

Magnetic Brunn-Minkowski and Borell-Brascamp-Lieb inequalities on Riemannian manifolds

AGA Seminar, September 2024

Rotem Assouline

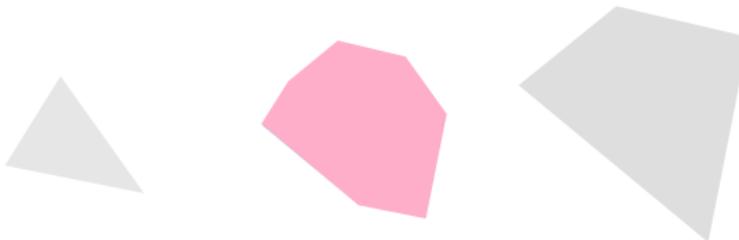
Weizmann Institute of Science

Advisor: Prof. Bo'az Klartag

The Brunn-Minkowski inequality

$A_0, A_1 \subseteq \mathbb{R}^n, 0 < \lambda < 1.$

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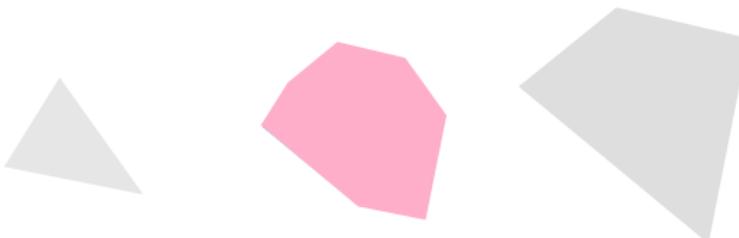
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Theorem (The Brunn-Minkowski inequality)

$A_0, A_1 \subseteq \mathbb{R}^n$ Borel, nonempty, $0 < \lambda < 1$,

$$|A_\lambda|^{1/n} \geq (1 - \lambda)|A_0|^{1/n} + \lambda|A_1|^{1/n}$$



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Theorem (The Prékopa-Leindler inequality)

$0 < \lambda < 1$, $f_0, f_\lambda, f_1 : \mathbb{R}^n \rightarrow [0, \infty)$ integrable such that

$$f_\lambda((1 - \lambda)x_0 + \lambda x_1) \geq f_0(x_0)^{1-\lambda} f_1(x_1)^\lambda \quad \text{for every } x_0, x_1 \in \mathbb{R}^n.$$

$$\implies \int_{\mathbb{R}^n} f_\lambda(x) dx \geq \left(\int_{\mathbb{R}^n} f_0(x) dx \right)^{1-\lambda} \left(\int_{\mathbb{R}^n} f_1(x) dx \right)^\lambda.$$

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(M, g) Riemannian manifold, $A_0, A_1 \subseteq M$, $0 < \lambda < 1$.

$$A_\lambda := \left\{ \gamma(\lambda) \quad \middle| \quad \begin{array}{l} \gamma : [0, 1] \rightarrow M \text{ constant speed minimizing} \\ \text{geodesic, } \gamma(0) \in A_0, \quad \gamma(1) \in A_1. \end{array} \right\}$$

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Theorem (Cordero-Erausquin, McCann & Schmuckenschläger '01, Sturm '06)

(M, g) complete n -dim Riemannian manifold, $A_0, A_1 \subseteq M$ Borel,
nonempty, $0 < \lambda < 1$, $\text{Ric}_g \geq 0 \implies$

$$\text{Vol}_g(A_\lambda)^{1/n} \geq (1 - \lambda)\text{Vol}_g(A_0)^{1/n} + \lambda\text{Vol}_g(A_1)^{1/n}.$$

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- \Leftarrow Magnabosco, Portinale, Rossi '22.

The Borell-Brascamp-Lieb inequality

$$\mathbf{M}_q(a, b; \lambda) = \begin{cases} ((1 - \lambda)a^q + \lambda b^q)^{1/q} & q \in \mathbb{R} \setminus \{0\} \\ a^{1-\lambda} b^\lambda & q = 0 \\ \max\{a, b\} & q = +\infty \\ \min\{a, b\} & q = -\infty \end{cases}$$

Theorem (Cordero-Erausquin, McCann, Schmuckenschläger '01)

(M, g) complete n -dim Riemannian manifold, $q \in [-1/n, \infty]$,
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$f_\lambda(\gamma(\lambda)) \geq \mathbf{M}_q(f_0(\gamma(0)), f_1(\gamma(1)); \lambda)$ for every min. geo. $\gamma : [0, 1] \rightarrow M$.

If $\text{Ric}_g \geq 0$ then: $\int_M f_\lambda d\text{Vol}_g \geq \mathbf{M}_{\frac{q}{1+qN}} \left(\int_M f_0 d\text{Vol}_g, \int_M f_1 d\text{Vol}_g; \lambda \right)$.

(In Euclidean space due to Henstock & Macbeath '53, Borell '75, Brascamp & Lieb '76).

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Finsler manifolds (Ohta '09), Metric measure spaces (Bacher '10),
Heisenberg groups (Balogha, Kristály, Sipos '16)...

Horocyclic Brunn-Minkowski inequality

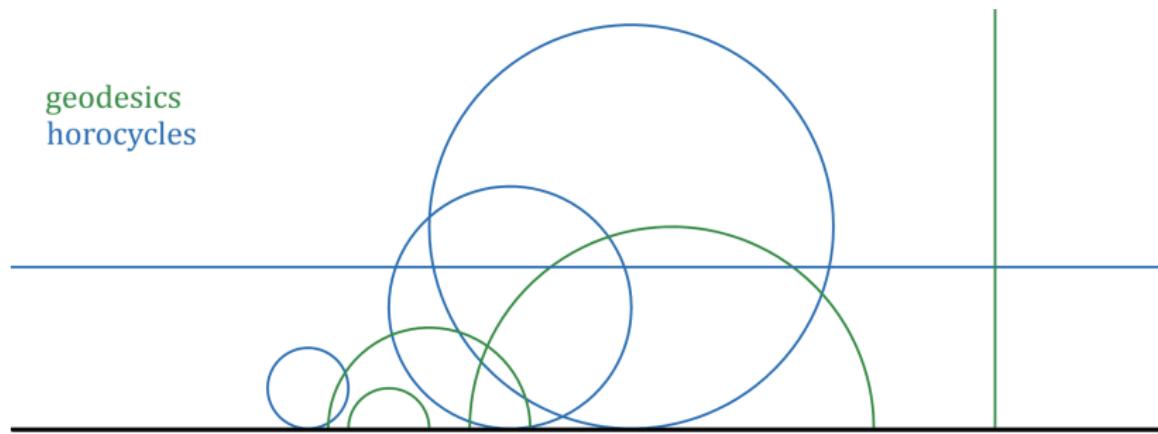
$\mathbf{H}^2 :=$ the hyperbolic plane. Let $A_0, A_1 \subseteq \mathbf{H}^2$.

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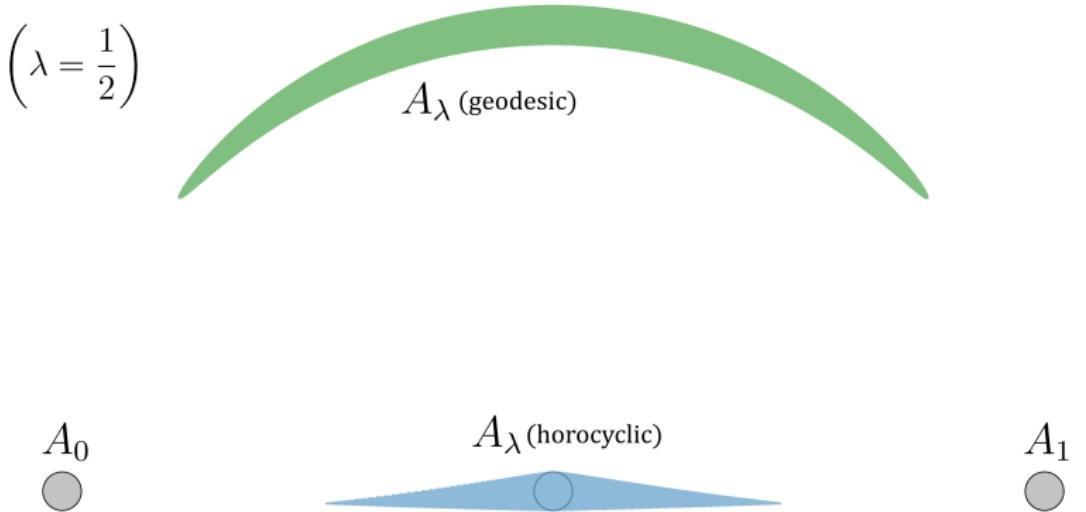
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μ measure on M , $q \in \mathbb{R}$.

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$$A_\lambda := \{\gamma(\lambda) \mid \gamma \in \Gamma, \gamma(0) \in A_0, \gamma(1) \in A_1\}.$$

When is it true that

$$\mu(A_\lambda) \geq \mathbf{M}_q(\mu(A_0), \mu(A_1); \lambda)$$

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- *On the curvature and heat flow on Hamiltonian systems*, Ohta '14

Theorem (A. '23)

Let (M, g) be a Riemannian surface (i.e. $\dim M = 2$).

$\Gamma \approx$ collection of constant-speed curves such that each $x, y \in M$ are joined by a unique curve $\gamma \in \Gamma$ (+ assumptions).

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TFAE:

1. For every pair of Borel, nonempty subsets $A_o, A_1 \subseteq M$ and every $0 < \lambda < 1$,

$$\text{Vol}_g(A_\lambda)^{1/2} \geq (1 - \lambda) \cdot \text{Vol}_g(A_o)^{1/2} + \lambda \cdot \text{Vol}_g(A_1)^{1/2},$$

2. There exists a smooth function $\kappa : M \rightarrow \mathbb{R}$ such that

$$\Gamma = \left\{ \text{solutions to the ODE } \nabla_{\dot{\gamma}} \dot{\gamma} = \kappa \cdot |\dot{\gamma}| \cdot \dot{\gamma}^\perp \right\},$$

and moreover $K + \kappa^2 - |\nabla \kappa| \geq 0$, where K is the Gauss curvature of g .

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$\nabla_{\dot{\gamma}} \dot{\gamma} = 0$;	$\langle \nabla_{\dot{\gamma}} \dot{\gamma}, \cdot \rangle = \Omega(\dot{\gamma}, \cdot)$.
Integral curves of the Hamiltonian flow on T^*M with the Hamiltonian g and the canonical symplectic form ω ;	Integral curves of the Hamiltonian flow on T^*M with the Hamiltonian g and the symplectic form $\omega_{\Omega} := \omega + \pi^* \Omega$.

Examples

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where J is the complex structure.

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Magnetic Ricci curvature

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where Φ is the flow of V , then $\text{div}V = d(\log J_t)/dt$, so

$$\frac{d^2}{dt^2}(\log J_t) + \frac{\left(\frac{d}{dt}\log J_t\right)^2}{n-1} + \text{mRic}(V) \leq 0.$$

Magnetic Ricci curvature

Let V be a vector field satisfying $|V| \equiv 1$ and $\nabla_V V = YV$. The $(1,1)$ -tensor ∇V satisfies the *Riccati equation*

$$\nabla_V(\nabla V) + (\nabla V)^2 = R(V, \cdot)V + \nabla(YV).$$

$$\implies V\text{div}V + \frac{(\text{div}V)^2}{n-1} + \text{mRic}(V) \leq 0.$$

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In particular, if $\text{mRic} \geq 0$ then J_t is $\frac{1}{n-1}$ -concave (hence log-concave) in t .

Magnetic Brunn-Minkowski

Let (M, g) be a complete, connected, oriented, n -dimensional Riemannian manifold, endowed with a one-form η . We assume

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- **Properness:** For every compact $A \subseteq M$ there exists a compact $\tilde{A} \supseteq A$ such that every minimizing magnetic geodesic with endpoints in A is contained in \tilde{A} .

Magnetic Brunn-Minkowski

$A_0, A_1 \subseteq M, 0 < \lambda < 1.$

$$A_\lambda := \left\{ \gamma(\lambda) \mid \begin{array}{l} \gamma : [0, 1] \rightarrow M \text{ constant speed minimizing} \\ \text{magnetic geodesic, } \gamma(0) \in A_0, \quad \gamma(1) \in A_1 \end{array} \right\}.$$

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Theorem (A. '24)

$mRic \geq 0 \implies \forall A_0, A_1 \subseteq M \text{ Borel, nonempty, } 0 < \lambda < 1,$

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$\text{mRic} \geq K \in \mathbb{R} \implies \text{"distorted Magnetic Brunn-Minkowski".}$

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Example: complex hyperbolic space

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The unit ball $M = \{z \in \mathbb{C}^n \mid |z| < 1\}$ with the symplectic form and metric

$$\omega := \frac{i}{2} \partial \bar{\partial} \log(1 - |z|^2), \quad g := 4 \cdot \frac{(1 - |z|^2) \sum_i dz_i d\bar{z}_i + (\sum_i \bar{z}_i dz_i) (\sum_i z_i d\bar{z}_i)}{(1 - |z|^2)^2}.$$

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Then $m\text{Ric} = \text{Ric} + \frac{n+1}{2} = -\frac{n+1}{2} + \frac{n+1}{2} = 0$.

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For each $z, w \in M$ there is a unique minimizing magnetic geodesic joining z to w , which lies on a totally geodesic hyperbolic plane (a *complex geodesic*).

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$$\implies \text{Vol}_g(A_\lambda)^{1/n} \geq (1 - \lambda) \text{Vol}_g(A_0)^{1/n} + \lambda \text{Vol}_g(A_1)^{1/n}.$$

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Weighted Borell-Brascamp-Lieb

Weighted Borell-Brascamp-Lieb

Theorem (Cordero-Erquusquin, McCann, Schmuckenschläger '01)

- (M, g) complete n -dimensional Riemannian manifold.
- μ measure on M with a smooth positive density.
- $N \in (n, \infty]$, $q \in [-1/N, \infty]$, $K \in \mathbb{R}$, $0 < \lambda < 1$.
- $f_0, f_\lambda, f_1 : M \rightarrow [0, \infty)$ integrable such that for every minimizing geodesic $\gamma : [0, 1] \rightarrow M$,

$$f_\lambda(\gamma(\lambda)) \geq \mathbf{M}_q \left(\frac{f_0(\gamma(0))}{\beta_{1-\lambda}^{K,N}(\ell)}, \frac{f_1(\gamma(1))}{\beta_\lambda^{K,N}(\ell)}; \lambda \right), \quad \text{where } \ell = \text{Len}[\gamma].$$

Then, if $\text{Ric}_{\mu, N} \geq K$ then

$$\int_M f_\lambda d\mu \geq \mathbf{M}_{\frac{q}{1+qN}} \left(\int_M f_0 d\mu, \int_M f_1 d\mu; \lambda \right).$$

Weighted magnetic Borell-Brascamp-Lieb

Theorem (A. '24)

- (M, g, η) satisfying the assumptions.
- μ measure on M with a smooth positive density.
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Then, if $\text{mRic}_{\mu, N} \geq K$ then

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Proof outline

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Magnetic needle decomposition

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Evans-Gangbo '99, ..., Klartag '14, Ohta '15. Magnetic geodesics are reparametrizations of geodesics of the Finsler metric $F(v) := |v| - \eta(v)$.

Magnetic needle decomposition

Lemma

For ν -a.e. $\alpha \in \mathcal{A}$ and every $N \in (-\infty, \infty] \setminus [1, n]$, the density $d\mu_\alpha/d\mathcal{H}^1 =: e^{-\Psi_\alpha}$ of the needle μ_α satisfies

$$\ddot{\Psi}_\alpha \geq m\text{Ric}_{\mu, N}(\dot{\gamma}_\alpha) + \frac{\dot{\Psi}_\alpha^2}{N-1},$$

where dots indicate differentiation with respect to arclength along γ_α .

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Lemma

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More applications of the magnetic needle decomposition

Theorem (Magnetic Poincaré inequality)

Assume that $\text{mRic}_{\mu,\infty} \geq 0$. Then for every C^1 function $f : M \rightarrow \mathbb{R}$,

$$\int_M f d\mu = 0 \quad \implies \quad \int_M f^2 d\mu \leq \frac{D^2}{\pi^2} \int_M |\nabla f|^2 d\mu,$$

where D is the length of the longest minimizing magnetic geodesic in M .

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- Log-Sobolev inequalities
- Isoperimetric inequalities (Lévy-Gromov, Bakry-Ledoux)
- ...

Lagrangians and Hamiltonians

A *Lagrangian* is a function $L : TM \rightarrow \mathbb{R}$. Associated to each Lagrangian is the Hamiltonian

$$H(p) := \sup\{p(v) - L(v) \mid v \in T_x M\} \quad p \in T_x^* M, x \in M.$$

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The *magnetic Lagrangian* and its associated Hamiltonian are

$$L(v) = \frac{|v|^2 + 1}{2} - \eta(v), \quad v \in TM; \quad H(p) = \frac{|p + \eta|^2 - 1}{2}, \quad p \in T^* M.$$

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Recall $S := \text{Len} - \int \eta$.

Lemma

Let $T > 0$. Let $\gamma : [0, T] \rightarrow M$ be a piecewise- C^1 curve. Then

$$S[\gamma] \leq \int_0^T L(\dot{\gamma}(t)) dt,$$

with equality if and only if γ is parametrized by arclength.

Dominated functions and the Hamilton-Jacobi equation

Let $L : TM \rightarrow \mathbb{R}$ be a nice Lagrangian.

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Let $L : TM \rightarrow \mathbb{R}$ be a nice Lagrangian. A function $u : M \rightarrow \mathbb{R}$ is *L-dominated* if for every piecewise- C^1 curve $\gamma : [a, b] \rightarrow M$,

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If u is *L-dominated* then it is locally Lipschitz and satisfies

$$H(du) \leq 0$$

whenever it is differentiable, where $H : T^*M \rightarrow \mathbb{R}$ is the Hamiltonian associated to L .

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Lemma (Contreras-Iturriaga-Paternain-Paternain '98)

Assume that there exists $\varepsilon_0 > 0$ such that $\int_{\gamma} \eta \leq (1 - \varepsilon_0) \cdot \text{Len}[\gamma]$ for every closed curve γ on M . Then there exist $\varepsilon_1 > 0$ and a smooth function $\vartheta : M \rightarrow \mathbb{R}$ which is a strict Hamilton-Jacobi subsolution, i.e.

$$|d\vartheta + \eta| \leq 1 - \varepsilon_1. \quad (1)$$

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For each $\varepsilon > 0$, let $\mathcal{S}_\varepsilon := \bigcup \gamma([a + \varepsilon, b - \varepsilon])$ where the union is over all calibrated curves $\gamma : [a, b] \rightarrow M$.

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Theorem (Fathi '03, Bernard-Zavidovique '13, Klartag '14)

Let L be a Tonelli or Finsler Lagrangian on a manifold M , and let u be an L -dominated function. For every $\varepsilon > 0$ there exists a $C^{1,1}$ function $u_\varepsilon : M \rightarrow \mathbb{R}$ such that

$$u_\varepsilon \equiv u \quad \text{and} \quad du_\varepsilon \equiv du \quad \text{on } \mathcal{S}_\varepsilon,$$

and for a.e. $x \in \mathcal{S}_\varepsilon$, the Hessian $\text{Hess } u_\varepsilon$ exists and varies differentiably (and if L is Finsler, smoothly) on the calibrated curve through x .

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Future study

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1. Removing assumptions (completeness, properness?)

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1. Removing assumptions (completeness, properness?)
2. The Lorentzian case (Displacement convexity for timelike optimal transport, McCann '23)
3. Non-magnetic sprays. (In dimension two, among constant-speed sprays, only magnetic sprays can satisfy Brunn-Minkowski).

Thank You!