

ENTROPY METHODS, FUNCTIONAL INEQUALITIES AND APPLICATIONS

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ABSTRACT. Various functional inequalities are classically seen from a variational point of view in nonlinear analysis. They also have important consequences for evolution problems. For instance, entropy estimates are standard tools for relating rates of convergence towards asymptotic regimes in time-dependent equations with optimal constants of various functional inequalities. This point of view applies to linear diffusions and will be illustrated by some results on the Fokker-Planck equation based on the *carré du champ* method introduced by D. Bakry and M. Emery. In the recent years, the method has been extended from linear to nonlinear diffusions. This aspect will be illustrated by results on Gagliardo-Nirenberg-Sobolev inequalities on the sphere and on the Euclidean space. Even the evolution equations can be used as a tool for the study of detailed properties of optimal functions in inequalities and their refinements. There are also applications to other equations than pure diffusions: hypocoercivity in kinetic equations is one of them. In any case, the notion of entropy has deep roots in statistical mechanics, with applications in various areas of science ranging from mathematical physics to models in biology. A special emphasis will be put during the course on the corresponding models which offer many directions for new research developments.

PLAN OF THE COURSE

- (1) an introduction to entropy methods
- (2) functional inequalities from a variational point of view
- (3) linear diffusions: rates, Fokker-Planck and the carré du champ method
- (4) nonlinear diffusions: Gagliardo-Nirenberg-Sobolev inequalities on \mathbb{S}^d
- (5) Gagliardo-Nirenberg-Sobolev inequalities on \mathbb{R}^d and beyond
- (6) hypocoercivity: H^1 and L^2 methods
- (7) applications in mathematical biology

NOTES AND REFERENCES OF THE COURSE

<https://www.ceremade.dauphine.fr/~dolbeaul/Teaching/files/M2-Math2023/M2-Math2023.pdf>

SOME LINKS

Here is a short list of monographs and paper that are good entry points for *entropy methods* for PDEs:

- The book [2] by D. Bakry, I. Gentil and M. Ledoux presents in a mainly linear framework the results obtained by the *carré du champ* method and its extensions. It is a synthetic presentation of a very large number of works, which remains perfectly accessible with a basic training in analysis.

<https://www.ceremade.dauphine.fr/~dolbeaul/Teaching/references/BGL2014.pdf>

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- In [5], A. Jüngel gave a concise presentation of entropy methods on a few well-chosen examples, which include the fast diffusion equation.

<https://www.ceremade.dauphine.fr/~dolbeaul/Teaching/references/Juengel2016.pdf>

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This book is an excellent introduction to entropy methods applied to nonlinear parabolic equations.

- The book [6] by C. Villani on mass transport is an essential reference. Although very complete, it remains relatively easy to access. On the gradient flows, we can refer to [1] which is however much more technical and advanced.

<https://www.ceremade.dauphine.fr/~dolbeaul/Teaching/references/Villani2009.pdf>

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- Although it is not (yet) a book, C. Schmeiser's lecture notes are available online at

<https://homepage.univie.ac.at/christian.schmeiser/Entropy-course.pdf>

and have the advantage of being accompanied by the full video

<https://sciencesmaths-paris.fr/f/actualites-fr/entropy-methods>

of the course he gave at the Institut Henri Poincaré in the fall of 2018.

- Parts of this course is taken from [4, Section 2]

<https://www.ceremade.dauphine.fr/~dolbeaul/Preprints/Publi/1704.pdf>

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and from the Memoir [3] on the *Stability in Gagliardo-Nirenberg-Sobolev inequalities: flows, regularity and the entropy method*

<https://hal.science/hal-02887010>

- Dauphine-PSL - Master 2 : *Logarithmic Sobolev Inequalities Essentials*, by Djalil Chafai and Joseph Lehec

<https://djalil.chafai.net/docs/M2/chafai-lehec-m2-lsie-lecture-notes.pdf>

- For a course on *symmetry and nonlinear diffusion flows*, please refer to

<https://www.ceremade.dauphine.fr/~dolbeaul/Teaching/files/UChile-2017/LectureNotes.pdf>

- For general techniques in Analysis and functional inequalities, the book *Analysis* by Elliott H. Lieb and Michael Loss is highly recommended

<https://www.ceremade.dauphine.fr/~dolbeaul/Teaching/references/Lieb-Loss2001.pdf>

1. INTRODUCTION TO ENTROPY METHODS

1.1. **Notions of entropy.** A brief history of entropy methods. Some recent directions of research. A key idea: the link between functional inequalities and rates in evolution equations.

1.2. **An introduction to the literature.** What you can find in the main references of this course.

2. A LIST OF FUNCTIONAL INEQUALITIES

2.1. **Poincaré inequality.** The inequality for a bounded measure. Link with ground state estimates for the Schrödinger operator. Persson's lemma. Application to the measure $\exp(-|x|^\alpha) dx$ on \mathbb{R}^d with $\alpha \geq 1$.

2.2. **Hardy inequality.** Proof by the expansion of the square method.

2.3. **Sobolev inequality.**

2.4. **Gagliardo-Nirenberg inequalities.**

2.5. **Logarithmic Sobolev inequalities.** Logarithmic Sobolev inequalities as a limit case of the Gagliardo-Nirenberg inequalities. Standard Gaussian measure and various equivalent forms of the logarithmic Sobolev inequality: gaussian form, Euclidean form, scale invariant form.

2.6. **Nash inequality.** The original proof by Nash/Stein.

2.7. **Beckner inequalities with Gaussian weight.** Inequalities which interpolate between the Gaussian Poincaré inequality and the Gaussian logarithmic Sobolev inequality. The Gaussian logarithmic Sobolev inequality is the strongest of these inequalities. The proof by convex interpolation (Latała and Oleskiewicz).

3. ENTROPY METHODS: FIRST RESULTS

3.1. **Heat equation.** Heat flow and Nash inequality: a classical interplay between decay rates and a simple evolution equation. Green function and the four steps method of J.L. Vázquez. Nash inequality and decay rate in L^2 . The relative entropy method: self-similar rescaling. Fokker-Planck and Ornstein-Uhlenbeck equations. Carré du champ method in L^p with $1 \leq p < 2$ and the limit case with $p = 2$. Convergence in L^1 for the solution of the Fokker-Planck equation and intermediate asymptotics for the solution of the heat equation. Side remark 1: Hermite functions. Side remark 2: Nelson's lemma and the hypercontractivity.

3.2. **The carré du champ method.** Proof of the Gaussian logarithmic Sobolev inequality by the Bakry-Emery approach. A generalization to φ -entropies and log-concave measures.

3.3. Interpolation inequalities on the sphere. The inequalities by M.F. Bidaut-Véron and L. Véron / Beckner. The original Bakry-Emery method and its extension with the fast diffusion flow. A short proof of Sobolev's inequality. Improved inequalities.

4. FAST DIFFUSION EQUATIONS ON \mathbb{R}^d AND ENTROPY METHODS

4.1. Rényi entropy powers. A method from Information theory. Application to Gagliardo-Nirenberg inequalities. The role of self-similar equations.

4.2. Free energy and relative entropy methods. The self-similar change of variables. Entropy – entropy production inequalities. Gagliardo-Nirenberg inequalities in non-scale invariant form. Improved inequalities in the asymptotic regime. Improved entropy on the initial time-layer. A result from the regularity theory of non-linear parabolic equations and control of the threshold time. First result of stability with constructive estimates.

4.3. Caffarelli-Kohn-Nirenberg. Some results on symmetry. Why do entropy methods work so well.

REFERENCES

- [1] L. AMBROSIO, N. GIGLI, AND G. SAVARÉ, *Gradient flows in metric spaces and in the space of probability measures*, Lectures in Mathematics ETH Zürich, Birkhäuser Verlag, Basel, 2005.
- [2] D. BAKRY, I. GENTIL, AND M. LEDOUX, *Analysis and geometry of Markov diffusion operators*, vol. 348 of Grundlehren der Mathematischen Wissenschaften [Fundamental Principles of Mathematical Sciences], Springer, Cham, 2014.
- [3] M. BONFORTE, J. DOLBEAULT, B. NAZARET, AND N. SIMONOV, *Stability in Gagliardo-Nirenberg-Sobolev inequalities: Flows, regularity and the entropy method*, Preprint [arXiv: 2007.03674](https://arxiv.org/abs/2007.03674) and [hal-03160022](https://hal.archives-ouvertes.fr/hal-03160022), to appear in *Memoirs of the AMS*, (2022).
- [4] J. DOLBEAULT AND X. LI, Φ -Entropies: convexity, coercivity and hypocoercivity for Fokker-Planck and kinetic Fokker-Planck equations, *Mathematical Models and Methods in Applied Sciences*, 28 (2018), pp. 2637–2666.
- [5] A. JÜNGEL, *Entropy Methods for Diffusive Partial Differential Equations*, SpringerBriefs in Mathematics, Springer International Publishing, 2016.
- [6] C. VILLANI, *Optimal transport*, vol. 338 of Grundlehren der Mathematischen Wissenschaften [Fundamental Principles of Mathematical Sciences], Springer-Verlag, Berlin, 2009. Old and new.

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