# Transport-Entropy forms of direct and reverse Santaló type inequalities

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61 Probability Encounters, In honour of Sergey Bobkov Toulouse, 1st June

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Transport-Entropy forms of Santaló type inequalities

Toulouse, June 1 2023 1 / 31

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The starting point of this talk is the following celebrated paper by Sergey Bobkov and Friedrich Götze:

S.G. Bobkov, F. Götze, **Exponential integrability and transportation cost related to logarithmic Sobolev inequalities**, *J. Funct. Anal.* 163, No. 1, 1-28 (1999).

This paper contains several important results:

- a full characterization of the set of probability measures on **R** satisfying the log-Sobolev inequality,
- an improved Herbst type argument to deduce deviation bounds from the log-Sobolev inequality,
- a nice duality argument relating transport-entropy inequalities to infimum convolution inequalities.

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In all what follows E is a Polish space.

#### Transport cost

Given a cost function  $c : E \times E \to \mathbf{R}_+ \cup \{+\infty\}$  and two probability measures  $\mu, \nu$  on E, the optimal transport cost  $\mathcal{T}_c(\nu, \mu)$  is defined by

$$\mathcal{T}_c(\nu,\mu) = \inf \mathbb{E}[c(X,Y)],$$

where the infimum runs over all couplings (X, Y) between  $\nu$  and  $\mu$ .

#### Transport-entropy inequalities (Marton, Talagrand '90's)

A probability measure  $\mu$  satisfies the transport-entropy inequality with the cost function c, if

(1) 
$$\mathcal{T}_{c}(\mu,\nu) \leq H(\nu|\mu) := \int \log \frac{d\nu}{d\mu} d\nu, \quad \forall \nu \ll \mu$$

A probability measure  $\mu$  satisfies the symmetrized transport-entropy inequality with the cost function c, if

(2) 
$$\mathcal{T}_c(\nu_1,\nu_2) \leq H(\nu_1|\mu) + H(\nu_2|\mu), \quad \forall \nu_1,\nu_2 \ll \mu$$

- These inequalities have a deep connection to the concentration of measure phenomenon.
- Inequality (2) obviously implies (1).
- Conversely, as soon as *T<sub>c</sub>* satisfies some approximate triangle inequality, then (1) implies
   (2) (up to constants).

#### Theorem (Bobkov-Götze '99)

• A probability measure  $\mu$  satisfies the transport-entropy inequality with the cost function c, if and only if for all bounded continuous function  $f : E \to \mathbf{R}$ 

$$(1') \qquad \int e^{Q_c f} \, d\mu \leq e^{\int f \, d\mu},$$

where

$$Q_c f(x) = \inf_{y \in E} \{f(y) + c(x, y)\}, \qquad x \in E$$

• A probability measure  $\mu$  satisfies the symmetrized transport-entropy inequality with the cost function c, if and only if for all bounded continuous function  $f : E \to \mathbf{R}$ 

$$(2') \qquad \int e^{Q_c f} \, d\mu \int e^{-f} \, d\mu \leq 1$$

a.k.a the ( $\tau$ ) Property introduced by Maurey in '91.

(Here I quote a straightforward generalization of the result initially proved in BG'99)

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$$(1') \qquad \int e^{Q_c f} \, d\mu \leq e^{\int f \, d\mu}, \qquad orall f ext{ bounded continuous}$$

Interest of this dual formulation:

- For p.m on R<sup>d</sup> and (say) c being the squared Euclidean norm, (1') or (2') can be easily related to the Prekopa-Leindler inequality.
- Another advantage of (1') is that it can be established using Hamilton-Jacobi equations whose solutions can be expressed using inf-convolution operators.

 $\rightsquigarrow$  See the 2001 paper by Sergey Bobkov, Ivan Gentil and Michel Ledoux about hypercontractivity properties of the Hamilton-Jacobi semigroup and their alternative proof of the Otto-Villani theorem.

Bobkov and Götze result is based on the following classical duality relation between relative entropy and log-Laplace functionals ...

#### Proposition

Let *m* be a Borel measure on *E*. If  $\nu$  is a probability measure on *E* with  $\nu = h.m$  such that  $\log h \in L^1(\nu)$ , then

$$H(\nu|m) = \sup\left\{\int f d\nu - \log \int e^f dm : f \text{ s.t } \int e^f dm < +\infty\right\}.$$

Conversely, if  $\int e^f dm < +\infty$ , then

$$\log \int e^f dm = \sup \left\{ \int f d\nu - H(\nu|m) : \nu = hm \text{ with } \log h \in L^1(\nu) \right\}$$

Bobkov and Götze result is based on the following classical duality relation between relative entropy and log-Laplace functionals ...

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Conversely, if  $\int e^f dm < +\infty$ , then

$$\log \int e^{f} dm = \sup \left\{ \int f d\nu - H(\nu|m) : \nu = hm \text{ with } \log h \in L^{1}(\nu) \right\}$$

 $\ldots$  and on the Kantorovich dual formulation of the  $\mathcal{T}_c$  transport cost:

#### Theorem

If c is l.s.c, then for all probability measures  $\nu_1, \nu_2$  on E,

$$\mathcal{T}_c(\nu_1,\nu_2) = \sup_{f\in\mathcal{C}_b(E)} \left\{ \int Q_c f \, d\nu_1 - \int f \, d\nu_2 \right\}.$$

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Aim of the talk: adapt this Bobkov-Götze duality argument to obtain transport-entropy versions of direct and converse Blaschke-Santaló inequalities.

Based on joint works with M. Fradelizi, S. Sadowsky and S. Zugmeyer

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# Plan



# Transport-entropy forms of direct Blaschke-Santaló inequalities

- Blaschke-Santaló inequality
- Fathi's improved symmetrized Talagrand inequality
- Other transport-entropy forms of Blaschke-Santaló on other model spaces

Transport-entropy forms of reverse Blaschke-Santaló inequalities • Inverse Santaló inequality: the Mahler conjecture

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# Blaschke-Santaló Inequality

#### Theorem

If  $K \subset \mathbf{R}^n$  is a centrally symmetric convex body, then

$$\operatorname{Vol}(K)\operatorname{Vol}(K^{\circ}) \leq \operatorname{Vol}(B_2^n)^2,$$

where Vol denotes the Lebesgue measure on  $\mathbf{R}^n$  and the polar of K is defined by

$$K^{\circ} := \{ y \in \mathbf{R}^n : x \cdot y \le 1, \forall x \in K \}.$$

As proved by Ball (1986) in the case of even functions and then extended by Artstein-Avidan, Klartag and Milman (2004) and Fradelizi and Meyer (2007), the Santaló inequality admits the following functional form:

#### Theorem

For any measurable function  $f : \mathbb{R}^n \to \mathbb{R} \cup \{+\infty\}$  such that  $0 < \int e^{-f} dx < +\infty$ , there exists  $z \in \mathbb{R}^n$  such that

$$\int e^{-f_z} dx \int e^{-(f_z)^*} dx \leq (2\pi)^n,$$

where  $f_z(x) = f(x - z)$ ,  $x \in \mathbf{R}^n$ . When f is even, z can be chosen to be 0.

More generally, if  $\int xe^{-f(x)} dx = 0$ , then z can be chosen to be 0 (Lehec 2009).

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# Plan



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# Talagrand transport-entropy inequality

Recall that the quadratic optimal transport cost  $W_2^2$  is the optimal transport cost for the cost function

$$c(x,y) = |x-y|^2, \qquad x,y \in \mathbf{R}^n$$

with  $|\cdot|$  the standard Euclidean norm.

## Theorem (Talagrand (1996))

The standard Gaussian measure  $\gamma_n$  on  $\mathbf{R}^n$  satisfies:

$$W_2^2(\nu,\gamma_n) \leq 2H(\nu|\gamma_n)$$

for all probability measures  $\nu$  on  $\mathbb{R}^n$ . The constant 2 is sharp. Equality cases for n = 1:  $\nu = \mathcal{N}(a, 1)$ .

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for all probability measures  $\nu$  on  $\mathbf{R}^n$ . The constant 2 is sharp. Equality cases for n = 1:  $\nu = \mathcal{N}(a, 1)$ .

#### Theorem (Symmetric form of Talagrand inequality)

For all probability measures  $\nu_1, \nu_2$  on  $\mathbf{R}^n$ , it holds

$$W_2^2(\nu_1,\nu_2) \leq 4H(\nu_1|\gamma_n) + 4H(\nu_2|\gamma_n),$$

and the constant 4 is sharp.

Equality cases for n = 1:  $\nu_1 = \mathcal{N}(-a, 1)$  and  $\nu_2 = \mathcal{N}(a, 1)$ , a > 0.

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# Fathi's improved symmetrized Talagrand inequality

The following improvement of the symmetric Talagrand inequality is due to Max Fathi :

## Theorem (Fathi (2018))

For all probability measures  $\nu_1, \nu_2$  on  $\mathbf{R}^n$ , one of which is centered, it holds

 $W_2^2(\nu_1,\nu_2) \leq 2H(\nu_1|\gamma_n) + 2H(\nu_2|\gamma_n).$ 

This result can be derived from Santaló inequality (and implies it back). So it can be considered as a transport-entropy form of the Santaló inequality.

# Sketch of proof of Fathi's result

According to Lehec's functional version Santaló inequality, for all measurable function  $f: \mathbf{R}^n \to \mathbf{R}$  such that  $\int x e^{-f(x)} dx = 0$ 

$$\int e^{-f} dx \int e^{-f^*(y)} dy \leq (2\pi)^n.$$

Do the change of function:

$$f(x)=\frac{|x|^2}{2}+g(x) \qquad x\in \mathbf{R}^n.$$

One gets

$$\int e^{Q_2 g} d\gamma_n \int e^{-g} d\gamma_n \leq 1, \qquad \forall g \text{ such that } \int x e^{-g(x)} \gamma_n(dx) = 0,$$

with  $Q_2g(x) = \inf_{y \in \mathbb{R}^n} \{g(y) + \frac{|x-y|^2}{2}\}, x \in \mathbb{R}^n$ .

This is Bobkov-Götze dual formulation (2') with an extra centering condition. Since one of the measures is assumed to be centered, this extra condition is not a problem.

# Plan



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# A general functional formulation of the Blaschke-Santaló inequality

The following result was first proved by Ball '86 for even functions, then extended to arbitrary functions by successive works by Artstein-Avidan, Klartag and Milman '04, Fradelizi and Meyer '07 and Lehec '09:

#### Theorem

If  $f : \mathbb{R}^n \to \mathbb{R}_+$  is integrable, then there exists a point  $z \in \mathbb{R}^n$  such that for any measurable function  $g : \mathbb{R}^n \to \mathbb{R}_+$  satisfying

$$f(x+z)g(y) \leq 
ho(\langle x,y
angle)^2, \qquad orall x,y\in \mathbf{R}^n ext{ such that } \langle x,y
angle > 0,$$

it holds

$$\int f(x) \, dx \int g(y) \, dy \leq \left( \int \rho(|x|^2) \, dx \right)^2,$$

where  $\rho : \mathbf{R}_+ \to \mathbf{R}_+$  is some weight function such that  $\int \rho(|x|^2) dx < +\infty$ . If f is even, then z can be chosen to be 0.

The previously stated functional Blaschke-Santaló inequality corresponds to the weight function

$$\rho_0(t)=e^{-t/2}, \qquad t\geq 0$$

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# A general transport-entropy inequality

In the spirit of Fathi's improvement of Talagrand's, one can easily get:

### Theorem (Fradelizi-G.-Sadowsky-Zugmeyer '23)

If  $\rho : \mathbf{R}_+ \to (0,\infty)$  is a continuous non-increasing function such that  $\int \rho(|x|^2) dx < +\infty$ , and  $t \mapsto -\log \rho(e^t)$  is convex on  $\mathbf{R}$ , then the probability measure

$$\mu_{\rho}(dx) = \frac{\rho(|x|^2)}{\int \rho(|y|^2) \, dy} \, dx$$

satisfies the following inequality: for all  $\nu_1, \nu_2 \in \mathcal{P}(\mathbf{R}^n)$  with  $\nu_1$  and  $\nu_2$  even,

$$\mathcal{T}_{\omega}(\nu_1,\nu_2) \leq H(\nu_1|\mu_{\rho}) + H(\nu_2|\mu_{\rho}),$$

where  $\mathcal{T}_{\omega}$  is the optimal transport cost associated to the cost function  $\omega$  defined by

$$\omega(x,y) = \begin{cases} \log\left(\frac{\rho(x\cdot y)^2}{\rho(|x|^2)\rho(|y|^2)}\right) & \text{ if } x \cdot y \ge 0 \\ +\infty & \text{ otherwise} \end{cases}, \qquad x,y \in \mathbf{R}^n.$$

Remarks:

- This is a transport-entropy form of Ball's functional Blaschke-Santaló inequality.
- If one linearizes the transport-entropy inequality around μ<sub>ρ</sub> one recovers the sharp Brascamp-Lieb type inequality recently used by Cordero-Erausquin and Rotem in their study of the (B) inequality for rotationally invariant models.

# Particular case of Barenblatt profiles

For s > 0, consider

$$ho_s(t) = (1-st)^{rac{1}{2s}}_+, \qquad t \geq 0 \qquad ext{and} \qquad \gamma_s(dx) := \mu_{
ho_s}(dx) = rac{1}{Z_s} \left[ 1-s|x|^2 
ight]^{1/(2s)}_+ \, dx.$$

Theorem (Fradelizi-G.-Sadowsky-Zugmeyer '23)

For any s > 0, the probability  $\gamma_s$  satisfies the following inequality: for any  $\nu_1, \nu_2$  with  $\nu_2$  centered  $\mathcal{T}_{c_s}(\nu_1, \nu_2) \le H(\nu_1|\gamma_s) + H(\nu_2|\gamma_s),$ where  $c_s : B(0, 1/\sqrt{s}) \times B(0, 1/\sqrt{s}) \to \mathbb{R}$   $c_s(x, y) = \frac{1}{s} \log \left( \frac{1 - sx \cdot y}{(1 - s|x|^2)^{1/2}(1 - s|y|^2)^{1/2}} \right), \qquad x, y \in B(0, 1/\sqrt{s}).$ 

Remarks:

- This gives back Fathi's result in the Gaussian case by sending  $s \rightarrow 0$ .
- This result implies an analog of Lehec's functional Blaschke-Santaló inequality for the cost  $\rho_s$ , s > 0.
- The case s < 0 can also be considered and corresponds to Cauchy type distributions. In this case, one cannot allow couples \u03c6<sub>1</sub>, \u03c6<sub>2</sub> with one centered.

# A symmetrized version of Kolesnikov's inequality

Let  $\mathbb{S}^n \subset \mathbf{R}^{n+1}$  be the unit Euclidean sphere and let  $\sigma$  the uniform probability measure on  $\mathbb{S}^n$ . Let  $\alpha : \mathbb{S}^n \times \mathbb{S}^n \to \mathbf{R}_+ \cup \{+\infty\}$  be the cost function defined by

$$\alpha(u,v) = \begin{cases} \log\left(\frac{1}{u \cdot v}\right) & \text{if } u \cdot v > 0 \\ +\infty & \text{otherwise} \end{cases}, \qquad u, v \in \mathbb{S}^{n}$$

and denote by  $\mathcal{T}_{\alpha}$  the corresponding transport cost.

#### Theorem (Kolesnikov '20)

For all even probability measures  $\nu$  on  $\mathbb{S}^n$ , it holds

 $(n+1)\mathcal{T}_{\alpha}(\nu,\sigma) \leq H(\nu|\sigma).$ 

#### Remarks:

- The cost function  $\alpha$  has been introduced by Oliker '07 (see also Bertrand '16) in connection with the so-called Aleksandrov problem in convex geometry.
- If  $\nu$  is not assumed to be even, this inequality can be false.

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# A symmetrized version of Kolesnikov's inequality

Kolesnikov's inequality can be improved as follows (with a different proof)

#### Theorem (Fradelizi-G.-Sadowsky-Zugmeyer '23)

For all even probability measures  $\nu_1, \nu_2$  on  $\mathbb{S}^n$ , it holds

 $(n+1)\mathcal{T}_{\alpha}(\nu_1,\nu_2) \leq H(\nu_1|\sigma) + H(\nu_2|\sigma).$ 

Remarks:

- This inequality can be partially deduced from our transport-entropy inequality for the Cauchy distribution on **R**<sup>*n*+1</sup> by projection.
- The constant n + 1 is sharp. More precisely, if one linearizes the symmetrized Kolesnikov inequality around  $\sigma$ , one gets that for all even function  $f : \mathbb{S}^n \to \mathbf{R}$ , it holds

$$2(n+1)\operatorname{Var}_{\sigma}(f) \leq \int |\nabla_{\mathbb{S}^n} f|^2 \, d\sigma.$$

The constant 2(n + 1) is the second non-zero eigenvalue of the Laplace operator on  $\mathbb{S}^n$ . Equality is reached for instance for  $f(u) = u_1^2$ , which is even.

If one applies the classical Marton's argument, one obtains a concentration inequality on S<sup>n</sup> which is very close to be optimal: if A, B ⊂ S<sup>n</sup> are two symmetric subsets of S<sup>n</sup>, then d<sub>S<sup>n</sup></sub>(A, B) ≤ π/2 and it holds

$$\sigma(A)\sigma(B)\leq \cos^{n+1}(d_{\mathbb{S}^n}(A,B)).$$

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# Sketch of proof

According to the Blaschke-Santaló inequality, for any symmetric convex body C in  $\mathbf{R}^{n+1}$ , it holds

$$|C||C^{\circ}| \le |B_2^{n+1}|^2.$$

Calculating the volume of C in polar coordinate yields

$$|C| = |B_2^{n+1}| \int_{\mathbb{S}^n} \rho_C(u)^{n+1} \sigma(du),$$

where  $\rho_C(u) = \sup\{t \ge 0 : tu \in C\}$ ,  $u \in \mathbb{S}^n$ , denotes the radial function of C. Similarly,

$$|C^{\circ}| = |B_2^{n+1}| \int_{\mathbb{S}^n} \rho_{C^{\circ}}(u)^{n+1} \sigma(du) = |B_2^{n+1}| \int_{\mathbb{S}^n} \frac{1}{h_C(u)^{n+1}} \sigma(du),$$

using that  $\rho_{\mathcal{C}^{\circ}} = 1/h_{\mathcal{C}}$ , where  $h_{\mathcal{C}}(u) = \sup_{x \in \mathcal{C}} x \cdot u$ ,  $u \in \mathbb{S}^n$ , is the support function of  $\mathcal{C}$ . So, for every symmetric convex  $\mathcal{C}$  body in  $\mathbb{R}^{n+1}$ , it holds

$$\int_{\mathbb{S}^n} \rho_{\mathcal{C}}(u)^{n+1} \sigma(du) \int_{\mathbb{S}^n} \frac{1}{h_{\mathcal{C}}(u)^{n+1}} \sigma(du) \leq 1.$$

On the other hand, as observed by Oliker, if  $\nu_1, \nu_2$  are two even probability measures on  $\mathbb{S}^n$ , the Kantorovich duality reads

$$(n+1)\mathcal{T}_lpha(
u_1,
u_2) = \sup_{\mathcal{C}} \int -\ln\left(h_{\mathcal{C}}^{n+1}
ight) \, d
u_1 + \int \ln\left(
ho_{\mathcal{C}}^{n+1}
ight) \, d
u_2,$$

where the supremum runs over the set of all symmetric convex bodies *C*. We conclude by applying the Bobkov-Götze duality argument.

# Plan



3

#### Transport-entropy forms of direct Blaschke-Santaló inequalities

- Blaschke-Santaló inequality
- Fathi's improved symmetrized Talagrand inequality
- Other transport-entropy forms of Blaschke-Santaló on other model spaces

Transport-entropy forms of reverse Blaschke-Santaló inequalities
 Inverse Santaló inequality: the Mahler conjecture

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# Inverse Santaló inequality: the Mahler conjecture

# Conjecture (Mahler 1939)

If K is centrally symmetric, then

$$\operatorname{Vol}({\mathcal K})\operatorname{Vol}({\mathcal K}^\circ)\geq\operatorname{Vol}({\mathcal B}_1^n)\operatorname{Vol}({\mathcal B}_\infty^n)=rac{4^n}{n!}$$

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# Known cases

- (1) Mahler proved the conjecture in dimension 2.
- (2) Iriyeh and Shibata (2020) recently proved the conjecture in dimension 3. Alternative proof by M. Fradelizi, A. Hubard, M. Meyer, E. Roldan-Pensado and A. Zvavitch.
- (3) Saint-Raymond (1981) showed that the Mahler conjecture holds true for unconditional convex bodies, that is to say convex body K satisfying

$$x = (x_1, \ldots, x_n) \in K \Rightarrow (\varepsilon_1 x_1, \ldots, \varepsilon_n x_n) \in K,$$

for all  $\varepsilon = (\varepsilon_1, \dots, \varepsilon_n) \in \{-1, 1\}^n$ .

(4) Bourgain and Milman (1987) showed that Mahler conjecture is asymptotically true: there exists some absolute constant  $\alpha > 0$  such that for all  $n \ge 1$  and all symmetric convex body  $K \subset \mathbb{R}^n$ , it holds

$$\operatorname{Vol}(\mathcal{K})\operatorname{Vol}(\mathcal{K}^\circ) \geq rac{lpha^n}{n!}$$

# Functional form

#### Theorem (Fradelizi-Meyer '08)

The Mahler conjecture holds for all  $n \ge 1$  if and only if the inequality

$$\int e^{-f} \, dx \int e^{-f^*} \, dx \ge 4^n$$

holds for all  $n \ge 1$  and all even, lower semicontinuous and convex functions  $f : \mathbb{R}^n \to \mathbb{R} \cup \{+\infty\}$  such that  $\int e^{-f} dx > 0$  and  $\int e^{-f^*} dx > 0$ . Moreover, the inequality is true for unconditional f.

For all  $n \ge 1$ , denote by

$$c_n^F = \inf_f \int e^{-f} \, dx \int e^{-f^*} \, dx$$

where f runs over the set of admissible convex functions on  $\mathbf{R}^n$ .

# Mahler conjecture and improvements of log-Sobolev

#### Theorem (G. '22)

For any  $n \ge 1$ , the constant  $c_n^F$  is the best constant c > 0 (that is the greatest) in the inequality

$$(A) \qquad H(\eta_1|\gamma) + H(\eta_2|\gamma) + \frac{1}{2}W_2^2(\nu_1,\nu_2) \leq \frac{1}{2}I(\eta_1|\gamma) + \frac{1}{2}I(\eta_2|\gamma) + \log\left(\frac{(2\pi)^n}{c}\right),$$

where  $\eta_1 = e^{-V_1} dx$ ,  $\eta_2 = e^{-V_2} dx$  are arbitrary even log-concave probability measures on  $\mathbb{R}^n$  with full support and, for  $i = 1, 2, \nu_i$  is the so-called moment measure of  $\eta_i$  defined by

$$\nu_i = \nabla(V_i)_{\#}\eta_i$$

and  $I(\eta|\gamma)$  is the relative Fisher information of  $\eta$  with respect to  $\gamma$  defined by

$$I(\eta|\gamma) = \int \left| \nabla \log \frac{d\eta}{d\gamma} \right|^2 \eta(dx).$$

Moreover, inequality (A) holds with the  $c = 4^n$  if  $\eta_1, \eta_2$  are assumed to be unconditional.

#### Remarks:

 If W<sub>2</sub>(ν<sub>1</sub>, ν<sub>2</sub>) is large enough, then inequality (A) above improves Gross' log-Sobolev inequality for the standard Gaussian measure γ: for all η with smooth enough density

$$H(\eta|\gamma) \leq \frac{1}{2}I(\eta|\gamma).$$

• In the unconditional case, Inequality (A) with  $c = 4^n$  is sharp.

# Equivalent formulation for the Lebesgue measure

### Theorem (G. '22)

For all  $n \ge 1$ , the constant  $c_n^P$  is the best constant c > 0 in the following inequality: for all symmetric log-concave probability measures  $\eta_1, \eta_2$  on  $\mathbf{R}^n$  such that, for i = 1, 2,  $\eta_i(dx) = e^{-V_i} dx$  for some  $V_i : \mathbf{R}^n \to \mathbf{R}$ , it holds

$$H(\eta_1|\text{Leb}) + H(\eta_2|\text{Leb}) + \mathcal{T}_{c_1}(\nu_1,\nu_2) \leq -\log(e^{2n}c),$$

where  $\nu_1$ ,  $\nu_2$  are the moment measures of  $\eta_1$  and  $\eta_2$  and  $c_1 : \mathbf{R}^n \times \mathbf{R}^n \to \mathbf{R}$  is defined by

$$c_1(x,y)=-x\cdot y.$$

In a subsequent work with Fradelizi and Zugmeyer, we have obtained a simple proof of this inequality in dimension 1, with sharp constant c = 4.

The proof is again an adaptation of BG '99.

We consider a twisted duality where the Log-Laplace functional

$$f\mapsto \Lambda(f):=\log\int e^f\,dx$$

is replaced by the functional L defined by

$$L(f):=-\log\int e^{-f^*}\,dx.$$

#### Theorem (Cordero-Erausquin-Klartag '15)

If *m* is a log-concave measure on  $\mathbb{R}^n$ , then for all measurable functions  $f_0, f_1 : \mathbb{R}^n \to \mathbb{R} \cup \{+\infty\}$ , it holds

$$\int e^{-((1-t)f_0+tf_1)^*} dm \ge \left(\int e^{-f_0^*} dm\right)^{1-t} \left(\int e^{-f_1^*} dm\right)^t$$

In particular, the functional L is convex.

Simple consequence of the Prekopa-Leindler inequality.

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For  $\nu \in \mathcal{P}_1(\mathbf{R}^n)$ , consider the dual functional of *L*:

$$K(\nu) := \sup_{f} \left\{ \int (-f) \, d\nu + \log \int e^{-f^*} \, dx \right\},$$
$$= \sup_{f} \left\{ \int (-f) \, d\nu - L(f) \right\}.$$

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The functional K admits a more pleasant alternative expression :

Proposition

For any  $\nu \in \mathcal{P}_1(\mathbf{R}^n)$ , it holds

$$\mathcal{K}(\nu) = -\inf_{\eta \in \mathcal{P}_1(\mathbf{R}^n)} \left\{ H(\eta | \text{Leb}) - \mathcal{T}_{c_1}(\nu, \eta) \right\}.$$

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The proof of (1)  $\Rightarrow$  (2) relies on the characterization of moment measures by Cordero-Erausquin and Klartag.

#### Theorem (Cordero-Erausquin-Klartag '15/Santambrogio '16)

(a) A probability measure  $\nu \in \mathcal{P}(\mathbb{R}^n)$  is the moment measure of some log-concave probability measure  $\eta_o$  on  $\mathbb{R}^n$  such that  $\eta_o(dx) = e^{-V_o} dx$  for some essentially continuous convex function  $V_o : \mathbb{R}^n \to \mathbb{R} \cup \{+\infty\}$  if and only if  $\nu \in \mathcal{P}_1(\mathbb{R}^n)$ ,  $\nu$  is centered and its support is not contained in an hyperplan. The function  $V_o$  is moreover unique up to translations.

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- (b) If ν is centered and its support is not contained in an hyperplan, then the probability measure η<sub>o</sub> is up to translations the unique minimizer of the functional η → H(η|Leb) - T<sub>c1</sub>(ν, η) on P<sub>1</sub>(**R**<sup>n</sup>):

 $\inf_{\eta\in\mathcal{P}_1(\mathbf{R}^n)} \{H(\eta|\text{Leb}) - \mathcal{T}_{c_1}(\nu,\eta)\} = H(\eta_o|\text{Leb}) - \mathcal{T}_{c_1}(\nu,\eta_o).$ 

# Perspectives

In a work in progress with M. Fradelizi, S. Sadowsky and S. Zugmeyer, we obtain a similar characterization of

$$c_{n+1} = \inf_{K \text{ symmetric convex body of } \mathbf{R}^{n+1}} |K||K^{\circ}|$$

on the sphere  $\mathbb{S}^n$ .

One has the following correspondence

$\mathbf{R}^{n}$	$\leftrightarrow$	S <sup>n</sup>
$\gamma/\mathit{Lebesgue}$	$\leftrightarrow$	$\sigma$
$W_2^2/\mathcal{T}_{c_1}$	$\leftrightarrow$	$\mathcal{T}_{lpha}$
Moment measures	$\leftrightarrow$	Cone measures

The main difference is that there is no uniqueness for cone measures.

# Thank you for your attention !

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