

An extension of Wasserstein contraction associated with the curvature-dimension condition

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1. Introduction

Framework

M : cpl., stoch. cpl. Riem. mfd., $\dim \geq 2$, $\partial M = \emptyset$
 P_t : heat semigr. on M

Goal

Characterize

$$\text{Ric} \geq K \text{ & } \dim M \leq N$$

in terms of heat distributions $P_t^* \mu$ ($\mu \in \mathcal{P}(M)$)

lower Ricci curv. bound

Known facts [von Renesse & Sturm '05] etc.

For $\mathbf{K} \in \mathbb{R}$, TFAE:

(i) $\text{Ric} \geq \mathbf{K}$

(ii) $W_2(P_t^*\mu_0, P_t^*\mu_1) \leq e^{-\mathbf{K}t} W_2(\mu_0, \mu_1)$

(iii) $|\nabla P_t f|^2 \leq e^{-\mathbf{K}t} P_t(|\nabla f|^2)$

(iv) $\frac{1}{2}(\Delta|\nabla f|^2 - 2\langle \nabla f, \nabla \Delta f \rangle) \geq \mathbf{K}|\nabla f|^2$

(v) Ent: \mathbf{K} -convex w.r.t. W_2

How important?

- (iii)(iv) has rich applications
in functional ineq. & differential geometry
(Bakry & Émery etc.)
⇒ More applications if “**dim M** ” is involved
- (v) makes sense well even on **singular spaces**
& stable under measured Gromov-Hausdorff conv.
[Sturm '06, Lott & Villani '09]
⇒ extension of (ii)(iii)(iv) to singular spaces
[Ambrosio, Gigli & Savaré]

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On **non-smooth** sp.:

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(v) “Hess Ent $\geq K$ ” w.r.t. W_2

- identification of $P_t^* \mu$ with the gradient flow of Ent in $(\mathcal{P}(M), W_2)$

- Linearity of heat flow w.r.t. initial data

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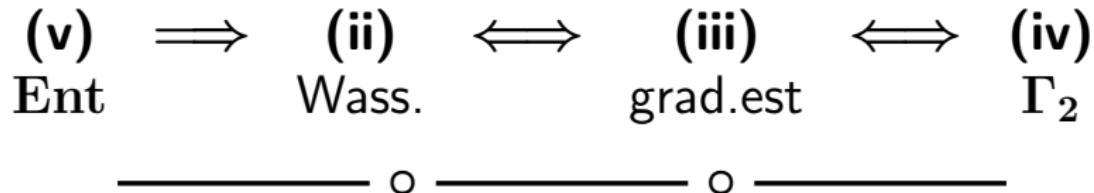
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Summary of implications

$$\begin{array}{c} \text{(v)} \\ \text{Ent} \end{array} \implies \begin{array}{c} \text{(ii)} \\ \text{Wass.} \end{array} \iff \begin{array}{c} \text{(iii)} \\ \text{grad.est} \end{array} \iff \begin{array}{c} \text{(iv)} \\ \Gamma_2 \end{array}$$

Summary of implications



What we did for $\text{Ric} \geq K$ & $\dim \leq N$:

- Formulate a missing condition corresponding to (ii)
- Extension of the implication $(\text{ii}) \Leftrightarrow (\text{iii})$

2. Curvature-dimension condition

Known conditions

$$(i) \text{ Ric} \geq K$$

\Updownarrow

$$(iv) \frac{1}{2}\Delta(|\nabla f|^2) - \langle \nabla f, \nabla \Delta f \rangle \geq K|\nabla f|^2$$

\Updownarrow

$$(iii) |\nabla P_t f|^2 \leq e^{-2Kt} P_t(|\nabla f|^2)$$

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(iii) $|\nabla P_t f|^2 \leq e^{-2Kt} P_t(|\nabla f|^2)$

Known conditions

(i)' $\text{Ric} \geq \textcolor{blue}{K}$ & $\dim M \leq \textcolor{brown}{N}$

\Updownarrow \leadsto [Bakry & Émery '84]

(iv)' $\frac{1}{2}\Delta(|\nabla f|^2) - \langle \nabla f, \nabla \Delta f \rangle \geq \textcolor{blue}{K}|\nabla f|^2 + \frac{\textcolor{brown}{1}}{\textcolor{brown}{N}}(\Delta f)^2$

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$\Updownarrow \rightsquigarrow$ [F.-Y. Wang '11]

(iii)' $|\nabla P_t f|^2 \leq e^{-2\textcolor{blue}{K}t} P_t(|\nabla f|^2)$

$+ \frac{1 - e^{-2\textcolor{blue}{K}t}}{\textcolor{brown}{N}\textcolor{blue}{K}} (\Delta P_t f)^2$

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\Leftrightarrow \leadsto [F.-Y. Wang '11] $+ \frac{1}{N}(\Delta f)^2$

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$+ \frac{1 - e^{-2\mathbf{K}t}}{N\mathbf{K}} (\Delta P_t f)^2$

(i)' \Leftrightarrow (v)' CD (K, N) cond. of Sturm/Lott-Villani

Theorem 1 ([K.])

For $K \in \mathbb{R}$ and $N \in [2, \infty]$,

(iii)' is equivalent to the following (ii)':

$$(ii)' W_2(P_{\textcolor{blue}{s}}^* \mu_0, P_{\textcolor{brown}{t}}^* \mu_1)^2$$

$$\leq \left(\int_{\textcolor{blue}{s}}^{\textcolor{brown}{t}} e^{2Kr} \xi(dr) \right)^{-1} W_2(\mu_0, \mu_1)^2 + \frac{N}{2} \xi([\textcolor{blue}{s}, \textcolor{brown}{t}])^2$$

$$\text{where } \xi(dr) = \left(\frac{2K}{1 - e^{-2Kr}} \right)^{-1/2} dr$$

The case $K = 0$

Corollary 2 ([K.])

For $N \in [2, \infty]$, TFAE:

(i)' $\text{Ric} \geq 0$ & $\dim M \leq N$

(ii)' $W_2(P_s^*\mu_0, P_t^*\mu_1)^2$
 $\leq W_2(\mu_0, \mu_1)^2 + \frac{N}{2}(\sqrt{t} - \sqrt{s})^2$

(iii)' $|\nabla P_t f|^2 \leq P_t(|\nabla f|^2) + \frac{2}{N}(\Delta P_t f)^2$

★ (ii)' \Rightarrow the sharp Laplacian comparison thm

Rem. on the proof

- $(\text{ii})' \Rightarrow (\text{iii})'$ & $(\text{iii})' \Rightarrow (\text{ii})'$

↑ extension

[K.'10], which covers the case $N = \infty$
(Kantorovich duality, Hoph-Lax semigroup,...)

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 \Rightarrow (possibly) sharper estimate
(work in progress)

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\Rightarrow Extension to more general situation

- $(i)' \Rightarrow (ii)':$ Coupling of Brownian motions with different time-scale

\Rightarrow (possibly) sharper estimate
(work in progress)

Extended duality

Theorem 3 ([K.])

M : Polish geod. met. sp., $P_t = e^{t\mathcal{L}}$: Feller semigr.

Then for $p, q \in (1, \infty)$ with $p^{-1} + q^{-1} = 1$

& $a, b : [0, \infty) \rightarrow (0, \infty)$, TFAE:

- (A) $W_p(P_s^*\mu_0, P_t^*\mu_1)^2$
 $\leq \left(\int_s^t \frac{\xi(dr)}{a(r)} \right)^{-1} W_p(\mu_0, \mu_1)^2 + \xi([s, t])^2$
- (B) $|\nabla P_t f|^2 \leq a(t) \left[P_t(|\nabla f|^q)^{2/q} + b(t)(\mathcal{L}P_t f)^2 \right]$

where $\xi(dr) := b(r)^{-1/2} dr$

Questions

- Sturm/Lott & Villani's $\mathbf{CD}(K, N) \Rightarrow (\text{ii})'$?
- Sharper formulation of $(\text{ii})'$ which (directly) implies the Laplacian comparison even when $K \neq 0$?
- Connection with the monotonicity of normalized \mathcal{L} -transp. cost under a backward Ricci flow?
[cf. Topping '09, K.-Philipowski '11]