

Geometric singularities and a flow tangent to the Ricci flow

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The flow for smooth metrics

Let \mathcal{M} be a smooth compact manifold, and g a smooth metric. Let $\rho_t^g : \mathcal{M} \times \mathcal{M} \rightarrow \mathbb{R}$ be the heat kernel of the Laplacian Δ_g .

Fix $t > 0$, $x \in \mathcal{M}$ and $v \in T_x \mathcal{M}$. Let $\varphi_{t,x,v}$ be a solution to:

$$\begin{aligned} -\operatorname{div}_g(\rho_t^g(x, y) \nabla \varphi_{t,x,v})(y) &= (d_x \rho_t^g(x, y))(v) \\ \int_{\mathcal{M}} \varphi_{t,x,v}(y) d\mu_g(y) &= 0. \end{aligned} \tag{CE}$$

Define g_t , a metric evolving in time by:

$$\begin{aligned} g_t(u, v)(x) &= \int_{\mathcal{M}} g(\nabla \varphi_{t,x,u}(y), \nabla \varphi_{t,x,v}(y)) \rho_t^g(x, y) d\mu_g(y) \\ &= \langle \rho_t^g(x, \cdot) \nabla \varphi_{t,x,u}, \nabla \varphi_{t,x,v} \rangle_{L^2(\mathcal{M}, g)} \end{aligned} \tag{GM}$$

Connection to the Ricci flow

Let $\gamma : [0, 1] \rightarrow \mathcal{M}$ be an g -geodesic. Then,

$$\partial_t g_t(\dot{\gamma}(s), \dot{\gamma}(s))|_{t=0} = -2\text{Ric}_g(\dot{\gamma}(s), \dot{\gamma}(s)),$$

That is, the metrics $t \mapsto g_t$ is *tangential* to the Ricci flow almost-everywhere along g -geodesics.

Note: this is not saying it is a linearisation of the Ricci flow.

Main redeeming feature: this can be defined as a flow of distance metrics d_t for metric spaces (\mathcal{X}, d, μ) that satisfy the *Riemannian Curvature Dimension* (RCD) condition.

Wasserstein space

Let (\mathcal{X}, d, μ) be a compact measure metric geodesic space. Denote set of probability measures by $\mathcal{P}(\mathcal{X})$.

For $\nu, \sigma \in \mathcal{P}(\mathcal{X})$, a *transport plan* between ν and σ is measure π on $\mathcal{X} \times \mathcal{X}$ such that

$$\pi(A \times \mathcal{X}) = \nu(A) \quad \text{and} \quad \pi(\mathcal{X} \times B) = \sigma(B).$$

Define:

$$W_2(\nu, \sigma)^2 = \inf \left\{ \int_{\mathcal{X} \times \mathcal{X}} d(x, y)^2 d\pi : \pi \text{ transport map from } \nu \text{ to } \sigma \right\},$$

which is the *Wasserstein metric*.

The space $(\mathcal{P}(\mathcal{X}), W_2)$ is the *Wasserstein space* and it is a geodesic space.

Relative entropy and synthetic Ricci curvature

Let $\nu \in \mathcal{P}(\mathcal{X})$ as before. The relative entropy of ν with respect to μ is then given by

$$\text{Ent}_\mu(\nu) = \begin{cases} \int_{\mathcal{X}} \rho \log \rho \, d\mu, & \nu \ll \mu, \quad d\nu = \rho \, d\mu, \\ +\infty, & \text{otherwise.} \end{cases}$$

Suppose that $\nu_0, \nu_1 \in \mathcal{P}(\mathcal{X})$ and let ν_t be the geodesic between ν_0 and ν_1 .

Now, suppose that there exists $\kappa \in \mathbb{R}$ such that

$$\text{Ent}_\mu(\nu_t) \leq (1-t) \text{Ent}_\mu(\nu_0) + t \text{Ent}_\mu(\nu_1) - \frac{\kappa}{2}(1-t)tW_2^2(\nu_0, \nu_1).$$

Then, we say that (\mathcal{X}, d, μ) has Ricci curvature bounded below by κ , or is said to be $\text{CD}(\kappa, \infty)$.

Cheeger Energy

For a Lipschitz function $\xi \in \text{Lip}(\mathcal{X}, d)$, recall the *pointwise Lipschitz constant*:

$$\mathbf{Lip} \xi(x) = \limsup_{y \rightarrow x} \frac{|\xi(x) - \xi(y)|}{d(x, y)},$$

for non-isolated points $x \in \mathcal{X}$.

For $f \in L^2(\mathcal{X}, \mu)$, if $f_n \rightarrow f$ with $f_n \in \text{Lip}(\mathcal{X}, d)$, define the *Cheeger energy*:

$$\text{Ch}(f) = \inf_{\text{Lip}(\mathcal{X}, d) \ni f_n \rightarrow f} \lim_{n \rightarrow \infty} \frac{1}{2} \int_{\mathcal{X}} |\mathbf{Lip} f_n|^2 d\mu.$$

If no such sequence exists, $\text{Ch}(f) = +\infty$.

Infinitesimally Hilbertian

The first-order Sobolev space is defined as:

$$W^{1,2}(\mathcal{X}) = \{f \in L^2(\mathcal{X}, \mu) : \text{Ch}(f) < \infty\}.$$

It is a Banach space with respect to the norm

$$\|f\|_{W^{1,2}}^2 = \|f\|_2^2 + 2\text{Ch}(f).$$

If this norm polarises, i.e., $(W^{1,2}(\mathcal{X}), \|\cdot\|_{W^{1,2}})$ is a Hilbert space, then we say that (\mathcal{X}, d, μ) is *infinitesimally Hilbertian*.

The space (\mathcal{X}, d, μ) is RCD if it is $\text{CD}(\kappa, \infty)$ and it is infinitesimally Hilbertian.

This is equivalent to the Laplacian associated to the energy Ch being linear.

Heat kernels and action for RCD spaces

For an RCD space (\mathcal{X}, d, μ) , the heat kernel ρ_t exists and it is *Lipschitz*.

There is an induced heat action on $(\mathcal{P}(\mathcal{X}), W_2)$, which is a map $H_t : \mathcal{P}(\text{spt } \mu) \rightarrow \mathcal{P}(\text{spt } \mu)$ such that for all $\nu, \sigma \in \mathcal{P}(\mathcal{X})$ with $\text{spt } \nu, \text{spt } \sigma \subset \text{spt } \mu$,

$$W_2(H_t(\nu), H_t(\sigma)) \leq e^{-\kappa t} W_2(\nu, \sigma).$$

For $(\mathcal{X}, d, \mu) = (\mathcal{M}, d_g, \mu_g / \mu_g(\mathcal{M}))$, if $s \mapsto \gamma_s$ is an absolutely continuous curve, then

$$H_t(\delta_{\gamma_s}) = \rho_t^g(\gamma_s, \cdot) d\mu_g.$$

The flow for RCD spaces

Define: $\tilde{d}_t(x, y) = W_2(\mathbb{H}_t(\delta_x), \mathbb{H}_t(\delta_y))$. The spaces $(\mathcal{X}, \tilde{d}_t)$ are pseudo-metric spaces for each $t > 0$.

Noting that $s \rightarrow \gamma_s$ is d -Lipschitz implies that it is also \tilde{d}_t Lipschitz, define

$$d_t(x, y) = \inf_{\gamma \text{ } d\text{-Lipschitz}} \int |\dot{\gamma}_s|_{\tilde{d}_t} ds,$$

where

$$|\dot{\gamma}_s|_{\tilde{d}_t} = \lim_{h \rightarrow 0} \frac{\tilde{d}_t(\gamma_{s+h}, \gamma_s)}{h}.$$

The family of spaces (\mathcal{X}, d_t) are metric spaces for all $t > 0$, $\lim_{t \rightarrow 0} d_t = d$.

Theorem (Gigli-Mantegazza, [GM])

When $(\mathcal{X}, d, \mu) = (\mathcal{M}, d_g, \mu_g / \mu_g(\mathcal{M}))$, we have that $d_t = d_{g_t}$.

Main Theorem

Theorem (Theorem 1.1, [BLM])

Let \mathcal{M} be a smooth, compact manifold with rough metric g that induces a distance metric d_g . Moreover, suppose there exists $K \in \mathbb{R}$ and $N > 0$ such that $(\mathcal{M}, d_g, \mu_g) \in \text{RCD}(K, N)$. If $\mathcal{S} \neq \mathcal{M}$ is a closed set and $g \in C^k(\mathcal{M} \setminus \mathcal{S})$, there exists a family of metrics $g_t \in C^{k-1,1}$ on $\mathcal{M} \setminus \mathcal{S}$ evolving according to (GM) on $\mathcal{M} \setminus \mathcal{S}$. For two points $x, y \in \mathcal{M}$ that are g_t -admissible, the distance $d_t(x, y)$ given by the $\text{RCD}(K, N)$ Gigli-Mantegazza flow is induced by g_t .

Note: $x, y \in \mathcal{M} \setminus \mathcal{S}$ are g_t -admissible if for any abs. cts. $\gamma : I \rightarrow \mathcal{M}$ connecting these points, there is another abs. cts. $\gamma' : I \rightarrow \mathcal{M}$ with d_t -length less than γ and for which $\gamma'(s) \in \mathcal{M} \setminus \mathcal{S}$

Rough metrics

Let $g \in \Gamma(\mathcal{T}^{(2,0)}\mathcal{M})$ be symmetric, with measurable coefficients. Suppose for each $x \in \mathcal{M}$, there exists some chart (ψ, U) containing x and a constant $C \geq 1$ (dependent on U), such that, for y -a.e. in U ,

$$C^{-1}|u|_{\psi^*\delta(y)} \leq |u|_{g(y)} \leq C|u|_{\psi^*\delta(y)},$$

where $u \in T_y\mathcal{M}$, $|u|_{g(y)}^2 = g(u, u)$ and $\psi^*\delta$ is the pullback of the Euclidean metric inside $\psi(U) \subset \mathbb{R}^n$. Then, g is called a *rough metric*.

- By the usual expression $d\mu_g = \sqrt{\det g_{ij}} d\mathcal{L}$ inside local comparable charts, obtain a Borel measure μ_g , finite on compact sets.
- A priori, there may not be an induced length structure.

- The L^p spaces exist, and differentiation on functions $\nabla = d$ is densely-defined and closable.
- Sobolev space $W^{1,2}(\mathcal{M}) = \mathcal{D}(\overline{\nabla})$ and the Laplacian is a self-adjoint operator $\Delta_g = -\operatorname{div} \nabla$, where $\operatorname{div} = \nabla^*$.
- Two rough metrics g and \tilde{g} are C -close for some $C \geq 1$ if

$$C^{-1}|u|_{\tilde{g}(y)} \leq |u|_{g(y)} \leq C|u|_{\tilde{g}(y)},$$

for y -a.e. in \mathcal{M} .

- In this situation, $\Delta_g = -\theta^{-1} \operatorname{div}_{\tilde{g}} \theta B \nabla$, where

$$g(u, v) = \tilde{g}(Bu, v) \quad \text{and} \quad \theta = \sqrt{\det B}.$$

Main fact: for \mathcal{M} compact, for every rough metric g , there exists a smooth metric \tilde{g} that is C -close to g .

We have that $\varphi_{t,x,v} \in W^{1,2}(\mathcal{M})$ solves:

$$\begin{aligned}
 -\operatorname{div}_g(\rho_t^g(x,y)\nabla\varphi_{t,x,v})(y) &= (d_x\rho_t^g(x,y))(v) \\
 \int_{\mathcal{M}}\varphi_{t,x,v}(y)\,d\mu_g(y) &= 0.
 \end{aligned}$$

if and only if

$$\begin{aligned}
 -\operatorname{div}_{\tilde{g}}(B(y)\theta(y)\rho_t^g(x,y)\nabla\varphi_{t,x,v})(y) &= \theta(y)(d_x\rho_t^g(x,y))(v) \\
 \int_{\mathcal{M}}\varphi_{t,x,v}(y)\,d\mu_g(y) &= 0.
 \end{aligned}$$

So, it suffices to study divergence form operators with L^∞ coefficients for smooth metrics \tilde{g} .

L^∞ -coefficient divergence form operators

Fix \mathcal{M} smooth compact manifold and \tilde{g} a smooth Riemannian metric.
Let $A \in \Gamma(L^\infty(\mathcal{T}^{(1,1)}\mathcal{M}))$ real-symmetric and elliptic:

- (i) there exist $\kappa > 0$ such that for x a.e. $\tilde{g}_x(A(x)u, u) \geq \kappa|u|_x^2$
- (ii) there exists a $\Lambda < \infty$ such that $\text{esssup}_{x \in \mathcal{M}} |A(x)| < \Lambda$.

- Associated energy: $J_A[u, v] = \langle A\nabla u, \nabla v \rangle$ for $\mathcal{D}(J_A) = W^{1,2}(\mathcal{M})$.
- Ellipticity gives: $\kappa\|\nabla u\|^2 \leq J_A[u, u] \leq \Lambda\|\nabla u\|^2$.
- Lax-Milgram theorem yields $L_A = -\text{div } A\nabla$ with domain

$$\mathcal{D}(L_A) = \{u \in W^{1,2}(\mathcal{M}) : v \mapsto J_A[u, v] \text{ continuous}\}$$

as a non-negative self-adjoint operator. Moreover,
 $\mathcal{D}(\sqrt{L_A}) = W^{1,2}(\mathcal{M})$.

- $L^2(\mathcal{M}) = \mathcal{N}(L_A) \oplus^\perp \overline{\mathcal{R}(L_A)}$,
- $\mathcal{N}(L_A) = \mathcal{N}(\nabla)$ and crucially,

$$\overline{\mathcal{R}(L_A)} = \mathcal{R} := \left\{ u \in L^2(\mathcal{M}) : \int u = 0 \right\},$$

- The operator $L_A^{\mathcal{R}} = L_A$ with $\mathcal{D}(L_A^{\mathcal{R}}) = \mathcal{D}(L_A) \cap \mathcal{R}$ is an unbounded operator $L_A^{\mathcal{R}} : \mathcal{R} \rightarrow \mathcal{R}$.
- $\sigma(L_A) = \{0 = \lambda_0 < \lambda_1 \leq \lambda_2 \leq \dots\}$, and
- $\sigma(L_A^{\mathcal{R}}) = \{0 < \lambda_1 \leq \lambda_2 \leq \dots\}$.

Proposition

Let $f \in L^2(\mathcal{M})$ with $\int f \, d\mu_{\tilde{g}} = 0$. Then, there exists a unique $u \in W^{1,2}(\mathcal{M})$ with $\int u \, d\mu_{\tilde{g}} = 0$ such that $L_A u = f$. Explicitly, $u = (L_A^{\mathcal{R}})^{-1} f$.

Back to continuity equations on rough metrics

Let g be a rough metric, $g(u, v) = \tilde{g}(Bu, v)$, and let $(x, y) \mapsto \omega_x(y) \in C^{0,1}(\mathcal{M}^2)$, $\omega_x > 0$. Suppose there exists $\emptyset \neq \mathcal{N} \subset \mathcal{M}$ open set on which $x \mapsto \omega_x(\cdot) \in C^k(\mathcal{N})$, for $k \geq 1$. Let

$$D_x = -\operatorname{div}_g \omega_x \nabla = -\theta^{-1} \operatorname{div}_{\tilde{g}} B\theta \omega_x \nabla.$$

The continuity equation is then

$$D_x \varphi_x = \eta_x. \tag{F}$$

By previous proposition,

Proposition

Let $\eta_x \in L^2(\mathcal{M})$ with $\int \eta_x d\mu_g = 0$. Then there exists a unique $\varphi_x \in W^{1,2}(\mathcal{M})$ with $\int \varphi_x d\mu_g = 0$ solving (F).

Regularity

To understand regularity, we need to understand the behaviour of the operators $x \mapsto D_x$. Two crucial facts:

- $\mathcal{D}(D_x) = \mathcal{D}(\Delta_g)$ and $D_x u = \omega_x \Delta_g u - g(\nabla u, \nabla \omega_x)$,
- $\mathcal{M} \ni x \mapsto D_x : (\mathcal{D}(\Delta_g), \|\cdot\|_{\Delta_g}) \rightarrow L^2(\mathcal{M})$ is a uniformly bounded family of operators and $\|u\|_{D_x} \simeq \|u\|_{\Delta_g}$ holds with the implicit constant independent of $x \in \mathcal{M}$.

Let $v \in T_x \mathcal{M}$ and $\gamma : (-\varepsilon, \varepsilon) \rightarrow \mathcal{M}$ such that $\gamma(0) = x$ and $\dot{\gamma}(0) = v$. Let $f : \mathcal{N} \rightarrow \mathcal{V}$, where \mathcal{V} is some normed vector space.

- Difference quotient: $Q_s^v f(x) = \frac{f(x) - f(\gamma(s))}{s}$.
- *Directional derivative* of f (when it exists and it is independent of the generating curve γ): $(d_x f(x))(v) = \lim_{s \rightarrow 0} Q_s^v f(x)$.

For us, $\mathcal{V} = L^2(\mathcal{M})$ with the weak topology for the choice $f(x) = D_x$. More precisely, if there exists $\tilde{D}_x : \mathcal{D}(\Delta_g) \rightarrow L^2(\mathcal{M})$ satisfying $\lim_{s \rightarrow 0} \langle Q_s^v D_x u, w \rangle = \langle \tilde{D}_x u, w \rangle$, for every $w \in W^{1,2}(\mathcal{M})$, say that D_x has a (weak) derivative at x and write $(d_x D_x) = \tilde{D}_x$.

Proposition

Let $x \mapsto u_x : \mathcal{N} \rightarrow \mathcal{D}(\Delta_g)$, $v \in T_x \mathcal{M}$ and suppose that $(d_x u_x)(v)$ exists weakly. Then $(d_x D_x u_x)(v)$ exists weakly if and only if $D_x((d_x u_x)(v))$ exists weakly and

$$(d_x D_x u_x)(v) = (d_x D_x)(v)u_x + D_x((d_x u_x)(v)).$$

Regularity of solutions

Theorem

Suppose that $k \geq 1$ and $(x, y) \mapsto \omega_x(y) \in C^{0,1}(\mathcal{M}^2)$ and $x \mapsto \omega_x \in C^k(\mathcal{N})$. Moreover, suppose that $(x, y) \mapsto \eta_x(y) \in C^0(\mathcal{N} \times \mathcal{M})$ and $x \mapsto \eta_x(y) \in C^l(\mathcal{N})$ where $l \geq 1$. If at $x \in \mathcal{N}$, φ_x solves (F) with $\int_{\mathcal{M}} \varphi_x d\mu_g = \int_{\mathcal{M}} \eta_x d\mu_g = 0$, the map $x \mapsto \langle \eta_x, \varphi_x \rangle \in C^{\min\{k,l\}-1,1}(\mathcal{N})$.

Back to the flow

Set $\omega_x(y) = \rho_t^g(x, y)$, $\eta_x = d_x(\rho_t^g(x, y))(v)$ for $x \in \mathcal{N}$.

- (i) The heat kernel ρ_t^g is Lipschitz for each $t > 0$ because we assume that (\mathcal{M}, g, μ_g) induces an RCD space.
- (ii) Backward uniqueness of the heat flow (via semigroup argument to avoid maximum principles) gives us that $d_x(\rho_t^g(x, y))(v) \neq 0$ if $v \neq 0$.
- (iii) For each $t > 0$, there exists $\kappa_t > 0$ and $\Lambda_t < \infty$ such that $\kappa_t \leq \rho_t^g(x, y) \leq \Lambda_t$.

This gives that: g_t is non-degenerate, symmetric, linear.

Regularity $x \mapsto g_t(x)$: previous theorem.

General rough metric spaces

In the situation that g does *not* necessarily induce an RCD structure, (\mathcal{M}, g) is only guaranteed to be a measure space.

- Considering $\Delta_g = -\theta^{-1} \operatorname{div}_{\tilde{g}} B\theta\nabla$ on a smooth \tilde{g} ,
- Parabolic Harnack estimates exist for such operators as proved in [SC],
- Beurling-Deny condition for Δ_g : $f \in \mathcal{D}(\sqrt{\Delta_g})$ ($= W^{1,2}(\mathcal{M})$) implies $|f| \in \mathcal{D}(\sqrt{\Delta_g})$ and $\|\sqrt{\Delta_g}|f|\| \lesssim \|\sqrt{\Delta_g}f\|$, so that $e^{-t\Delta_g}$ is positive-preserving.
- Obtain a heat kernel $(x, y) \mapsto \rho_t^g(x, y) \in C^\alpha(\mathcal{M}^2)$ for some $\alpha > 0$.

This means we can still make sense of the equation (CE) and define (GM) on a non-singular region.

Best expected regularity is only continuity.

Theorem for non-RCD rough spaces

Theorem (Theorem 3.4 [BCon])

Let \mathcal{M} be a smooth, compact manifold, and $\emptyset \neq \mathcal{N} \subset \mathcal{M}$, an open set. Suppose that \tilde{g} is a rough metric and that $\rho_t^{\tilde{g}} \in C^1(\mathcal{N}^2)$. Then, g_t as defined by (GM) exists on \mathcal{N} and it is continuous.

Suffices to know that $\|\sqrt{D_x}u - \sqrt{D_y}u\|$ is small whenever the coefficients ω_x are close in L^∞ .

This amounts to proving a homogeneous Kato square root estimate.

Homogeneous Kato square root problem

Let $B \in \Gamma(L^\infty(\mathcal{T}^{(1,0)}\mathcal{M}))$, possibly non-symmetric, and complex, and $b \in L^\infty(\mathcal{M})$. Let

$$\Pi_B = \begin{pmatrix} 0 & -b \operatorname{div} B \\ \nabla & 0 \end{pmatrix}.$$

Theorem (Theorem 4.3 [BCon])

The operator Π_B admits a bounded functional calculus. In particular, $\mathcal{D}(\sqrt{-b \operatorname{div} B \nabla}) = W^{1,2}(\mathcal{M})$ and $\|\sqrt{-b \operatorname{div} B \nabla} u\| \simeq \|\nabla u\|$.

Moreover, whenever $\|\tilde{b}\|_\infty < \eta_1$ and $\|\tilde{B}\|_\infty < \eta_2$, where $\eta_i < \kappa_i$, we have the following Lipschitz estimate

$$\|\sqrt{-b \operatorname{div} B \nabla} u - \sqrt{-(b + \tilde{b}) \operatorname{div}(B + \tilde{B}) \nabla} u\| \lesssim (\|\tilde{b}\|_\infty + \|\tilde{B}\|_\infty) \|\nabla u\|$$

whenever $u \in W^{1,2}(\mathcal{M})$. The implicit constant depends on b , B and η_i .

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