

MD Anderson  
Cancer Center

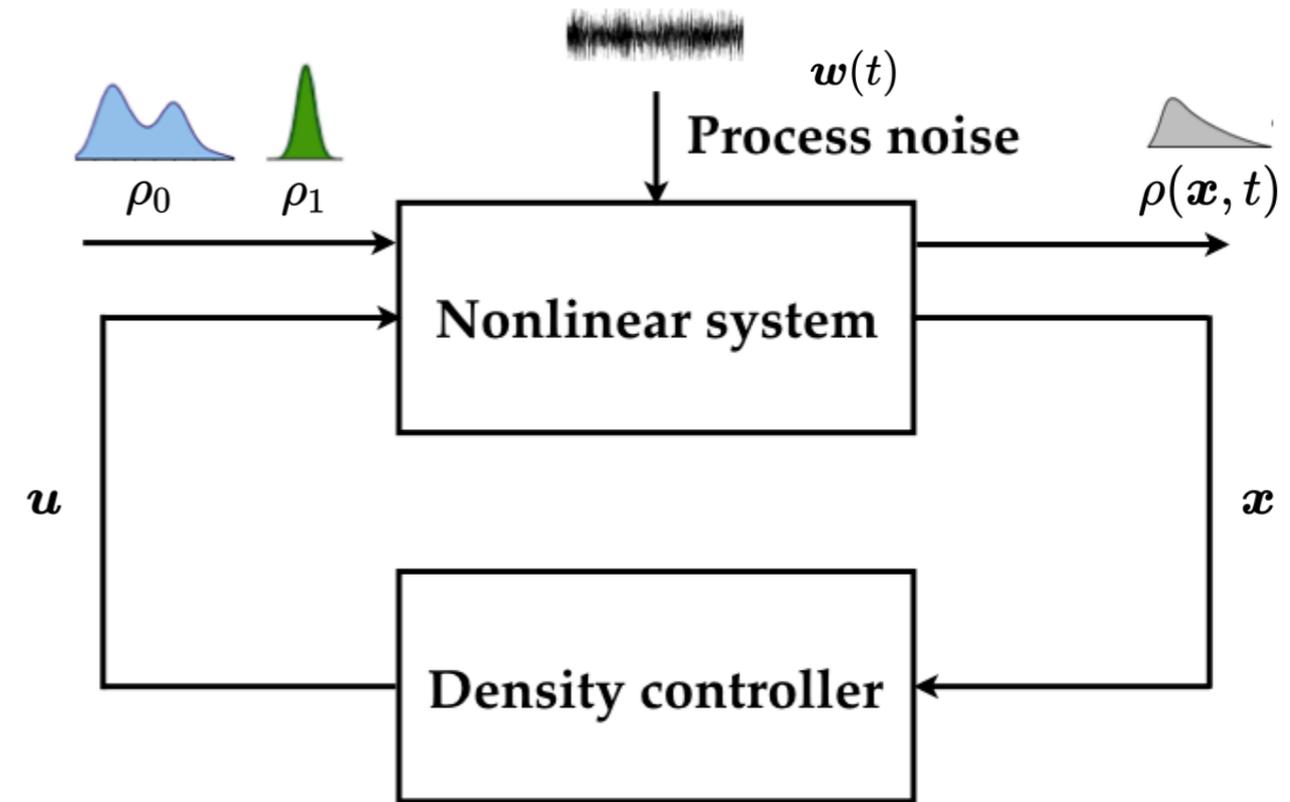
# SB in the 21st Century: Generative AI



# SB as Control Problem

Control of distributions

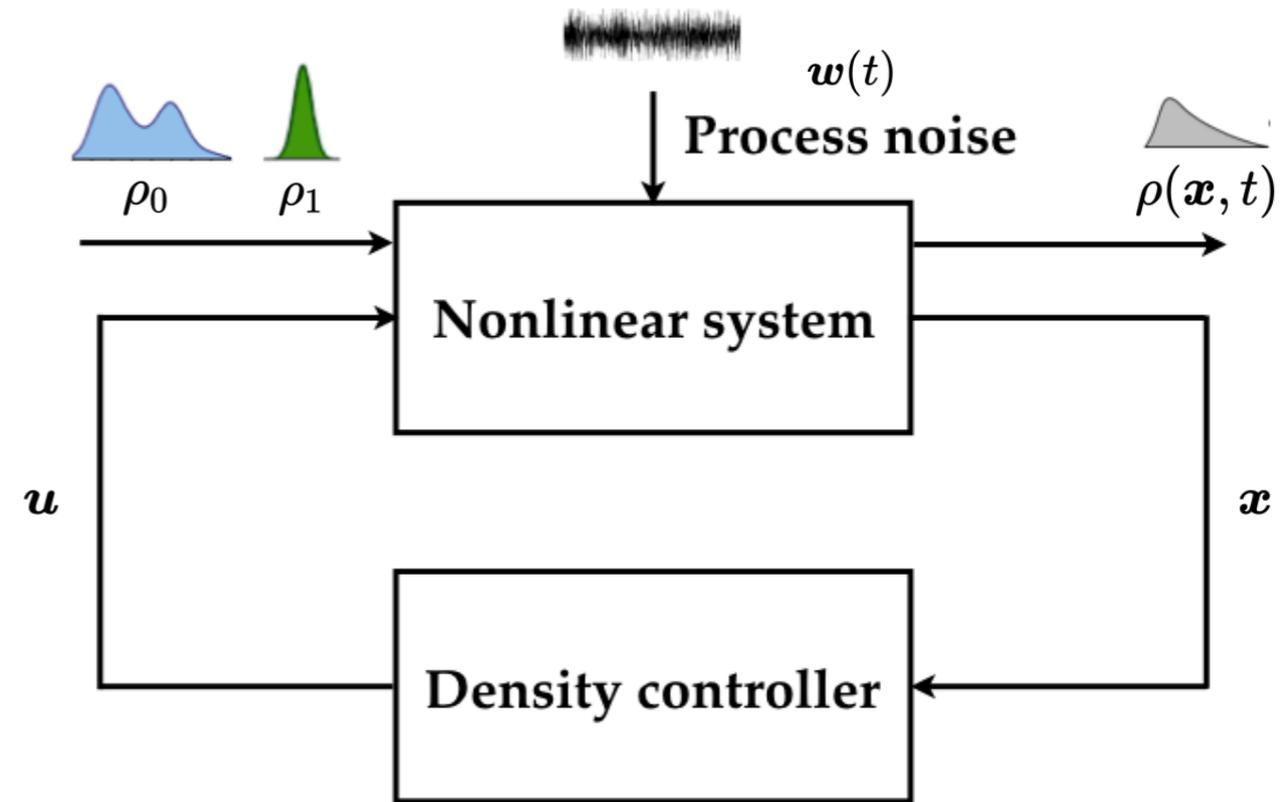
Allows significant generalizations



# SB as Control Problem

Control of distributions

Allows significant generalizations



$$\arg \inf_{(\rho, \mathbf{u}) \in \mathcal{P}_{01} \times \mathcal{U}} \int_{t_0}^{t_1} \int_{\mathbb{R}^n} (\underbrace{q(\mathbf{x})}_{\text{state cost}} + \underbrace{r(\mathbf{u})}_{\text{control cost}}) \rho(t, \mathbf{x}) \, d\mathbf{x} \, dt$$

$$\frac{\partial \rho}{\partial t} + \nabla_{\mathbf{x}} \cdot (\rho \mathbf{f}(t, \mathbf{x}, \mathbf{u})) = \underbrace{\Delta_{\Sigma}(t, \mathbf{x}, \mathbf{u}) \rho}_{\text{weighted Laplacian}} \quad \sum_{i,j=1}^n \frac{\partial^2}{\partial x_i \partial x_j} ((\Sigma)_{ij} \rho)$$

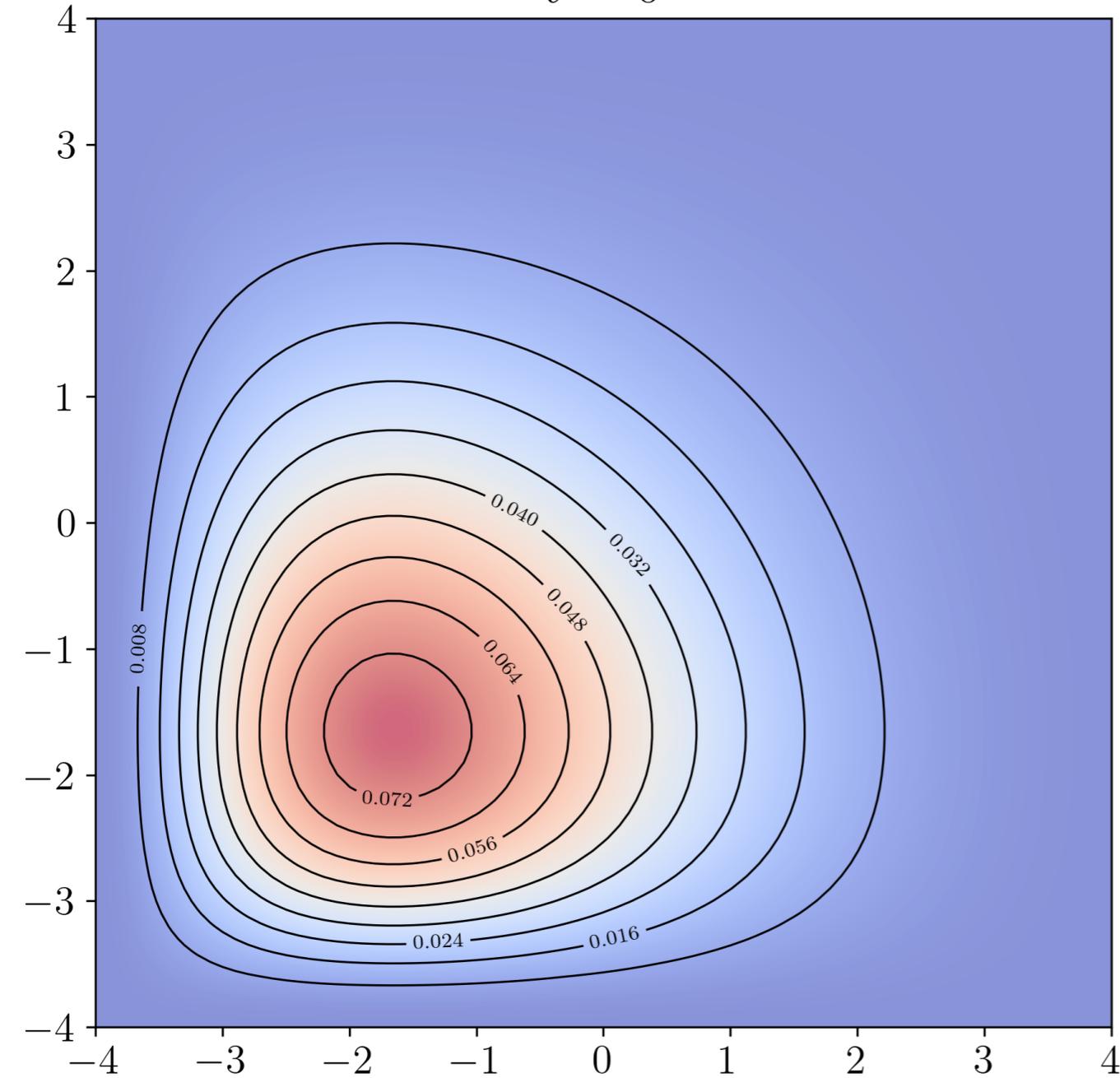
$$\rho(t_0, \mathbf{x}) = \rho_0(\mathbf{x}), \quad \rho(t_1, \mathbf{x}) = \rho_1(\mathbf{x}).$$

PDF dynamics for the controlled Itô SDE

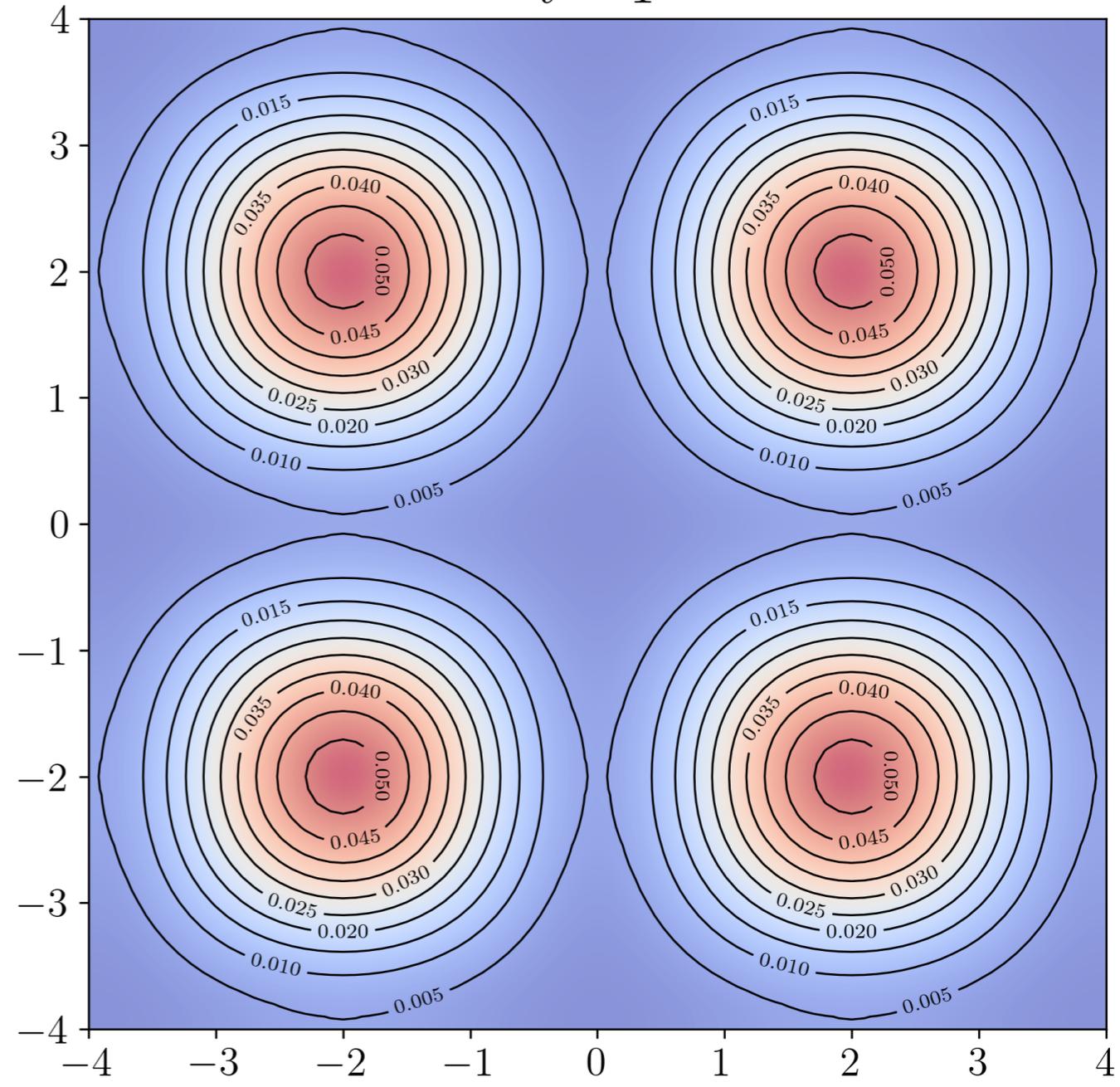
$$d\mathbf{x} = \underbrace{\mathbf{f}(t, \mathbf{x}, \mathbf{u})}_{\text{prior drift}} dt + \underbrace{\boldsymbol{\sigma}(t, \mathbf{x}, \mathbf{u})}_{\text{prior diffusion}} d\mathbf{w}, \quad \underbrace{\Sigma}_{\text{diffusion tensor}} := \boldsymbol{\sigma} \boldsymbol{\sigma}^T$$

# SB as a Control Problem: Example

$t = 0$

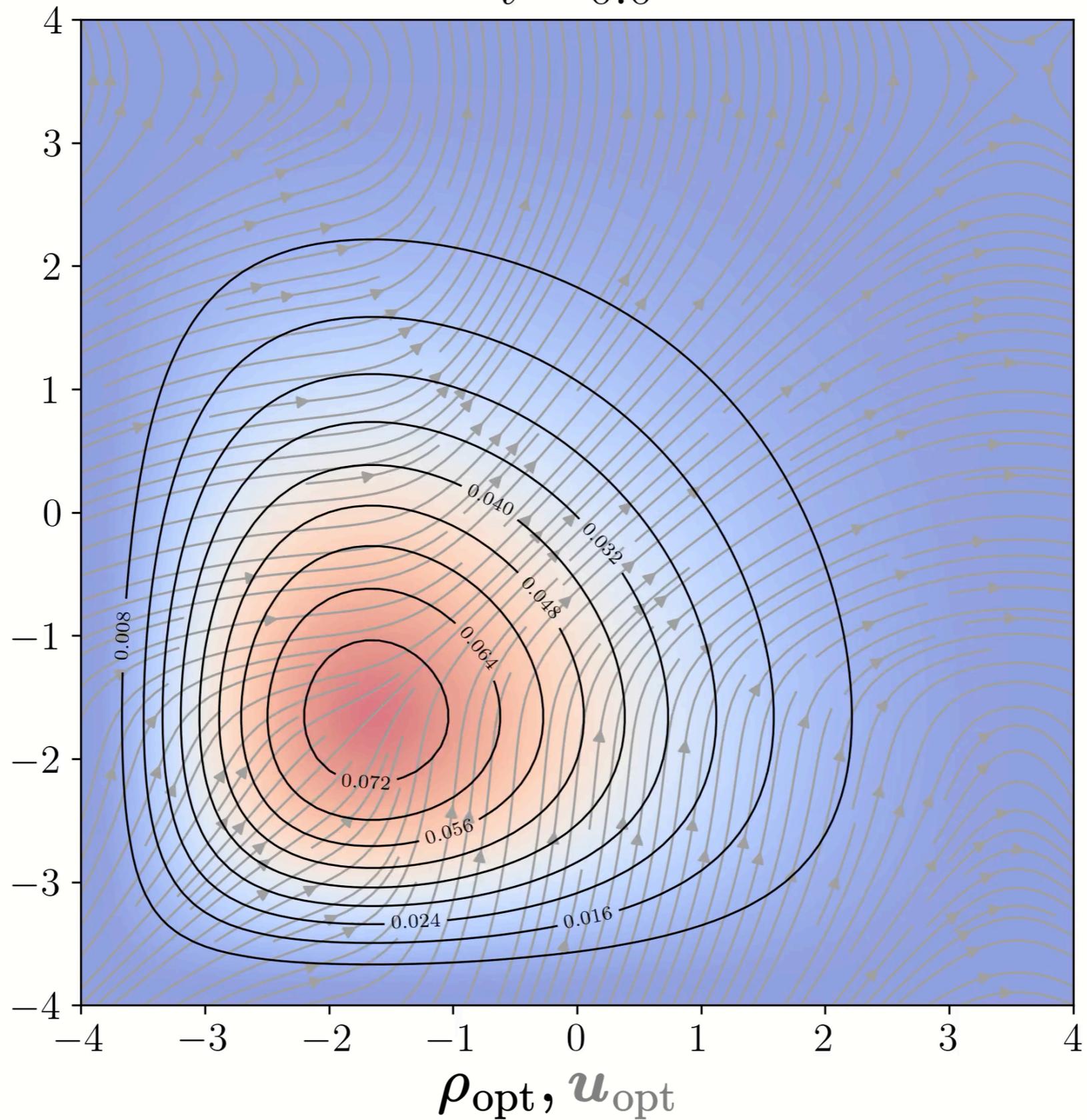


$t = 1$



# SB as a Control Problem: Example

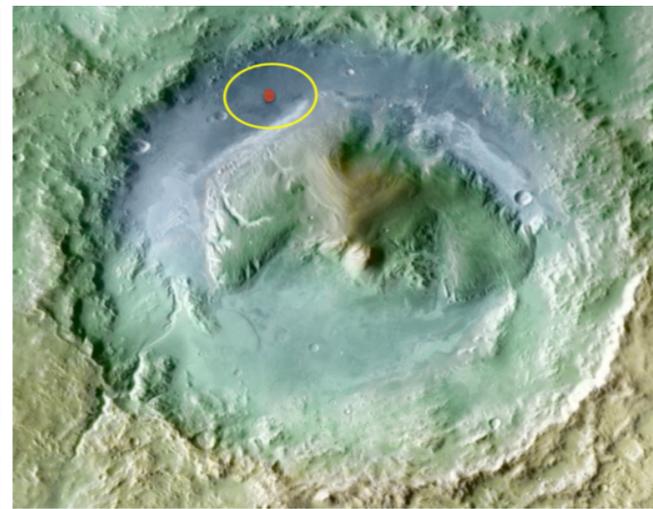
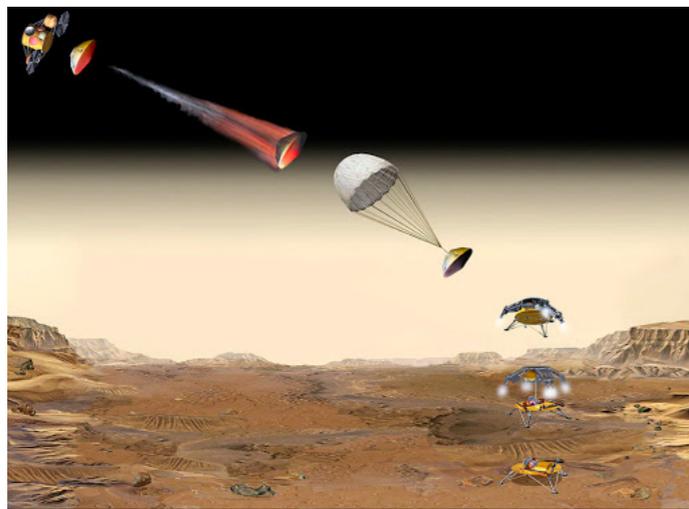
$t = 0.0$



# SB as Control Problem: Motivation

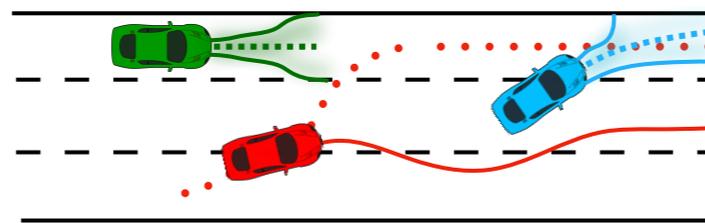
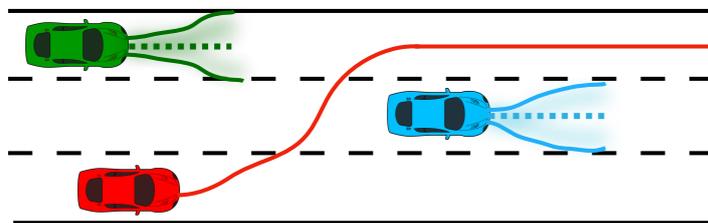
## Distribution ~ Probability

Spacecraft landing with desired statistical accuracy



Gale Crater (4.49S, 137.42E)

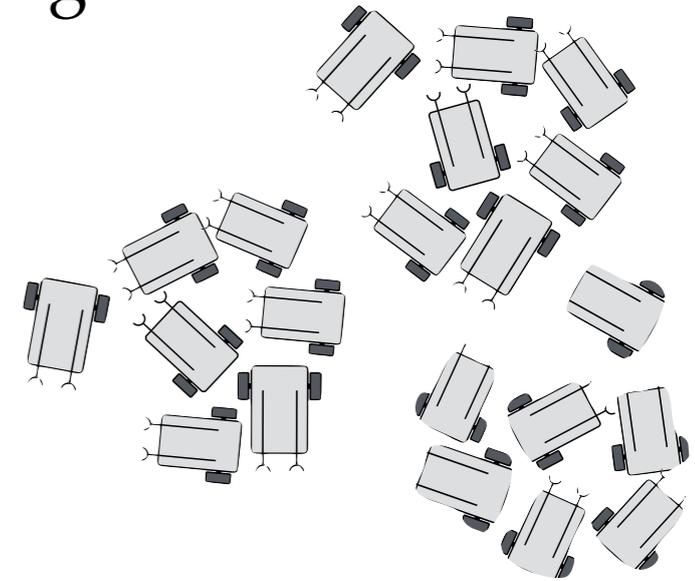
Risk management for automated driving in multi-lane highways



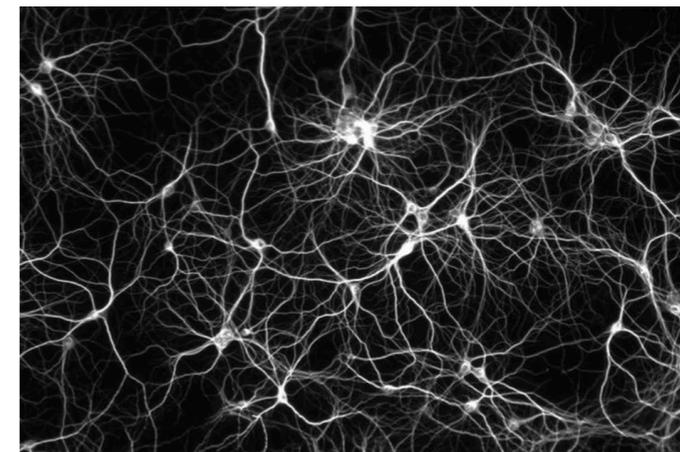
Control of uncertainties

## Distribution ~ Population

Dynamic shaping of swarms



Feedback sync. and desync. of neuronal population



Control of ensemble

# Rest of this Talk: Generalized SB

**# 1. General controlled dynamics**

**# 2. Hard sample path constraints**

**# 3. Additive state cost**

# Generalization # 1: General Controlled Dynamics

$$\inf_{(\rho, \mathbf{u}) \in \mathcal{P}_{01} \times \mathcal{U}} \int_{\mathbb{R}^n} \int_0^1 \left( \frac{1}{2} \|\mathbf{u}(t, \mathbf{x}_t^u)\|_2^2 + q(t, \mathbf{x}_t^u) \right) \rho(t, \mathbf{x}_t^u) dt d\mathbf{x}_t^u$$

subject to

$$\frac{\partial \rho}{\partial t} + \nabla \cdot ((\mathbf{f} + \mathbf{g} \mathbf{u}) \rho) = \Delta_{\Sigma} \rho$$

$$\rho(t=0, \mathbf{x}_0^u) = \rho_0, \quad \rho(t=1, \mathbf{x}_1^u) = \rho_1$$

This is control-affine SB

Diffusion tensor:  $\Sigma := \sigma \sigma^\top \succeq \mathbf{0}$

Zero noise limit  $\Rightarrow \Delta_{\Sigma} \rho = 0 \Rightarrow$  control-affine optimal transport

# Necessary Conditions for Optimality

Coupled nonlinear PDEs + linear boundary conditions

Primal PDE:

$$\frac{\partial \rho_{\text{opt}}^u}{\partial t} + \nabla_x \cdot (\rho_{\text{opt}}^u (\mathbf{f} + \mathbf{g}\mathbf{g}^\top \nabla_x S)) = \frac{1}{2} \Delta_\Sigma \rho_{\text{opt}}^u$$

Dual PDE:

$$\frac{\partial S}{\partial t} + \langle \nabla_x S, \mathbf{f} \rangle + \frac{1}{2} \langle \nabla_x S, \mathbf{g}\mathbf{g}^\top \nabla_x S \rangle + \frac{1}{2} \langle \Sigma, \text{Hess}_x S \rangle = q$$

Primal boundary conditions:

$$\rho_{\text{opt}}^u (t = t_0, \cdot) = \rho_0(\cdot), \quad \rho_{\text{opt}}^u (t = t_1, \cdot) = \rho_1(\cdot)$$

Optimal control:  $\mathbf{u}_{\text{opt}} = \mathbf{g}^\top \nabla_x S$

# Feedback Synthesis via Schrödinger Factors $(\hat{\varphi}, \varphi)$

Hopf-Cole a.k.a. Fleming's logarithmic transform for some scaling constant  $\lambda > 0$  :

$$(\rho_{\text{opt}}^u, S) \mapsto (\hat{\varphi}, \varphi) := (\rho_{\text{opt}}^u \exp(-S/\lambda), \exp(S/\lambda))$$

Boundary-coupled system of PDEs for the factors:

$$\frac{\partial \hat{\varphi}}{\partial t} + \nabla_x \cdot (\hat{\varphi} (\mathbf{f} + \mathbf{f}_\varphi)) - \frac{1}{2} \Delta_\Sigma \hat{\varphi} + \left( \frac{q}{\lambda} + q_\varphi \right) \hat{\varphi} = 0$$

$$\frac{\partial \varphi}{\partial t} + \langle \nabla_x \varphi, \mathbf{f} + \mathbf{f}_\varphi \rangle + \frac{1}{2} \langle \Sigma, \text{Hess}_x \varphi \rangle - \left( \frac{q}{\lambda} + q_\varphi \right) \varphi = 0$$

$$(\lambda \mathbf{g} \mathbf{g}^\top - \Sigma) \nabla_x \log \varphi$$

$$\frac{1}{2} (\nabla_x \log \varphi)^\top (\lambda \mathbf{g} \mathbf{g}^\top - \Sigma) \nabla_x \log \varphi$$

$$\hat{\varphi}(t_0, \cdot) \varphi(t_0, \cdot) = \rho_0(\cdot), \quad \hat{\varphi}(t_1, \cdot) \varphi(t_1, \cdot) = \rho_1(\cdot)$$

PDEs become linear + equation-level decoupled if  $\mathbf{g} \mathbf{g}^\top \propto \Sigma$



# What Exactly are the Schrödinger Factors?

Consider classical SB:  $\mathbf{f} = \mathbf{0}$ ,  $\mathbf{g} = \Sigma = \mathbf{I}$

**Classical:**  $\rho^{\text{opt}}(\mathbf{x}, t) = \varphi(\mathbf{x}, t)\hat{\varphi}(\mathbf{x}, t)$

$$\left(\frac{\partial}{\partial t} + \frac{1}{2}\Delta - q\right)\varphi = 0 \quad [\text{Backward reaction-diffusion PDE}]$$

$$\left(\frac{\partial}{\partial t} - \frac{1}{2}\Delta + q\right)\hat{\varphi} = 0 \quad [\text{Forward reaction-diffusion PDE}]$$

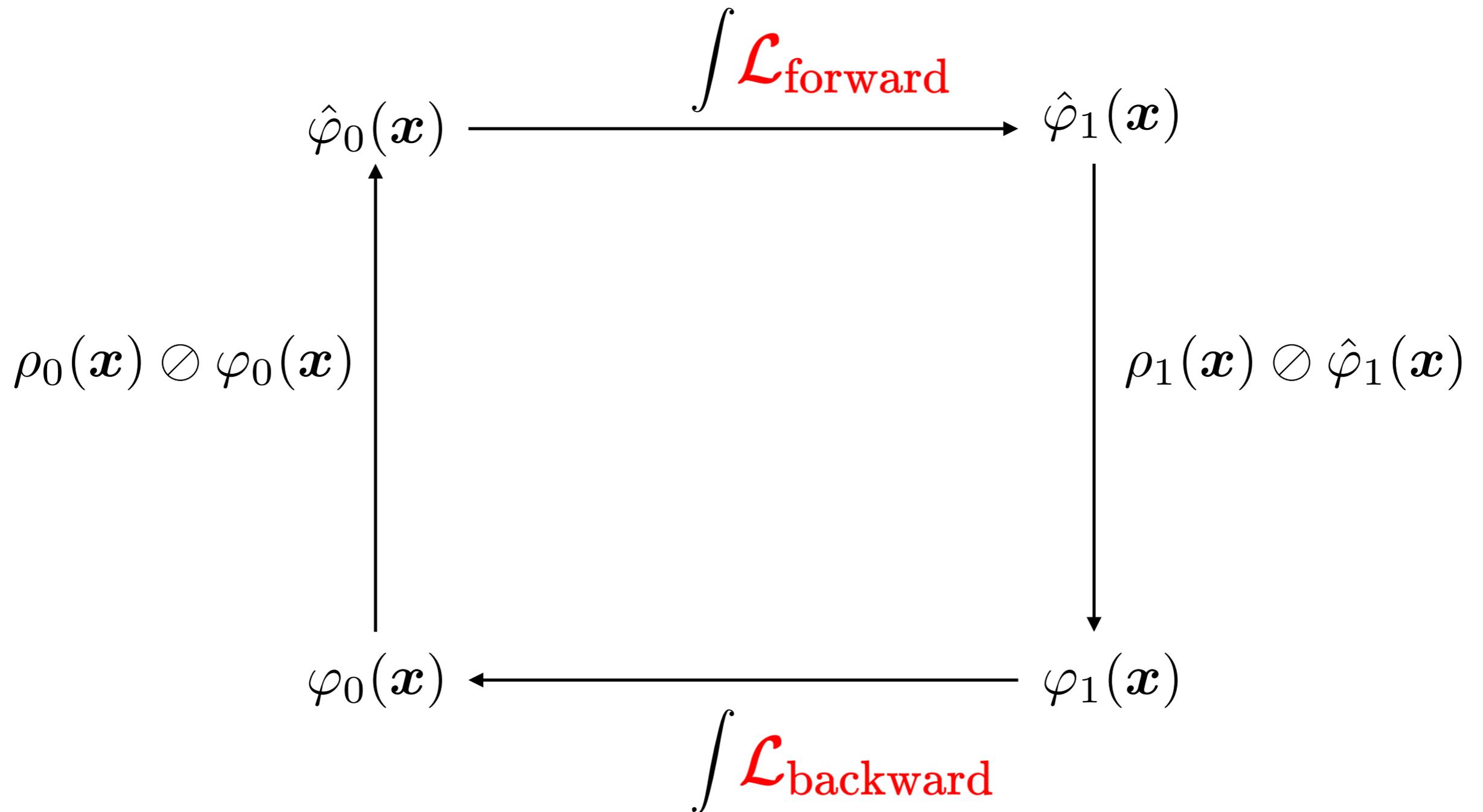
**Quantum:**  $\rho^{\text{opt}}(\mathbf{x}, t) = \Psi(\mathbf{x}, t)\hat{\Psi}(\mathbf{x}, t)$  [Born's relation]

wave function

$$\left(\sqrt{-1}\frac{\partial}{\partial t} + \frac{1}{2}\Delta - q\right)\Psi = 0 \quad [\text{Schrödinger PDE}]$$

$$\left(-\sqrt{-1}\frac{\partial}{\partial t} - \frac{1}{2}\Delta + q\right)\hat{\Psi} = 0 \quad [\text{Adjoint Schrödinger PDE}]$$

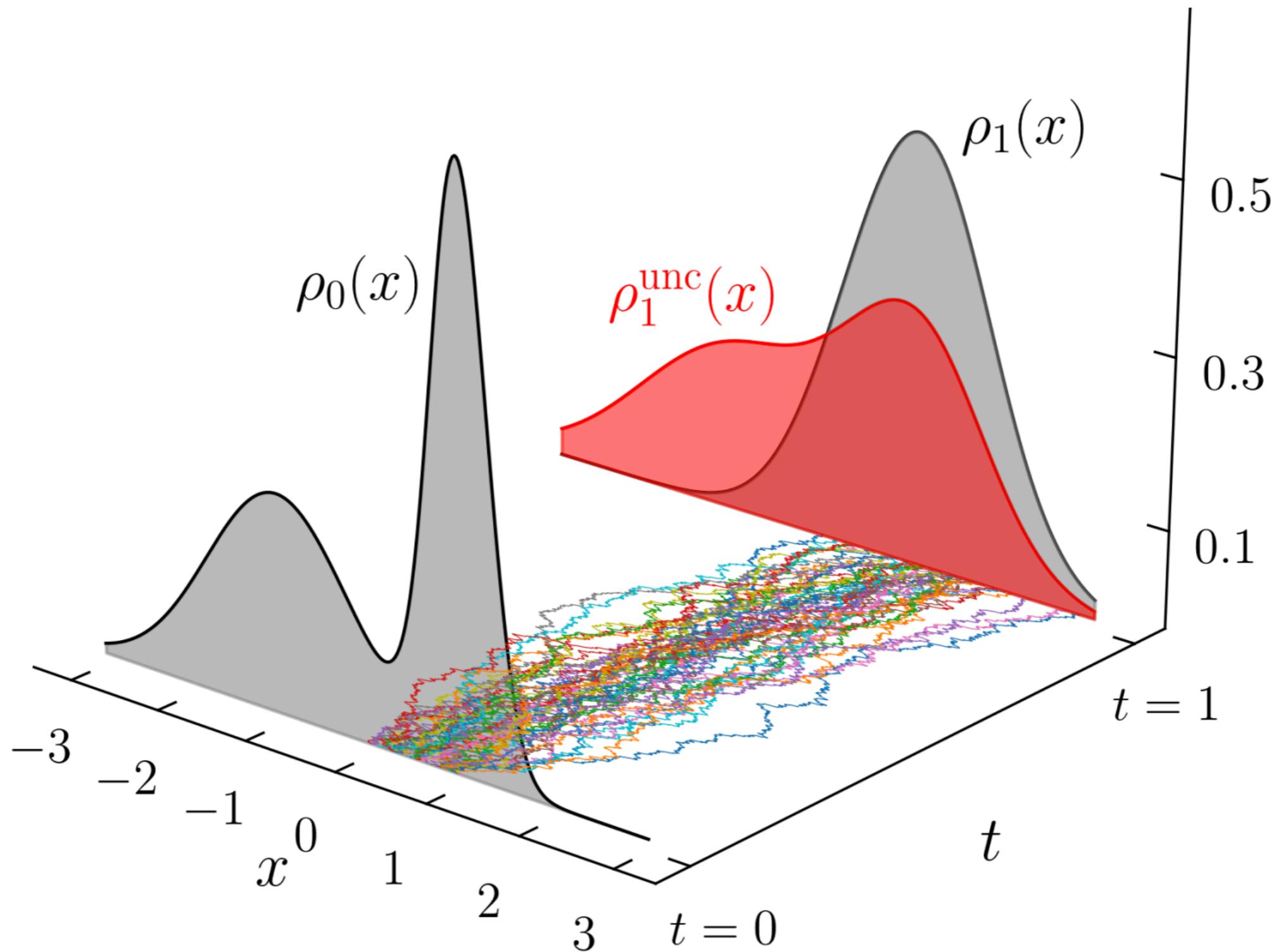
# Fixed Point Recursion Over Pair $(\varphi_1, \hat{\varphi}_0)$



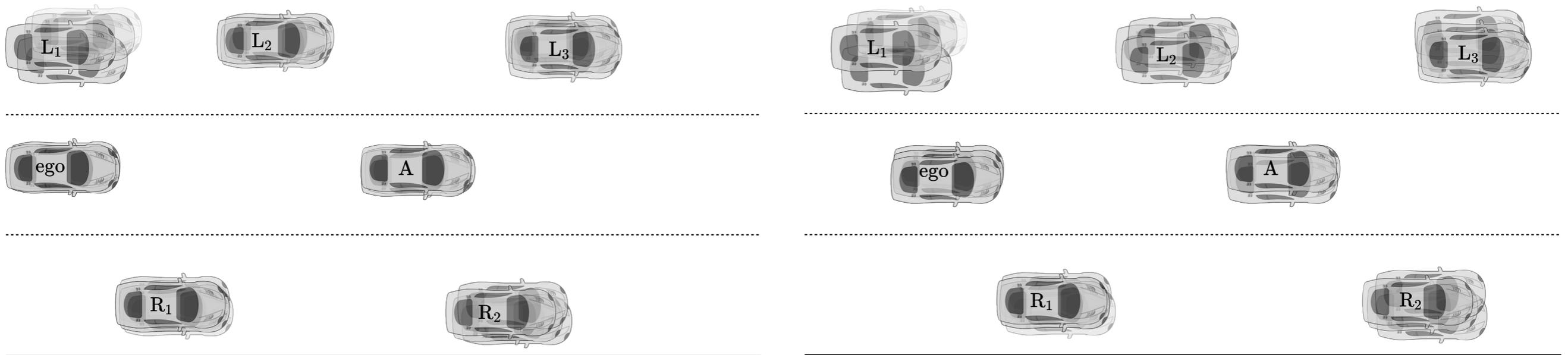
**This recursion is contractive in the Hilbert's projective metric!!**

# Numerical Example: Classical SB

$$\mathbf{f} = \mathbf{0}, \mathbf{g} = \Sigma = \mathbf{I}, q = 0$$



# Application: Multi-lane Automated Driving

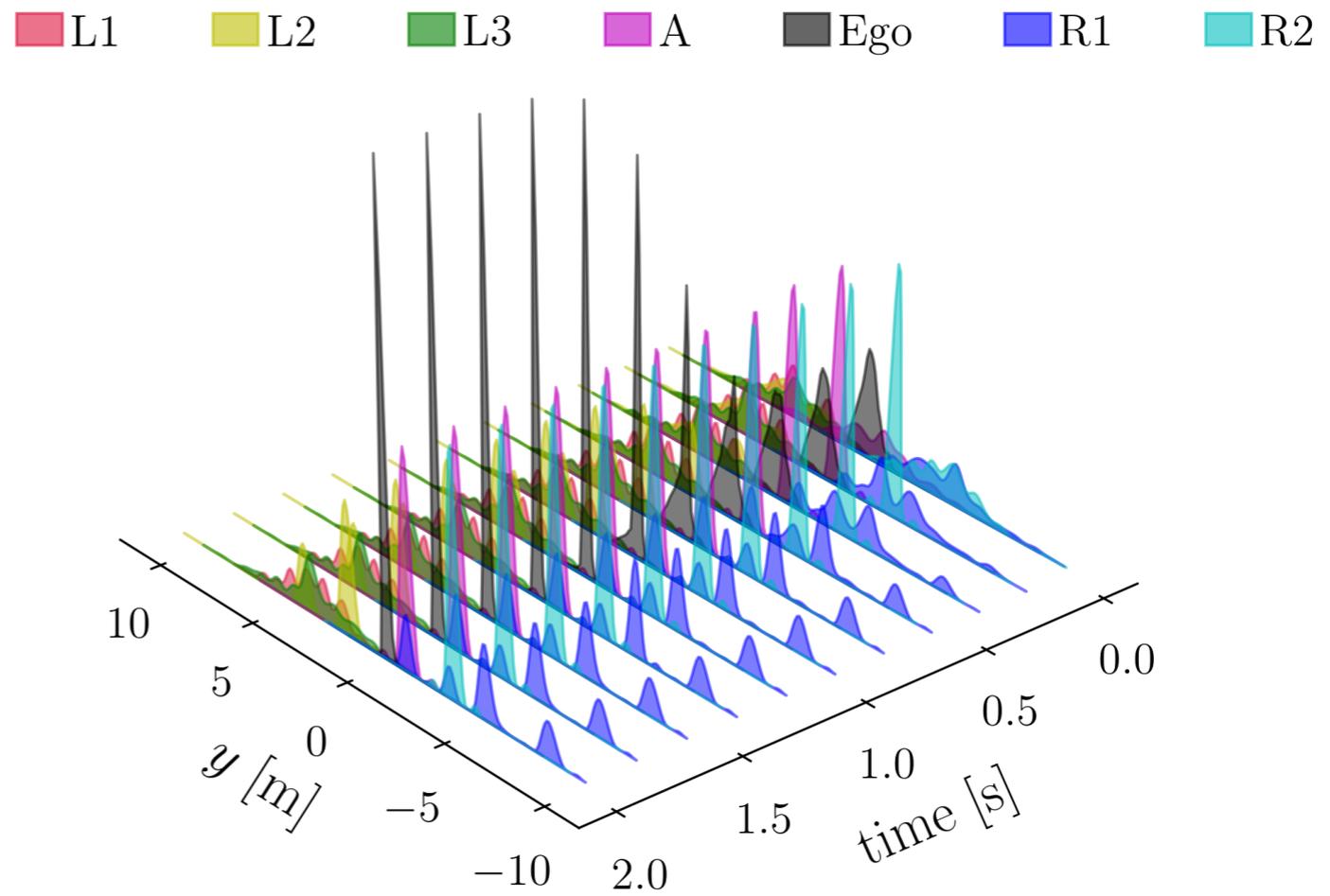
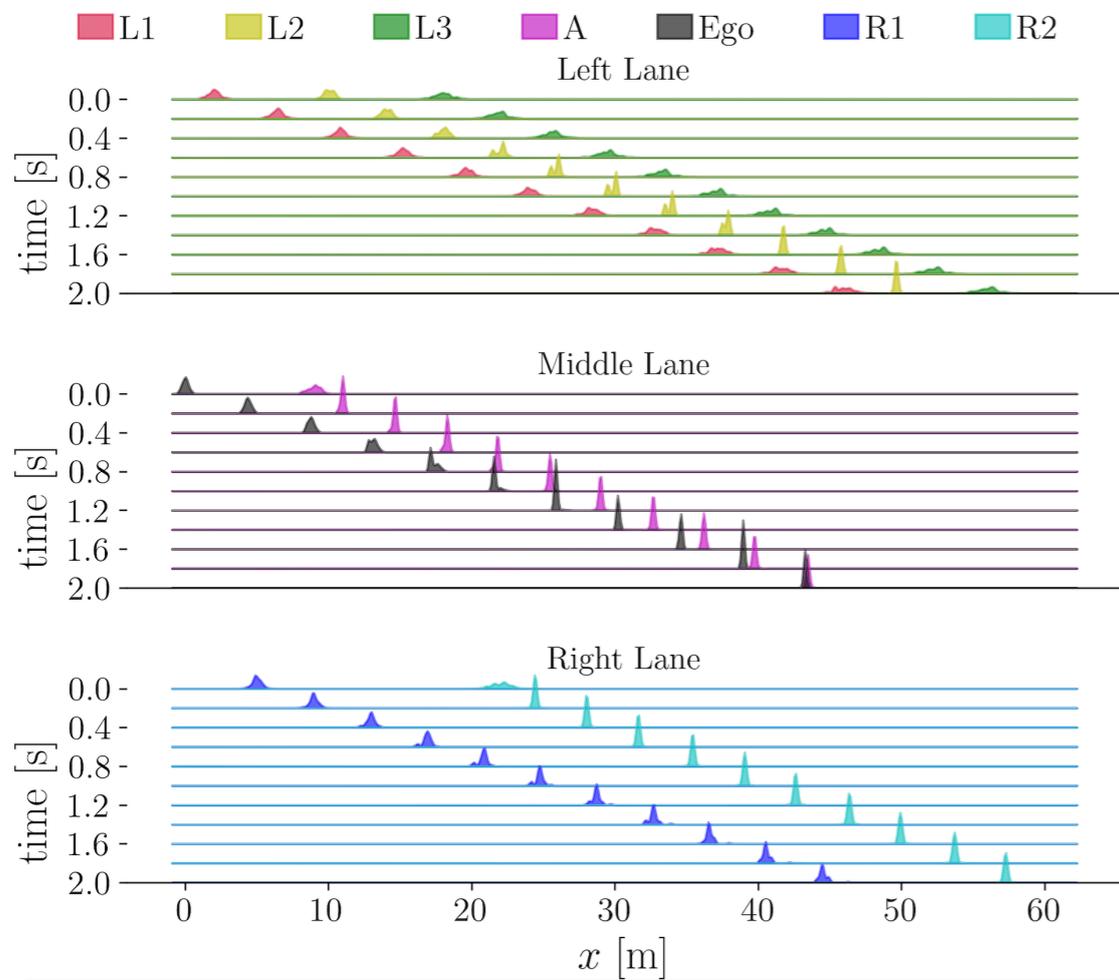


$t_0$

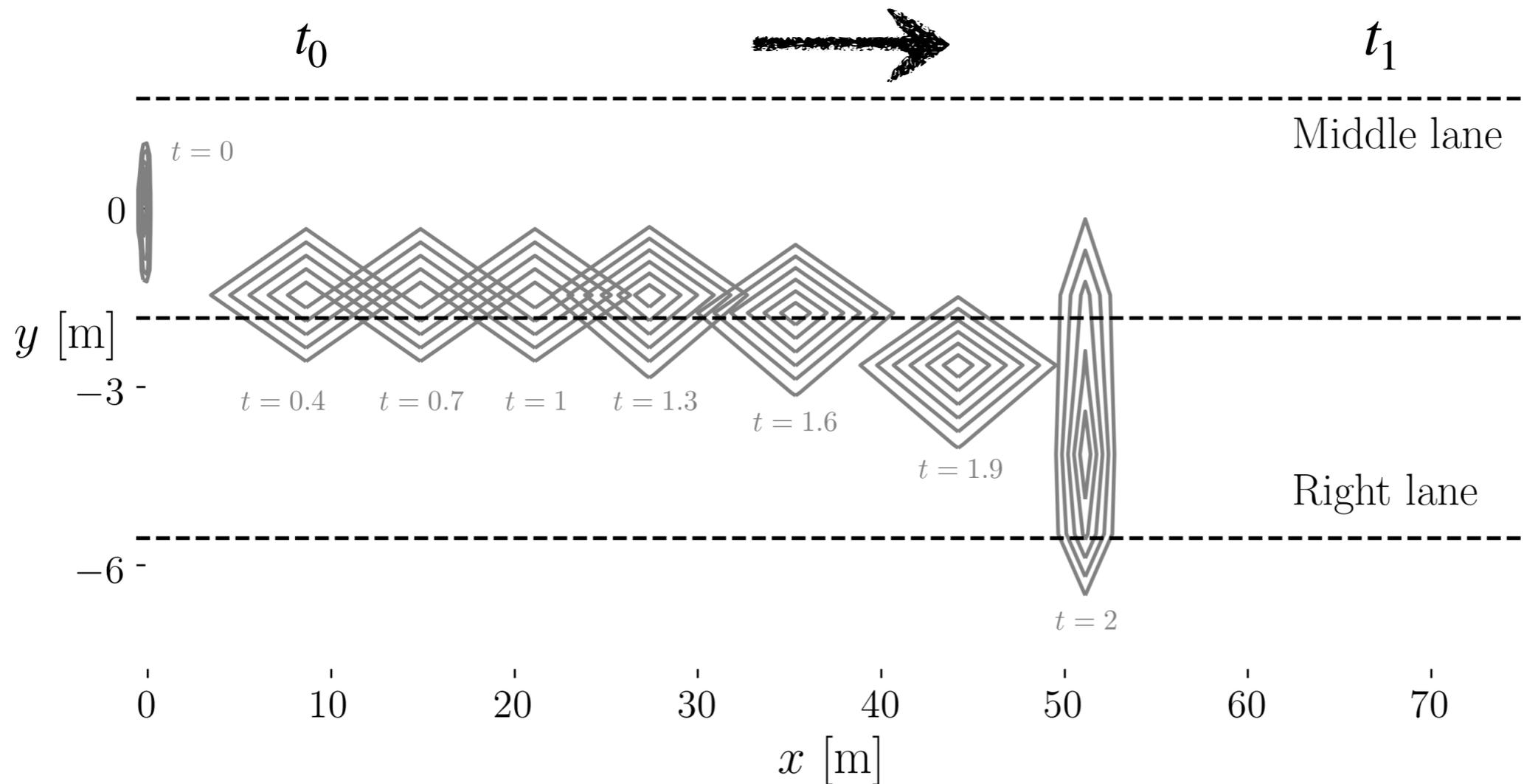
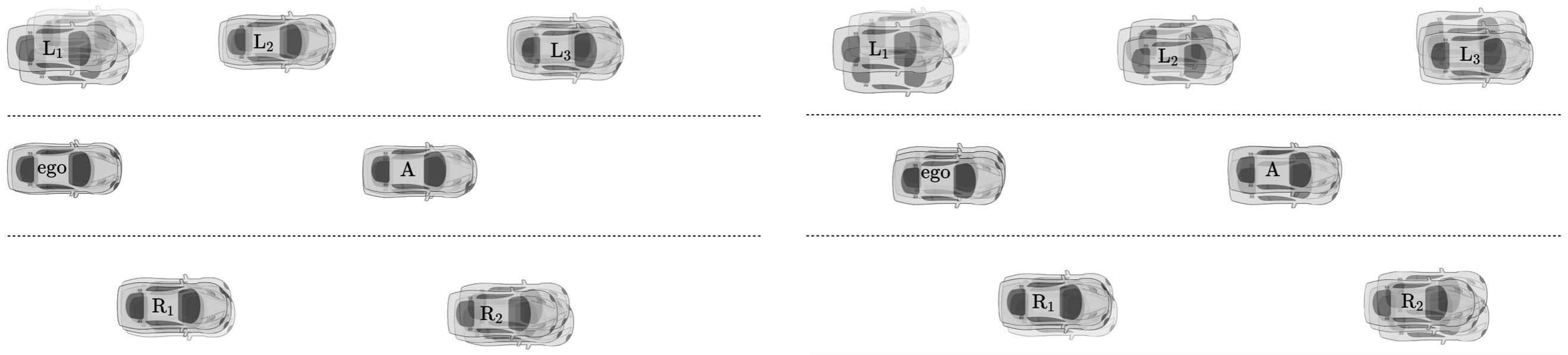
$t_1$

$x$  marginals

$y$  marginals



# Application: Multi-lane Automated Driving

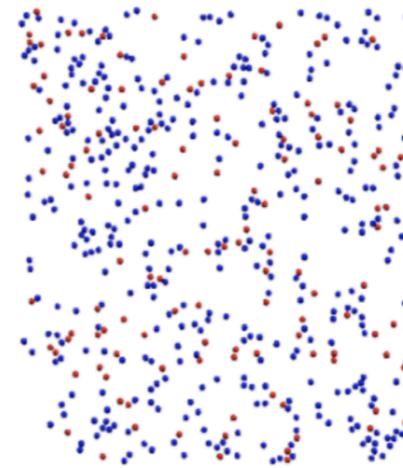


# Application: Controlled Colloidal Self-assembly

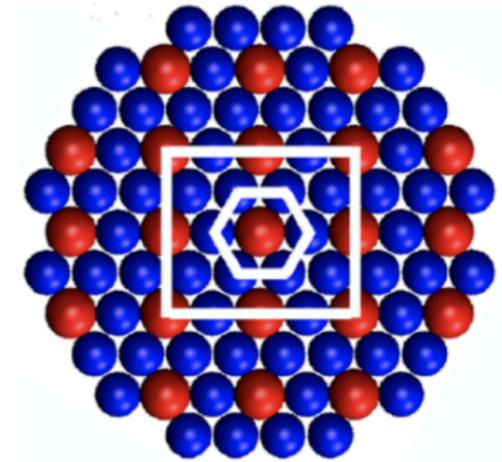
control non-affine SB

Conditions for optimality:  
system of  $m + 2$  coupled nonlinear PDEs

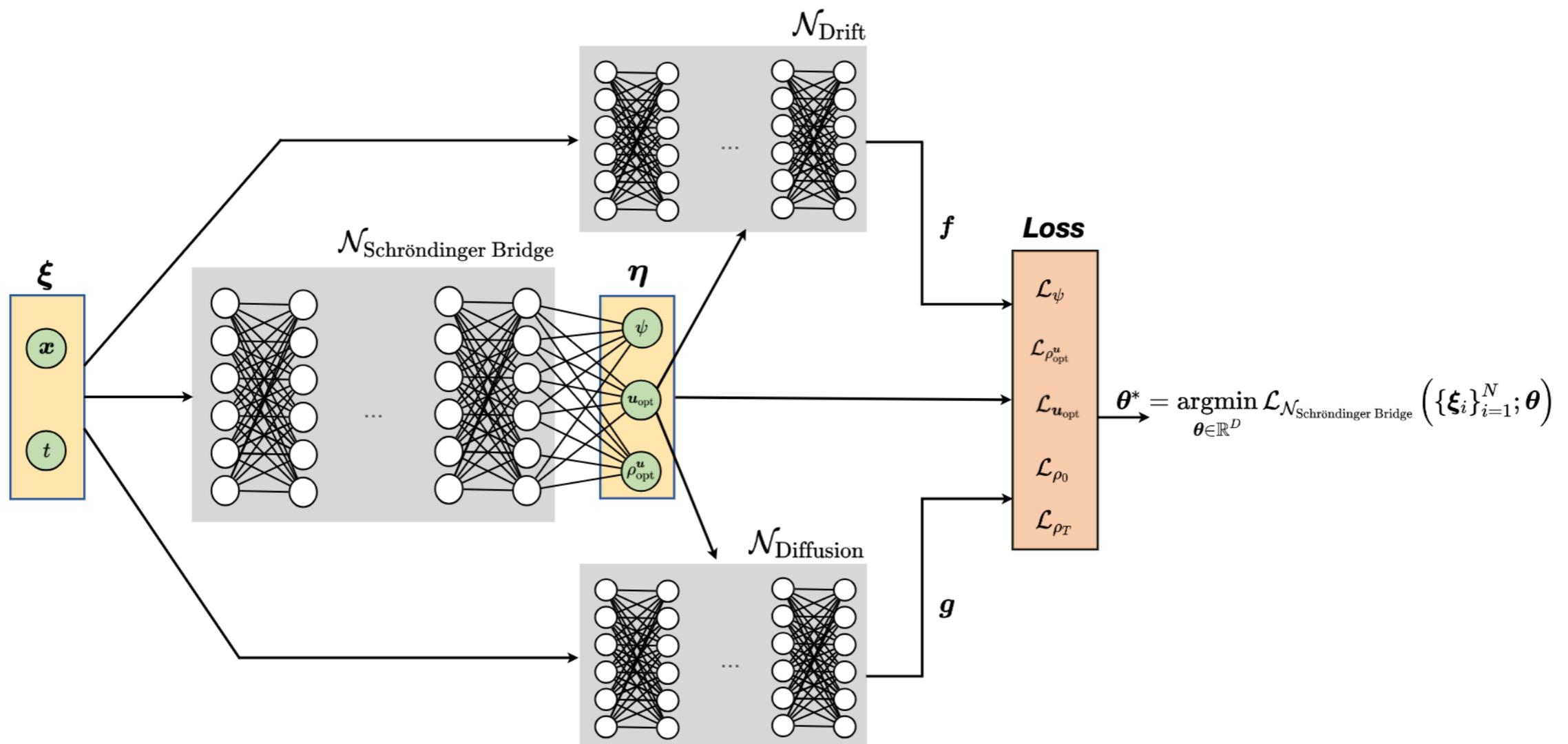
Data-driven drift and diffusion coeff.



Dispersed particles

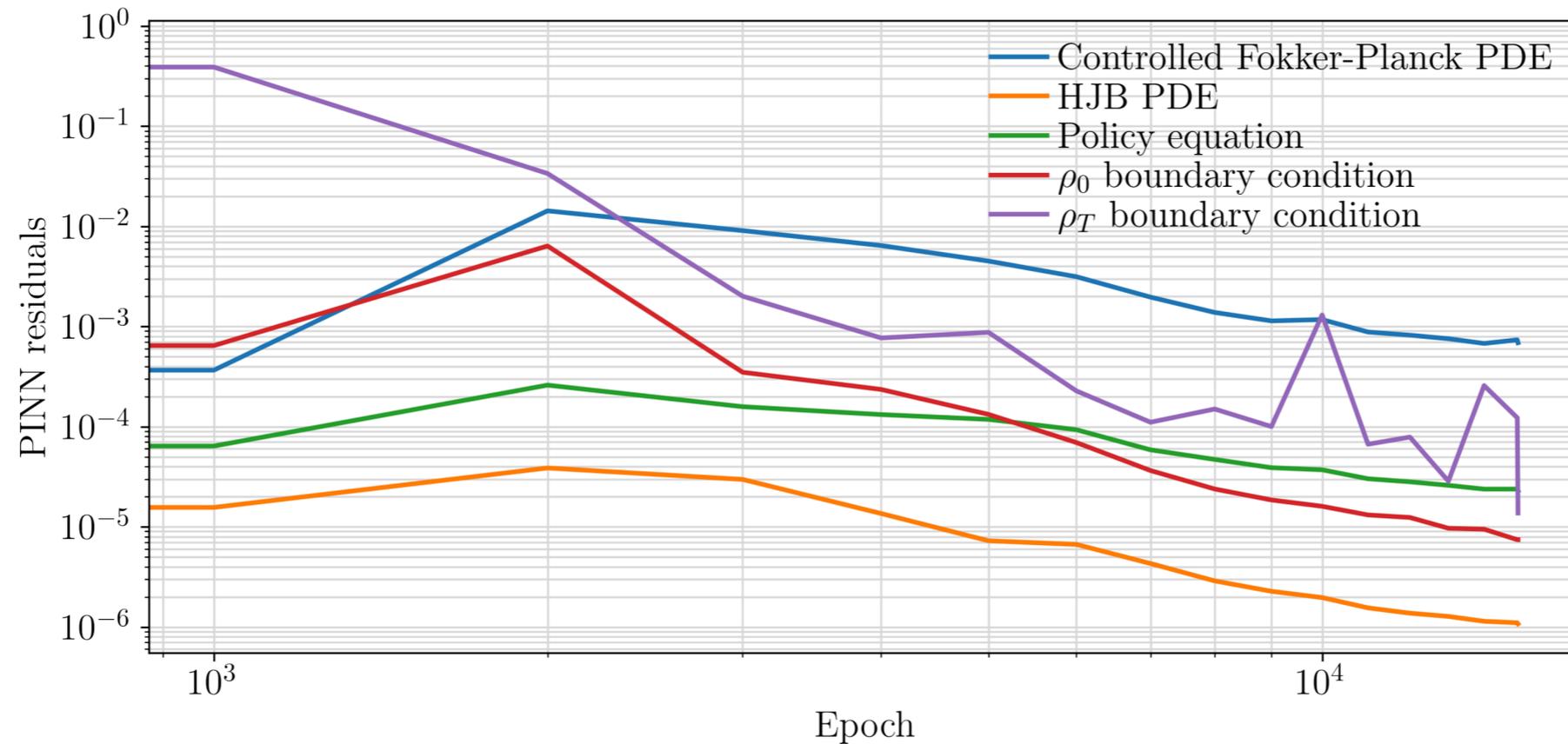


Ordered structure



# Application: Controlled Colloidal Self-assembly

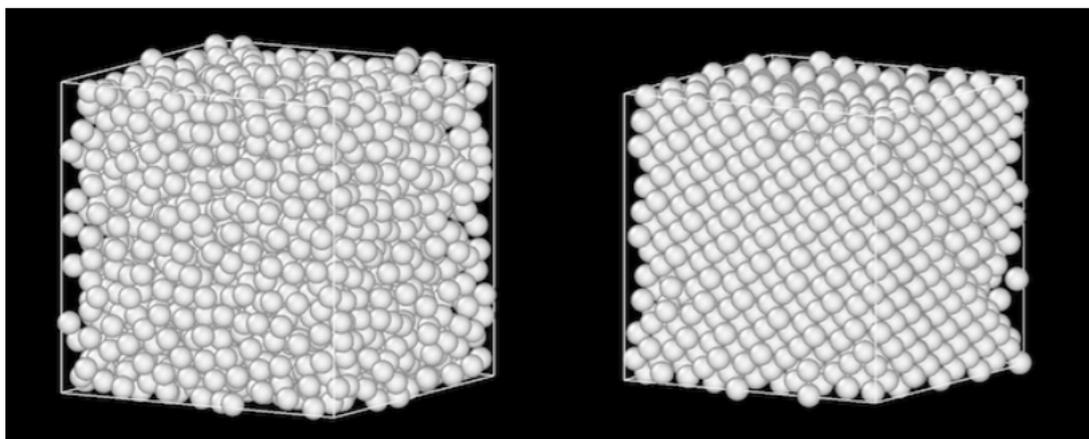
Benchmark controlled self-assembly system: [Y Xue, et al, *IEEE Trans. Control Sys. Technology*, 2014]



 2024 O. Hugo Schuck Best Application Paper Award



BCC structure synthesis via control non-affine SB:



# Generalization # 2: Hard Sample Path Constraints

**Main idea: path constraints  $\sim$  reflected Itô SDEs**  
modify the controlled sample path dynamics to

$$dx_t^u = \{f(t, x_t^u) + B(t)u(t, x_t^u)\}dt + \sqrt{2\theta}G(t)dw_t + n(x_t^u)d\gamma_t$$

$x_t^u \in \bar{\mathcal{X}} := \mathcal{X} \cup \partial\mathcal{X}$ , closure of connected smooth  $\mathcal{X}$

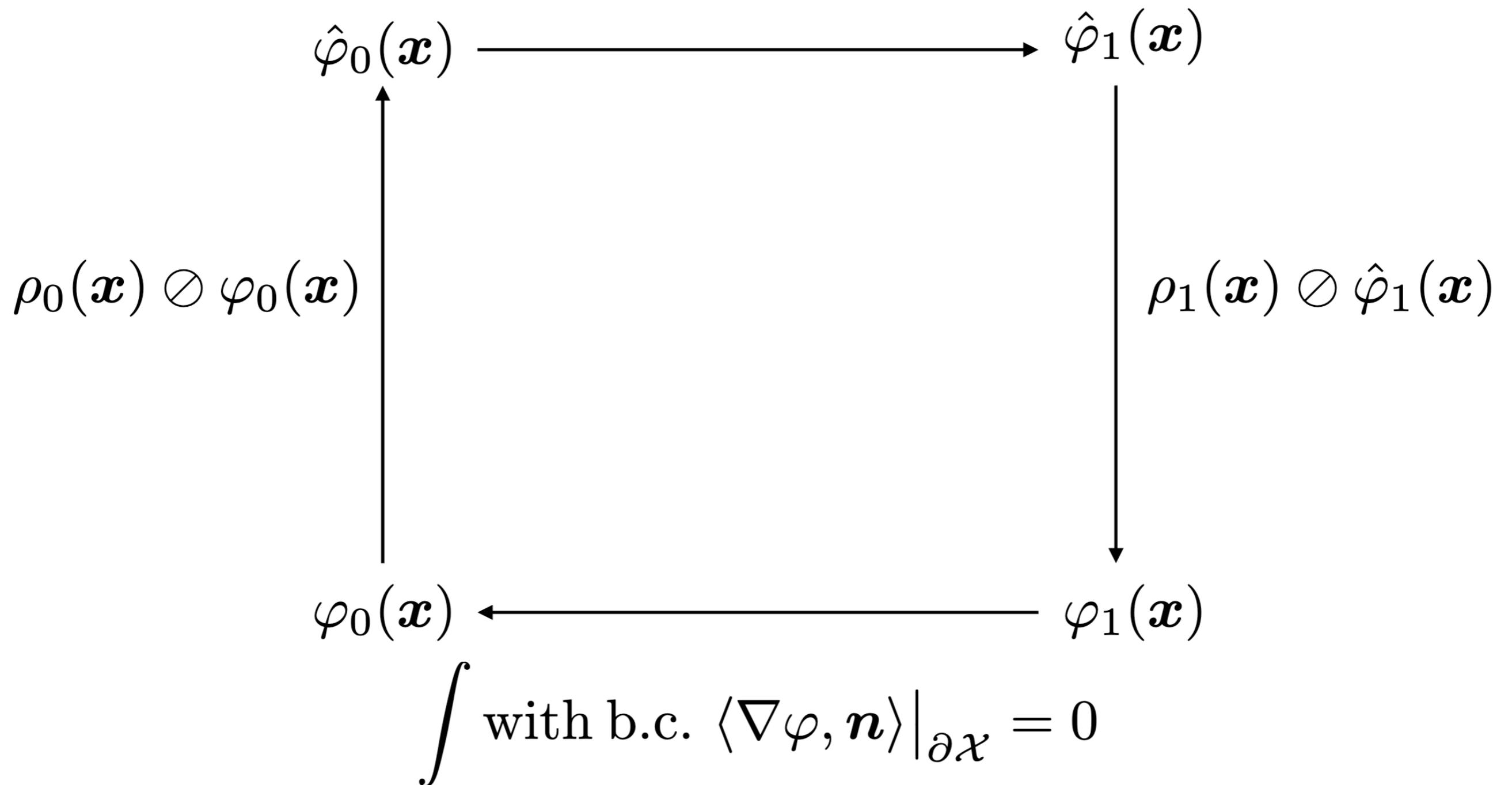
$n$  is inward unit normal to the boundary  $\partial\mathcal{X}$

$\gamma_t$  is minimal local time stochastic process



# Reflected SB: Schrödinger Factor Recursion

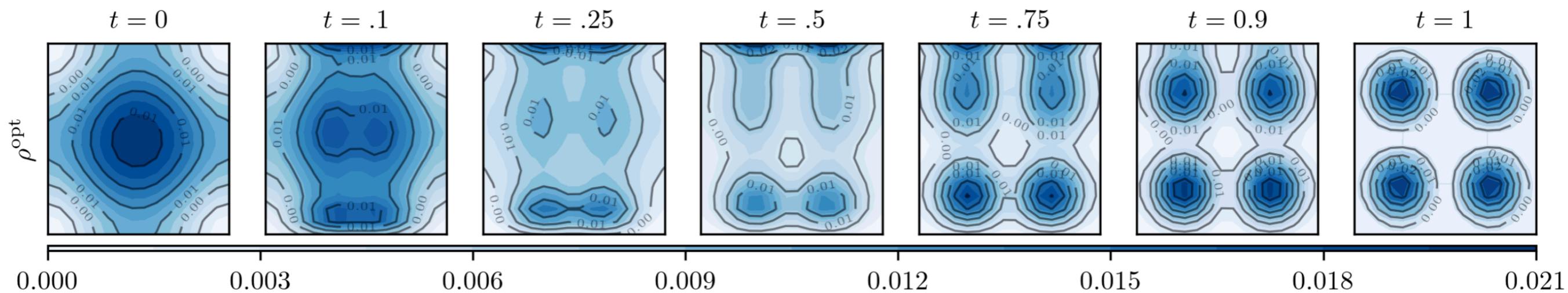
$$\int \text{with b.c. } \langle \mathbf{f} \hat{\varphi} - \theta \nabla \hat{\varphi}, \mathbf{n} \rangle |_{\partial \mathcal{X}} = 0$$



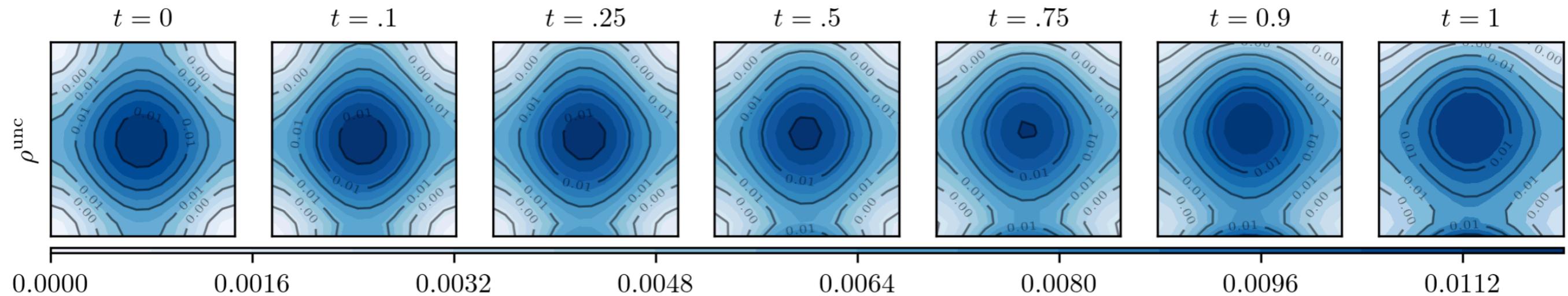
# Reflected Bridge: Numerics with $\nabla V$ Drift

$$V(x_1, x_2) = (x_1^2 + x_2^3)/5, \quad \bar{\mathcal{X}} = [-4, 4]^2$$

Optimal controlled state PDFs:



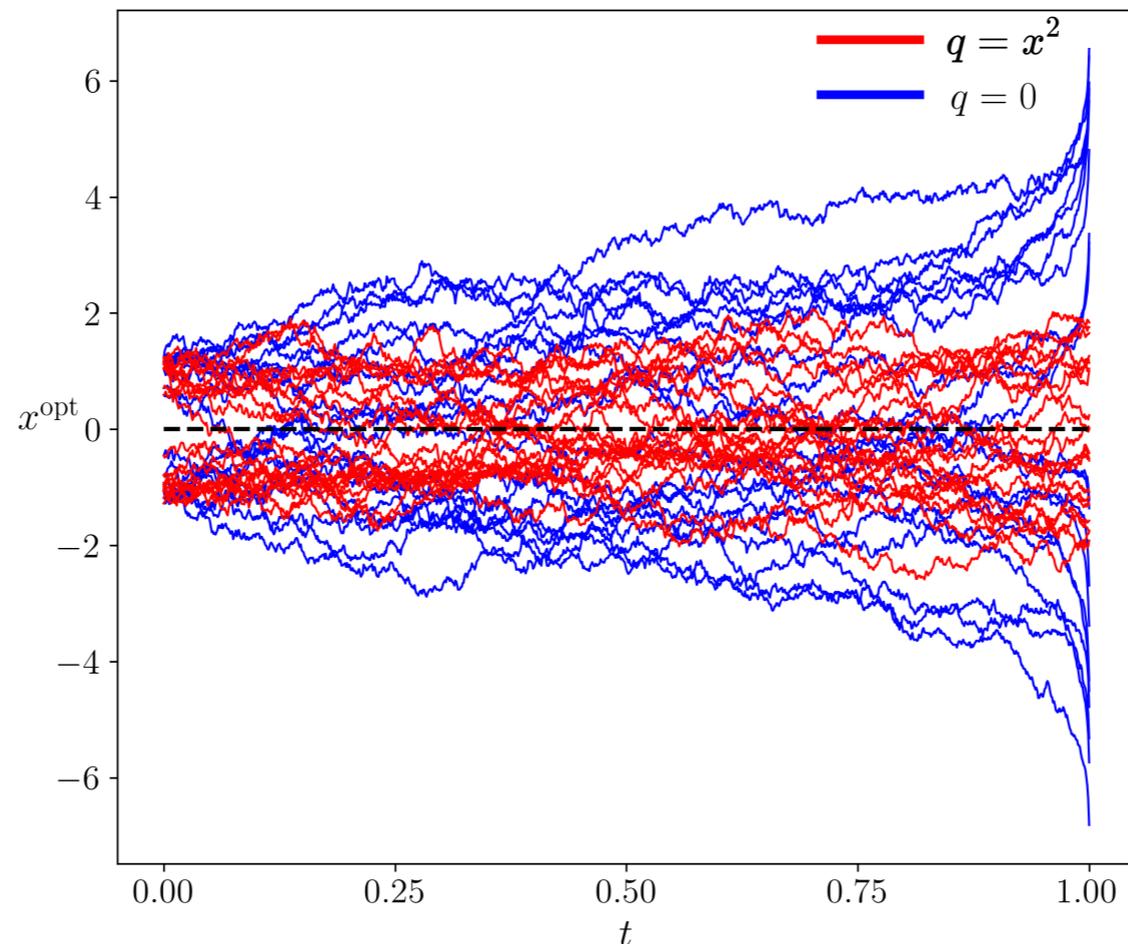
Uncontrolled state PDFs:



# Generalization # 3: Additive State Cost ( $q \neq 0$ )

**Question.** Where does state cost come from?

**Answer 1.** From extra regularization (e.g., classical LQ optimal control)



**Answer 2.** Problem reformulation (push dynamical nonlinearity to Lagrangian)

**Probabilistic Lambert Problem: Connections with Optimal Mass Transport, Schrödinger Bridge and Reaction-Diffusion PDEs\***

Alexis M.H. Teter<sup>†</sup>, Iman Nadozi<sup>‡</sup>, and Abhishek Halder<sup>§</sup>



# SB with Quadratic State Cost: $q(\mathbf{x}) = \mathbf{x}^\top \mathbf{Q} \mathbf{x}$ , $\mathbf{Q} \succeq \mathbf{0}$

**Solution:**  $\rho^{\text{opt}}(\mathbf{x}, t) = \varphi(\mathbf{x}, t) \hat{\varphi}(\mathbf{x}, t)$

$$\left( \frac{\partial}{\partial t} + \frac{1}{2} \Delta - q \right) \varphi = 0 \quad \text{[Backward reaction-diffusion PDE]}$$

$$\left( \frac{\partial}{\partial t} - \frac{1}{2} \Delta + q \right) \hat{\varphi} = 0 \quad \text{[Forward reaction-diffusion PDE]}$$

# SB with Quadratic State Cost: $q(\mathbf{x}) = \mathbf{x}^\top \mathbf{Q} \mathbf{x}$ , $\mathbf{Q} \succeq \mathbf{0}$

We know:  $\rho^{\text{opt}}(\mathbf{x}, t) = \varphi(\mathbf{x}, t) \hat{\varphi}(\mathbf{x}, t)$

$$\left( \frac{\partial}{\partial t} + \cancel{\frac{1}{2}} \Delta - q \right) \varphi = 0 \quad [\text{Backward reaction-diffusion PDE}]$$

$$\left( \frac{\partial}{\partial t} - \cancel{\frac{1}{2}} \Delta + q \right) \hat{\varphi} = 0 \quad [\text{Forward reaction-diffusion PDE}]$$

Need kernel / Green's function  $\kappa(0, \mathbf{x}; t, \mathbf{y})$

for IVP solutions to use in Schrödinger factor recursion:

$$\frac{\partial \hat{\varphi}}{\partial t} = \underbrace{\mathcal{L}_{\text{forward}}}_{(\Delta - \mathbf{x}^\top \mathbf{Q} \mathbf{x})} \hat{\varphi}, \quad \hat{\varphi}(t=0, \mathbf{x}) = \hat{\varphi}_0 \quad \Leftrightarrow \quad \hat{\varphi}(\mathbf{x}, t) = \int_{\mathbb{R}^n} \kappa(0, \mathbf{x}; t, \mathbf{z}) \hat{\varphi}_0(\mathbf{z}) d\mathbf{z}$$

# SB with Quadratic State Cost: $q(\mathbf{x}) = \mathbf{x}^\top \mathbf{Q} \mathbf{x}$ , $\mathbf{Q} \succeq \mathbf{0}$

Thm. Eig. decomposition:  $\mathbf{Q} = \mathbf{V} \mathbf{D} \mathbf{V}^\top$

Then,  $\hat{\varphi}(\mathbf{x}, t) = \eta(\mathbf{y} = \mathbf{V} \mathbf{x}, t)$  where  $\eta(\mathbf{y}, t) = \int_{\mathbb{R}^n} \kappa(0, \mathbf{y}; t, \mathbf{z}) \eta_0(\mathbf{z}) d\mathbf{z}$

and

$$\kappa(0, \mathbf{y}; t, \mathbf{z}) = \frac{(\det(\mathbf{D}))^{1/4}}{\sqrt{(2\pi)^n \det(\sinh(2t\sqrt{\mathbf{D}}))}} \exp\left(-\frac{1}{2} (\mathbf{y} \quad \mathbf{z}) \mathbf{M} \begin{pmatrix} \mathbf{y} \\ \mathbf{z} \end{pmatrix}\right)$$

$$\mathbf{M} := \begin{bmatrix} \mathbf{D}^{1/4} & \mathbf{0}_{n \times n} \\ \mathbf{0}_{n \times n} & \mathbf{D}^{1/4} \end{bmatrix} \mathbf{M}_1 \mathbf{M}_2 \begin{bmatrix} \mathbf{D}^{1/4} & \mathbf{0}_{n \times n} \\ \mathbf{0}_{n \times n} & \mathbf{D}^{1/4} \end{bmatrix}, \quad \mathbf{M}_1 := \begin{bmatrix} \cosh(2t\sqrt{\mathbf{D}}) & -\mathbf{I}_n \\ -\mathbf{I}_n & \cosh(2t\sqrt{\mathbf{D}}) \end{bmatrix}, \quad \mathbf{M}_2 := \begin{bmatrix} \operatorname{csch}(2t\sqrt{\mathbf{D}}) & \mathbf{0} \\ \mathbf{0} & \operatorname{csch}(2t\sqrt{\mathbf{D}}) \end{bmatrix}$$

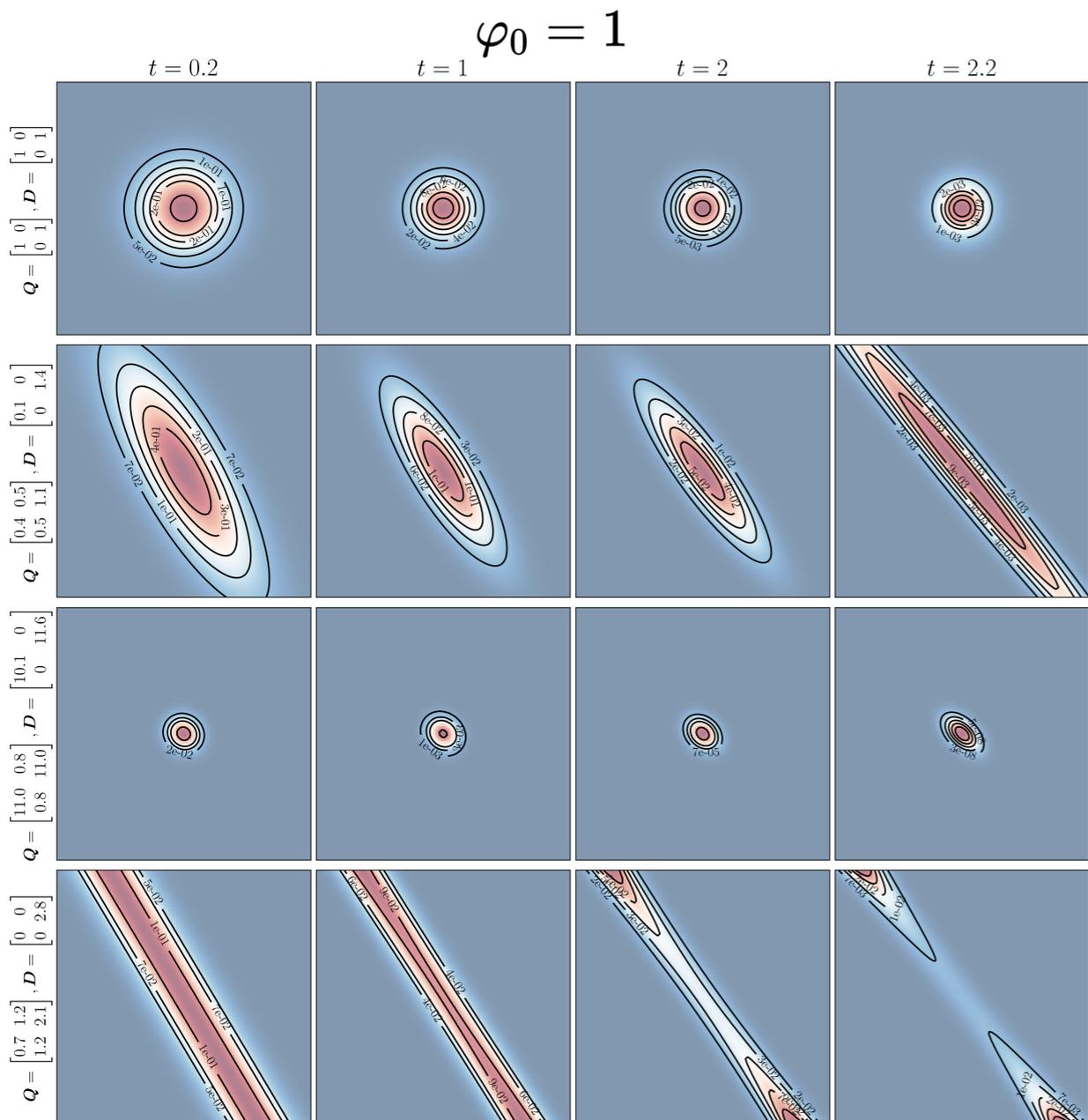
$$\eta_0(\mathbf{y}) = \hat{\varphi}_0(\mathbf{V}^\top \mathbf{x})$$

$\mathbf{Q} = \mathbf{I}$  recovers the multivariate Mehler kernel in quantum harmonic oscillator

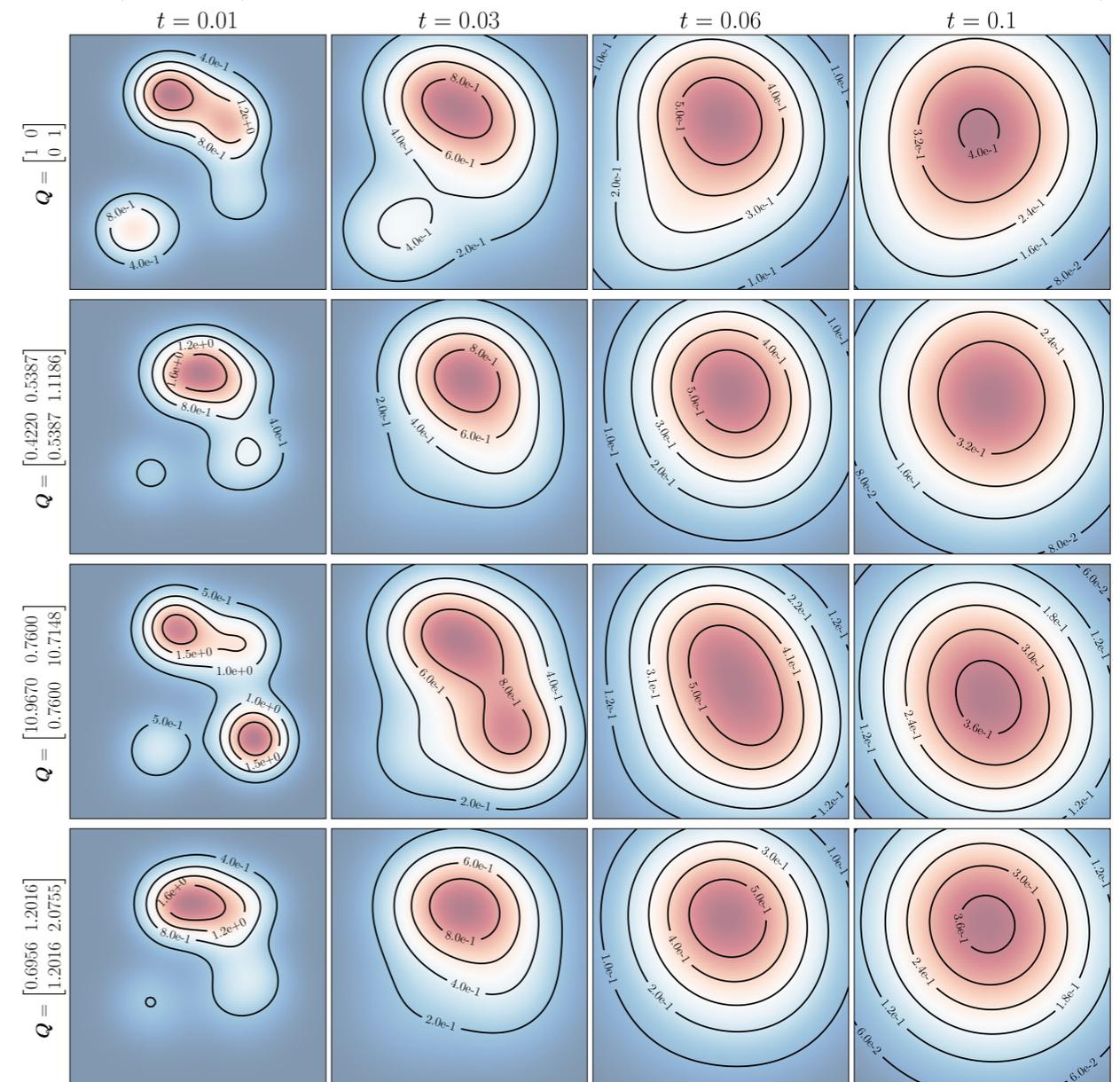
# SB with Quadratic State Cost: $q(x) = x^\top Qx, Q \succeq 0$

**Thm.**  $\kappa(0, \mathbf{y}; t, \mathbf{z}) = \underbrace{\kappa_+ (0, \mathbf{y}_{[i_1:i_{n-p}]}; t, \mathbf{z}_{[i_1:i_{n-p}]})}_{\text{derived pos def kernel in } n-p \text{ variables}} \underbrace{\kappa_0 (0, \mathbf{y}_{[i_{n-p+1}:i_n]}; t, \mathbf{z}_{[i_{n-p+1}:i_n]})}_{\text{heat kernel in } p \text{ variables}}$

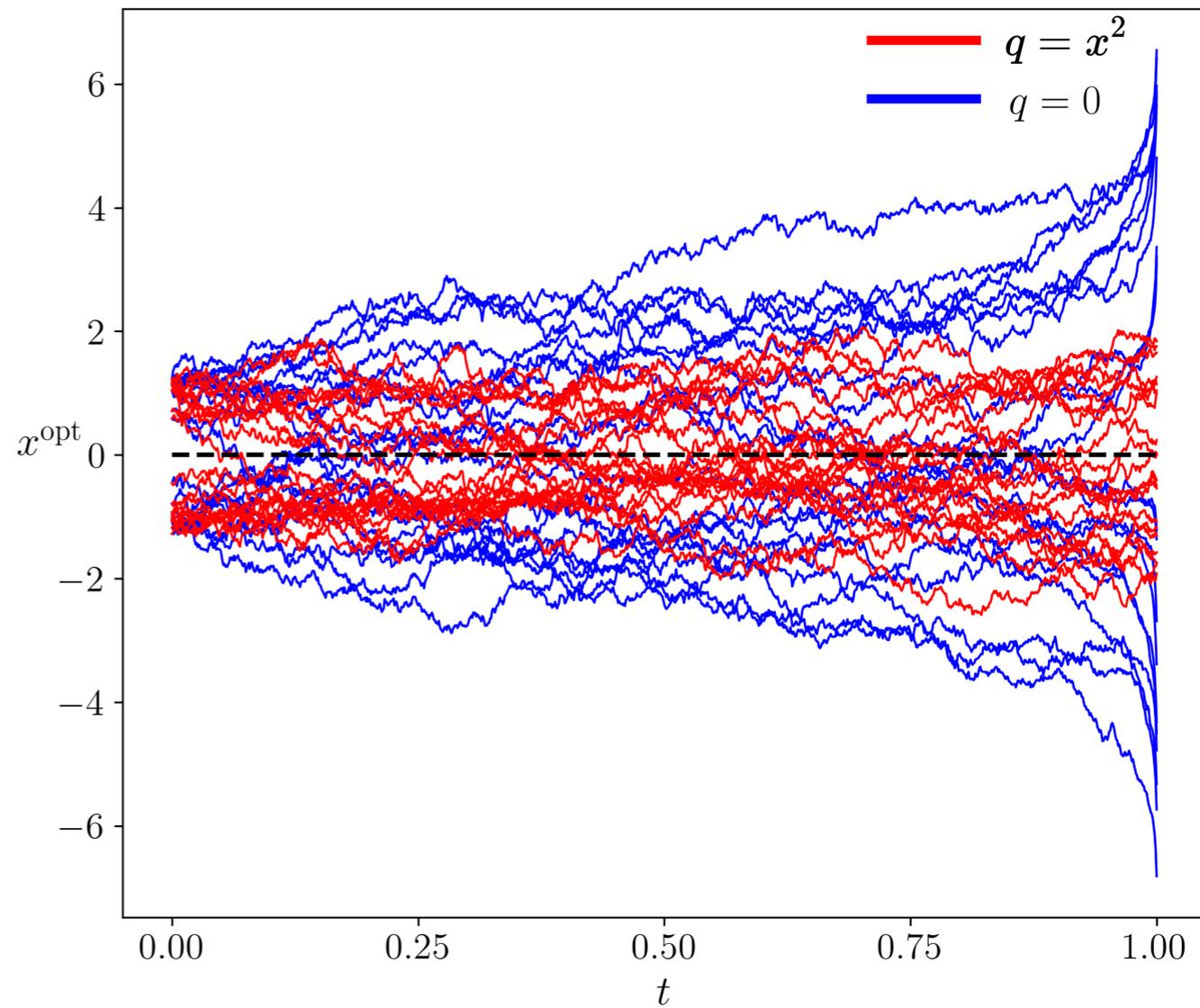
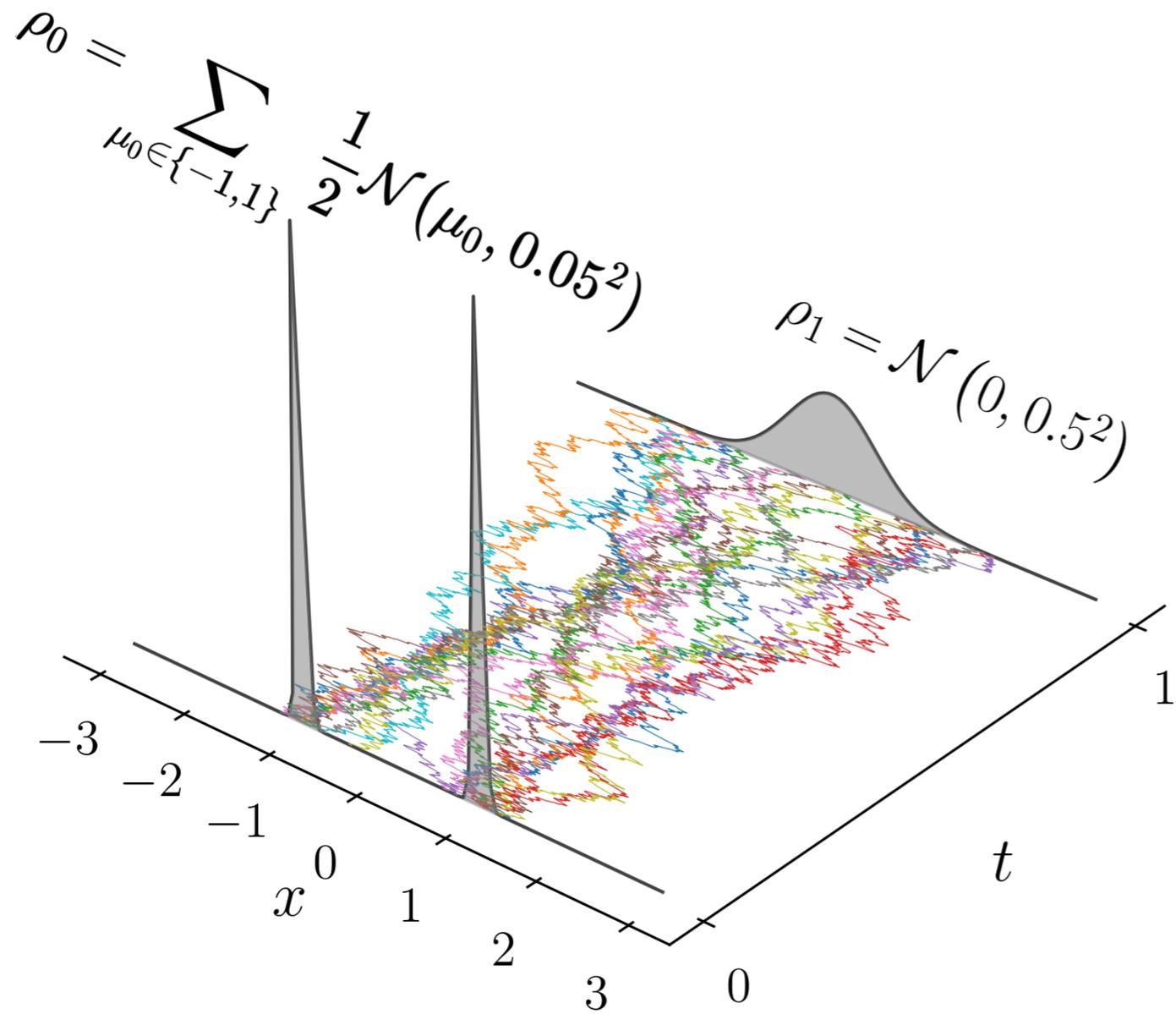
## Action of kernel in $x$ coordinates



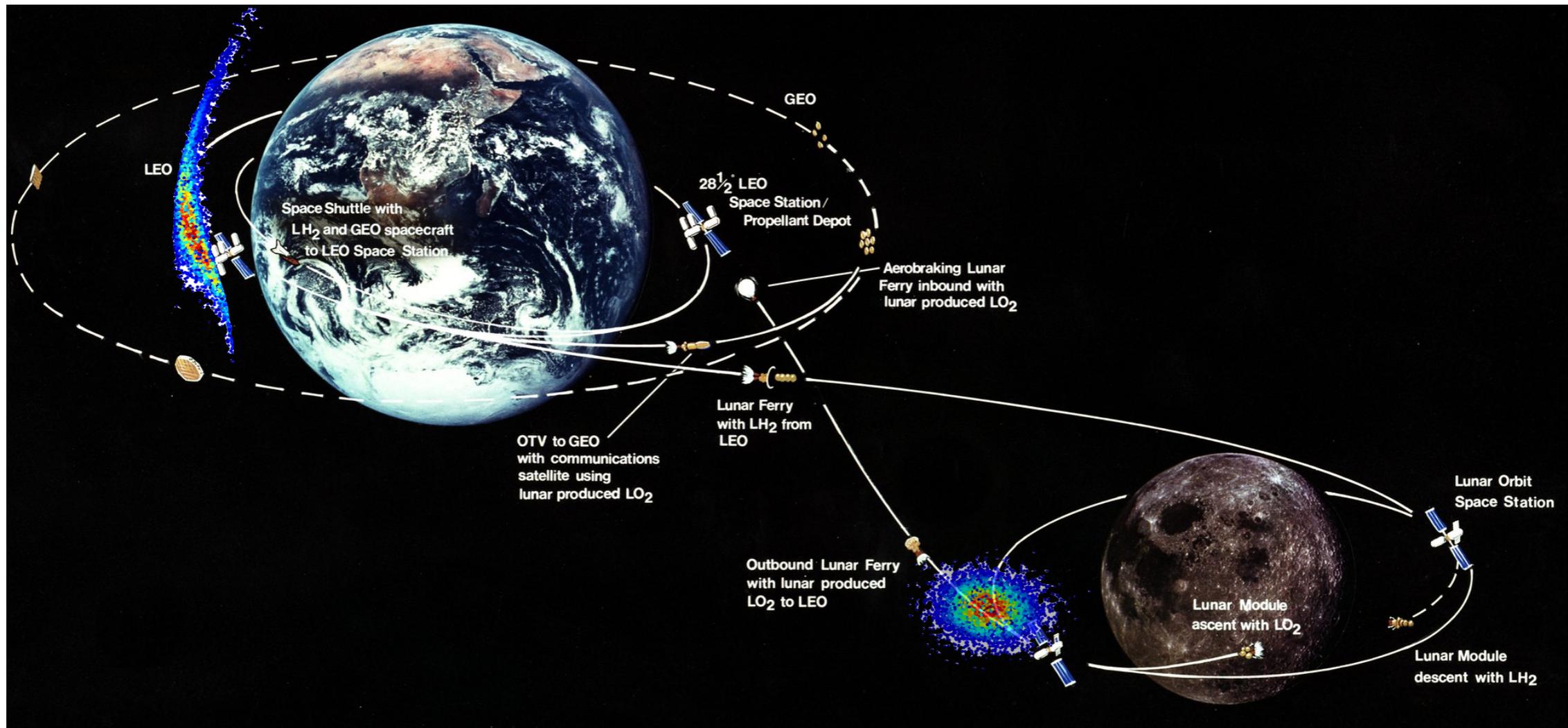
$$\varphi_0 \propto \exp \left\{ -\frac{1}{25} \left( ((10x_1 - 5)^2 + 10x_2 - 16)^2 + (10x_1 - 12 + (10x_2 - 5)^2)^2 \right) \right\}$$



# SB in 1D: with vs without Quadratic State Cost



# Application: Probabilistic Lambert's Problem



3D position coordinate  $\mathbf{r} := \begin{pmatrix} x \\ y \\ z \end{pmatrix} \in \mathbb{R}^3$

Find velocity control policy  $\dot{\mathbf{r}} := \mathbf{v}(t, \mathbf{r})$  such that

$$\dot{\mathbf{r}} = -\nabla_{\mathbf{r}} V(\mathbf{r}), \quad \mathbf{r}(t = t_0) \sim \rho_0 \text{ (given)}, \quad \mathbf{r}(t = t_1) \sim \rho_1 \text{ (given)}$$

# Probabilistic Lambert problem is OMT

$$\arg \inf_{(\rho, \mathbf{v})} \int_{t_0}^{t_1} \mathbb{E}_{\rho} \left[ \frac{1}{2} \|\mathbf{v}\|_2^2 - V(\mathbf{r}) \right] dt$$

$$\dot{\mathbf{r}} = \mathbf{v},$$

$$\mathbf{r}(t = t_0) \sim \rho_0 \text{ (given)}, \quad \mathbf{r}(t = t_1) \sim \rho_1 \text{ (given)}$$



$$\arg \inf_{(\rho, \mathbf{v})} \int_{t_0}^{t_1} \mathbb{E}_{\rho} \left[ \frac{1}{2} \|\mathbf{v}\|_2^2 - V(\mathbf{r}) \right] dt$$

$$\frac{\partial \rho}{\partial t} + \nabla_{\mathbf{r}} \cdot (\rho \mathbf{v}) = 0, \quad \text{— Liouville PDE}$$

$$\rho(t = t_0, \cdot) = \rho_0, \quad \rho(t = t_1, \cdot) = \rho_1$$

# Connection to SB with Additive State Cost

$$\arg \inf_{(\rho, \mathbf{v}) \in \mathcal{P}_{01} \times \mathcal{V}} \int_{t_0}^{t_1} \int_{\mathbb{R}^n} \left( \frac{1}{2} |\mathbf{v}|^2 - V(\mathbf{x}) \right) \rho(\mathbf{x}, t) d\mathbf{x} dt$$

$$\frac{\partial \rho}{\partial t} + \nabla_r \cdot (\rho \mathbf{v}) = 0, \quad \text{— Liouville PDE}$$

$$\rho(t = t_0, \cdot) = \rho_0, \quad \rho(t = t_1, \cdot) = \rho_1$$

⇓ **Lambertian SBP (L-SBP)**

$$\arg \inf_{(\rho, \mathbf{v}) \in \mathcal{P}_{01} \times \mathcal{V}} \int_{t_0}^{t_1} \int_{\mathbb{R}^n} \left( \frac{1}{2} |\mathbf{v}|^2 - V(\mathbf{x}) \right) \rho(\mathbf{x}, t) d\mathbf{x} dt$$

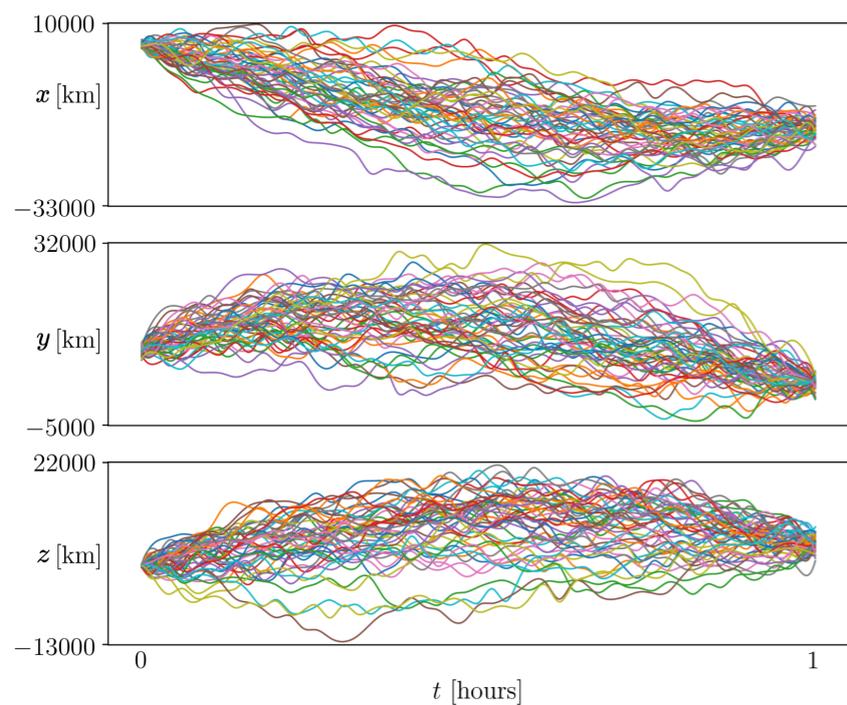
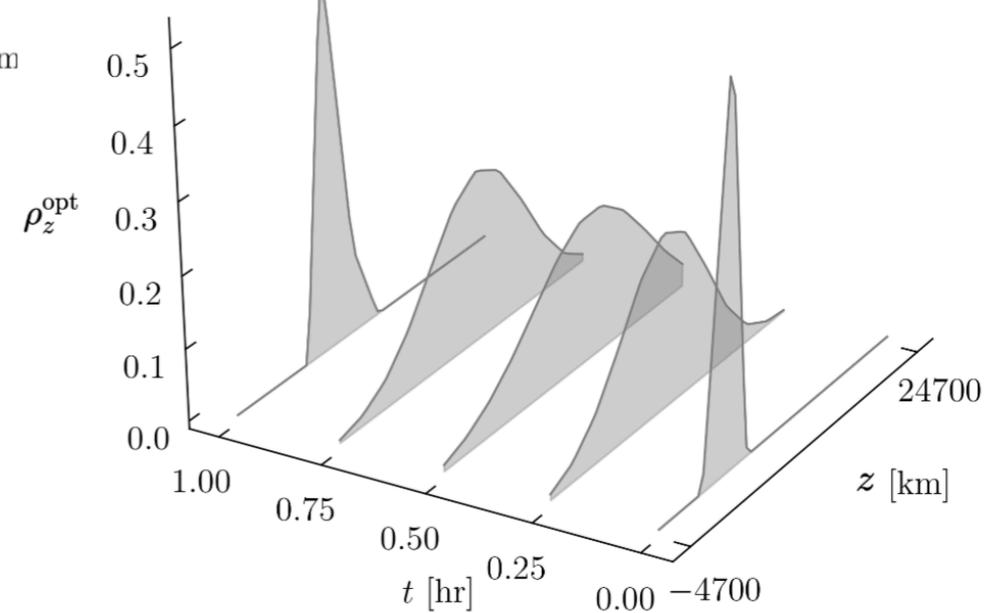
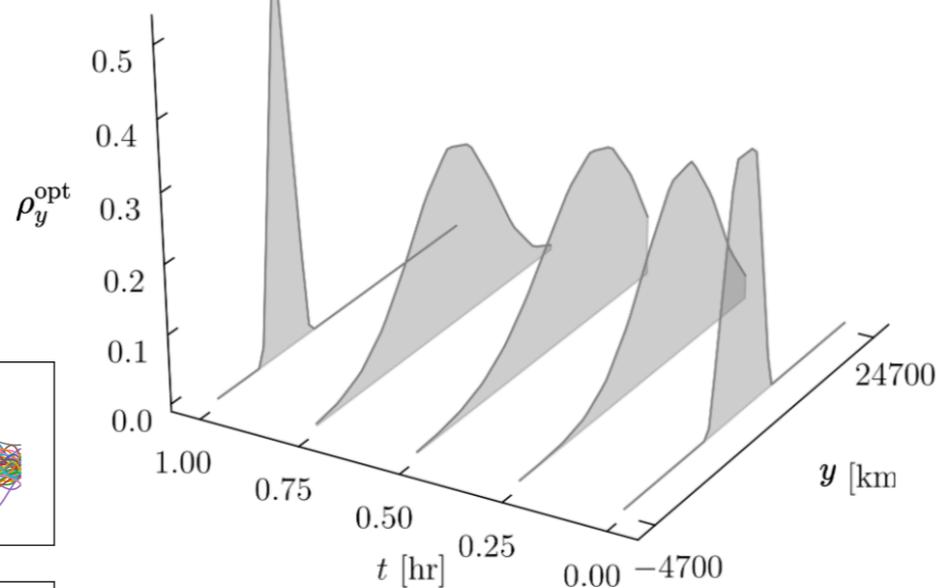
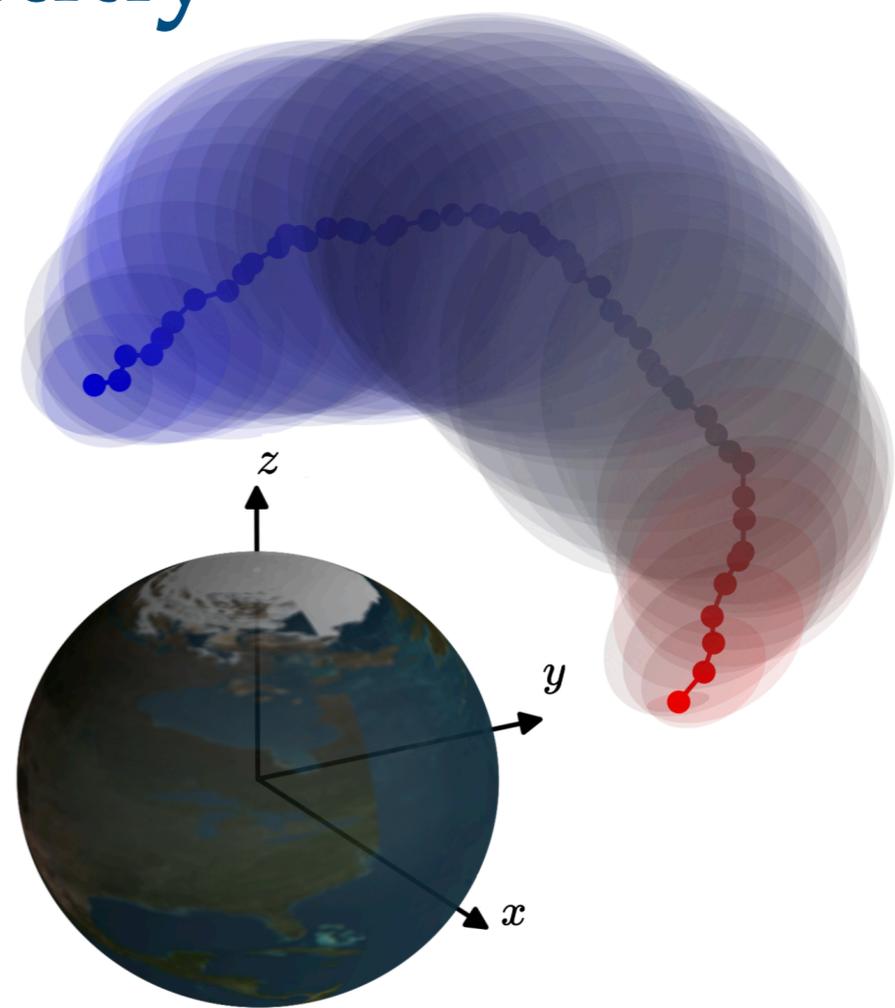
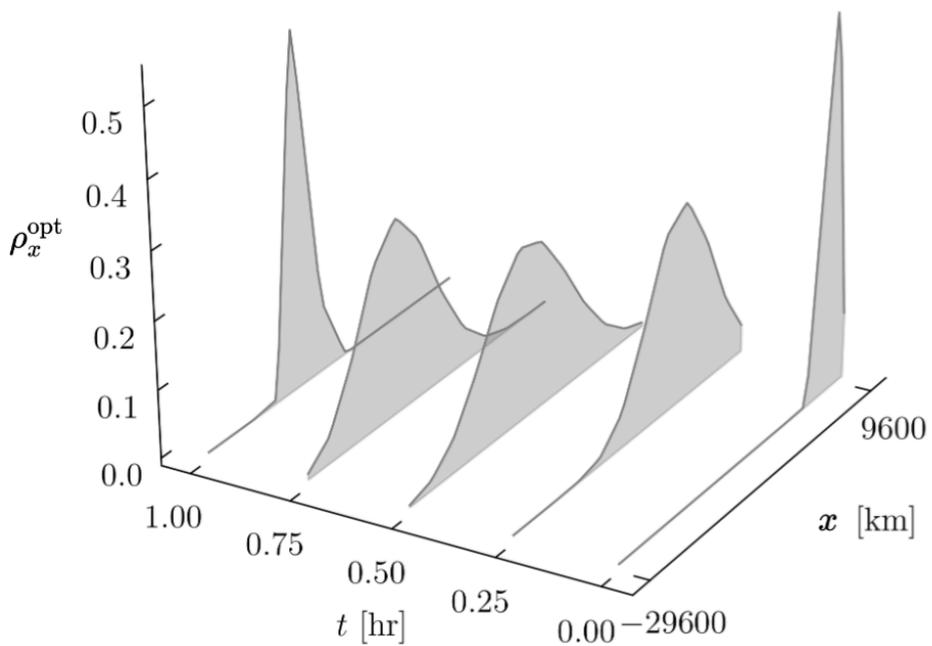
**Regularization > 0**

$$\frac{\partial \rho}{\partial t} + \nabla_r \cdot (\rho \mathbf{v}) = \varepsilon \Delta_r \rho, \quad \text{— Fokker-Planck-Kolmogorov PDE}$$

$$\rho(t = t_0, \cdot) = \rho_0, \quad \rho(t = t_1, \cdot) = \rho_1$$

# Low Earth Orbit Transfer Case Study

Univariate marginals for optimally controlled joint PDFs



# Outlook

- Explosion of SB research in ML / AI + Control
- Lots of mathematics, algorithms, and applications to be done
- Growing interdisciplinary community

# Thank You

Support:

