

1 We thank the reviewers for their time and their valuable feedback and thoughtful suggestions. We remain confident that
2 our work is of strong interest to the NeurIPS community and can be further strengthened by incorporating the suggested
3 changes in a final version of the paper. Below are our answers to the reviewers’ comments, grouped by topic.

4 **Novelty of dual formulation.** **R2** considered our method requiring a “discretized proxy.” This is not correct. The
5 proxy support measure in the formulation is a continuous measure, and in the implementation we choose a uniform
6 measure on the bounding box containing the support of all source distributions (estimated by samples). Such choice
7 of support measure allows us to design a novel barycenter algorithm in a *free-support* and *continuous* setting: both
8 the source distributions and the resulting barycenter are continuous (except for optional recovery method (a), but we
9 suggest continuous alternatives). To the best of our knowledge, all prior works either consider *fixed-support* (e.g., [3]) or
10 *discrete* source measures (e.g., [2]). We thank **R2** for pointing out [3] which we will add to the references. The method
11 in [3] utilizes entropic regularization and uses a fixed discrete proxy, making it sufficient to parameterize only one of the
12 dual potentials as the other can be retrieved in closed form based on first-order optimality [3]. For a continuous setting,
13 this becomes infeasible as the closed form will become an integral in high dimensions. Moreover, such closed form is
14 not possible for quadratic regularization which we found to be more stable and more accurate in higher dimensions.

15 **R2** and **R3** asked about the novelty of our approach over existing continuous methods on regularized OT distances
16 [4, 5]. First of all, a different, more challenging optimization problem is studied in our work. The variables in the
17 barycenter problem we consider include not only the individual transport plan from each source to the barycenter,
18 but importantly also the barycenter itself. There is no clear way to extend [4, 5] to the barycenter setting without
19 introducing non-convex min-max optimization. By introducing a novel regularizing measure $\mu_i \otimes \eta$ that does not rely
20 on the unknown barycenter but only on a proxy measure η , we are able to encode the information of the barycenter in
21 the dual potentials themselves without an explicit parametrization, thanks to Theorem 3.1. We will further emphasize
22 the novelty of our method compared to [4, 5] in the final version of the related-work section.

23 **Comparison of recovery methods.** We agree with **R3** that the numerical comparison of 5 barycenter recovery methods
24 is another highlight of the paper; even for computing regularized transport distance such comparison is lacking in the
25 existing literature. In particular, we proposed the MCMC recovery strategy (b) which is suitable theoretically since we
26 use continuous parametrization of the dual potentials (so gradient-based MCMC methods are viable) but is slow in
27 practice. To address **R2**’s concern of lack of conclusion on which method to choose, we have included a discussion
28 explaining each method’s advantages and disadvantages in the paragraph “qualitative results in 2 and 3 dimensions”
29 on page 6. We will add recommendation for higher-dimensional situations to accompany the results in Table B.1 and
30 Table B.2. To address **R1**’s concern about recovery methods being costly, method (d) in fact comes at almost no cost
31 (gradient computation), and method (e) requires a secondary SGD optimization that is no more costly than Algorithm 1.

32 **Relevance to NeurIPS.** **R3** suggested applying similar strategies to a wider range of variational problems of interest to
33 NeurIPS. We thank **R3** for the detailed references, which we will incorporate into the related-work section. We would
34 like to point out that there are three accepted papers at NeurIPS last year inspired by Wasserstein barycenters. The
35 application to large-scale Bayesian posterior computation is also of considerable interest to the NeurIPS community.

36 **Theoretical analysis.** **R3** suggested analyzing the duality gap for the algorithm in practice since parametrization will
37 restrict the functional space. On a related note, **R1** asked about theoretical analysis of recovery methods. These are
38 challenging questions that depend on the specific structure of parameterization and the particular recovery method.
39 Even for continuous regularized OT distance [5] this is not well-understood. We agree these are areas for future work.

40 **Experiments and improvements over SOTA.** **R2** is concerned about the level of improvements over SOTA. Our
41 improvements are quite significant in the experiments: in Table 1, the covariance difference computed by our algorithm
42 is consistently 1.5-2 \times smaller in higher dimensions as those of SOTA. Additionally, this example only deals with
43 Gaussians, whose low sample complexity favors discretized methods more than other settings. **R2** mentions the
44 efficiency of [6], but [6] is not applicable in high dimensions as a discretized grid is needed. While improvements
45 in Table 2 appear more modest, covariance difference does not fully characterize discrepancy of measures for non-
46 Gaussians. The comparison using 2-Wasserstein distance in Figure 3 reveals significant improvement, which we expect
47 to further increase if we use more samples from our barycenter for the 2-Wasserstein distance. **R4** suggested testing
48 with different MLP architectures. We tested with deeper/wider networks but found no noticeable improvement over
49 the proposed architecture. We will add more details on the runtimes for different methods as **R4** suggested. In high
50 dimensional experiments, our method takes around 15 minutes, [2] takes 20 minutes, and [1] takes an hour or longer.
51 The relative ease of training is likely due to the convexity of our formulation (Equation 11).

52 [1] Clatici et al. Stochastic Wasserstein barycenters. *Proc. ICML*, 2018.
53 [2] Cuturi & Doucet. Fast computation of Wasserstein barycenters. *J. Machine Learning Research*, 2014.
54 [3] Cuturi & Peyré. A smoothed dual approach for variational Wasserstein problems. *SIAM J. Imaging Sciences*, 2016.
55 [4] Genevay et al. Stochastic optimization for large-scale optimal transport. *Proc. NeurIPS*, 3440–3448, 2016.
56 [5] Seguy et al. Large-scale optimal transport and mapping estimation. *Proc. ICLR*, 2018.