

# Generalized Nash Inequalities

D. Bakry  
Joint works with F. Bolley, I. Gentil, P. Maheux

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Describe some robust and general method to control spectra  
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$L$  generator of a Markov semigroup,  $P_t = \exp(tL)$  symmetric in  
 $\mathcal{L}^2(\mu)$

$$\int fL(g)d\mu = \int gL(f)d\mu.$$

$\mu$  finite (probability) measure,  $P_t(1) = 1$ ,  $f \geq 0 \implies P_t f \geq 0$ .

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In the model case  $\Gamma(f, f) = g^{ij}\partial_i f \partial_j f$ , where  $g^{ij}$  is the Riemann metric.

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Aim : describe functional inequalities (involving  $\mathcal{L}^p$  norms and the Dirichlet form) which lead to control of the spectrum of  $L$  :  
eg which show that the spectrum is discrete and control

$$\sum_n \exp(-t\lambda_n)$$

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General method : control

$$\|P_t f\|_\infty \leq K(t) \|f\|_1 \quad \text{or only} \quad \|P_t f\|_2 \leq K_1(t) \|f\|_1$$

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then pointwise

$$P_t f(x) = \int f(y) p_t(x, y) d\mu(y)$$

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for a *density*  $p_t$ , and

$$\|p_t\|_\infty \leq K(t) \text{ or } \|p_t\|_\infty \leq K_1(t/2)^2.$$

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Then

$$\int p_t(x, x) d\mu = \sum_n e^{-t\lambda_n} \leq K(t).$$

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Sobolev inequalities ( $\text{Sob}_n(C)$ ) :

$$\|f\|_p^2 \leq \|f\|_2^2 + C\mathcal{E}(f),$$

with  $p > 2$  ( $p = 2n/(n-2)$ ).  $n$  is the dimension in the Sobolev inequality.

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Logarithmic Sobolev inequality ( $LS(C)$ ) :

$$\text{Ent}_\mu(f^2) \leq C\mathcal{E}(f),$$

$$\text{Ent}_\mu(f) = \int f \ln(f) d\mu - \int f d\mu \ln\left(\int f d\mu\right).$$

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Poincaré inequalities ( $P(C)$ ) :

$$\sigma_\mu^2(f) \leq C\mathcal{E}(f),$$

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Sobolev  $\implies$  Logarithmic Sobolev  $\implies$  Poincaré

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$$\begin{aligned} P(C) &\iff \operatorname{spec}(-L) \subset \{0\} \cup [1/C, \infty) \\ &\iff \sigma^2(P_t f) \leq \exp(-2t/C) \sigma^2(f). \end{aligned}$$

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## Classical Nash and Sobolev Inequalities

**Proof :**  $\partial_t P_t f = L(P_t f)$ , and  $\partial_t \|P_t f\|_2^2 = -2\mathcal{E}(P_t f)$ .

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Apply to  $f - \int f d\mu$  and use  $\int f d\mu = 0 \implies \int P_t f d\mu = 0$ . With

$$H(t) = \|P_t f\|_2^2,$$

$$P(C) \implies H' \leq -(2/C)H.$$

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**Indeed stronger :** In  $H$  is convex

$$H'' = 4 \int (LP_t f)^2 d\mu, \quad H' = -2 \int P_t f L(P_t f) d\mu$$

$$\implies (\text{Cauchy} - \text{Shwartz}) \implies HH'' \geq H'^2.$$

# From inequalities to bounds

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- ▶ Poincaré not enough to go beyond first eigenvalue.

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- ▶ Poincaré not enough to go beyond first eigenvalue.
- ▶ Sobolev + Poincaré  $\implies$  Discrete spectrum, bounded diameter.

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- ▶ Sobolev  $\iff \|P_t f\|_\infty \leq K(t) \|f\|_1$ ,  $K(t) = Ct^{-n/2}$ ,  $0 < t \leq 1$ . (Ultracontractivity)

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- ▶ Sobolev  $\iff \|P_t f\|_\infty \leq K(t) \|f\|_1$ ,  $K(t) = Ct^{-n/2}$ ,  $0 < t \leq 1$ . (Ultracontractivity)
- ▶ Logarithmic Sobolev "almost enough" to get discrete spectrum (but not ultracontractivity)

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$$\|f\|_2^2 \leq \|f\|_1^{2(1-\theta)} \left[ \|f\|_2^2 + C\mathcal{E}(f) \right]^\theta,$$

with  $\theta = n/(n+2)$ .

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**Nash from Sobolev** : use Holder's inequality (same constants).

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**Nash from Sobolev** : use Holder's inequality (same constants).

**Sobolev from Nash** : use slicing : apply to  $(f - 2^k)_+ \wedge 2^k$  and add.

One loses on the constants, but same exponent  $n$ .

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**Generalised Nash** ( $N(\Psi)$ )

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$$\frac{\|f\|_2^2}{\|f\|_1^2} \leq \Psi\left(\frac{\mathcal{E}(f)}{\|f\|_1^2}\right),$$

Examples

with  $\Psi$  increasing and concave.

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**Generalised Nash** ( $N(\Psi)$ )

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Examples

with  $\Psi$  increasing and concave. Usual Nash :  $\Psi(x) = (1+x)^\theta$ ,  $0 < \theta < 1$ .

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**Generalised Nash** ( $N(\Psi)$ )

$$\frac{\|f\|_2^2}{\|f\|_1^2} \leq \Psi\left(\frac{\mathcal{E}(f)}{\|f\|_1^2}\right),$$

with  $\Psi$  increasing and concave. Usual Nash :  $\Psi(x) = (1+x)^\theta$ ,  $0 < \theta < 1$ .

Equivalently, with  $\Psi(r) \leq rx + \beta(r)$

$$(SPI) \int f^2 d\mu \leq r\mathcal{E}(f) + \beta(r) \left( \int |f| d\mu \right)^2.$$

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$$\|f\|_2^2 \leq \|f\|_1^{2(1-\theta)} \left[ \|f\|_2^2 + C\mathcal{E}(f) \right]^\theta,$$

with  $\theta = n/(n+2)$ .

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**Nash from Sobolev** : use Holder's inequality (same constants).

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# Ultracontractivity from Nash

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# Ultracontractivity from Nash

Assume  $N(\Psi)$  with  $\int^{\infty} \frac{\Psi'(x)}{x} dx < \infty$ . Then

$$\|P_t f\|_{\infty} \leq K(t) \|f\|_1,$$

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$$K^{-1}(s) = \int_{\Psi^{-1}(s)}^{\infty} \frac{\Psi'(x)}{x} dx.$$

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Sobolev case :  $K(t) = ct^{-n/2}$  ( $0 < t < 1$ ) then

$$\Psi = Cx^{n/(n+2)} (x \rightarrow \infty).$$

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Ultracontractivity from Nash

with  $f \geq 0$ ,  $\int f d\mu = 1$ :  $H(t) = \|P_t f\|_2^2$ ,  $H'(t) = -2\mathcal{E}(P_t f)$ .

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$$\|P_t f\|_2 \leq K(t/2)^{1/2} \|f\|_1,$$

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take asymptotics in  $t = 0$  and optimize in  $\alpha$ .

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# Super Poincaré

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If

$$\int f^2 d\mu \leq r\mathcal{E}(f) + \left( \int \Pi(f) d\mu \right)^2 \quad (1)$$

where  $\Pi(f)$  is the projection onto a finite dimensional space.

Then,  $\sigma_{ess} \in [\frac{1}{r}, \infty)$ .

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Other version : Super Poincaré Inequalities

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**Typically**  $w = \sum_i a_i f_i$ , where  $f_i$  eigenvectors and  $(a_i)$  decreasing such that  $\sum_i |a_i| < \infty$ ; then  $\beta(r) = n(r)/a_{n(r)}^2$ , such that  $(f_1, \dots, f_{n(r)})$  span the spectral space  $E_{1/r}$ .

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# From (*SPI*) to discrete spectrum : Wang's theorem

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If  $(SPI)$  holds for some function  $r \mapsto \beta(r)$  and  $w \in \mathcal{L}^2(\mu)$  and

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**Persson** : There exists an increasing sequence  $(A_k)$  such that  $\cup A_k = E$  and  $\mu(A_k) < \infty$  such that  $\inf \sigma_{ess} \geq \sup_k \lambda_k$ , where

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Holds as soon as the  $A_k$  are nicely separated and the embedding from  $\mathcal{H}^1(A_k)$  into  $\mathcal{L}^2(A_k)$  is compact.

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Other Version of (SPI) : Weighted Nash Inequalities  $N(w, \Psi)$

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For some  $w \in \mathcal{L}^2(\mu)$ ,  $w \geq 0$  and increasing concave  $\Psi$  with  $\lim_{r \rightarrow \infty} \Psi(r)/r = 0$

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: Question : what is the relation with Ultracontractivity?

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$$\frac{\|f\|_2^2}{(\int w|f|d\mu)^2} \leq \Psi\left(\frac{\mathcal{E}(f)}{(\int w|f|d\mu)^2}\right).$$

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$$\int^\infty \frac{\Psi'(x)}{x} dx < \infty, \int w^2 d\mu = 1 \text{ and } Lw \leq cw.$$

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$\int^\infty \frac{\Psi'(x)}{x} dx < \infty$ ,  $\int w^2 d\mu = 1$  and  $Lw \leq cw$ . Then,

$Q_t(f) = w^{-1}P_t(wf)$  bounded from  $\mathcal{L}^1(w^2 d\mu)$  to  $\mathcal{L}^2(w^2 d\mu)$ .

$$\frac{\|f\|_2^2}{(\int w|f|d\mu)^2} \leq \Psi\left(\frac{\mathcal{E}(f)}{(\int w|f|d\mu)^2}\right).$$

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Bound on the spectrum and the density

$$\sum_n e^{-\lambda_n t} \leq K^2(t)e^{ct}, \quad p_t(x, y) \leq K(t)e^{ct}w(x)w(y)$$

$$K^{-1}(s) = \int_{\Psi^{-1}(s)}^\infty \frac{\Psi'(x)}{x} dx.$$

# From Weighted Nash Inequalities and back

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## From Nash to bounds

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**Hint** : as before : differential equation on  $\frac{\|P_t f\|_2^2}{(\int w P_t f d\mu)^2}$ .

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Gives  $\|P_t f\|_2^2 \leq K(t) (\int |fw| d\mu)^2$ , and

$$\|w^{-1} P_t(fw)\|_{2, w^2 d\mu} \leq \|f\|_{2, w^2 d\mu}.$$

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## From bounds to weighted Nash

## From Nash to bounds

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**From bounds to weighted Nash** If  $\|P_t f\|_2 \leq K(t) \|fw\|_1$ , then  $N(\Phi)$  with  $\Phi(x) = \sup\{\frac{x}{2t} \ln \frac{x}{K^2(t)}, t > 0\}$ .

## From Nash to bounds

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invariance by  $\int w P_t f d\mu \leq e^{ct} \int w f d\mu$  due to  $Lw \leq cw$ .

Gives  $\|P_t f\|_2^2 \leq K(t) (\int |fw| d\mu)^2$ , and

$\|w^{-1} P_t(fw)\|_{2, w^2 d\mu} \leq \|f\|_{2, w^2 d\mu}$ .

**From bounds to weighted Nash** If  $\|P_t f\|_2 \leq K(t) \|fw\|_1$ , then  $N(\Phi)$  with  $\Phi(x) = \sup\{\frac{x}{2t} \ln \frac{x}{K^2(t)}, t > 0\}$ .

**Hint** Use convexity of  $t \mapsto \ln \|P_t f\|_2$ .

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$W = a|x|^\alpha$  with  $\alpha > 2$  : ultracontractivity and  $N(\Psi)$  with

$$\Psi(x) = C(1 + x(\ln x))^{-(2\alpha-2)/\alpha}.$$

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$W = c|x|^\alpha$ ,  $1 < \alpha < 2$ . Not ultracontractive but Weighted Nash with  $\Psi(x) = C(1 + x)^\lambda$  ( $0 < \lambda < 1$ ) and  $w = e^{W/2}|x|^{-\gamma}$ ,  $\gamma > 0$ .

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# Thank you for your attention