

Monotonicity and rigidity of the \mathcal{W} -entropy on $\text{RCD}(0, N)$ spaces

Kazumasa Kuwada

(Tohoku University)

joint work with X.-D. Li (Chinese Academy of Science)

International Conference on Statistics and Probability
Nanning, 28 Jun.–1 Jul. 2017

1. Introduction

\mathcal{W} -entropy on Riem. mfd

M : m -dim. cpl. Riem. mfd with “bdd. geom.”

$f \in C^\infty(M)$, $u := \frac{e^{-f}}{(4\pi t)^{m/2}}$, $\int_M u \, d\text{vol} = 1$

$$\mathcal{W}(f, t) := \int [t|\nabla f|^2 + f - m] u \, d\text{vol}$$

\mathcal{W} -entropy on Riem. mfd

M : m -dim. cpl. Riem. mfd with “bdd. geom.”

$$f \in C^\infty(M), u := \frac{e^{-f}}{(4\pi t)^{m/2}}, \int_M u \, d\text{vol} = 1$$

$$\mathcal{W}(f, t) := \int [t|\nabla f|^2 + f - m] u \, d\text{vol}$$

★ $\text{Ric} \geq 0, \partial_t u = \Delta u$

\mathcal{W} -entropy on Riem. mfd

M : m -dim. cpl. Riem. mfd with “bdd. geom.”

$$f \in C^\infty(M), u := \frac{e^{-f}}{(4\pi t)^{m/2}}, \int_M u \, d\text{vol} = 1$$

$$\mathcal{W}(f, t) := \int [t|\nabla f|^2 + f - m] u \, d\text{vol}$$

$$\star \text{ Ric} \geq 0, \partial_t u = \Delta u \Rightarrow \frac{d}{dt} \mathcal{W}(f, t) \leq 0$$

\mathcal{W} -entropy on Riem. mfd

M : m -dim. cpl. Riem. mfd with “bdd. geom.”

$$f \in C^\infty(M), u := \frac{e^{-f}}{(4\pi t)^{m/2}}, \int_M u \, d\text{vol} = 1$$

$$\mathcal{W}(f, t) := \int [t|\nabla f|^2 + f - m] u \, d\text{vol}$$

$$\star \text{ Ric} \geq 0, \partial_t u = \Delta u \Rightarrow \frac{d}{dt} \mathcal{W}(f, t) \leq 0$$

$$\star u: \text{heat kernel} \quad \& \quad \frac{d}{dt} \mathcal{W} = 0$$

\mathcal{W} -entropy on Riem. mfd

M : m -dim. cpl. Riem. mfd with “bdd. geom.”

$$f \in C^\infty(M), u := \frac{e^{-f}}{(4\pi t)^{m/2}}, \int_M u \, d\text{vol} = 1$$

$$\mathcal{W}(f, t) := \int [t|\nabla f|^2 + f - m] u \, d\text{vol}$$

$$\star \text{ Ric} \geq 0, \partial_t u = \Delta u \Rightarrow \frac{d}{dt} \mathcal{W}(f, t) \leq 0$$

$$\star u: \text{heat kernel \&} \frac{d}{dt} \mathcal{W} = 0 \Rightarrow M \simeq \mathbb{R}^m$$

[Ni '04]/[X.-D. Li '12]

Purpose

Q.

Can one extend the monotonicity/rigidity of \mathcal{W} on “Riemannian” met. meas. sp.’s (X, d, \mathfrak{m}) with “ $\text{Ric} \geq 0$ & $\dim \leq N$ ” ($\text{RCD}(0, N)$ spaces)?

Purpose

Q.

Can one extend the monotonicity/rigidity of \mathcal{W} on “Riemannian” met. meas. sp.’s (X, d, \mathfrak{m}) with “ $\text{Ric} \geq 0$ & $\dim \leq N$ ” ($\text{RCD}(0, N)$ spaces)?

A.

Yes!

Purpose

Q.

Can one extend the monotonicity/rigidity of \mathcal{W} on “Riemannian” met. meas. sp.’s (X, d, \mathfrak{m}) with “ $\text{Ric} \geq 0$ & $\dim \leq N$ ” ($\text{RCD}(0, N)$ spaces)?

A.

Yes!

- Weaken ass’n(s) even on (weighted) Riem. mfds

Purpose

Q.

Can one extend the monotonicity/rigidity of \mathcal{W} on “Riemannian” met. meas. sp.’s (X, d, m) with “ $\text{Ric} \geq 0$ & $\dim \leq N$ ” ($\text{RCD}(0, N)$ spaces)?

A.

Yes!

- Weaken ass’n(s) even on (weighted) Riem. mfds
- Without the entropy formula

Purpose

Q.

Can one extend the monotonicity/rigidity of \mathcal{W} on “Riemannian” met. meas. sp.’s (X, d, m) with “ $\text{Ric} \geq 0$ & $\dim \leq N$ ” ($\text{RCD}(0, N)$ spaces)?

A.

Yes!

- Weaken ass’n(s) even on (weighted) Riem. mfds
- Without the entropy formula
 - ← optimal transport approach

Purpose

Q.

Can one extend the monotonicity/rigidity of \mathcal{W} on “Riemannian” met. meas. sp.’s (X, d, \mathfrak{m}) with “ $\text{Ric} \geq 0$ & $\dim \leq N$ ” ($\text{RCD}(0, N)$ spaces)?

A.

Yes!

- Weaken ass’n(s) even on (weighted) Riem. mfds
- Without the entropy formula
 - ← optimal transport approach
- Singular sp.’s other than \mathbb{R}^m appear in rigidity

Outline of the talk

- 1. Introduction**
- 2. Curvature-dimension conditions**
- 3. Main results**
- 4. Proof**
 - 4.1 Monotonicity
 - 4.2 Rigidity

1. Introduction

2. Curvature-dimension conditions

3. Main results

4. Proof

4.1 Monotonicity

4.2 Rigidity

“R” CD condition

“R”: the canonical heat semigroup $P_t = e^{t\Delta}$ is linear.

CD(0, N): up to some regularity ass'ns, either/both of

- “ $\frac{1}{2}\Delta|\nabla f|_w^2 - \langle \nabla f, \nabla \Delta f \rangle_w \geq \frac{1}{N}|\Delta f|^2$ ”
(Bakry-Émery's curv.-dim. cond.)
- $W_2(P_s\mu, P_t\nu)^2 \leq W_2(\mu, \nu)^2 + 2N(\sqrt{t} - \sqrt{s})^2$

[Erbar, K. & Sturm '15]

“R” CD condition

“R”: the canonical heat semigroup $P_t = e^{t\Delta}$ is linear.

CD(0, N): up to some regularity ass'ns, either/both of

- “ $\frac{1}{2}\Delta|\nabla f|_w^2 - \langle \nabla f, \nabla \Delta f \rangle_w \geq \frac{1}{N}|\Delta f|^2$ ”
(Bakry-Émery's curv.-dim. cond.)
- $W_2(P_s\mu, P_t\nu)^2 \leq W_2(\mu, \nu)^2 + 2N(\sqrt{t} - \sqrt{s})^2$

[Erbar, K. & Sturm '15]

“R” CD condition

“R”: the canonical heat semigroup $P_t = e^{t\Delta}$ is linear.

CD(0, N): up to some regularity ass'ns, either/both of

- “ $\frac{1}{2}\Delta|\nabla f|_w^2 - \langle \nabla f, \nabla \Delta f \rangle_w \geq \frac{1}{N}|\Delta f|^2$ ”
(Bakry-Émery's curv.-dim. cond.)
- $W_2(P_s\mu, P_t\nu)^2 \leq W_2(\mu, \nu)^2 + 2\textcolor{blue}{N}(\sqrt{t} - \sqrt{s})^2$

[Erbar, K. & Sturm '15]

“R” CD condition

“R”: the canonical heat semigroup $P_t = e^{t\Delta}$ is linear.

CD(0, N): up to some regularity ass'ns, either/both of

- “ $\frac{1}{2}\Delta|\nabla f|_w^2 - \langle \nabla f, \nabla \Delta f \rangle_w \geq \frac{1}{N}|\Delta f|^2$ ”
(Bakry-Émery's curv.-dim. cond.)
- $W_2(P_s\mu, P_t\nu)^2 \leq W_2(\mu, \nu)^2 + 2N(\sqrt{t} - \sqrt{s})^2$

[Erbar, K. & Sturm '15]

$W_2(\mu, \nu) := \inf\{\|d\|_{L^2(\pi)} \mid \pi: \text{coupling of } \mu \& \nu\}$
(L^2 -Wasserstein distance)

“R” CD condition

“R”: the canonical heat semigroup $P_t = e^{t\Delta}$ is linear.

CD(0, N): up to some regularity ass'ns, either/both of

- “ $\frac{1}{2}\Delta|\nabla f|_w^2 - \langle \nabla f, \nabla \Delta f \rangle_w \geq \frac{1}{N}|\Delta f|^2$ ”
(Bakry-Émery's curv.-dim. cond.)
- $W_2(P_s\mu, P_t\nu)^2 \leq W_2(\mu, \nu)^2 + 2N(\sqrt{t} - \sqrt{s})^2$
- ...

[Erbar, K. & Sturm '15]

$W_2(\mu, \nu) := \inf\{\|d\|_{L^2(\pi)} \mid \pi: \text{coupling of } \mu \& \nu\}$
(L^2 -Wasserstein distance)

Examples

- (X, g) : m -dim. cpl. Riem. mfd., $\partial X = \emptyset$,
 d : Riem. dist., $\mathbf{m} = e^{-V} \text{vol}_g$ ($V : X \rightarrow \mathbb{R}$)
(Weighted Riem. mfd)

⇓

$$\mathbf{RCD}^*(K, N) \Leftrightarrow \text{Ric} + \nabla^2 V - \frac{\nabla V^{\otimes 2}}{N-m} \geq K$$

- (Pointed) measured GH lim. of $\mathbf{RCD}^*(K, N)$ sp.'s
[... /Gigli, Mondino & Savaré '15]

Examples

- (X, g) : m -dim. cpl. Riem. mfd., $\partial X = \emptyset$,
 d : Riem. dist., $\mathbf{m} = e^{-V} \text{vol}_g$ ($V : X \rightarrow \mathbb{R}$)
(Weighted Riem. mfd)

↓

$$\mathbf{RCD}^*(K, N) \Leftrightarrow \text{Ric} + \nabla^2 V - \frac{\nabla V^{\otimes 2}}{N-m} \geq K$$

- (Pointed) measured GH lim. of $\mathbf{RCD}^*(K, N)$ sp.'s
[... /Gigli, Mondino & Savaré '15]

1. Introduction

2. Curvature-dimension conditions

3. Main results

4. Proof

4.1 Monotonicity

4.2 Rigidity

\mathcal{W} -entropy

$$\mu = \rho \mathfrak{m} \in \mathcal{P}(X), \rho =: \frac{e^{-f}}{(4\pi t)^{\textcolor{blue}{N}/2}}$$

$$\mathcal{W}(\mu, t) := \int_X [t|\nabla f|_w^2 + f - \textcolor{blue}{N}] \rho d\mathfrak{m}$$

\mathcal{W} -entropy

$$\mu = \rho \mathfrak{m} \in \mathcal{P}(X), \rho =: \frac{e^{-f}}{(4\pi t)^{N/2}}$$

$$\mathcal{W}(\mu, t) := \int_X [t|\nabla f|_w^2 + f - N] \rho \, d\mathfrak{m}$$

- $I(\mu) := \int \frac{|\nabla \rho|_w^2}{\rho} \, d\mathfrak{m}$
- $\text{Ent}(\mu) := \int_X \rho \log \rho \, d\mathfrak{m}$

\mathcal{W} -entropy

$$\mu = \rho \mathfrak{m} \in \mathcal{P}(X), \rho =: \frac{e^{-f}}{(4\pi t)^{N/2}}$$

$$\mathcal{W}(\mu, t) := \int_X [t|\nabla f|_w^2 + f - N] \rho \, d\mathfrak{m}$$

- $I(\mu) := \int \frac{|\nabla \rho|_w^2}{\rho} \, d\mathfrak{m}$
- $\text{Ent}(\mu) := \int_X \rho \log \rho \, d\mathfrak{m}$

\mathcal{W} -entropy

$$\mu = \rho \mathfrak{m} \in \mathcal{P}(X), \rho =: \frac{e^{-f}}{(4\pi t)^{N/2}}$$

$$\mathcal{W}(\mu, t) := \int_X [t|\nabla f|_w^2 + \textcolor{brown}{f} - N] \, \textcolor{brown}{\rho} \, d\mathfrak{m}$$

- $I(\mu) := \int \frac{|\nabla \rho|_w^2}{\rho} \, d\mathfrak{m}$
- $\text{Ent}(\mu) := \int_X \textcolor{brown}{\rho} \log \textcolor{brown}{\rho} \, d\mathfrak{m}$

\mathcal{W} -entropy

$$\mu = \rho \mathfrak{m} \in \mathcal{P}(X), \rho =: \frac{e^{-f}}{(4\pi t)^{N/2}}$$

$$\begin{aligned}\mathcal{W}(\mu, t) &:= \int_X [t|\nabla f|_w^2 + f - N] \rho \, d\mathfrak{m} \\ &= tI(\mu) - \text{Ent}(\mu) - \frac{N}{2} \log t + c_1\end{aligned}$$

- $I(\mu) := \int \frac{|\nabla \rho|_w^2}{\rho} \, d\mathfrak{m}$
- $\text{Ent}(\mu) := \int_X \rho \log \rho \, d\mathfrak{m}$

\mathcal{W} -entropy

$\mu = \rho \mathfrak{m} \in \mathcal{P}(X)$,

$$\begin{aligned}\mathcal{W}(\mu, t) &:= tI(\mu) - \text{Ent}(\mu) - \frac{N}{2} \log t + c_1 \\ &= \frac{d}{dt} [t \text{Ent}(\mu_t) - t \text{Ent}^{\text{Eucl}}(\text{Gauss}(t))]\end{aligned}$$

- $I(\mu) := \int \frac{|\nabla \rho|_w^2}{\rho} d\mathfrak{m}$
- $\text{Ent}(\mu) := \int_X \rho \log \rho d\mathfrak{m}$

Main thm

Theorem 1 ([X.-D. Li & K.])

(X, d, \mathfrak{m}) : $\mathbf{RCD}(0, N)$, $N \geq 2$, $\mu_t := P_t \mu$

(1) $\mathcal{W}(\mu_t, t) \searrow$ in $t \in (0, \infty)$

(2) Suppose $\exists t_* > 0$ s.t.

$$\varlimsup_{t \downarrow t_*} \frac{\mathcal{W}(\mu_t, t) - \mathcal{W}(\mu_{t_*}, t_*)}{t - t_*} = 0$$

\Rightarrow

Main thm

Theorem 1 ([X.-D. Li & K.])

(X, d, \mathfrak{m}) : $\mathbf{RCD}(0, N)$, $N \geq 2$, $\mu_t := P_t \mu$

(1) $\mathcal{W}(\mu_t, t) \searrow$ in $t \in (0, \infty)$

(2) Suppose $\exists t_* > 0$ s.t.

$$\varliminf_{t \downarrow t_*} \frac{\mathcal{W}(\mu_t, t) - \mathcal{W}(\mu_{t_*}, t_*)}{t - t_*} = 0$$

\Rightarrow

Main thm

Theorem 1 ([X.-D. Li & K.])

(X, d, \mathfrak{m}) : $\mathbf{RCD}(0, N)$, $N \geq 2$, $\mu_t := P_t \mu$

(1) $\mathcal{W}(\mu_t, t) \searrow$ in $t \in (0, \infty)$

(2) Suppose $\exists t_* > 0$ s.t.

$$\lim_{t \downarrow t_*} \frac{\mathcal{W}(\mu_t, t) - \mathcal{W}(\mu_{t_*}, t_*)}{t - t_*} = 0$$

$\Rightarrow \exists x_0 \in X$ s.t. $\mu = \delta_{x_0}$,

$X \simeq$ $(0, N-1)$ -cone of
an $\mathbf{RCD}^*(N-2, N-1)$ sp.

& $t \mapsto \mathcal{W}(\mu_t, t)$: const.

Main thm

Theorem 1 ([X.-D. Li & K.])

(X, d, \mathfrak{m}) : $\mathbf{RCD}(0, N)$, $N \geq 2$, $\mu_t := P_t \mu$

(1) $\mathcal{W}(\mu_t, t) \searrow$ in $t \in (0, \infty)$

(2) $\exists t_* > 0$ s.t.

$$\lim_{t \downarrow t_*} \frac{\mathcal{W}(\mu_t, t) - \mathcal{W}(\mu_{t_*}, t_*)}{t - t_*} = 0$$

$\Leftrightarrow \exists x_0 \in X$ s.t. $\mu = \delta_{x_0}$,

$X \simeq$ $(0, N-1)$ -cone of
an $\mathbf{RCD}^*(N-2, N-1)$ sp.

& $t \mapsto \mathcal{W}(\mu_t, t)$: const.

Cone

Definition 2 ((0, N)-cone)

(X, d, \mathfrak{m}) : (0, N)-cone of (Y, d_Y, \mathfrak{m}_Y)

- $X = [0, \infty) \times Y / \{\mathbf{0}\} \times Y$,
- $\stackrel{\text{def}}{\Leftrightarrow} d((r, x), (s, y))^2 := r^2 + s^2 - 2rs \cos(d_Y(x, y) \wedge \pi)$
- $\mathfrak{m}(\mathrm{d}r \mathrm{d}x) := r^N \mathrm{d}r \mathfrak{m}_Y(\mathrm{d}x)$

Cone

Definition 2 ((0, N)-cone)

(X, d, \mathfrak{m}) : (0, N)-cone of (Y, d_Y, \mathfrak{m}_Y)

- $X = [0, \infty) \times Y / \{0\} \times Y,$
- $\stackrel{\text{def}}{\Leftrightarrow} d((r, x), (s, y))^2$
 $= r^2 + s^2 - 2rs \cos(d_Y(x, y) \wedge \pi)$
- $\mathfrak{m}(\mathrm{d}r \mathrm{d}x) := r^N \mathrm{d}r \mathfrak{m}_Y(\mathrm{d}x)$

Cone

Definition 2 ((0, N)-cone)

(X, d, \mathfrak{m}) : (0, N)-cone of (Y, d_Y, \mathfrak{m}_Y)

- $X = [0, \infty) \times Y / \{0\} \times Y,$
- $\stackrel{\text{def}}{\Leftrightarrow} d((r, x), (s, y))^2$
 $= r^2 + s^2 - 2rs \cos(d_Y(x, y) \wedge \pi)$
- $\mathfrak{m}(\mathrm{d}r \mathrm{d}x) := \color{blue}{r^N} \color{red}{\mathrm{d}r} \mathfrak{m}_Y(\mathrm{d}x)$

Remarks

- [Jiang & Zhang '16] X : cpt. \Rightarrow Theorem 1 (1)
- In previous results, $\mu = \delta_{x_0}$ (intial data) is assumed
- Considering the right upper derivative of $\mathcal{W}(\mu_t, t)$
- $(0, N)$ -cone of Y is a (smooth) Riem. mfd
 $\Leftrightarrow Y \simeq \mathbb{S}^{N-1}(1)$
- An “almost rigidity” can be formulated

Remarks

- [Jiang & Zhang '16] X : cpt. \Rightarrow Theorem 1 (1)
- In previous results, $\mu = \delta_{x_0}$ (initial data) is assumed
- Considering the right upper derivative of $\mathcal{W}(\mu_t, t)$
- $(0, N)$ -cone of Y is a (smooth) Riem. mfd
 $\Leftrightarrow Y \simeq \mathbb{S}^{N-1}(1)$
- An “almost rigidity” can be formulated

Remarks

- [Jiang & Zhang '16] X : cpt. \Rightarrow Theorem 1 (1)
- In previous results, $\mu = \delta_{x_0}$ (initial data) is assumed
~~ It is a conclusion in Theorem 1
- Considering the right upper derivative of $\mathcal{W}(\mu_t, t)$
- $(0, N)$ -cone of Y is a (smooth) Riem. mfd
 $\Leftrightarrow Y \simeq \mathbb{S}^{N-1}(1)$
- An “almost rigidity” can be formulated

Remarks

- [Jiang & Zhang '16] X : cpt. \Rightarrow Theorem 1 (1)
- In previous results, $\mu = \delta_{x_0}$ (initial data) is assumed
 \rightsquigarrow It is a conclusion in Theorem 1
- Considering the right upper derivative of $\mathcal{W}(\mu_t, t)$
- $(0, N)$ -cone of Y is a (smooth) Riem. mfd
 $\Leftrightarrow Y \simeq \mathbb{S}^{N-1}(1)$
- An “almost rigidity” can be formulated

Remarks

- [Jiang & Zhang '16] X : cpt. \Rightarrow Theorem 1 (1)
- In previous results, $\mu = \delta_{x_0}$ (intial data) is assumed
 - ~ It is a conclusion in Theorem 1
- Considering the right upper derivative of $\mathcal{W}(\mu_t, t)$
 - ~ Requires no differentiability
- $(0, N)$ -cone of Y is a (smooth) Riem. mfd
 - $\Leftrightarrow Y \simeq \mathbb{S}^{N-1}(1)$
- An “almost rigidity” can be formulated

Remarks

- [Jiang & Zhang '16] X : cpt. \Rightarrow Theorem 1 (1)
- In previous results, $\mu = \delta_{x_0}$ (intial data) is assumed
 - ~ It is a conclusion in Theorem 1
- Considering the right upper derivative of $\mathcal{W}(\mu_t, t)$
 - ~ Requires no differentiability
- $(0, N)$ -cone of Y is a (smooth) Riem. mfd
 - $\Leftrightarrow Y \simeq \mathbb{S}^{N-1}(1)$
- An “almost rigidity” can be formulated

Remarks

- [Jiang & Zhang '16] X : cpt. \Rightarrow Theorem 1 (1)
- In previous results, $\mu = \delta_{x_0}$ (intial data) is assumed
 - ~ \rightarrow It is a conclusion in Theorem 1
- Considering the right upper derivative of $\mathcal{W}(\mu_t, t)$
 - ~ \rightarrow Requires no differentiability
- $(0, N)$ -cone of Y is a (smooth) Riem. mfd
 - $\Leftrightarrow Y \simeq \mathbb{S}^{N-1}(1)$
 - ~ \rightarrow Theorem 1 covers previous results
 - for weighted Riem. mfds
- An “almost rigidity” can be formulated

Remarks

- [Jiang & Zhang '16] X : cpt. \Rightarrow Theorem 1 (1)
- In previous results, $\mu = \delta_{x_0}$ (intial data) is assumed
 - ~ \rightsquigarrow It is a conclusion in Theorem 1
- Considering the right upper derivative of $\mathcal{W}(\mu_t, t)$
 - ~ \rightsquigarrow Requires no differentiability
- $(0, N)$ -cone of Y is a (smooth) Riem. mfd
 - $\Leftrightarrow Y \simeq \mathbb{S}^{N-1}(1)$ ($\Rightarrow \dim X = N \in \mathbb{N}$)
 - ~ \rightsquigarrow Theorem 1 covers previous results
 - for weighted Riem. mfds
- An “almost rigidity” can be formulated

Remarks

- [Jiang & Zhang '16] X : cpt. \Rightarrow Theorem 1 (1)
- In previous results, $\mu = \delta_{x_0}$ (initial data) is assumed
 - ~ It is a conclusion in Theorem 1
- Considering the right upper derivative of $\mathcal{W}(\mu_t, t)$
 - ~ Requires no differentiability
- $(0, N)$ -cone of Y is a (smooth) Riem. mfd
 - $\Leftrightarrow Y \simeq \mathbb{S}^{N-1}(1)$ ($\Rightarrow \dim X = N \in \mathbb{N}$)
 - ~ Theorem 1 covers previous results
 - for weighted Riem. mfds
- An “almost rigidity” can be formulated

1. Introduction

2. Curvature-dimension conditions

3. Main results

4. Proof

4.1 Monotonicity

4.2 Rigidity

Heat flow as a gradient flow of Ent

$$\mu_t := P_t \mu$$

$$\Rightarrow \boxed{\dot{\mu}_t = -\nabla \text{Ent}(\mu_t)} \text{ on } (\mathcal{P}(X), W_2)$$

Heat flow as a gradient flow of Ent

$$\mu_t := P_t \mu$$

$$\Rightarrow \boxed{\dot{\mu}_t = -\nabla \text{Ent}(\mu_t)} \text{ on } (\mathcal{P}(X), W_2)$$

- Formally,

$$\frac{d}{dt} \text{Ent}(\mu_t) = -|\nabla \text{Ent}(\mu_t)|^2 = -\|\dot{\mu}_t\|^2$$

Heat flow as a gradient flow of Ent

$$\mu_t := P_t \mu$$

$$\Rightarrow \boxed{\dot{\mu}_t = -\nabla \text{Ent}(\mu_t)} \text{ on } (\mathcal{P}(X), W_2)$$

- Formally,

$$\frac{d}{dt} \text{Ent}(\mu_t) = -|\nabla \text{Ent}(\mu_t)|^2 = -\|\dot{\mu}_t\|^2$$

- $\frac{d}{dt} \text{Ent}(\mu_t) = -I(\mu_t)$

Heat flow as a gradient flow of Ent

$$\mu_t := P_t \mu$$

$$\Rightarrow \boxed{\dot{\mu}_t = -\nabla \text{Ent}(\mu_t)} \text{ on } (\mathcal{P}(X), W_2)$$

- Formally,

$$\frac{d}{dt} \text{Ent}(\mu_t) = -|\nabla \text{Ent}(\mu_t)|^2 = -\|\dot{\mu}_t\|^2$$

- $\frac{d}{dt} \text{Ent}(\mu_t) = -I(\mu_t)$

- Rigorously,

$$\boxed{\lim_{\delta \downarrow 0} \frac{1}{\delta^2} W_2(\mu_t, \mu_{t+\delta})^2 = I(\mu_t)} \text{ a.e. } t$$

4.1. Monotonicity

(cf. [Topping '09] on (backward) Ricci flow)

Derivation from RCD(0, N)

★ $t h(t) := t^2 I(\mu_t) - \frac{Nt}{2}$ & $\frac{d}{dt} \text{Ent}(\mu_t) = -I(\mu_t)$

$$\Rightarrow \boxed{\frac{d}{dt} \mathcal{W}(\mu_t, t) = \frac{1}{t} \frac{d}{dt} (t h(t))}$$

Derivation from RCD(0, N)

★ $t h(t) := t^2 I(\mu_t) - \frac{Nt}{2}$ & $\frac{d}{dt} \text{Ent}(\mu_t) = -I(\mu_t)$

$$\Rightarrow \boxed{\frac{d}{dt} \mathcal{W}(\mu_t, t) = \frac{1}{t} \frac{d}{dt} (t h(t))}$$

$$W_2(P_{t'}\mu', P_{s'}\nu')^2 \leq W_2(\mu', \nu')^2 + 2N(\sqrt{t'} - \sqrt{s'})^2$$

Derivation from RCD(0, N)

★ $t h(t) := t^2 I(\mu_t) - \frac{Nt}{2}$ & $\frac{d}{dt} \text{Ent}(\mu_t) = -I(\mu_t)$

$$\Rightarrow \boxed{\frac{d}{dt} \mathcal{W}(\mu_t, t) = \frac{1}{t} \frac{d}{dt} (t h(t))}$$

$$W_2(\mu_t, \mu_{(1+\delta)t})^2 \leq W_2(\mu_s, \mu_{(1+\delta)s})^2 + \dots$$

$$\Downarrow \quad \boxed{\text{“}\overline{\lim}_{\delta \downarrow 0} \frac{1}{\delta^2}\text{” with } \|\dot{\mu}_t\|^2 = I(\mu_t)}$$

Derivation from RCD(0, N)

★ $t h(t) := t^2 I(\mu_t) - \frac{Nt}{2}$ & $\frac{d}{dt} \text{Ent}(\mu_t) = -I(\mu_t)$

$$\Rightarrow \boxed{\frac{d}{dt} \mathcal{W}(\mu_t, t) = \frac{1}{t} \frac{d}{dt} (t h(t))}$$

$$W_2(\mu_t, \mu_{(1+\delta)t})^2 \leq W_2(\mu_s, \mu_{(1+\delta)s})^2 + \dots$$

$$\Downarrow \quad \boxed{\text{“} \overline{\lim}_{\delta \downarrow 0} \frac{1}{\delta^2} \text{” with } \|\dot{\mu}_t\|^2 = I(\mu_t)}$$

$$t^2 I(\mu_t) \leq s^2 I(\mu_s) - \frac{N}{2}(t - s)$$

Derivation from RCD(0, N)

★ $t h(t) := t^2 I(\mu_t) - \frac{Nt}{2}$ & $\frac{d}{dt} \text{Ent}(\mu_t) = -I(\mu_t)$

$$\Rightarrow \boxed{\frac{d}{dt} \mathcal{W}(\mu_t, t) = \frac{1}{t} \frac{d}{dt} (t h(t))}$$

$$W_2(\mu_t, \mu_{(1+\delta)t})^2 \leq W_2(\mu_s, \mu_{(1+\delta)s})^2 + \dots$$

$$\Downarrow \quad \boxed{\text{“} \overline{\lim}_{\delta \downarrow 0} \frac{1}{\delta^2} \text{” with } \|\dot{\mu}_t\|^2 = I(\mu_t)}$$

$$t^2 I(\mu_t) \leq s^2 I(\mu_s) - \frac{N}{2}(t - s)$$

$$\Rightarrow t h(t) \searrow \text{in } t$$

□

4.2. Rigidity

Identification of Fisher info.

For simplicity, suppose $\mu = \delta_{x_0}$ ($\Rightarrow \mu_t = p_t^{x_0} \mathfrak{m}$)

$\Delta d(x_0, \cdot)^2 = 2N \Rightarrow$ concl. [Gigli & de Philippis '17]

$$h(t) = tI(\mu_t) - \frac{N}{2}, \quad t h(t) \searrow$$

Identification of Fisher info.

For simplicity, suppose $\mu = \delta_{x_0}$ ($\Rightarrow \mu_t = p_t^{x_0} \mathfrak{m}$)

$\Delta d(x_0, \cdot)^2 = 2N \Rightarrow$ concl. [Gigli & de Philippis '17]

$$h(t) = tI(\mu_t) - \frac{N}{2}, \quad t h(t) \searrow$$

★ “ $\frac{d}{dt}\mathcal{W} = 0$ ” & sp.-time W_2 bound

$$\Rightarrow h(t) = 0, \text{ i.e. } I(\mu_t) = \frac{N}{2t} \quad (t \in (0, t_*])$$

Identification of Fisher info.

For simplicity, suppose $\mu = \delta_{x_0}$ ($\Rightarrow \mu_t = p_t^{x_0} \mathfrak{m}$)

$$\Delta d(x_0, \cdot)^2 = 2N \Rightarrow \text{concl. [Gigli \& de Philippis '17]}$$

$$h(t) = tI(\mu_t) - \frac{N}{2}, \quad t h(t) \searrow$$

★ “ $\frac{d}{dt}\mathcal{W} = 0$ ” & sp.-time W_2 bound

$$\Rightarrow h(t) = 0, \text{ i.e. } I(\mu_t) = \frac{N}{2t} \quad (t \in (0, t_*])$$

$$\Rightarrow -\Delta \log p_t^{x_0} = \frac{N}{2t} \quad (\because \text{Li-Yau ineq.})$$

Identification of Fisher info.

For simplicity, suppose $\mu = \delta_{x_0}$ ($\Rightarrow \mu_t = p_t^{x_0} \mathbf{m}$)

$\Delta d(x_0, \cdot)^2 = 2N \Rightarrow$ concl. [Gigli & de Philippis '17]

$$h(t) = tI(\mu_t) - \frac{N}{2}, \quad t h(t) \searrow$$

★ “ $\frac{d}{dt}\mathcal{W} = 0$ ” & sp.-time W_2 bound

$$\Rightarrow h(t) = 0, \text{ i.e. } I(\mu_t) = \frac{N}{2t} \quad (t \in (0, t_*])$$

$$\Rightarrow -\Delta \log p_t^{x_0} = \frac{N}{2t} \quad (\because \text{Li-Yau ineq.})$$

$$\Rightarrow \Delta d(x_0, \cdot)^2 = 2N \quad (\because \text{Varadhan-type asymptotic}) \quad \square$$