

A rapid course on Generated Jacobian Equations

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BIRS Workshop on Generated Jacobian Equations:
from Geometric Optics to Economics

Outline

Prescribed Jacobian Equations

Basics of GJE and Generating Functions

Examples: Near-field reflectors

Examples: Non-quasilinear utility functions

Regularity theory for weak solutions

Aims of this workshop

Prescribed Jacobian Equations

A function of the form

$$T : \Omega \times \mathbb{R}^d \times \mathbb{R} \mapsto \mathbb{R}^d, \quad \Omega \subset \mathbb{R}^d$$

determines an operator that assigns to any scalar function $u : \Omega \mapsto \mathbb{R}$ a map $T_u : \Omega \mapsto \mathbb{R}^d$ via

$$T_u(x) := T(x, \nabla u(x), u(x))$$

Prescribed Jacobian Equations

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In this context, given $\psi : \Omega \times \mathbb{R}^d \times \mathbb{R} \mapsto \mathbb{R}$, the equation

$$\det(DT_u(x)) = \psi(x, \nabla u(x), u(x))$$

is called a **Prescribed Jacobian equation**.

Prescribed Jacobian Equations

Differentiating $T_u(x) = T(x, \nabla u(x), u(x))$ yields

$$DT_u(x) = D_x T + D_{\bar{p}} T D^2 u + T_u \otimes \nabla u$$

and the Prescribed Jacobian Equation can be written as

$$\begin{aligned} & \det(D^2 u + (D_{\bar{p}} T)^{-1}(D_x T + T_u \otimes \nabla u)) \\ & = \det(D_{\bar{p}} T)^{-1} \psi(x, \nabla u(x), u(x)) \end{aligned}$$

Prescribed Jacobian Equations

The most basic example of such an equation is given by

$$T(x, \bar{p}, u) = \bar{p}$$

and the resulting equation is the real Monge-Ampère equation

$$\det(D^2u) = \psi(x, \nabla u(x), u(x)) \quad (\text{MA})$$

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Yes, as long as we have a little more **structure** than this!

Prescribed Jacobian Equations

A **generating function** is a real valued function

$$G : \Omega \times \bar{\Omega} \times \mathbb{R} \mapsto \mathbb{R},$$

$G(x, \bar{x}, z)$ is monotone decreasing in z

Provided certain assumptions on G hold, one can associate to G a map $T : \Omega \times \mathbb{R}^d \times \mathbb{R} \mapsto \mathbb{R}^d \dots$ (the “ G -exponential map”)

Essentially, one defines functions $T(x, \bar{p}, u)$ and $Z(x, \bar{p}, u)$ by

$$\bar{p} = (D_x G)(x, T, Z)$$

$$u = G(x, T, Z)$$

Prescribed Jacobian Equations

Implicit differentiation of both equations yields

$$\det(D^2u + (D_x^2G)(x, T_u(x), Z_u(x))) = \psi_G(x, \nabla u, u)$$

where

$$\psi_G(x, \bar{p}, u) = \det(E(x, T, Z))\psi(x, \bar{p}, u)$$

$$E(x, \bar{x}, z) = D_{x\bar{x}}^2G(x, \bar{x}, z) - \frac{D_x G_z}{G_z} \otimes D_{\bar{x}}G(x, \bar{x}, z)$$

Generated Jacobian Equations

Motivated in part by problems in geometric optics, Trudinger (2014) made the considerations above, setting up a framework to study a large class of scalar PDE we call **Generated Jacobian Equations**, which are given by

$$\det(D^2u + A_G(x, \nabla u, u)) = \psi_G(x, \nabla u, u) \quad (\text{GJE})$$

with A_G and ψ_G given by a generating function G .

Generated Jacobian Equations

Degenerate ellipticity?

The linearization of this equation at a given function u is degenerate elliptic as soon as

$$D^2u + A_G(x, \nabla u, u) \geq 0, \quad \forall x,$$

which, as in optimal transport, leads to a notion of “convex function” that is natural for the PDE.

Generated Jacobian Equations

We are not limited to working in \mathbb{R}^d , in fact, we may consider

- Domains in Riemannian manifolds $\Omega \subset M^n$, $\bar{\Omega} \subset \bar{M}^n$
–or even compact metric spaces X and \bar{X} .
- Generating function defined for some set of (x, \bar{x}, z) :
 $G : (x, \bar{x}, z) \in \text{dom}(G) \subset \Omega \times \bar{\Omega} \times \mathbb{R} \rightarrow \mathbb{R}$
- (If we are in a manifold) G is C^2 in (x, \bar{x}) .
- Last but not least, $G_z < 0$ everywhere (or $G_z > 0$).

Generated Jacobian Equations

The Dual Generating Function

Since $G_z < 0$, for $(x, \bar{x}, u) \in \mathbb{R}$ there is a unique real number $H = H(x, \bar{x}, u)$ solving

$$G(x, \bar{x}, H) = u$$

this defines a function $H : (x, \bar{x}, u) \in \text{dom}(H) \subset \Omega \times \bar{\Omega} \times \mathbb{R} \mapsto \mathbb{R}$.
Plus: $H(x, \bar{x}, G(x, \bar{x}, z)) = z$, H is C^2 in (x, \bar{x}) , and $H_u < 0$.

This is called the **Dual Generating Function** (sometimes the Inverse Generating Function).

Generated Jacobian Equations

G -convex functions

Following Trudinger, $u : \Omega \rightarrow \mathbb{R}$ is said to be G -convex if

$$u(x) = \sup_{(\bar{x}, z) \in \mathcal{A}} G(x, \bar{x}, z) \quad \forall x,$$

for some set $\mathcal{A} \subset \bar{\Omega} \times \mathbb{R}$.

Generated Jacobian Equations

G -transform

Given $u : \Omega \rightarrow \mathbb{R}$ and $v : \bar{\Omega} \mapsto \mathbb{R}$, we define, respectively

$$u^G(\bar{x}) = \sup_x H(x, \bar{x}, u(x)), \quad \text{for } \bar{x} \in \bar{\Omega},$$

$$v^H(x) = \sup_{\bar{x}} G(x, \bar{x}, v(x)), \quad \text{for } x \in \Omega,$$

known as the G - and H -transform of the function, respectively.

Generated Jacobian Equations

G -transform

For u , being G -convex amounts to $u = v^H$ for some $v(\bar{x})$, and for v , being H -convex amounts to $v = u^G$ for some v .

In analogy with the Legendre transform, if (u, v) are functions such that $u = v^H$ and $v = u^G$ then we say they are **conjugate**.

In particular, if u is G -convex, it is not hard to see* that

$$u = (u^G)^H$$

and analogously if v is H -convex.

*Under some natural some assumptions on G –see “Twist” condition in OT.

Generated Jacobian Equations

G -gradient map

If u is G convex, we set

$$\partial_G u(x) = \{\bar{x} \mid u(\cdot) \geq G(\cdot, \bar{x}, H(x, \bar{x}, u(x)))\}$$

Note that, by the definition of H , we have

$$u(x) = G(x, \bar{x}, H(x, \bar{x}, u(x)))$$

so u is being touched from below at x by $G(\cdot, \bar{x}, H(x, \bar{x}, u(x)))$.

This is called the **G -subdifferential** of u at x .

Generated Jacobian Equations

G -gradient map

If further, u differentiable at x , then $\partial_G u(x)$ is a singleton

$$\partial_G u(x) = \{T_G(x, \bar{p}, u(x))\}$$

where $T_G = T_G(x, \bar{p}, u)$ is determined by solving

$$\bar{p} = (D_x G)(x, T_G, Z)$$

$$u = G(x, T_G, Z)$$

Accordingly, $T_G(x, \nabla u(x), u(x))$ is called the **G -gradient map**.

Generated Jacobian Equations

Ellipticity and weak solutions of (GJE)

In general with G -convex functions

- Can define weak solutions for the GJE (“A-type” or “B-type”), allows for discontinuous RHS.

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Generated Jacobian Equations

Ellipticity and weak solutions of (GJE)

In general with G -convex functions

- Can define weak solutions for the GJE (“A-type” or “B-type”), allows for discontinuous RHS.
- Makes (GJE) degenerate elliptic.
- Strong / uniform G -convexity \leftrightarrow strong / uniform ellipticity

Examples:

Examples:
The “Trivial” Ones

Examples

The “Trivial” Ones

- Certainly the simplest interesting example is given by

$$G(x, \bar{x}, z) = -x \cdot \bar{x} - z,$$

which corresponds to (MA) and convex functions.

- Given a cost function $c(x, \bar{x})$, we have the generating function

$$G(x, \bar{x}, z) = -c(x, \bar{x}) - z,$$

which corresponds to Optimal Transport and c -convex functions.

Examples

The “Trivial” Ones

The fundamentally new phenomenon for GJE:

There is a possibly nonlinear dependence in z !

Examples

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There is a possibly nonlinear dependence in z !

Thus, naïvely, one may say GJE is what you get when you look at c -affine functions

$$-c(x, \bar{x}) - z$$

and their associated Monge-Ampère equation, and stop assuming that they depend linearly on the **height** parameter z .

Examples

The “Trivial” Ones

The fundamentally new phenomenon for GJE:

There is a possibly nonlinear dependence in z !
(what's next? nonlocal dependence?!)

Thus, naïvely, one may say GJE is what you get when you look at c -affine functions

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Examples

Beyond the “Trivial” Ones?

Affine functions (i.e. hyperplanes!)

$$\ell(x) = -x \cdot \bar{x} - z$$

c -Affine functions (e.g. $d_g(x, \bar{x})^2$!)

$$f(x) = -c(x, \bar{x}) - z$$

G -Affine functions (e.g. ???)

$$f(x) = G(x, \bar{x}, z)$$

Examples

Beyond the “Trivial” Ones?

Affine functions (i.e. hyperplanes!)

$$\ell(x) = -x \cdot \bar{x} - z$$

c -Affine functions (e.g. $d_g(x, \bar{x})^2$!)

$$f(x) = -c(x, \bar{x}) - z$$

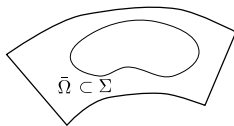
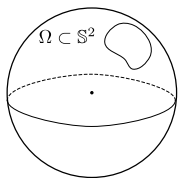
G -Affine functions (e.g. **ellipsoids!**)

$$f(x) = G(x, \bar{x}, z)$$

Examples:
Near-field reflectors
and ellipsoids of revolution

Examples

Near-field reflecting surfaces

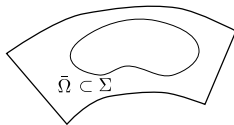
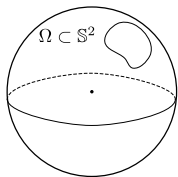


The design/reconstruction of reflective surfaces leads naturally to a GJE (V. Oliner, late 1980's-today).

(Physics/engineering literature: Norris-Westcott 1970's, Brickell-Marder-Westcott 1970's , J.B. Keller 1950's).

Examples

Near-field reflecting surfaces



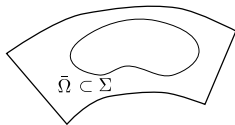
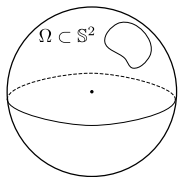
Already for the far field regime, geometric optics provided examples crucial to development of Optimal Transport (OT).

Works by

Gutierrez, Huang, Karakhanyan, Kochengin, Liu, Oliker,
Tournier, X-J. Wang...

Examples

Near-field reflecting surfaces

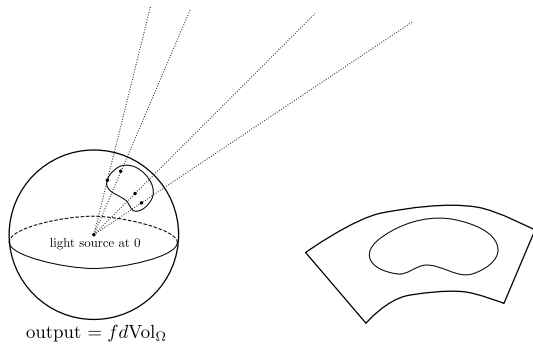


Domains:

- $\Omega \subset S^2$
- $\bar{\Omega} \subset \Sigma$, a surface in \mathbb{R}^3

Examples

Near-field reflecting surfaces

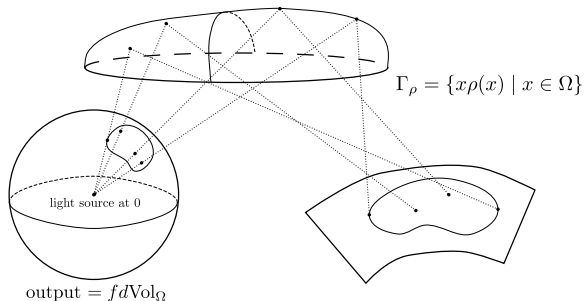


Light source:

- point source at origin
- emits energy $f dVol_{\Omega}$

Examples

Near-field reflecting surfaces

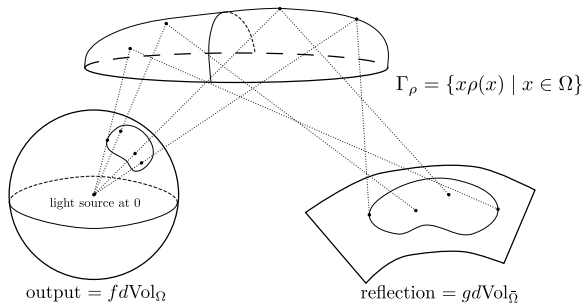


Reflector:

- radial graph of ρ over Ω
- perfectly reflective surface

Examples

Near-field reflecting surfaces

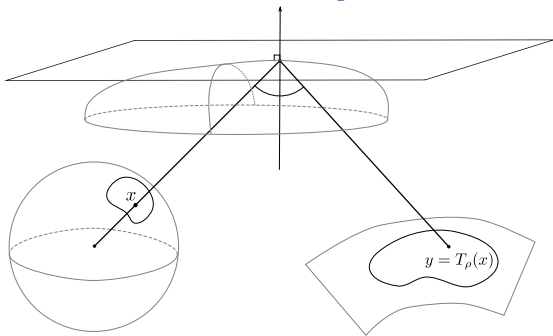


Goal:

- reflected pattern $g d\text{Vol}_{\bar{\Omega}}$
- $\int_\Omega f d\text{Vol}_\Omega = \int_{\bar{\Omega}} g d\text{Vol}_{\bar{\Omega}}$

Examples

Near-field reflecting surfaces

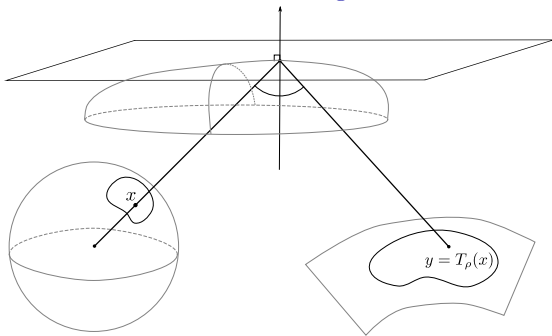


Ray tracing map:

$$T_\rho : \Omega \rightarrow \bar{\Omega} \text{ (Snell's law: } \angle \text{ incidence} = \angle \text{ reflection)}$$

Examples

Near-field reflecting surfaces

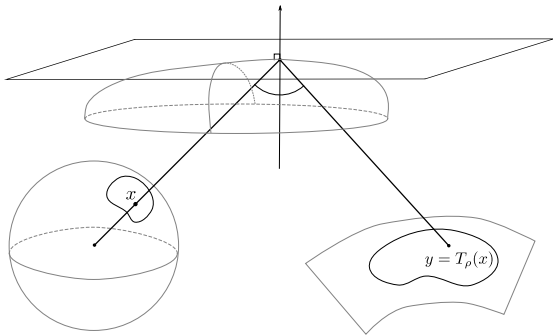


Prescribed Jacobian equation:

$$g(T_\rho(x)) \det DT_\rho(x) = f(x)$$

Examples

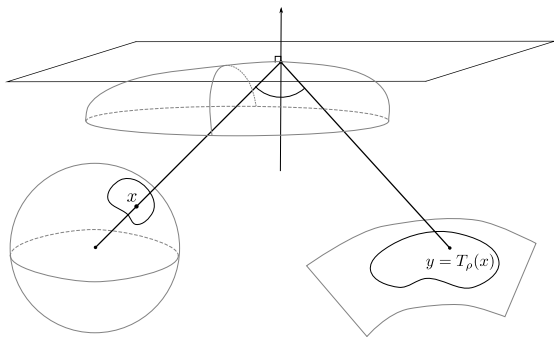
Near-field reflecting surfaces



Prescribed Jacobian equation:

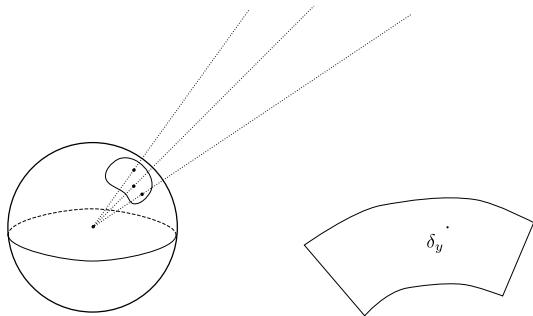
$$\det(D^2\rho + A_\Sigma(x, \rho, D\rho)) = \psi_\rho(x, \rho, D\rho) \frac{f(x)}{g(T_\rho(x))}$$

Near-field reflecting surfaces



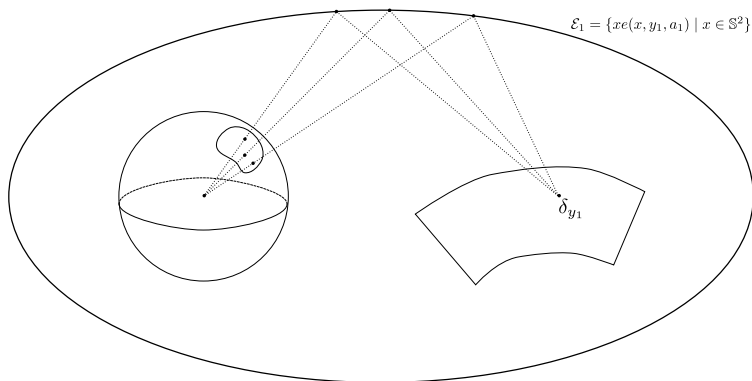
Now, what is the **generating function** for this example?

Near-field reflecting surfaces



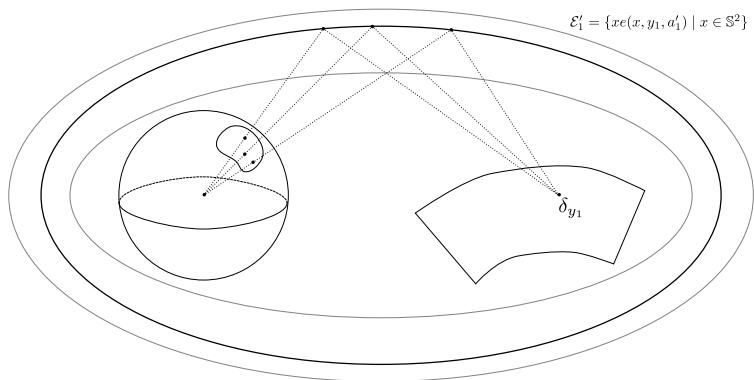
Consider what happens if $g d\text{Vol}_{\bar{\Omega}}$ becomes a **single point mass**.

Near-field reflecting surfaces



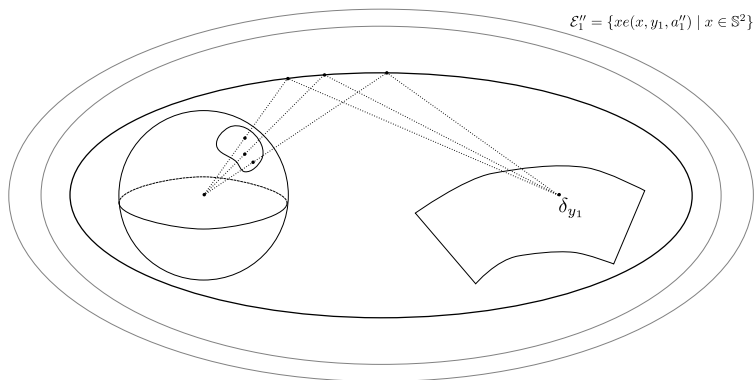
$\rho(\cdot) = e(\cdot, y_1, a_1)$, an ellipsoid

Near-field reflecting surfaces



$$\rho(\cdot) = e(\cdot, y_1, a'_1)$$

Near-field reflecting surfaces

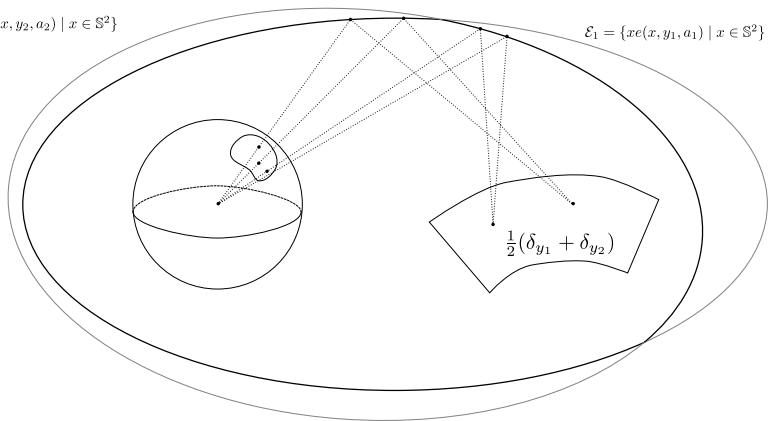


$$\rho(\cdot) = e(\cdot, y_1, a_1'')$$

Near-field reflecting surfaces

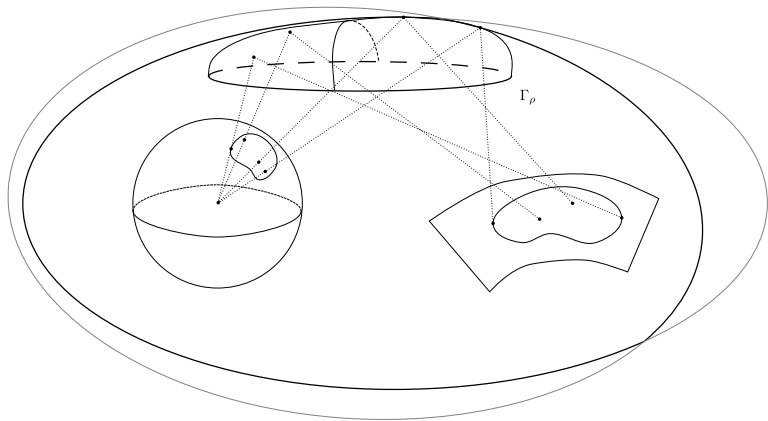
$$\mathcal{E}_2 = \{xe(x, y_2, a_2) \mid x \in \mathbb{S}^2\}$$

$$\mathcal{E}_1 = \{xe(x, y_1, a_1) \mid x \in \mathbb{S}^2\}$$



$$\rho(\cdot) = \min\{e(\cdot, y_1, a_1), e(\cdot, y_2, a_2)\}$$

Near-field reflecting surfaces



General: reflector = boundary (intersection of ellipsoids)

Near-field reflecting surfaces

The ellipsoids then give us the generating function.

We define, for $(x, \bar{x}, z) \in \mathbb{S}^2 \times \Sigma \times \mathbb{R}$ such that $\frac{1}{2}z|\bar{x}| < 1$,

$$G(x, \bar{x}, z) = \frac{1}{e(x, \bar{x}, z^{-1})}, \quad \left(e(x, \bar{x}, a) = \frac{a^2 - \frac{1}{4}|\bar{x}|^2}{a - \frac{1}{2}(x, \bar{x})} \right)$$
$$\psi_G(x, \bar{x}, z) = \left| \det \left(D_{x\bar{x}}^2 G - \frac{D_x G_z \otimes D_{\bar{x}} G}{G_z} \right) \right| \frac{f(x)}{g(T_u(x))}.$$

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Then, for a G -convex function u

- The reflector $\rho = 1/u$ is an envelope of ellipsoids.
- The ray tracing map for ρ plays the role of T_u .

A priori estimates for the near field reflector

Theorem (Karakhanyan and Wang, JDG 2010)

1. $\Omega, V \subset \mathbb{S}^{n-1}$, $\Omega \cap V = \emptyset$, Ω has Lipschitz boundary.
2. Σ is given by a radial graph of some smooth ($C^{1,1}$ function over V).
3. f, g are $C^{2,\alpha}$.
4. $\partial\bar{\Omega}$ is “convex.”

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Then, there is a $U \subset \mathbb{R}^n$ such that

1. If $O \in U$, then any reflector going through U has a priori C^2 estimates in a neighborhood of U .
2. If $O \notin U$, there are examples of smooth f, g and a weak reflector going through O which is not C^1 .

Examples:

Optimal matchings (& more...)
with non-quasilinear utility functions

Optimal matchings & more

Non quasilinear utility functions

An important context for generating functions is economics.

Consider, first, the following interpretation

$X =$ a set of buyers

$Y =$ a set of sellers

A utility function $G(x, y, v)$ is given, representing the following

The maximal utility buyer x may obtain when matched with seller y after paying a utility v to the seller.

Optimal matchings & more

Non quasilinear utility functions

In the economic literature, when

$$G(x, y, z) = -c(x, y) + z$$

it is said that the utility function is **quasilinear**.

Optimal matchings & more

Principal-agent problems

We consider a situation where a *principal* is dealing with a set of *agents*, and set

$X =$ a set of agents

$Y =$ a set of decisions taken by agents

A utility function for agents $G(x, y, v)$ is given, representing the following

The utility of the agent x upon taking decision y while providing a transfer of v to the principal

Optimal matchings & more

Principal-agent problems

The Principal has a utility function,

$$\pi : X \times Y \times \mathbb{R} \mapsto \mathbb{R}$$

and she wishes to maximize

$$\int_{x \in X} \pi(x, y(x), v(y(x))) d\mu(x)$$

Here: μ represents the distribution of agents, and...

Optimal matchings & more

Principal-agent problems

... following Nöldeke-Samuelson (2015), the supremum is taken over certain admissible pairs $(v(x), y(x))$ where

$y : X \mapsto Y$ represents an assignment to the agents

$v : X \mapsto \mathbb{R}$ represents a tariff

and, y is *implemented* by the tariff v .

In our notation, this means that y is given the G -gradient map associated to the dual of $v(y)$.

Regularity Theory For Weak Solutions

Regularity

Optimal Transport

(Only a very few highlights)

Let us recall

- $G(x, y, z) = -c(x, y) - z$, ($\text{dom}(G) = \Omega \times \bar{\Omega} \times \mathbb{R}$)
- $\det(D^2u(x) + D_x^2c(x, T_u(x))) = |\det D_{x,y}^2c(x, T_u(x))| \frac{f(x)}{g(T_u(x))}$
(*c*-MA)
- u is *c-convex*
- Mapping $T = T_u$ solves the above.

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Optimal Transport

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Existence of weak solutions, smooth solutions, *c*-convexity:

... Brenier (1991), Gangbo-McCann (1996), McCann (2001),
Ma-Trudinger-Wang (2005)

Regularity

Optimal Transport

(Only a very few highlights)

- Cheng-Yau (1970's) and Urbas (1990's) existence of smooth solutions for real Monge-Ampère.
- Caffarelli (early 1990's) regularity for weak solutions of real Monge-Ampère.
- Ma, Trudinger, and Wang (2005): condition $(MTW)_+$ on c for smoothness of solutions (f, g smooth, need $c \in C^4$)
- Loeper (2009): equivalent geometric formulation of $(MTW)_0$, necessary for regularity when $c \in C^4$
- Figalli, Kim, and McCann (2013): local $C^{1,\alpha}$ regularity of weak solutions under the minimal sharp assumptions: i.e. $(MTW)_0$ (“A3-weak”) and densities bounded and bounded away from zero.

Regularity for GJE

Theorem (Trudinger 2014)

Let u be a weak solution of (GJE) with $\partial_G u(\Omega) = \bar{\Omega}$ and where the right hand side is given by

$$\frac{f}{g \circ T_u}$$

where f, g are $C^{1,1}$, bounded, and bounded away from zero. If the generating function G satisfies **natural structural conditions**, and $\bar{\Omega}$ is G -convex with respect to Ω , then the solution u is of class $C^3(\Omega)$.

Regularity of weak solutions of (GJE)

Theorem (with J. Kitagawa, 2016)

If G , Ω , and Ω^* satisfy **natural** structural conditions and F_G, F_G^{-1} are bounded, then any “nice” weak solution u of (GJE) is C^1 in Ω .

If G is also locally C^{1,α_0} in the x variable for some $\alpha_0 \in (0, 1)$, then any “nice” weak solution u is locally $C^{1,\alpha}$ in Ω for some $\alpha > 0$.

Note: By “nice”, we mean the following: there is a region $U \subset \Omega \times \mathbb{R}$ determined by G , u **is nice** means $\text{graph}(u) \subset U$.

Aims of this workshop

- Disseminate GJE as a new framework that encompasses many fields.
- Bring together experts in different fields that touch on aspects of GJE.
- Identify new lines of investigation –GJE is a fertile ground for research: many open questions, many basic important examples not fully understood.

Thank You!

(BONUS SLIDES)

Regularity

The Real Monge-Ampère equation

- $\Omega \subset \mathbb{R}^n$ bounded

The Monge-Ampère equation

$$\det D^2u(x) = \psi(x, u(x), \nabla u(x)), \quad x \in \Omega. \quad (1)$$

Regularity

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The Monge-Ampère equation

$$\det D^2u(x) = \psi(x, u(x), \nabla u(x)), \quad x \in \Omega. \quad (1)$$

- $G(x, y, z) = -\langle x, y \rangle - z$, ($\text{dom}(G) = \mathbb{R}^n \times \mathbb{R}^n \times \mathbb{R}$)
- G -convex functions \rightarrow convex functions

Regularity

The Real Monge-Ampère equation

Theorem (Caffarelli (1990's))

If u is a weak solution of (MA), $\psi, \frac{1}{\psi}$ are bounded, and $\bar{\Omega}$ is convex, then it is strictly convex and loc. $C^{1,\alpha}$ for some $\alpha > 0$.

Regularity

The Real Monge-Ampère equation

Theorem (Caffarelli (1990's))

If u is a weak solution of (MA), $\psi, \frac{1}{\psi}$ are bounded, and $\bar{\Omega}$ is convex, then it is strictly convex and loc. $C^{1,\alpha}$ for some $\alpha > 0$.

The key to this result: using barrier arguments, one proves opposing **pointwise** inequalities for a solution u in any “normal” convex domain. Using affine invariance one obtains proper pointwise bounds for general domains.

The two estimates, applied to proper rescalings of u , rule out “corners” and “flat” pieces in the graph of u .

Regularity

Key ingredients for regularity

Aleksandrov estimate

There exists $C_n > 0$ s.t. if u is convex and $x_0 \in S := \{u \leq 0\}$ with $B_1(0) \subset S \subset B_n(0)$, then

$$|u(x_0)|^n \leq C_n d(x_0, \partial S) \text{Vol}(\nabla u(S))$$

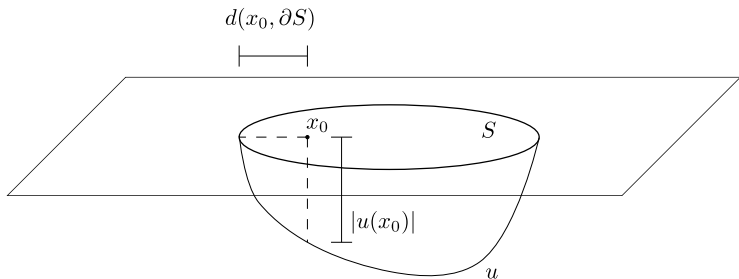
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Regularity

Key ingredients for regularity

Sharp growth estimate

There exists $C_n > 0$ s.t. if u is convex and $x_0 \in S := \{u \leq 0\}$ with $B_1(0) \subset S \subset B_n(0)$, then

$$\sup_S |u|^n \geq C_n \text{Vol} \left(\nabla u \left(\frac{1}{2} S \right) \right)$$

Regularity

Key ingredients for regularity

These two inequalities allows us to prove that u is strictly convex and $C^{1,\alpha}$.

To illustrate the method used in the theory for GJE, let us review it in the special case of the MA, where we have the following important result.

Lemma

Let $u : \Omega \rightarrow \mathbb{R}$ be a convex function such that

$$\Lambda^{-1} \leq \det(D^2u) \leq \Lambda \text{ in } \Omega,$$

*the above understood in the **sense of Aleksandrov**, then, if ℓ is supporting to u at some point in Ω , then*

$\{u = \ell\}$ is either a single point or it intersects $\partial\Omega$.

Unnormalized estimates:

By affine invariance, a scale-invariant or unnormalized version of the Aleksandrov estimate can be written (this is one way of seeing Caffarelli's result)

New proofs of these estimates -covering c -convex functions in optimal transport- have been obtained by Figalli, Kim, and McCann (2013), and Guillen and Kitagawa (2014). **They don't rely on affine invariance.**

In the latter work, it is shown that these estimates follow from a **quantitative quasiconvexity** property of cost functions, which itself is equivalent to the $(MTW)_0$ condition introduced by Ma, Trudinger, and Wang when the cost is C^4 .

Quantitative Quasiconvexity: motivation

Dilemma:

- Need $c \in C^4$ for $(MTW)_0$
- Only need $c \in C^2$ for Loeper's maximum principle.

Related Question: If c_k is a sequence of costs all satisfying $(MTW)_0$, and $c_k \rightarrow c$ in C^2 norm, can we prove regularity for OT problem associated to c ?

Quantitative Quasiconvexity: motivation

Loeper's maximum principle refers to an important property of costs satisfying the $(MTW)_0$:

if c_t is a tilting family of c -functions, that is

$$c_t(x) = -c(x, y(t)) + c(x_0, y_0) + \alpha$$

Then, for every $t \in [0, 1]$ we have

$$c_t(x) \leq \max\{c_0(x), c_1(x)\}$$

Quantitative Quasiconvexity: motivation

Loeper's maximum principle refers to an important property of costs satisfying the $(MTW)_0$:

if f_t is a “tilting family” of c -functions, then, for every $t \in [0, 1]$ we have

$$f_t(x) \leq \max\{f_0(x), f_1(x)\}$$

Tilting family refers to the fact that

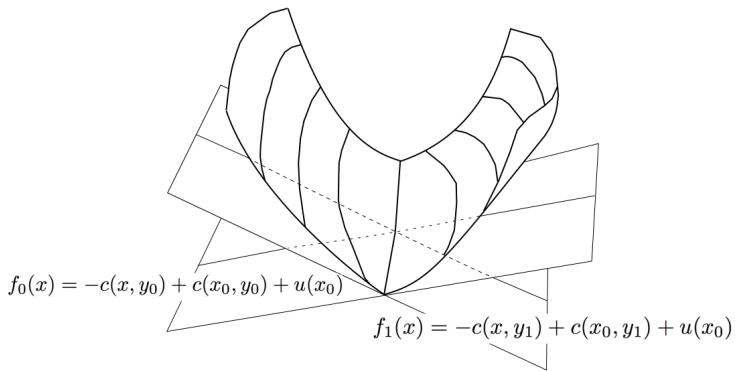
$$f_t(x) = -c(x, y(t)) + c(x_0, y_0) + \alpha$$

where $y(t)$ is what is known as a “ c -segment with respect to x_0 ”

Quantitative Quasiconvexity: motivation

When $c(x, y) = x \cdot y$, this corresponds to “tilting hyperplanes”

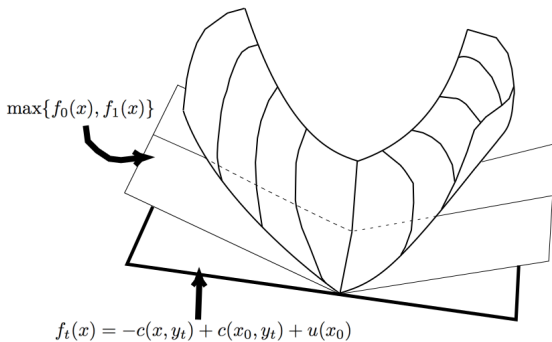
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Quantitative Quasiconvexity: motivation

When $c(x, y) = x \cdot y$, this corresponds to “tilting hyperplanes”

$$f_t(x) \leq \max\{c_0(x), c_1(x)\}$$



Quantitative Quasiconvexity: motivation

The cost c is said to satisfy (QQConv), if $\exists M \geq 1$ such that

$$f_t(x) - f_0(x) \leq M(f_1(x) - f_0(x))_+ \quad \forall t \in [0, 1].$$

This notion also extends to G -functions, however, the exact definition in this general setting would take us too far adrift.

- (QQConv) implies **quasiconvexity**.
- For $M = 1$, it implies to **convexity**.

Quantitative Quasiconvexity and optimal transport

Theorem (with J. Kitagawa, 2014)

- *If $c \in C^4$ satisfies $(MTW)_0$ (and conditions on domains), then c satisfies (QQConv).*
- *If $c \in C^3$ and satisfies (QQConv), (+ conditions on domains), then c -convex functions have Aleksandrov / sharp growth estimates.*
- *These estimates lead to strict c -convexity and $C^{1,\alpha}$ regularity of weak solutions.*

Quantitative Quasiconvexity and GJE

Theorem (with J. Kitagawa, 2016)

- *If $G \in C^4$ satisfies analogue of $(MTW)_0$ (and conditions on domains), then G satisfies (QQConv).*
- *If $G \in C^2$ and satisfies (QQConv), (+ conditions on domains), then G -convex functions have Aleksandrov / sharp growth estimates.*
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- *These estimates lead to strict G -convexity and $C^{1,\alpha}$ regularity of weak solutions.*

In particular: the previous question has a positive answer, the class of cost functions for which the OT problem enjoys $C^{1,\alpha}$ regularity is closed under C^2 limits.