

Bakry-Émery curvature condition and entropic inequalities on metric-measure groups

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Bakry-Émery curvature-dimension condition

Let (M, g) be a smooth Riemannian manifold with Laplace-Beltrami operator Δ .

The heat flow $f_t = P_t f$ starting from a datum f is associated to $\partial_t - \Delta$.

Define $\varphi(s) = P_s \Gamma(P_{t-s} f)$ for $s \in [0, t]$ and $t > 0$. One can check that

$$\varphi'(s) = 2P_s \Gamma_2(P_{t-s} f)$$

where $\Gamma(f, g) = \langle \nabla f, \nabla g \rangle_g$ and $\Gamma_2(f, g) = \frac{1}{2}(\Delta \Gamma(f, g) - \Gamma(\Delta f, g) - \Gamma(f, \Delta g))$.

Note that $\Gamma_2(f) = \|\text{Hess} f\|_2^2 + \text{Ric}(\nabla f, \nabla f)$, where $\text{Ric}(\cdot, \cdot)$ is the Ricci tensor.

If $\text{Ric}(v, v) \geq K|v|_g^2$ for some $K \in \mathbb{R}$, then $\varphi'(s) \geq 2K\varphi(s)$ and thus

$$\text{Ric} \geq K \implies \Gamma(P_t f) \leq e^{-2Kt} P_t \Gamma(f)$$

the Bakry-Émery-Ledoux pointwise gradient estimate for the heat flow. To consider

$N = \dim M$ observe that $\|\text{Hess} f\|_2^2 \geq \frac{1}{N}(\Delta f)^2$ [Wang, 2011]. Surprisingly, we have an equivalence:

$$\text{CD}(K, N) : \text{Ric} \geq K, \dim M \leq N \iff \Gamma_2(f) \geq \frac{1}{N}(\Delta f)^2 + K\Gamma(f),$$

the Bakry-Émery curvature-dimension inequality (we will consider $N = \infty$ only).

The Wasserstein space

We see (\mathbb{M}, g) as a metric space (X, d) with $X = \mathbb{M}$ and $d = d_g$.

Theorem (von Renesse - Sturm, 2005)

$$\text{Ric} \geq K \iff W_2(P_t\mu, P_t\nu) \leq e^{-Kt} W_2(\mu, \nu) \text{ for all } \mu, \nu \in \mathcal{P}_2(\mathbb{M})$$

Here $(\mathcal{P}_2(X), W_2)$ is the **Wasserstein metric space**, where

$$\mathcal{P}_2(X) = \left\{ \mu \in \mathcal{P}(X) : \int_X d(x, x_0)^2 d\mu(x) < +\infty, x_0 \in X \right\}$$

and

$$W_2^2(\mu, \nu) = \inf \left\{ \int_{X \times X} d^2(x, y) d\pi : \pi(x, y) \in \text{Plan}(\mu, \nu) \right\},$$

with

$$\text{Plan}(\mu, \nu) = \{ \pi \in \mathcal{P}(X \times X) : (p_1)_\# \pi = \mu, (p_2)_\# \pi = \nu \}.$$

Important fact:

$$(X, d) \text{ Polish (geodesic)} \implies (\mathcal{P}_2(X), W_2) \text{ Polish (geodesic).}$$

The Boltzmann entropy

As before, we see $(X, d, \mathbf{m}) = (\mathbb{M}, g, \text{Vol}_g)$ as a metric-measure space.

Theorem (von Renesse - Sturm, 2005)

$$\text{Ric} \geq K \iff \text{Ent}_{\mathbf{m}}(\mu_s) \leq (1-s)\text{Ent}_{\mathbf{m}}(\mu_0) + s\text{Ent}_{\mathbf{m}}(\mu_1) - \frac{K}{2}s(1-s)W_2^2(\mu_0, \mu_1)$$

where $s \mapsto \mu_s$ is any (1-speed) W_2 -geodesic joining $\mu_0, \mu_1 \in \text{Dom}(\text{Ent}_{\mathbf{m}})$.

Here $\text{Ent}_{\mathbf{m}}: \mathcal{P}_2(X) \rightarrow (-\infty, +\infty]$ is the (Boltzmann) entropy

$$\text{Ent}_{\mathbf{m}}(\mu) = \int_X \varrho \log \varrho \, d\mathbf{m}$$

for $\mu = \varrho \mathbf{m} \in \mathcal{P}_2(X)$, with $\text{Ent}_{\mathbf{m}}(\mu) = +\infty$ if $\mu \not\ll \mathbf{m}$.

NOTE: we want $\text{Ent}(\mu) > -\infty$ for all $\mu \in \mathcal{P}_2(X)$, but this is OK whenever

$$\left(\exists x_0 \in X \quad \exists A, B > 0 \quad : \quad \mathbf{m}(B_r(x_0)) \leq A \exp(Br^2) \right) \quad (\text{exp.ball})$$

Bishop volume comparison: $(X, d, \mathbf{m}) = (\mathbb{M}, g, \text{Vol}_g)$ with $\text{Ric} \geq K \implies (\text{exp.ball})$.

To be or not to be... smooth: the birth of $CD(K, \infty)$ spaces

On a smooth Riemannian manifold (M, g) we know that

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

(2) $\Gamma(P_t) \leq e^{-2Kt} P_t \Gamma$

(3) $W_2(P_t, P_t) \leq e^{-Kt} W_2$

(4) Ent_m is W_2 -geodesic K -convex

are equivalent, but (4) only need d and m , not the smoothness of (M, g) , hence making sense in metric-measure spaces.

Lott - Villani, Sturm

Definition: (X, d, m) is a $CD(K, \infty)$ space if Ent_m is W_2 -geodesic K -convex

Natural questions:

What about (2) and (3)?

Can the **heat flow** be defined in a metric-measure space?

The Cheeger energy

In a metric-measure space (X, d, \mathbf{m}) , the **Cheeger energy** is

$$\text{Ch}(f) = \inf \left\{ \liminf_n \frac{1}{2} \int_X |\mathbb{D}f_n|^2 d\mathbf{m} : f_n \rightarrow f \text{ in } L^2(X, \mathbf{m}), f_n \in \text{Lip}(X) \right\}$$

where $|\mathbb{D}f|(x) = \limsup_{y \rightarrow x} \frac{|f(y) - f(x)|}{d(x, y)}$ stands for the **slope** of $f: X \rightarrow \mathbb{R}$.

Ch is **convex**, **l.s.c.** and its domain $W^{1,2}(X, d, \mathbf{m})$ is **dense** in $L^2(X, \mathbf{m})$

We can define the **heat flow** as the (Hilbertian) **gradient flow** of Ch in $L^2(X, \mathbf{m})$:

$$P_t f \xrightarrow{t \rightarrow 0^+} f \text{ in } L^2(X, \mathbf{m}) \quad \text{and} \quad \frac{d}{dt} P_t f \in -\partial^- \text{Ch}(P_t f) \text{ for a.e. } t > 0.$$

The **Laplacian** $[-\Delta_{d, \mathbf{m}} f \in \partial^- \text{Ch}(f)]$ is the element of minimal $L^2(X, \mathbf{m})$ -norm.

CAUTION: $W^{1,2}(X, d, \mathbf{m})$ with $\|\cdot\|_{W^{1,2}} = \sqrt{\|\cdot\|_{L^2}^2 + \text{Ch}(\cdot)}$ may be **NOT Hilbert!**

Example: consider $(\mathbb{R}^n, \|\cdot\|_p, \mathcal{L}^n)$ for $p \neq 2$.

The weak gradient

Any $f \in W^{1,2}(X, d, \mathfrak{m})$ has a (unique) **weak gradient** $|Df|_w \in L^2(X, \mathfrak{m})$ such that

$$\text{Ch}(f) = \frac{1}{2} \int_X |Df|_w^2 \, d\mathfrak{m}.$$

The **weak gradient** $|Df|_w$ behaves like the 'modulus of the gradient' and one can develop Calculus rules in a non-smooth setting.

We say that Ch is **quadratic** if it satisfies the parallelogram law

$$\text{Ch}(f + g) + \text{Ch}(f - g) = 2\text{Ch}(f) + 2\text{Ch}(g).$$

We assume that Ch is **quadratic**, so that

$$W^{1,2}(X, d, \mathfrak{m}) \text{ is Hilbert, } P_t \text{ is linear, } \Gamma(f) = |Df|_w^2 \text{ is quadratic.}$$

By polarization, we can define

$$\Gamma(f, g) = |D(f + g)|_w^2 - |Df|_w^2 - |Dg|_w^2$$

as the 'scalar product of gradients'.

The bright side of $\text{RCD}(K, \infty)$ spaces

IDEA: reinforce CD restricting to Riemannian-like metric-measure spaces only.

Ambrosio - Gigli - Savaré

Definition: (X, d, m) is $\text{RCD}(K, \infty)$ if it is $\text{CD}(K, \infty)$ and Ch is quadratic

Theorem (many people...)

Assume (X, d, m) has a quadratic Ch. TFAE:

$$\text{BE}(K, \infty): \Gamma(P_t f) \leq e^{-2Kt} P_t \Gamma(f)$$

$$\text{Kuwada}: W_2(P_t \mu, P_t \nu) \leq e^{-Kt} W_2(\mu, \nu)$$

$$\text{CD}(K, \infty): \text{Ent}_m(\mu_s) \leq (1-s)\text{Ent}_m(\mu_0) + s\text{Ent}_m(\mu_1) - \frac{K}{2}s(1-s)W_2^2(\mu_0, \mu_1)$$

$$\text{EVI}_K: \frac{d}{dt} \frac{W_2^2(P_t \mu, \nu)}{2} + \frac{K}{2} W_2^2(P_t \mu, \nu) + \text{Ent}(P_t \mu) \leq \text{Ent}(\nu)$$

Here EVI_K stands for Evolution Variational Inequality and encodes the fact that the heat flow is the metric gradient flow of the entropy in the Wasserstein space.

The dark side of non- $CD(K, \infty)$ spaces, part I: Carnot groups

A **Carnot group** \mathbb{G} is a connected, simply connected, stratified Lie group with

$$\text{Lie}(\mathbb{G}) = V_1 \oplus V_2 \oplus \cdots \oplus V_\kappa, \quad V_i = [V_1, V_{i-1}], \quad [V_1, V_\kappa] = \{0\}.$$

The **horizontal directions** $V_1 = \text{span}\{X_1, \dots, X_m\}$, $m \in \mathbb{N}$, provide

$$\nabla_{\mathbb{G}} f = \sum_{j=1}^m (X_j f) X_j \quad \text{and} \quad \Delta_{\mathbb{G}} = \sum_{j=1}^m X_j^2.$$

One can identify $\mathbb{G} \sim (\mathbb{R}^n, \bullet)$ with **Haar measure** the Lebesgue measure \mathcal{L}^n .

We **want** to move only along V_1 , so the **Carnot-Carathéodory distance** is

$$d_{\text{CC}}(x, y) = \inf \left\{ \int_0^1 \|\dot{\gamma}_s\|_{\mathbb{G}} ds : \gamma_0 = x, \gamma_1 = y, \dot{\gamma}_t \in V_1 \right\}.$$

The space $(\mathbb{G}, d_{\text{CC}}, \mathcal{L}^n)$ is Polish, geodesic and $\mathcal{L}^n(B_{\text{CC}}(x, r)) = Cr^Q$, $Q \in \mathbb{N}$.

Theorem (Ambrosio - S., 2018)

The metric-measure space $(\mathbb{G}, d_{\text{CC}}, \mathcal{L}^n)$ is **NOT** $CD(K, \infty)$!

The case of the **Heisenberg group** $\mathbb{G} = \mathbb{H}^n$ was known since [Juillet, 2014].

The dark side of non- $CD(K, \infty)$ spaces, part II: the $SU(2)$ group

$SU(2)$ = Lie group of 2×2 complex unitary matrices with determinant 1.

Lie algebra $\mathfrak{su}(2)$ = 2×2 complex unitary skew-Hermitian matrices with trace 0.

A basis of $\mathfrak{su}(2)$ is given by the **Pauli matrices**

$$X = \begin{pmatrix} 0 & 1 \\ -1 & 0 \end{pmatrix}, \quad Y = \begin{pmatrix} 0 & i \\ i & 0 \end{pmatrix}, \quad Z = \begin{pmatrix} i & 0 \\ 0 & -i \end{pmatrix}, \quad i \in \mathbb{C},$$

satisfying the relations

$$[X, Y] = 2Z, \quad [Y, Z] = 2X, \quad [Z, X] = 2Y.$$

Similarly as before, the **horizontal generators** X, Y provide $\boxed{d_{CC}}$ and

$$\boxed{\nabla_{SU(2)} f = (Xf)X + (Yf)Y} \quad \text{and} \quad \boxed{\Delta_{SU(2)} = X^2 + Y^2}.$$

Using the **cylindric coordinates** (for $r \in [0, \frac{\pi}{2})$, $\vartheta \in [0, 2\pi]$ and $\zeta \in [-\pi, \pi]$)

$$(r, \vartheta, z) \mapsto \exp(r \cos \vartheta X + r \sin \vartheta Y) \exp(\zeta Z) = \begin{pmatrix} e^{i\zeta} \cos r & e^{i(\vartheta-\zeta)} \sin r \\ -e^{-i(\vartheta-\zeta)} \sin r & e^{-i\zeta} \cos r \end{pmatrix},$$

the **Haar measure** $\mathbf{m} \in \mathcal{P}(SU(2))$ can be written as $\boxed{d\mathbf{m} = \frac{1}{4\pi^2} \sin(2r) dr d\vartheta d\zeta}.$

The space $(SU(2), d_{CC}, \mathbf{m})$ is Polish, geodesic and compact.

Why Carnot groups and $\mathbb{S}\mathbb{U}(2)$ are interesting?

Theorem (Melcher, 2008)

Let \mathbb{G} be a Carnot group. There exists $C_{\mathbb{G}} \geq 1$ such that $\Gamma^{\mathbb{G}}(P_t f) \leq C_{\mathbb{G}}^2 P_t \Gamma^{\mathbb{G}}(f)$.

This is much *weaker* than usual BE, because we lose information at $t = 0$!

Remark: $C_{\mathbb{G}} = 1 \iff \mathbb{G}$ is *commutative* [Ambrosio-S., 2018].

Theorem (Baudoin - Bonnefont, 2008)

There exists $C_{\mathbb{S}\mathbb{U}(2)} \geq \sqrt{2}$ such that $\Gamma^{\mathbb{S}\mathbb{U}(2)}(P_t f) \leq C_{\mathbb{S}\mathbb{U}(2)}^2 e^{-4t} P_t \Gamma^{\mathbb{S}\mathbb{U}(2)}(f)$.

QUESTION: can we extend the equivalence

$$\text{BE} \iff \text{Kuwada} \iff \text{CD} \iff \text{EVI}$$

also to *Carnot groups* and $\mathbb{S}\mathbb{U}(2)$?

NOTE: [Kuwada, 2009] already gives $\text{BE} \iff W_2\text{-contraction}$.

We do not need smoothness: admissible metric-measure groups

Assume (X, d, \mathbf{m}) has Ch quadratic.

Definition (Admissible group)

(X, d, \mathbf{m}) is an **admissible metric-measure group** if:

- the metric space (X, d) is locally compact;
- the set X is a **topological group**, i.e. $(x, y) \mapsto xy$ and $x \mapsto x^{-1}$ are continuous;
- d is **left-invariant**, i.e. $d(zx, zy) = d(x, y)$ for all $x, y, z \in X$;
- \mathbf{m} is a **left-invariant Haar measure**, i.e. \mathbf{m} is a Radon measure such that $\mathbf{m}(xE) = \mathbf{m}(E)$ for all $x \in X$ and all Borel set $E \subset X$;
- X is **unimodular**, i.e. \mathbf{m} is also right-invariant.

REMARK: **Carnot groups** and **SU(2)** ARE admissible metric-measure groups.

Main result

Let $c: [0, +\infty) \rightarrow (0, +\infty)$ be such that $c, c^{-1} \in L^\infty([0, T])$ for all $T > 0$.

IDEA: c is a 'curvature function' and generalizes the usual $t \mapsto e^{-Kt}$.

Examples: $c(t) \equiv C_{\mathbb{G}}$ for Carnot groups and $c(t) = C_{\text{SU}(2)} e^{-2t}$ for $\text{SU}(2)$.

Define $R(a, b) = \frac{1}{b-a} \int_a^b c^{-2}(s) ds$ for $0 \leq a \leq b$.

Theorem (S., 2020)

Let (X, d, m) be an admissible group + some technical hypotheses. TFAE:

$$\text{BE}_w: \Gamma(P_t f) \leq c^2(t) P_t \Gamma(f)$$

$$\text{Kuwada}: W_2(P_t \mu, P_t \nu) \leq c(t) W_2(\mu, \nu)$$

$$\text{CD}_w: \text{Ent}_m(P_{t+h} \mu_s) \leq (1-s) \text{Ent}_m(P_t \mu_0) + s \text{Ent}_m(P_t \mu_1) \\ + \frac{s(1-s)}{2h} \left(\frac{1}{R(t, t+h)} W_2^2(\mu_0, \mu_1) - W_2^2(P_t \mu_0, P_t \mu_1) \right)$$

for $t \geq 0$ and $h > 0$, with $s \mapsto \mu_s$ a (1-speed) W_2 -geodesic

$$\text{EVI}_w: W_2^2(P_{t_1} \mu_1, P_{t_0} \mu_0) - \frac{1}{R(t_0, t_1)} W_2^2(\mu_1, \mu_0) \\ \leq 2(t_1 - t_0) \left(\text{Ent}_m(P_{t_0} \mu_0) - \text{Ent}_m(P_{t_1} \mu_1) \right) \text{ for } 0 \leq t_0 \leq t_1$$

Comments

$$\begin{aligned} \text{CD}_w: \text{Ent}_m(\mathbb{P}_{t+h}\mu_s) &\leq (1-s) \text{Ent}_m(\mathbb{P}_t\mu_0) + s \text{Ent}_m(\mathbb{P}_t\mu_1) \\ &\quad + \frac{s(1-s)}{2h} \left(\frac{1}{\mathcal{R}(t,t+h)} W_2^2(\mu_0, \mu_1) - W_2^2(\mathbb{P}_t\mu_0, \mathbb{P}_t\mu_1) \right) \\ &\text{for } t \geq 0 \text{ and } h > 0 \end{aligned}$$

$$\begin{aligned} \text{EVI}_w: W_2^2(\mathbb{P}_{t_1}\mu_1, \mathbb{P}_{t_0}\mu_0) - \frac{W_2^2(\mu_1, \mu_0)}{\mathcal{R}(t_0, t_1)} &\leq 2(t_1 - t_0) \left(\text{Ent}_m(\mathbb{P}_{t_0}\mu_0) - \text{Ent}_m(\mathbb{P}_{t_1}\mu_1) \right) \\ &\text{for } 0 \leq t_0 \leq t_1 \end{aligned}$$

1. The equivalence $\text{BE}_w \iff \text{Kuwada}$ is known, see [Kuwada, 2009] and [Ambrosio - Gigli - Savaré, 2015], but we (re)do the proof because of some technical issues.
2. If $t = 0$ in CD_w , then $\text{Ent}_m(\mathbb{P}_h\mu_s) \leq (1-s) \text{Ent}_m(\mu_0) + s \text{Ent}_m(\mu_1) + \frac{A(h)}{2} s(1-s) W_2^2(\mu_0, \mu_1)$ with $A(h) = \frac{\mathcal{R}(0,h)^{-1}-1}{h}$ for $h > 0$.
3. $\text{CD}_w \implies \text{Kuwada}$ is easy: multiply by $h > 0$ and then send $h \rightarrow 0^+$.
4. $\text{EVI}_w \implies \text{CD}_w$ follows from a general argument, see [Daneri - Savaré, 2008].
5. We only need to prove $\text{BE}_w \implies \text{EVI}_w$. The proof is an adaptation of [Ambrosio - Gigli - Savaré, 2015] and [Erbar - Kuwada - Sturm, 2015].

Other comments and research directions

$$\text{CD}_w: \text{Ent}_m(\mathbb{P}_{t+h}\mu_s) \leq (1-s) \text{Ent}_m(\mathbb{P}_t\mu_0) + s \text{Ent}_m(\mathbb{P}_t\mu_1) \\ + \frac{s(1-s)}{2h} \left(\frac{1}{\mathcal{R}(t,t+h)} W_2^2(\mu_0, \mu_1) - W_2^2(\mathbb{P}_t\mu_0, \mathbb{P}_t\mu_1) \right) \\ \text{for } t \geq 0 \text{ and } h > 0$$

$$\text{EVI}_w: W_2^2(\mathbb{P}_{t_1}\mu_1, \mathbb{P}_{t_0}\mu_0) - \frac{W_2^2(\mu_1, \mu_0)}{\mathcal{R}(t_0, t_1)} \leq 2(t_1 - t_0) \left(\text{Ent}_m(\mathbb{P}_{t_0}\mu_0) - \text{Ent}_m(\mathbb{P}_{t_1}\mu_1) \right) \\ \text{for } 0 \leq t_0 \leq t_1$$

6. We need the **group structure** of X to exploit the **de-singularization property** of the convolution: $\varrho \star \mu \ll \mathfrak{m}$. Can we avoid this assumption? Example: metric graphs.

Note: $\text{BE}_w \implies \mathbb{P}_t\mu \ll \mathfrak{m}$, but the W_2 -metric **velocity** of $s \mapsto \mu_s^t = \mathbb{P}_t\mu_s$ cannot be related to the one of $s \mapsto \mu_s$ if $c(0+) > 1$. Examples: **Carnot groups** and **SU(2)**!

7. Consider a sub-Riemannian manifold \mathbb{M} (possibly, without a group structure). Is there a BE_w inequality also encoding information about the **dimension** of \mathbb{M} ?

8. $\text{RCD}(K, \infty)$ and EVI_K imply several **nice properties** about (X, d, \mathfrak{m}) (MCP, gradient flows, m -GH stability,...). What can we deduce from RCD_w and EVI_w ?

9. **W_2 -contractions** are also known for Markovian diffusion semigroup associated to $L = \Delta + Z$ with $Z \in C^1$ on (\mathbb{M}, g) . Can we extend the result to this case?

THANK YOU FOR YOUR ATTENTION!

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Slides available (contact: giorgio.stefani.math@gmail.com) or on giorgiostefani.weebly.com.