

Thm: (equivalent formulation of $(D)(K, \infty)$)

For $K \in \mathbb{R}$. The following are equivalent:

i) $(D)(K, \infty)$

ii) $|DP_t \phi| \leq e^{-Kt} P_t |D\phi| \quad \forall \phi$

iii) $H(\cdot | \mu)$ is K -displacement convex

iv) The following EVI holds:

$$\frac{1}{2} \frac{d^+}{dt} W_2^2(\mu_t, \nu) + \frac{K}{2} W_2^2(\mu_t, \nu) \leq H(\nu | \mu) - H(\mu_t | \mu)$$

$\forall \mu_0, \nu \in \mathcal{P}^{ac}(\mathbb{R}^n)$, where $\mu_t = P_t \# \mu_0$ and $\mu_0 = \delta_{x_0}$.

(this is a restatement of the fact that μ_t is the gradient flow of the entropy w.r.t W_2)

v) $\forall \mu_0, \mu_0' \in \mathcal{P}^{ac}(\mathbb{R}^n)$, it holds:

$$W_2(\mu_t, \mu_t') \leq e^{-Kt} W_2(\mu_0, \mu_0')$$

where $\mu_t = P_t \# \mu_0$ and $\mu_t' = P_t \# \mu_0'$, $\mu_0 = \delta_{x_0}$, $\mu_0' = \delta_{x_0'}$

Use - Reverse - Show - OS: if $\phi = 0$ in (v) , W_2 can be replaced by W_1 .

Thm: Assume $(D)(K, \infty)$, then:

HWI inequality: $\forall \phi$ s.t. $\mu(\phi) = 1$, it holds:

$$\text{Ent}_\mu(\phi) \leq W_2(\phi \mu, \mu) \sqrt{\int \frac{|\nabla \phi|^2}{\phi} d\mu} - \frac{K}{2} W_2^2(\phi \mu, \mu)$$

HWI i-plus case - Sobolev. $\phi(x) \geq 0$, $\int \phi d\mu = 1$, $\text{Ent}_\mu(\phi) \leq \frac{2}{K} \int \frac{|\nabla \phi|^2}{\phi} d\mu$.

Talagrand's inequality: if $K > 0$, then

$$W_2^2(x, \mu) \leq \frac{2}{K} H(x | \mu) \quad \forall x \in \mathcal{P}(\mathbb{R}^n)$$

Porcu (Cp $\leq \frac{1}{K}$)

if $d\mu(x) = \frac{e^{-|x|^2}}{(2\pi)^{d/2}} dx$, $\mu \ll \nu$ is optimal (in (i)-(iv)).

Rq: There is a synthetic version of HWI which is equivalent to $\mathcal{O}(K, \infty)$.

2) Obstructions on graphs:

- Chain rule does not hold
- There is no geodesic in W_2
- Telegraf's inequality holds on graphs iff μ is a Dirac mass:

$$W_2^2(\mu, \nu) \geq W_1^2(\nu, \mu) \geq \frac{1}{2} \|x - y\|_{TV}$$

Assume that ν has support containing at least two points $x \neq y$.
consider $\nu \ll \mu$ and $\nu = \delta_y$. Then,

$$\frac{1}{2} \int (b-1) d\mu \leq W_2^2(\nu, \mu) \leq C H(\nu/\mu) \leq C \int b \log(b+1) d\mu$$

$$\leq C \int b(b-1) d\mu = C \int (b-1)^2 d\mu$$

→ Take $b = 1 + \epsilon g$ with $\mu(g) = 0$, ϵ small s.t. $b > 0$ and $\int |g| d\mu > \epsilon$.

$$\rightarrow \epsilon \leq 2C \epsilon^2 \int g^2 d\mu \quad \text{a contradiction.}$$

3) Changes in the literature:

i) Schmuckenschlager 98 / Liu-Tsai (preprint 2012)

Baudou - Caputo - Di Pra - Posta 00
 _____ 09

} None Proved by showing that $\Gamma_2 \geq \Gamma_1$

Ani-Ledoux 00

ii) Joulin 0709 (derivatives bounds) / Joulin-Ollivier 10

iii) Pass 11 / Ehrhard-Pass 12-14
 Duval 11-13

) (iv)

• Borevick - Skura 09 / Borevick 13

related works: Hilton 12 - Johnson - Hilton 13 - Leonard 13

Gozlan - R. Sessa - Tobi

Argli - Raas 13

2) Contractibility in W_1

Olliver 09 - Samson 05 - Tobi 07-09

Touh - Olliver 10 Olliver (Conway 10-13)

Vegter 12 - Dobrushin 70

Related works: Olliver - Villani 12

Lin - Lu - Yau 11

Tost - Luo

Bauer - Liu (preprint 13)

Proba: Wu Fa Chen 96. (w) with W_1 to obtain Poincaré inequalities

Bob Dyer 00 (path coupling)

To be investigated: Fan - Chung - Yau 96

Bauer

III Contractibility in W_1

$$W_1(x, y) = \inf_{\substack{\vec{u} \\ \vec{v} \\ \vec{y}_\mu}} \left\{ \int_V d(x, y) d\vec{u}(x, y) \right\}$$
$$= \sup_{f \text{ Lipschitz}} \left\{ \int f dx - \int f dy \right\}$$

1) Def.

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Def^o: Let K be a Markov kernel on $G=(V,E)$

Given $x,y \in V$, the coarse Ricci curvature of (G,K) at (x,y)

is:

$$K(x,y) = 1 - \frac{W_2(K_x, K_y)}{d(x,y)}$$

where $K_x(z) = K(x,z)$ i.e. $K_x = \delta_x K$

$$K(G,K) := \inf_{x,y \in V} K(x,y)$$

Prop III 1): Assume that $K(x,y) \geq K \in \mathbb{R}$ for all $(x,y) \in E$

Then $K(x,y) \geq K \forall x,y$. In particular:

$$K(G,K) = \inf_{(x,y) \in E} K(x,y)$$

Proof: triangle inequality for W_2 \square
a log a geodesic

Prop III 2) resampling $(G^{(i)})_{i=1}^n$ $(K^{(i)})_{i=1}^n$ $\sum \alpha_i = 1$

$$K(G,K) \geq \inf_{i \rightarrow n} \alpha_i K(G^{(i)}, K^{(i)})$$

Proof: convexity of W_2 : both variables,

2) Examples

a) Complete graph: $K(x,y) = \frac{1}{n} \quad \forall x,y$

Proof: $K(x,y) = 1 \quad \forall x,y \quad K(K_n, K) = \frac{1}{n}$

b) Hypercube: $\Omega_n = \{0,1\}^n$

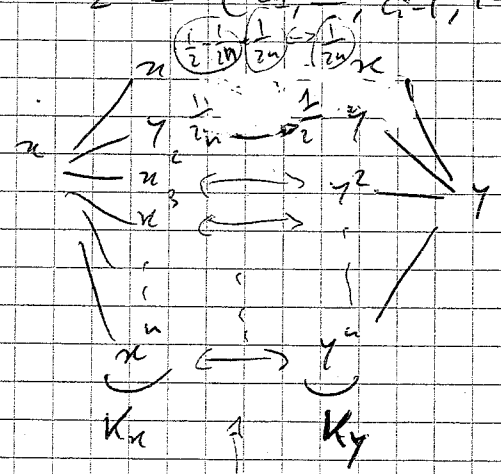
$K(x,y) = \frac{1}{2^n}$ if $x \sim y$

$K(x,x) = \frac{1}{2}$

Proof: $\forall x \sim y \quad K(x,y) = \frac{1}{2^n} \quad K(\Omega_n, K) = \frac{1}{2}$

Proof: $x = (0, \dots, 0), \quad y = (1, 0, \dots, 0)$

$z^i = (z_1, \dots, z_{i-1}, 1-2z_i, 2z_i, \dots, z_n)$



$$W_1(K_x, K_y) \leq \frac{(n-1) \times \frac{1}{2^n} + \frac{1}{2} - \frac{1}{2^n}}{1} = 1 - \frac{1}{n}$$

$$W_1(K_x, K_y) = \sup_{f \in L^1} \{K_x(f) - K_y(f)\}$$

Take $f(x) = x_1 \rightarrow K_x(f) = 1 - \frac{1}{2^n}$

$K_y(f) = \frac{1}{2^n}$

$\rightarrow W_1(K_x, K_y) \geq 1 - \frac{1}{n}$

IV Erbas-Peas' Ricci curvature

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1) Definition:

$$\mathcal{D}(V) = \{ \rho : V \rightarrow \mathbb{R}_+ \mid \int \rho d\mu = 1 \}$$

$$\mathcal{D}_*(V) = \{ \rho \in \mathcal{D}(V), \rho \geq 0 \}$$

Given $\rho_1, \rho_2 \in \mathcal{D}(V)$

$$W(\rho_1, \rho_2) := \inf_{\substack{(\rho_t)_{t \in [0,1]}, (\psi_t)_{t \in [0,1]} \\ \rho_t \in \mathcal{D}(V)}} \frac{1}{2} \int_0^1 \sum_{x,y \in V} (\psi_t(y) - \psi_t(x))^2 \Theta(\rho_t(x), \rho_t(y)) \cdot \kappa(x,y) \rho_t(y) dt$$

where the inf. runs over all (ρ_t) of class C^0 , and all ψ_t measurable satisfying the continuity equation:

$$\begin{cases} \left(\frac{d}{dt} \rho_t(x) + \sum_{y \in V} (\psi_t(y) - \psi_t(x)) \Theta(\rho_t(x), \rho_t(y)) \kappa(x,y) \right) = 0 \quad \forall x \\ \rho_0 = \rho_1 \quad \text{and} \quad \rho_1 = \rho_2 \end{cases}$$

$$\text{and } \Theta(r,s) = \int_0^1 r^t s^{1-t} dt = \begin{cases} \frac{r-s}{\log r - \log s} & \text{if } r \neq s \\ r & \text{if } r = s \end{cases}$$

$$\underline{\text{Req.}}: u(t,x) := P_t f(x) \quad P_t = e^{-tL}$$

$$\rho_t = u \quad \text{and} \quad \psi_t = -\log u$$

$$\partial_t u = Lu$$

• $\forall p_0, p_1 \in \mathcal{D}(V)$, there exists a geodesic $(p_t)_{t \in [0,1]}$ joining p_0 to p_1 in $(\mathcal{D}(V), W)$: $W(p_0, p_1) = |t-s| W(p_0, p_1)$.

Def: Fix $\mu \in \mathcal{P}(V)$ with $\mu > 0$ and a reasonable Riemann Kernel.
Then (G, K) has Ricci curvature bounded from below by $\kappa \in \mathbb{R}$ if for all one-speed geodesics $(p_t)_{t \in [0,1]}$ in $(\mathcal{D}(V), W)$, it holds:

$$Ent_{\mu}(p_t) \leq (1-t) Ent_{\mu}(p_0) + t Ent_{\mu}(p_1) - \frac{\kappa}{2} t(1-t) W(p_0, p_1)^2.$$

Prop: Lemma 3: $(G_i)_{i=1}^n, (K_i)_{i=1}^n, (\mu^{(i)})_{i=1}^n$

$$Ric(G, K) \geq \min_i \{ \alpha_i Ric(G^{(i)}, K^{(i)}) \}.$$

Proof: based on the mapping representation by Bouché - Gaspard - Diaconis - Coste.

2) Examples:

a) The two-point space $\Omega_2 = \{0, 1\} = K_2$

$$\Omega_2 = \{0, 1\} = K_2 \quad K(x, y) = \frac{1}{2} \forall x, y \quad \mu \equiv \frac{1}{2}$$

$$\gamma_{\beta} = \frac{1}{2} [(1-\beta) \delta_0 + (1+\beta) \delta_1] \quad \text{for } \beta \in [-1, 1].$$

$$\gamma_{\beta} = p^{\beta} \mu \quad \text{with } p^{\beta}(0) = 1-\beta, \quad p^{\beta}(1) = 1+\beta.$$

Prop: Let $-1 \leq \alpha \leq \beta \leq 1$ and p^{α} and p^{β} the corresponding densities

Then:

i) $W(p^{\alpha}, p^{\beta}) = \int_{\alpha}^{\beta} \sqrt{\frac{\operatorname{arctanh}(r)}{r}} dr$

ii) There exists a unique one-speed geodesic $(p^{\gamma(t)})_{t \in [0,1]}$ joining p^{α} to p^{β} (in $(\mathcal{D}(\Omega_2), W)$). Moreover γ is the solution of $\gamma'(t) = W(p^{\alpha}, p^{\beta}) \sqrt{\frac{\gamma(t)}{\operatorname{arctanh}(\gamma(t))}}$ with $\gamma(0) = \alpha$

iii) $Ric(\Omega_2, K) \geq 1$

Corollary: on $\Omega_n = \{0,1\}^n$, $K(x,y) = \frac{1}{2^n}$ if $x=y$ and $K(x,y) = \frac{1}{2}$ if $x \neq y$. Then $R_{\text{opt}}(\Omega_n, K) \geq \frac{1}{n}$. (16)

Proof: Part i):

Let (p_t) and (ψ_t) be sol^s of the continuity equations.

$$p_t(0) + p_t(1) = 2$$

$$\Theta(p_t(1), p_t(0)) = \Theta(2 - p_t(0), p_t(0)) = \frac{2 - 2p_t(0)}{\log(2 - p_t(0)) - \log p_t(0)}$$

> 0 if $p_t(0) \notin \{0, 2\}$

if $p_t(0) \in \{0, 2\}$ then $\Theta(p_t(0), p_t(1)) = 0$.

Hence $(\psi_t(1) - \psi_t(0))^2 = 4 \frac{p_t'(0)^2}{\Theta(p_t(0), 2 - p_t(0))^2}$ when $p_t(0) \neq 0, 2$

$$W(p^\alpha, p^\beta) = \inf_{\substack{\gamma: [0,1] \rightarrow [0,2] \\ \gamma(0) = \alpha \\ \gamma(1) = 1 + \beta}} \int_0^1 \frac{\gamma'^2(t)}{\Theta(\gamma(t), 2 - \gamma(t))} \frac{1}{\gamma(t) \neq 0, 2} dt$$

$$\frac{\gamma'(t)}{\Theta(\gamma(t), 2 - \gamma(t))} = \frac{\gamma'(t)}{2\tilde{\gamma}} \log \frac{1 - \tilde{\gamma}(t)}{1 + \tilde{\gamma}(t)} = \frac{\tilde{\gamma}'(t)}{\tilde{\gamma}(t)} \arg th(\tilde{\gamma}(t))$$

$$\arg th(x) = \frac{1}{2} \ln \left(\frac{1+x}{1-x} \right)$$

$$W^2(p^\alpha, p^\beta) = \inf_{\substack{\gamma \\ \gamma(0) = \alpha \\ \gamma(1) = \beta \\ \gamma \rightarrow}} \left\{ \int_0^1 \frac{\gamma'(t)^2}{\gamma(t)} \arg th(\tilde{\gamma}(t)) dt \right\}$$

$g(t) := \frac{\arg th(\tilde{\gamma}(t))}{\tilde{\gamma}(t)}$. The inf is reached at a unique curve ξ satisfying $2\xi''(t)g(\xi(t)) + \xi'^2(t)g'(\xi(t)) = 0$

$t \mapsto \int_{\gamma} (t) \sqrt{g(\dot{\gamma}(t))}$ is constant.

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$$\int_{\gamma} (t) \sqrt{g(\dot{\gamma}(t))} = C \geq 0$$

$$\therefore C = \int_{\alpha}^{\beta} \sqrt{g(\dot{\gamma}(t))} dt$$

Proof (ii): Let $\varphi(s) = \int_0^s \sqrt{\frac{\operatorname{arctanh} r}{r}} dr \quad r \in [-1, 1]$

$$W(p^{\alpha}, p^{\beta}) = |\varphi(s) - \varphi(s')|$$

$(D(\Omega_1), W) \ni p^{\alpha} \mapsto \varphi(s) \in \left(\int_{\varphi(-1), \varphi(1)}, |s| \right)$ is an isometry.

~~isometry~~ Take γ solution of $\dot{\gamma}(t) = W(p^{\alpha}, p^{\beta}) \sqrt{\frac{\gamma(t)}{\operatorname{arctanh}(\gamma(t))}}$

with $\gamma(0) = \alpha$

$$\begin{aligned} \varphi(\gamma(t)) - \varphi(\gamma(s)) &= \int_s^t \varphi'(\gamma(r)) \dot{\gamma}(r) dr = W(p^{\alpha}, p^{\beta}) \int_s^t dr \\ &= (t-s) W(p^{\alpha}, p^{\beta}) \end{aligned}$$

$$\rightarrow W(p^{\gamma(t)}, p^{\gamma(s)}) = |t-s| W(p^{\alpha}, p^{\beta})$$

This proves that $(p^{\gamma(t)})_{t \in [0,1]}$ is the geodesic joining p^{α} to p^{β}

(since $\gamma(1) = \beta$)

Proof (iii): $H(t) = \operatorname{Euk}_{\gamma}(p^{\gamma(t)})$

$$H(t) = W(p^{\alpha}, p^{\beta}) \frac{1}{2} \left(1 + \frac{\gamma(t)}{(1-\gamma(t)^2) \operatorname{arctanh}(\gamma(t))} \right)$$

$$\leq \frac{1}{2} \left(1 + \frac{x}{(1-x^2) \operatorname{arctanh} x} \right) = 1$$

$$\geq W(p^{\alpha}, p^{\beta})$$

$$\text{Let } B(p, \psi) = \frac{1}{4} \sum_{x, y, z} (\psi(x) - \psi(y))^2 \left(\partial_x \Theta(p(x), p(y)) (p(z) - p(x)) K(x, z) + \partial_y \Theta(p(x), p(y)) (p(z) - p(y)) K(y, z) \right) \\ - \frac{1}{2} \sum_{x, y, z} (K(x, z) (\psi(z) - \psi(x)) - K(y, z) (\psi(z) - \psi(y))) (\psi(x) - \psi(y)) \hat{\rho}(x, y) K(x, y) \pi(x)$$

$$\text{and } A(p, \psi) = \frac{1}{2} \sum_{x, y, z} (\psi(y) - \psi(x))^2 \hat{\rho}(x, y) K(x, y) \pi(x)$$

Thm:

$\nabla FAE:$

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i) $\text{Pcc}(G, K) \succeq K$

ii) $\forall p \in \mathcal{D}_+(V), \forall \psi: V \rightarrow \mathbb{R},$

$$B(p, \psi) \succeq \kappa A(p, \psi)$$

iii) EVi(K) holds:

$$\frac{1}{2} \frac{d^2}{dt^2} W^2(p_t, p') + \frac{\kappa}{2} W(p_t, p')^2 \stackrel{?}{\leq} E_{\mu_t}(K) - E_{\mu_t}(P_t p)$$

$\forall t, \rho.$

Prop $\text{Pcc}(K_n, K) \succeq \frac{1}{2} + \frac{1}{n}$

\hookrightarrow complete graph. \rightarrow lazy RW.