

# A Theory of Transfers

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# Notation

$X$  and  $Y$  are compact spaces.  $\mathcal{T} : \mathcal{P}(X) \times \mathcal{P}(Y) \rightarrow \mathbb{R} \cup \{+\infty\}$  is a proper convex and weak\* lower semi-continuous on  $\mathcal{M}(X) \times \mathcal{M}(Y)$ .  $D(\mathcal{T})$  will denote its effective domain. Its “partial domains” are then

$$D_1(\mathcal{T}) = \{\mu \in \mathcal{P}(X); \exists \nu \in \mathcal{P}(Y), (\mu, \nu) \in D(\mathcal{T})\}$$

and

$$D_2(\mathcal{T}) = \{\nu \in \mathcal{P}(Y); \exists \mu \in \mathcal{P}(X), (\mu, \nu) \in D(\mathcal{T})\}.$$

- ▶ For  $\mu \in \mathcal{P}(X)$ , consider the partial maps  $\mathcal{T}_\mu : \nu \rightarrow \mathcal{T}(\mu, \nu)$  on  $\mathcal{P}(Y)$ ,
- ▶ For  $\nu \in \mathcal{P}(Y)$ , consider the partial map  $\mathcal{T}_\nu : \mu \rightarrow \mathcal{T}(\mu, \nu)$  on  $\mathcal{P}(X)$ ,
- ▶  $+\infty$  outside the probability measures.

They are clearly convex and weak\*-lower semi-continuous on  $\mathcal{M}(Y)$  (resp.,  $\mathcal{M}(X)$ ).

# Linear Transfers

Let  $\mathcal{T} : \mathcal{P}(X) \times \mathcal{P}(Y) \rightarrow \mathbb{R} \cup \{+\infty\}$  be a proper convex and weak\* lower semi-continuous on  $\mathcal{M}(X) \times \mathcal{M}(Y)$ . Say that

1.  $\mathcal{T}$  is a *backward linear Transfer*, if there exists a convex operator  $T^- : C(Y) \rightarrow LSC(X)$  such that for each  $\mu \in D_1(\mathcal{T})$ , the Legendre transform of  $\mathcal{T}_\mu$  on  $\mathcal{M}(Y)$  satisfies:

$$\mathcal{T}_\mu^*(g) = \int_X T^-(g)(x) d\mu(x) \quad \text{for any } g \in C(Y). \quad (1)$$

2.  $\mathcal{T}$  is a *forward linear transfer*, if there exists a concave operator  $T^+ : C(X) \rightarrow USC(Y)$  such that for each  $\nu \in D_2(\mathcal{T})$ , the Legendre transform of  $\mathcal{T}_\nu$  on  $\mathcal{M}(X)$  satisfies:

$$\mathcal{T}_\nu^*(f) = - \int_Y T^+(-f)(y) d\nu(y) \quad \text{for any } f \in C(X). \quad (2)$$

We shall call  $T^+$  (resp.,  $T^-$ ) the *forward (resp., backward) Kantorovich operator* associated to  $\mathcal{T}$ .

# Familiar formulae

So, if  $\mathcal{T}$  is a **forward linear transfer** on  $X \times Y$ , then for any  $\mu \in \mathcal{P}(X)$  and  $\nu \in \mathcal{P}(Y)$ , we have

$$\mathcal{T}(\mu, \nu) = \sup \left\{ \int_Y T^+ f(y) d\nu(y) - \int_X f(x) d\mu(x); f \in C(X) \right\},$$

while if  $\mathcal{T}$  is a **backward linear transfer** on  $X \times Y$ , then

$$\mathcal{T}(\mu, \nu) = \sup \left\{ \int_Y g(y) d\nu(y) - \int_X T^- g(x) d\mu(x); g \in C(Y) \right\}.$$

A transfer  $\mathcal{T}$  is symmetric if

$$\mathcal{T}(\nu, \mu) := \mathcal{T}(\mu, \nu) \text{ for all } \mu \in \mathcal{P}(X) \text{ and } \nu \in \mathcal{P}(Y).$$

If  $\mathcal{T}$  is a backward linear transfer with Kantorovich operator  $T^-$ , then  $\tilde{\mathcal{T}}(\mu, \nu) := \mathcal{T}(\nu, \mu)$  is a forward linear transfer with operator  $\tilde{T}^+ f = -T^-(-f)$ .

This means that if  $\mathcal{T}$  is symmetric, then  $T^+ f = -T^-(-f)$ .

# First examples of linear mass transfers

1. The **identity transfer**  $\mathcal{I}$  on  $\mathcal{P}(X) \times \mathcal{P}(X)$  is the map

$$\mathcal{I}(\mu, \nu) = \begin{cases} 0 & \text{if } \mu = \nu \\ +\infty & \text{otherwise.} \end{cases} \quad (3)$$

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2. **The trivial transfer:** Any pair of functions  $c_1 \in C(X)$ ,  $c_2 \in C(Y)$  define trivially a linear transfer via

$$\mathcal{T}(\mu, \nu) = \int_Y c_2 d\nu - \int_X c_1 d\mu.$$

The Kantorovich operators are then

$$T^+f = c_2 + \inf(f - c_1) \text{ and } T^-g = c_1 + \sup(g - c_2).$$

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$$T^+f = c_2 + \inf(f - c_1) \text{ and } T^-g = c_1 + \sup(g - c_2).$$

3. **Monge-Kantorovich transfer:** Any function  $c \in C(X \times Y)$  determines a linear transfer. Optimal transport theory.

# Monge-Kantorovich theory

$$\mathcal{T}_c(\mu, \nu) := \inf \left\{ \int_{X \times Y} c(x, y) d\pi; \pi \in \mathcal{K}(\mu, \nu) \right\},$$

where  $\mathcal{K}(\mu, \nu)$  is the set of probability measures  $\pi$  on  $X \times Y$  whose marginal on  $X$  (resp. on  $Y$ ) is  $\mu$  (resp.,  $\nu$ ).

Monge-Kantorovich theory readily yields that  $\mathcal{T}_c$  is both a forward and backward linear transfer. The Kantorovich operators are:

$$T_c^+ f(y) = \inf_{x \in X} c(x, y) + f(x) \quad \text{and} \quad T_c^- g(x) = \sup_{y \in Y} g(y) - c(x, y),$$

for any  $f \in C(X)$  (resp.,  $g \in C(Y)$ ), and

$$\begin{aligned} \mathcal{T}_c(\mu, \nu) &= \sup \left\{ \int_Y T_c^+ f(y) d\nu(y) - \int_X f(x) d\mu(x); f \in C(X) \right\} \\ &= \sup \left\{ \int_Y g(y) d\nu(y) - \int_X T_c^- g(x) d\mu(x); g \in C(Y) \right\}. \end{aligned}$$



# Backward and forward Hamilton-Jacobi Equations

On a given compact manifold  $M$ , consider the cost:

$$c^L(y, x) := \inf \left\{ \int_0^1 L(t, \gamma(t), \dot{\gamma}(t)) dt; \gamma \in C^1([0, T], M); \gamma(0) = y, \gamma(T) = x \right\},$$

where  $L : TM \rightarrow \mathbb{R} \cup \{+\infty\}$  is a given Tonelli Lagrangian.

$$\mathcal{T}_{c^L}(\mu, \nu) := \inf \left\{ \int_{M \times M} c^L(y, x) d\pi; \pi \in \mathcal{K}(\mu, \nu) \right\}$$

is a forward linear transfer with Kantorovich operator given by  $\mathcal{T}_1^+ f(x) = V_f(1, x)$ , where  $V_f(t, x)$  is –at least formally– a solution for the Hamilton-Jacobi equation

$$\begin{cases} \partial_t V + H(t, x, \nabla_x V) & = 0 \text{ on } [0, 1] \times M, \\ V(0, x) & = f(x). \end{cases}$$

Similarly, it has a backward Kantorovich potential is given by  $\mathcal{T}_1^- g(y) = W_g(0, y)$ ,  $W_g(t, y)$  being is a solution for the backward Hamilton-Jacobi equation

$$\begin{cases} \partial_t W + H(t, x, \nabla_x W) & = 0 \text{ on } [0, 1] \times M, \\ W(1, y) & = g(y). \end{cases}$$

# One-sided linear transfers: constrained mass transports

## 1. Martingale transports:

$$\mathcal{T}_M(\mu, \nu) = \begin{cases} \inf \left\{ \int_{\mathbb{R}^d \times \mathbb{R}^d} c(x, y) d\pi(x, y); \pi \in MT(\mu, \nu) \right\} & \text{if } \mu \prec_C \nu \\ +\infty & \text{if not.} \end{cases}$$

where  $MT(\mu, \nu)$  is the set of *martingale transport plans*, i.e., probabilities  $\pi$  on  $\mathbb{R}^d \times \mathbb{R}^d$  with marginals  $\mu$  and  $\nu$ , such that for  $\mu$ -almost  $x \in \mathbb{R}^d$ , the component  $\pi_x$  of its disintegration  $(\pi_x)_x$  with respect to  $\mu$ , i.e.

$d\pi(x, y) = d\pi_x(y)d\mu(x)$ , and  $\pi_x$  has its barycenter at  $x$ .

It is a backward linear transfer with Kantorovich operator:

$$T^- f(x) = f_{c,x}(x) \text{ the concave envelope of } y \rightarrow f(y) + c(x, y),$$

## 2. Dynamic mass transports with free-end time

Ghoussoub-Young Heon Kim-Aaron Palmer (Tomorrow).

# Non cost-minimizing transfers-Stochastic transports

Given a Lagrangian  $L : [0, T] \times M \times M^* \rightarrow \mathbb{R}$ , define the following stochastic counterpart of the optimal transportation problem.

$$\mathcal{T}_L(\mu, \nu) := \inf \left\{ \mathbb{E} \left[ \int_0^1 L(t, X(t), \beta_X(t, X)) dt \right] \middle| X(0) \sim \mu, X(1) \sim \nu, X \in \mathcal{A} \right\}$$

$\mathcal{A}$  is the set of  $\mathbb{R}^d$ -valued continuous semimartingales  $X(\cdot)$  verifying

$$dX = \beta_X(t)dt + dW$$

for some measurable drift  $\beta_X : [0, T] \times C([0, 1]) \rightarrow M^*$ .

**This does not fit in the standard optimal mass transport theory.** However,

$$\mathcal{T}_L(\mu, \nu) = \sup \left\{ \int_M f(x) d\nu - \int_M V_f(0, x) d\mu; f \in C_b^\infty \right\},$$

where  $V_f$  solves the Hamilton-Jacobi-Bellman equation

$$\frac{\partial V}{\partial t} + \frac{1}{2} \Delta V(t, x) + H(t, x, \nabla V) = 0, \quad V(1, x) = f(x). \quad (\text{HJB})$$

$\mathcal{T}_L$  is a backward linear transfer with operator  $T_L^- f = V_f(0, \cdot)$ .

# Weak optimal transports

Story started with **Marton** who defined transports of the following type:

$$\mathcal{T}_{\gamma,d}(\mu,\nu) = \inf \left\{ \int_X \gamma \left( \int_Y d(x,y) d\pi_x(y) \right) d\mu(x); \pi \in \mathcal{K}(\mu,\nu) \right\},$$

where  $\gamma$  is convex on  $\mathbb{R}^+$  and  $d : X \times Y \rightarrow \mathbb{R}$  is lower semi-continuous. Marton's weak transfer correspond to  $\gamma(t) = t^2$  and  $d(x,y) = |x - y|$ .

**This is a backward linear transfer** with Kantorovich potential

$$T^-f(x) = \sup \left\{ \int_Y f(y) d\sigma(y) - \gamma \left( \int_Y d(x,y) d\sigma(y) \right); \sigma \in \mathcal{P}(Y) \right\}.$$

**Gozlan et al.** defined **Weak Transport associated to  $c : X \times \mathcal{P}(X) \rightarrow \mathbb{R}$**  as

$$\mathcal{T}(\mu,\nu) = \inf_{\pi} \left\{ \int_X c(x, \pi_x) d\mu(x); \pi \in \mathcal{K}(\mu,\nu) \right\}.$$

# A representation of linear transfers as generalized optimal mass transports

## Proposition

Let  $\mathcal{T} : \mathcal{P}(X) \times \mathcal{P}(Y) \rightarrow \mathbb{R} \cup \{+\infty\}$  be such that  $\{\delta_x; x \in X\} \subset D_1(\mathcal{T})$ . Then,  $\mathcal{T}$  is a **backward linear transfer** if and only if there exists a lower semi-continuous function  $c : X \times \mathcal{P}(Y) \rightarrow \mathbb{R} \cup \{+\infty\}$  with  $\sigma \rightarrow c(x, \sigma)$  convex on  $\mathcal{P}(Y)$  for each  $x \in X$  such that for every  $\mu \in \mathcal{P}(X)$ , and  $\nu \in \mathcal{P}(Y)$ , we have

$$\mathcal{T}(\mu, \nu) = \inf_{\pi} \int_X c(x, \pi_x) d\mu(x); \pi \in \mathcal{K}(\mu, \nu).$$

The corresponding backward Kantorovich operator is given for every  $g \in C(Y)$  by

$$T^-g(x) = \sup \left\{ \int_Y g(y) d\sigma(y) - \mathcal{T}(x, \sigma); \sigma \in \mathcal{P}(Y) \right\}.$$

# Operations on linear mass transfers

The class of backward linear transfers on  $X \times Y$  is a convex cone of weak\*-lower semi-continuous convex functions on  $\mathcal{P}(X) \times \mathcal{P}(Y)$ .

1. (**Inf-convolution**) If  $\mathcal{T}_1$  (resp.,  $\mathcal{T}_2$ ) is a backward linear transfer on  $X_1 \times X_2$  (resp., on  $X_2 \times X_3$ ) with Kantorovich operator  $T_1^-$  (resp.,  $T_2^-$ ), then

$$\mathcal{T}_1 \star \mathcal{T}_2(\mu, \nu) := \inf\{\mathcal{T}_1(\mu, \sigma) + \mathcal{T}_2(\sigma, \nu); \sigma \in \mathcal{P}(X_2)\}.$$

is also a backward linear transfer on  $X_1 \times X_3$  with Kantorovich operator equal to  $T_1^- \circ T_2^-$ .

2. (**Tensorization**) If  $\mathcal{T}_1$  (resp.,  $\mathcal{T}_2$ ) is a backward linear transfer on  $X_1 \times Y_1$  (resp.,  $X_2 \times Y_2$ ) with  $X_1 \subset D(\mathcal{T}_1)$  and  $X_2 \subset D(\mathcal{T}_2)$ , then

$$\mathcal{T}_1 \otimes \mathcal{T}_2(\mu, \nu) = \inf\left\{\int_{X_1 \times X_2} (\mathcal{T}_1(x_1, \pi_{x_1, x_2}) + \mathcal{T}_2(x_2, \pi_{x_1, x_2})) d\mu(x_1, x_2); \pi \in \mathcal{K}(\mu, \nu)\right\}.$$

is a backward linear transfer on  $(X_1 \times X_2) \times (Y_1 \times Y_2)$ , with Kantorovich operator

$$T^-g(x_1, x_2) = \sup\left\{\int_{Y_1 \times Y_2} f(y_1, y_2) d\sigma(y_1, y_2) - \mathcal{T}_1(x_1, \sigma_1) - \mathcal{T}_2(x_2, \sigma_2); \sigma \in \mathcal{K}(\sigma_1, \sigma_2)\right\}.$$

# Convex Transfers

$\mathcal{T} : \mathcal{P}(X) \times \mathcal{P}(Y) \rightarrow \mathbb{R} \cup \{+\infty\}$  is said to be a *backward convex transfer* (resp., *forward convex transfer*), if there exists a family of backward linear transfers (resp., forward linear transfers)  $(\mathcal{T}_i)_{i \in I}$  such that

$$\mathcal{T}(\mu, \nu) = \sup_{i \in I} \mathcal{T}_i(\mu, \nu) \quad \text{for all } \mu \in \mathcal{P}(X), \nu \in \mathcal{P}(Y).$$

1.  $\mathcal{T}$  is a *backward convex transfer*, if there exists a family of convex operators  $(T_i^-)_{i \in I}$  from  $C(Y) \rightarrow LSC(X)$  such that for each  $\mu \in D_1(\mathcal{T})$ , the Legendre transform of  $\mathcal{T}_\mu$  on  $\mathcal{M}(Y)$  satisfies:

$$\mathcal{T}_\mu^*(g) = \inf_{i \in I} \int_X T_i^- g(x) d\mu(x) \quad \text{for any } g \in C(Y).$$

2.  $\mathcal{T}$  is a *forward convex transfer*, if there exists a family of concave operators  $(T_i^+)_{i \in I}$  from  $C(X) \rightarrow USC(Y)$  such that for each  $\nu \in D_2(\mathcal{T})$ , the Legendre transform of  $\mathcal{T}_\nu$  on  $\mathcal{M}(X)$  satisfies:

$$\mathcal{T}_\nu^*(f) = - \sup_{i \in I} \int_Y T_i^+(-f)(y) d\nu(y) \quad \text{for any } f \in C(X).$$

# Examples of convex transfers

1. If  $\mathcal{T}$  is a linear backward (resp., forward) transfer and  $\alpha : \mathbb{R}^+ \rightarrow \mathbb{R}$  is convex increasing, then  $\alpha(\mathcal{T})$  is a backward (resp., forward) convex transfer.
2. In particular, for any  $p \geq 1$ ,  $\mathcal{T}^p$  is a convex transfer.
3. If  $\alpha$  is a strictly convex and superlinear, then

$$\mathcal{T}(\mu, \nu) = \int_X \alpha\left(\frac{d\nu}{d\mu}\right) d\mu, \quad \text{if } \mu \ll \nu \text{ and } +\infty \text{ otherwise.}$$

is a backward convex transfer.

4. The *Donsker-Varadhan entropy*, which is defined as

$$\mathcal{I}(\mu, \nu) := \begin{cases} \mathcal{E}(\sqrt{f}, \sqrt{f}), & \text{if } \mu = f\nu, \sqrt{f} \in \mathbb{D}(\mathcal{E}) \\ +\infty, & \text{otherwise,} \end{cases}$$

where  $\mathcal{E}$  is a Dirichlet form with domain  $\mathbb{D}(\mathcal{E})$  on  $L^2(\nu)$ , is a backward convex transfer.



# Entropic Transfers: An important class of convex transfers

Let  $\alpha$  (resp.,  $\beta$ ) be a convex increasing (resp., concave increasing) real function on  $\mathbb{R}$ , and let  $\mathcal{E} : \mathcal{P}(X) \times \mathcal{P}(Y) \rightarrow \mathbb{R} \cup \{+\infty\}$ . Say that

- ▶  $\mathcal{E}$  is a  $\beta$ -backward transfer, if there exists a convex operator  $E^- : C(Y) \rightarrow LSC(X)$  such that for each  $\mu \in D_1(\mathcal{T})$ , the Legendre transform of  $\mathcal{E}_\mu$  on  $\mathcal{M}(Y)$  is:

$$\mathcal{E}_\mu^*(g) = \beta \left( \int_X E^- g(x) d\mu(x) \right) \quad \text{for any } g \in C(Y).$$

- ▶  $\mathcal{E}$  is a  $\alpha$ -forward transfer, if there exists a concave operator  $E^+ : C(X) \rightarrow USC(Y)$  such that for each  $\nu \in D_2(\mathcal{T})$ ,

$$\mathcal{E}_\nu^*(f) = -\alpha \left( \int_Y E^+(-f)(y) d\nu(y) \right) \quad \text{for any } f \in C(X).$$

If  $\mathcal{T}$  is a backward linear transfer with Kantorovich operator  $T^-$ , then  $\mathcal{E} \star \mathcal{T}$  is a backward  $\beta$ -transfer with Kantorovich operator  $E^- \circ T^-$ .

$$\mathcal{E} \star \mathcal{T}(\mu, \nu) = \sup \left\{ \int_Y g(y) d\nu(y) - \beta \left( \int_X E^- \circ T^- g(x) d\mu(x) \right); g \in C(X_3) \right\}.$$

# Logarithmic Transfers

If  $\mathcal{E}$  is an  $\alpha$ -forward transfer on  $X \times Y$ , then for  $\mu \in \mathcal{P}(X)$ ,  $\nu \in \mathcal{P}(Y)$ ,

$$\mathcal{E}(\mu, \nu) = \sup \left\{ \alpha \left( \int_Y E^+ f(y) d\nu(y) \right) - \int_X f(x) d\mu(x); f \in C(X) \right\},$$

while if  $\mathcal{E}$  is a  $\beta$ -backward transfer, then

$$\mathcal{E}(\mu, \nu) = \sup \left\{ \int_Y g(y) d\nu(y) - \beta \left( \int_X E^- g(x) d\mu(x) \right); g \in C(Y) \right\}.$$

A typical example is of course [the logarithmic entropy](#),

$$\mathcal{H}(\mu, \nu) = \int_X \log\left(\frac{d\nu}{d\mu}\right) d\nu, \quad \text{if } \nu \ll \mu \text{ and } +\infty \text{ otherwise}$$

$$\mathcal{H}(\mu, \nu) = \sup \left\{ \int_X f d\nu - \log\left(\int_X e^f d\mu\right); f \in C_b(X) \right\},$$

making it a log-backward transfer.

# Transfer Inequalities

Standard Transport-Entropy inequalities are normally of the form

$$\mathcal{T}(\sigma, \mu) \leq \lambda_1 \mathcal{E}_1(\mu, \sigma) \quad \text{for all } \sigma \in \mathcal{P}(X),$$

$$\mathcal{T}(\mu, \sigma) \leq \lambda_2 \mathcal{E}_2(\mu, \sigma) \quad \text{for all } \sigma \in \mathcal{P}(X),$$

$$\mathcal{T}(\sigma_1, \sigma_2) \leq \lambda_1 \mathcal{E}_1(\sigma_1, \mu) + \lambda_2 \mathcal{E}_2(\sigma_2, \mu) \quad \text{for all } \sigma_1, \sigma_2 \in \mathcal{P}(X),$$

where  $\mu$  is a fixed measure, and  $\lambda_1, \lambda_2$  are two positive reals.

In our terminology, These amount to find  $\mu, \lambda_1$ , and  $\lambda_2$  such that

$$(\lambda_1 \mathcal{E}_1) \star (-\mathcal{T})(\mu, \mu) \geq 0,$$

$$\lambda_2 \mathcal{E}_2 \star (-\tilde{\mathcal{T}})(\mu, \mu) \geq 0,$$

$$(\lambda_1 \tilde{\mathcal{E}}_1) \star (-\mathcal{T}) \star (\lambda_2 \mathcal{E}_2)(\mu, \mu) \geq 0,$$

where  $\tilde{\mathcal{T}}(\mu, \nu) = \mathcal{T}(\nu, \mu)$ . Note for example that

$$\tilde{\mathcal{E}}_1 \star (-\mathcal{T}) \star \mathcal{E}_2(\mu, \nu) = \inf\{\mathcal{E}_1(\sigma_1, \mu) - \mathcal{T}_2(\sigma_1, \sigma_2) + \mathcal{E}_2(\sigma_2, \nu); \sigma_1, \sigma_2 \in \mathcal{P}(Z)\}.$$

One then writes duality formulas for the transfers

$$\mathcal{E}_1 \star (-\mathcal{T}), \quad \mathcal{E}_2 \star (-\tilde{\mathcal{T}}) \quad \text{and} \quad \tilde{\mathcal{E}}_1 \star (-\mathcal{T}) \star \mathcal{E}_2$$

where  $\mathcal{T}$  is any convex transfer, while  $\mathcal{E}_1, \mathcal{E}_2$  are entropic transfers.

# A sample: Extension of Maurey's inequality

- ▶ Consider  $\mathcal{E}_1$  (resp.,  $\mathcal{E}_2$ ) a **forward  $\alpha_1$ -transfer** on  $Z_1 \times X_1$  (resp.,  **$\alpha_2$ -transfer** on  $Z_2 \times X_2$ ) with Kantorovich operator  $E_1^+$  (resp.,  $E_2^+$ ).
- ▶ Let  $\mathcal{T}_1$  (resp.,  $\mathcal{T}_2$ ) be **forward linear transfers** on  $Y_1 \times Z_1$  (resp.,  $Y_2 \times Z_2$ ) with Kantorovich operator  $T_1^+$  (resp.,  $T_2^+$ ).
- ▶ Let  $\mathcal{F}$  be a **backward convex transfer** on  $Y_1 \times Y_2$  with Kantorovich operators  $(F_i^-)_i$ .

Then, for  $\mu \in \mathcal{P}(X_1)$  and  $\nu \in \mathcal{P}(X_2)$  given, TFAE:

1. For all  $\sigma_1 \in \mathcal{P}(X_1), \sigma_2 \in \mathcal{P}(X_2)$ , we have

$$\mathcal{F}(\sigma_1, \sigma_2) \leq \lambda_1 \mathcal{T}_1 \star \mathcal{E}_1(\sigma_1, \mu) + \lambda_2 \mathcal{T}_2 \star \mathcal{E}_2(\sigma_2, \nu).$$

2. For all  $g \in C(Y_2)$  and all  $i \in I$ , we have

$$\lambda_1 \alpha_1 \left( \int_{X_1} E_1^+ \circ T_1^+ \circ \left( -\frac{1}{\lambda_1} F_i^- g \right) d\mu \right) + \lambda_2 \alpha_2 \left( \int_{X_2} E_2^+ \circ T_2^+ \left( \frac{1}{\lambda_2} g \right) d\nu \right) \geq 0.$$

# Weak KAM theory on Wasserstein space

Let  $X$  be a compact metric space, and let  $\mathcal{T}$  be a backward linear transfer on  $X \times X$  with Kantorovich operator  $T$ . For  $n \in \mathbb{N}$ , Let  $\mathcal{T}_n = \mathcal{T} \star \mathcal{T} \star \dots \star \mathcal{T}$   $n$ -times. Then

1.  $\mathcal{T}_n(\mu, \nu) = \sup \left\{ \int_X g(y) d\nu - \int_X T^n g(x) d\mu; g \in C(X) \right\}$ .

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1.  $\mathcal{T}_n(\mu, \nu) = \sup \left\{ \int_X g(y) d\nu - \int_X T^n g(x) d\mu; g \in C(X) \right\}$ .
2. There exists a constant  $C > 0$  and a number  $\ell \in \mathbb{R}$  such that

$$|\mathcal{T}_n(\mu, \nu) - \ell n| \leq C \quad \text{for all } \mu, \nu \in \mathcal{P}(X) \text{ and } n \in \mathbb{N}.$$

3. **Weak KAM solutions:** Assume  $\ell = 0$ , then there exists  $T_\infty : C(X) \rightarrow C(X)$  such that  $TT_\infty f = T_\infty f$ . Moreover,  $T_\infty T_\infty f = T_\infty f$ .

# Weak KAM theory on Wasserstein space

Let  $X$  be a compact metric space, and let  $\mathcal{T}$  be a backward linear transfer on  $X \times X$  with Kantorovich operator  $T$ . For  $n \in \mathbb{N}$ , Let  $\mathcal{T}_n = \mathcal{T} \star \mathcal{T} \star \dots \star \mathcal{T}$   $n$ -times. Then

1.  $\mathcal{T}_n(\mu, \nu) = \sup \left\{ \int_X g(y) d\nu - \int_X T^n g(x) d\mu; g \in C(X) \right\}$ .
2. There exists a constant  $C > 0$  and a number  $\ell \in \mathbb{R}$  such that

$$|\mathcal{T}_n(\mu, \nu) - \ell n| \leq C \quad \text{for all } \mu, \nu \in \mathcal{P}(X) \text{ and } n \in \mathbb{N}.$$

3. **Weak KAM solutions:** Assume  $\ell = 0$ , then there exists  $T_\infty : C(X) \rightarrow C(X)$  such that  $TT_\infty f = T_\infty f$ . Moreover,  $T_\infty T_\infty f = T_\infty f$ .
4. **Peierls Barrier:**  $\mathcal{T}_\infty(\mu, \nu) := \sup_{f \in C(X)} \left\{ \int_X f d\nu - \int_X T_\infty f d\mu \right\}$  is a backward linear transfer.

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5. **Mather measure:**  $\inf_{\mu \in \mathcal{P}(X)} \mathcal{T}(\mu, \mu) = 0$  and the infimum is achieved by a measure  $\bar{\mu}$  in the **projected Aubry set**

$$\mathcal{A} := \{ \mu \in \mathcal{P}(X) : \mathcal{T}_\infty(\mu, \mu) = 0 \}$$

such that  $(\bar{\mu}, \bar{\mu})$  belongs to the **Aubry set**

$$\mathcal{D} := \{ (\mu, \nu) \in \mathcal{P}(X) \times \mathcal{P}(X) : \mathcal{T}(\mu, \nu) + \mathcal{T}_\infty(\nu, \mu) = 0 \} \subset \mathcal{A} \times \mathcal{A}.$$



Multi-transfers are even more fascinating!

THANK YOU