

Spaces with Ricci curvature bounded from below

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August 29, 2013

Lessons

- 1) On the definition of spaces with Ricci curvature bounded from below
- 2) Analytic properties of $RCD(K, N)$ spaces
- 3) Geometric properties of $RCD(K, N)$ spaces

Quoting the first sentence of Cheng-Yau '75

'Most of the problems in differential geometry can be reduced to problems in differential equations on Riemannian manifolds'

Few things to forget about

- ▶ Forget about Lipschitz functions
- ▶ Forget about charts
- ▶ Forget (for a second) about defining who tangent/cotangent vectors are: focus on defining $\nabla f \cdot \nabla g$ for Sobolev f, g

Analytic properties of $RCD(K, N)$ spaces

- ▶ Differential calculus on infinitesimally Hilbertian spaces
- ▶ The heat flow on $RCD(K, \infty)$ spaces again
- ▶ Bochner inequality
- ▶ Optimal maps
- ▶ Distributional Laplacian

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Infinitesimally Hilbertian spaces and the object $\nabla f \cdot \nabla g$

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Let (X, d, \mathbf{m}) be inf. Hilb. and $f, g \in S^2(X)$.

We define $\nabla f \cdot \nabla g : X \rightarrow \mathbb{R}$ as

$$\nabla f \cdot \nabla g := \inf_{\varepsilon > 0} \frac{|D(g + \varepsilon f)|^2 - |Dg|^2}{2\varepsilon}$$

Calculus rules

Thm. (G. '12. Ambrosio, G., Savaré '11) For (X, d, \mathbf{m}) inf. Hilb. and $f, g \in S^2(X)$ we have

Cauchy-Schwarz $|\nabla f \cdot \nabla g| \leq |Df| |Dg| \in L^1(X, \mathbf{m})$

Locality $\nabla f \cdot \nabla g = \nabla \tilde{f} \cdot \nabla \tilde{g}$ \mathbf{m} -a.e. on $\{f = \tilde{f}\} \cap \{g = \tilde{g}\}$.

Linearity $\nabla(\alpha_0 f_0 + \alpha_1 f_1) \cdot \nabla g = \alpha_0 \nabla f_0 \cdot \nabla g + \alpha_1 \nabla f_1 \cdot \nabla g$

Chain rule $\nabla(\varphi \circ f) = \varphi' \circ f \nabla f \cdot \nabla g$ for φ Lipschitz

Leibniz rule $\nabla(f_1 f_2) \cdot \nabla g = f_1 \nabla f_2 \cdot \nabla g + f_2 \nabla f_1 \cdot \nabla g$.

Symmetry $\nabla f \cdot \nabla g = \nabla g \cdot \nabla f$

Plan representing gradients: definition

For $g \in S^2$ and $\pi \in \mathcal{P}(C([0, 1], X))$ test plan it holds

$$\overline{\lim}_{t \downarrow 0} \int \frac{g(\gamma_t) - g(\gamma_0)}{t} d\pi \leq \frac{1}{2} \int |Dg|^2(\gamma_0) d\pi + \overline{\lim}_{t \downarrow 0} \frac{1}{2t} \iint_0^t |\dot{\gamma}_s|^2 ds d\pi$$

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We say that π represents ∇g , provided it holds

$$\underline{\lim}_{t \downarrow 0} \int \frac{g(\gamma_t) - g(\gamma_0)}{t} d\pi \geq \frac{1}{2} \int |Dg|^2(\gamma_0) d\pi + \underline{\lim}_{t \downarrow 0} \frac{1}{2t} \iint_0^t |\dot{\gamma}_s|^2 ds d\pi$$

Plan representing gradients: existence

Thm (G. '12. Ambrosio, G., Savaré '11. G., Kuwada, Ohta '10).
For $g \in S^2(X)$ and $\mu \in \mathcal{P}(X)$ such that $\mu \leq C\mathfrak{m}$, a plan π representing ∇g and such that $e_{0\#}\pi = \mu$ exists.

First order differentiation formula

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$$\lim_{t \downarrow 0} \int \frac{f(\gamma_t) - f(\gamma_0)}{t} d\pi = \int \nabla f \cdot \nabla g(\gamma_0) d\pi$$

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A property of GF of K -convex functions on \mathbb{R}^d

Let $E : \mathbb{R}^d \rightarrow \mathbb{R}$ be K -convex and $t \mapsto x_t$ be such that

$$x'_t = -\nabla E(x_t).$$

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Pick $y \in \mathbb{R}^d$ and notice that

$$\frac{d}{dt} \frac{1}{2} |x_t - y|^2 = x_t' \cdot (x_t - y) = \nabla E(x_t) \cdot (y - x_t)$$

and for $y_{t,s} := (1 - s)x_t + sy$ we have

$$\frac{d}{ds} \Big|_{s=0} E(y_{t,s}) = \nabla E(x_t) \cdot (y - x_t).$$

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$$\frac{d}{ds} \Big|_{s=0} E(y_{t,s}) = \nabla E(x_t) \cdot (y - x_t).$$

Hence

$$\frac{d}{dt} \frac{1}{2} |x_t - y|^2 \leq E(y) - E(x_t) - \frac{K}{2} |x_t - y|^2$$

EVI_K gradient flows

Def. On a metric space (Y, d_Y) , we say that $(x_t) \subset Y$ is an EVI_K -GF of $E : Y \rightarrow [0, \infty]$ if it is loc. abs. cont. and for every $y \in Y$ we have

$$\frac{d}{dt} \frac{1}{2} d^2(x_t, y) \leq E(y) - E(x_t) - \frac{K}{2} d^2(x_t, y), \quad \text{a.e. } t > 0$$

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(Savaré) If (x_t) is an EVI_K gradient flows it satisfies

$$E(x_0) = E(x_t) + \frac{1}{2} \int_0^t |x'_s|^2 + |\partial^- E|^2(x_s) ds, \quad \forall t > 0$$

The viceversa is not true

The heat flow as EVI_K gradient flow of the entropy

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Thus let $t \mapsto \mu_t = \rho_t \mathbf{m}$ be an heat flow and $\nu = \eta \mathbf{m}$ given.

We want to compute

$$\frac{d}{dt} \frac{1}{2} W_2^2(\mu_t, \nu) \quad \text{and} \quad \frac{d}{ds} \Big|_{s=0} \text{Ent}_{\mathbf{m}}(\nu_{t,s})$$

where $s \mapsto \nu_{t,s}$ is a geodesic joining μ_t to ν .

Derivative of $\frac{1}{2} W_2^2(\mu_t, \nu)$

Fix t_0 a point of differentiability of $t \mapsto \frac{1}{2} W_2^2(\mu_t, \nu)$ and let φ be a Kantorovich potential from μ_{t_0} to ν .

Then

$$\begin{aligned}\frac{1}{2} W_2^2(\mu_{t_0}, \nu) &= \int \varphi \, d\mu_{t_0} + \int \varphi^c \, d\nu \\ \frac{1}{2} W_2^2(\mu_{t_0+h}, \nu) &\geq \int \varphi \, d\mu_{t_0+h} + \int \varphi^c \, d\nu\end{aligned}$$

Recalling that $\mu_t = \rho_t \mathbf{m}$ we get

$$\frac{d}{dt} \Big|_{t=t_0} \frac{1}{2} W_2^2(\mu_t, \nu) = \frac{d}{dt} \Big|_{t=t_0} \int \varphi \, d\mu_t = \int \varphi \Delta \rho_{t_0} \, d\mathbf{m}$$

Some properties of W_2 -geodesics

Thm. (Regularity of interpolated densities [Rajala '12](#))

Let (X, d, \mathbf{m}) be a compact $CD(K, \infty)$ space and $\mu, \nu \in \mathcal{P}(X)$ s.t.
 $\mu, \nu \leq C\mathbf{m}$.

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Then there exists a geodesic (μ_t) such that $\mu_t \leq C'\mathbf{m}$ for every $t \in [0, 1]$ and $t \mapsto \text{Ent}_{\mathbf{m}}(\mu_t)$ is K -convex.

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Thm. (Metric Brenier's theorem [Ambrosio, G., Savaré '11](#)) Let (μ_t) be a geodesic such that $\mu_t \leq C\mathbf{m}$ for every $t \in [0, 1]$, $\pi \in \mathcal{P}(C([0, 1], X))$ a lifting of it and φ a Kantorovich potential inducing it.

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Then π represents the gradient of $-\varphi$.

Derivative of $\text{Ent}_m(\nu_s)$

Let $s \mapsto \nu_s$ be a geodesic s.t. $\nu_s \leq C\mathbf{m}$ for every s and such that $\nu_0 = \eta\mathbf{m}$ with $\eta \geq c > 0$, $\eta \in W^{1,2}(X)$.

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Then

$$\begin{aligned} \lim_{s \downarrow 0} \frac{\text{Ent}_{\mathbf{m}}(\nu_s) - \text{Ent}_{\mathbf{m}}(\nu_0)}{s} &\geq \lim_{s \downarrow 0} \frac{1}{s} \int \log \eta \, d(\nu_s - \nu_0) \\ &= \lim_{s \downarrow 0} \int \frac{\log \eta(\gamma_s) - \log \eta(\gamma_0)}{s} \, d\pi(\gamma) \\ &= - \int \nabla(\log \eta) \cdot \nabla \varphi(\gamma_0) \, d\pi(\gamma) \\ &= - \int \nabla(\log \eta) \cdot \nabla \varphi \, \eta \, d\mathbf{m} \\ &= - \int \nabla \eta \cdot \nabla \varphi \, d\mathbf{m} \end{aligned}$$

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We conclude that

$$\begin{aligned} \frac{d}{dt} \frac{1}{2} W_2^2(\mu_t, \nu) &\leq \frac{d}{ds} \Big|_{s=0} \text{Ent}_{\mathbf{m}}(\nu_{t,s}) \\ &\leq \text{Ent}_{\mathbf{m}}(\nu) - \text{Ent}_{\mathbf{m}}(\mu_t) - \frac{K}{2} W_2^2(\mu_t, \nu) \end{aligned}$$

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We deduce that for $(\mu_t), (\nu_t) \subset \mathcal{P}(X)$ heat flows we have

$$W_2^2(\mu_t, \nu_t) \leq e^{-2Kt} W_2^2(\mu_0, \nu_0)$$

Heat Kernel and Brownian motion

We deduce that there exists the heat flow $t \mapsto \mu_t[x]$ starting from δ_x for any $x \in X$.

General constructions related to the theory of Dirichlet forms then grant existence and uniqueness of a Markov process \mathbf{X}_t with transition probabilities $\mu_t[x]$, i.e.:

$$\mathbb{P}(\mathbf{X}_{t+s} \in A | \mathbf{X}_t = x) = \mu_t[x](A)$$

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A duality result

Thm. (Kuwada '09)

Let $H_t : \mathcal{P}(X) \rightarrow \mathcal{P}(X)$ be the heat flow at level of measures and $h_t : L^1 \rightarrow L^1$ the one for densities.

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Then TFAE:

$$\begin{aligned} W_2^2(H_t(\mu), H_t(\nu)) &\leq e^{-2Kt} W_2^2(\mu, \nu), & \forall t \geq 0, \mu, \nu \in \mathcal{P}(X) \\ \text{lip}^2(h_t(f)) &\leq e^{-2Kt} h_t(\text{lip}^2(f)), & \forall t \geq 0, f : X \rightarrow \mathbb{R} \text{ Lipschitz} \end{aligned}$$

where

$$\text{lip}(f)(x) := \overline{\lim}_{y \rightarrow x} \frac{|f(x) - f(y)|}{d(x, y)}$$

Density in energy in $W^{1,2}$ of Lipschitz functions

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Density in energy in $W^{1,2}$ of Lipschitz functions

Thm. (Ambrosio, G., Savaré '11) Let (X, d, \mathbf{m}) be a mms. Then:

- ▶ for every $(f_n) \subset \text{LIP}(X)$ converging in L^2 to some f , we have

$$|Df| \leq G, \quad \text{where } G \text{ is any } L^2\text{-weak limit of } (\text{lip}(f_n))$$

- ▶ for every $f \in W^{1,2}(X)$ there exists $(f_n) \subset \text{LIP}(X)$ L^2 -converging to f such that

$$|Df| = \lim_n \text{lip}(f_n) \quad \text{the limit being intended strong in } L^2$$

Bochner inequality ($N = \infty$)

(G., Kuwada, Ohta '10. Ambrosio, G., Savaré '11)

Starting from

$$\text{lip}^2(h_t(f)) \leq e^{-2Kt} h_t(\text{lip}^2(f)), \quad \forall t \geq 0, f \in \text{LIP}(X)$$

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and by relaxation we deduce

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which gives

$$\int \Delta g \frac{|Df|^2}{2} \, d\mathbf{m} \geq \int (\nabla f \cdot \nabla \Delta f + K|Df|^2) g \, d\mathbf{m}$$

for every $f \in W^{1,2}(X) \cap D(\Delta)$ with $\Delta f \in W^{1,2}(X)$ and $g \in L^\infty(X) \cap D(\Delta)$ with $g \geq 0$ and $\Delta g \in L^\infty(X)$.

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for every $f \in W^{1,2}(X) \cap D(\Delta)$ with $\Delta f \in W^{1,2}(X)$ and $g \in L^\infty(X) \cap D(\Delta)$ with $g \geq 0$ and $\Delta g \in L^\infty(X)$.

Also the converse implication from Bochner to $RCD(K, \infty)$ holds
(Ambrosio, G., Savaré '12)

Bochner inequality ($N < \infty$)

(Erbar, Kuwada, Sturm '13) On an $RCD(K, N)$ space we have

$$\int \Delta g \frac{|Df|^2}{2} \, d\mathbf{m} \geq \int \left(\frac{(\Delta f)^2}{N} + \nabla f \cdot \nabla \Delta f + K|Df|^2 \right) g \, d\mathbf{m}$$

(see also (Ambrosio, Mondino, Savaré - in progress))

Related results

(Mondino, Garofalo '13) Li-Yau inequality: for $f \geq 0$ on $RCD(0, N)$ spaces we have

$$\Delta(\log(h_t f)) \geq \frac{N}{2t}$$

(Kell '13, Jiang '11, Koskela, Rajala, Shanmugalingam '03) Local Lipschitz regularity of harmonic functions on $RCD(K, N)$ spaces

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Optimal maps

Thm. (G., Rajala, Sturm '13) Let (X, d, \mathbf{m}) be $RCD(K, N)$,
 $\mu, \nu \in \mathcal{P}(X)$ with $\mu \ll \mathbf{m}$.

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Thm. (G., Rajala, Sturm '13) Let (X, d, \mathbf{m}) be $RCD(K, N)$, $\mu, \nu \in \mathcal{P}(X)$ with $\mu \ll \mathbf{m}$.

Then:

- ▶ There is only one optimal plan
- ▶ Such plan is induced by a map T
- ▶ For μ -a.e. x there is only one geodesic γ^x from x to $T(x)$
- ▶ For μ -a.e. $x \neq y$ we have $\gamma_t^x \neq \gamma_t^y$ for every $t \in [0, 1)$

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- ▶ For μ -a.e. $x \neq y$ we have $\gamma_t^x \neq \gamma_t^y$ for every $t \in [0, 1)$

In particular the $RCD(K, N)$ condition can be localized along geodesics, and if $\mu \leq C\mathbf{m}$, then $\mu_t \leq C'\mathbf{m}$ for every $t \in [0, \frac{1}{2}]$

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Distributional Laplacian

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Let (X, d, \mathbf{m}) be infinitesimally Hilbertian and locally compact, $\Omega \subset X$ open, $g \in \mathcal{S}^2(\Omega)$

We say that $g \in D(\Delta, \Omega)$ if there exists a Radon measure μ on Ω such that

$$-\int_{\Omega} \nabla f \cdot \nabla g \, d\mathbf{m} = \int_{\Omega} f \, d\mu,$$

holds for every f Lipschitz with $\text{supp}(f) \subset\subset \Omega$.

In this case we put $\Delta g|_{\Omega} := \mu$

Calculus rules

Linearity

$$\Delta(\alpha_1 \mathbf{g}_1 + \alpha_2 \mathbf{g}_2) = \Delta \mathbf{g}_1 + \Delta \mathbf{g}_2$$

Chain rule

$$\Delta(\varphi \circ \mathbf{g}) = \varphi' \circ \mathbf{g} \Delta \mathbf{g} + \varphi'' \circ \mathbf{g} |D\mathbf{g}|^2 \mathbf{m}$$

Leibniz rule

$$\Delta(\mathbf{g}_1 \mathbf{g}_2) = \mathbf{g}_1 \Delta \mathbf{g}_2 + \mathbf{g}_2 \Delta \mathbf{g}_1 + 2 \nabla \mathbf{g}_1 \cdot \nabla \mathbf{g}_2 \mathbf{m}$$

Relations with nonlinear potential theory

Theorem (G. '12. G. Mondino '12) Let (X, d, \mathfrak{m}) be inf. Hilb., with doubling measure and supporting a 2-Poincaré inequality. Let $\Omega \subset X$ and $g \in S^2(\Omega)$.

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Let $\Omega \subset X$ and $g \in S^2(\Omega)$.

Then TFAE:

- ▶ $g \in D(\Delta, \Omega)$ and $\Delta g \leq 0$
- ▶ For every Lipschitz $f \geq 0$ with $\text{supp}(f) \subset\subset \Omega$ we have

$$\int_{\Omega} |Dg|^2 \, d\mathbf{m} \leq \int_{\Omega} |D(g+f)|^2 \, d\mathbf{m}$$

Laplacian comparison

On a Riemannian manifold M with $Ric \geq 0$, $\dim \leq N$ it holds

$$\Delta \frac{1}{2} d^2(\cdot, \bar{x}) \leq N$$

in the sense of distributions.

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in the sense of distributions.

The same holds on $RCD(0, N)$ spaces:

Thm (G. '12) For (X, d, \mathfrak{m}) $RCD(0, N)$ and $\bar{x} \in X$ we have

$$\Delta \frac{d^2(\cdot, \bar{x})}{2} \leq N \mathfrak{m}$$

Idea of the proof (1/2)

Pick $f \geq 0$ Lipschitz with compact support and let $\rho := cf^{\frac{N}{N-1}}$

$\mu_0 := \rho \mathbf{m}$, $\mu_1 := \delta_{\bar{x}}$, $t \mapsto \mu_t$ the geodesic connecting them

The geodesic convexity of \mathcal{U}_N gives

$$\overline{\lim}_{t \downarrow 0} \frac{\mathcal{U}_N(\mu_t) - \mathcal{U}_N(\mu_0)}{t} \leq \mathcal{U}_N(\mu_1) - \mathcal{U}_N(\mu_0) = c^{1-\frac{1}{N}} \int f \, d\mathbf{m}$$

Idea of the proof (2/2)

Let $\pi \in \mathcal{P}(C([0, 1], X))$ be the lifting of (μ_t) and notice that

$$\begin{aligned} \mathcal{U}_N(\mu_t) - \mathcal{U}_N(\mu_0) &\geq \int u'_N(\rho) \, d(\mu_t - \mu_0) \\ &= \int u'_N(\rho)(\gamma_t) - u'_N(\rho)(\gamma_0) \, d\pi(\gamma) \end{aligned}$$

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Notice that π represents the gradient of $\varphi := -\frac{d^2(\cdot, \bar{x})}{2}$ to get

$$\begin{aligned}\lim_{t \downarrow 0} \frac{\mathcal{U}_N(\mu_t) - \mathcal{U}_N(\mu_0)}{t} &\geq \int \nabla(u'_N(\rho)) \cdot \nabla \varphi(\gamma_0) \, d\pi(\gamma) \\ &= \frac{c^{1-\frac{1}{N}}}{N} \int \nabla f \cdot \nabla \varphi \, d\mathbf{m}\end{aligned}$$

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Hence

$$-\frac{1}{N} \int \nabla f \cdot \nabla \frac{d^2(\cdot, \bar{x})}{2} \, d\mathbf{m} \leq \int f \, d\mathbf{m}, \quad \forall f \geq 0, \text{ Lip with cpt supp}$$

Thank you