Arch. Rational Mech. Anal. (2005)
Digital Object Identifier (DOI) 10.1007/s00205-005-0386-1

Contractions in the 2-Wasserstein Length Space and Thermalization of Granular Media

JOSÉ A. CARRILLO, ROBERT J. MCCANN & CÉDRIC VILLANI

Communicated by L. AMBROSIO

Abstract

An algebraic decay rate is derived which bounds the time required for velocities to equilibrate in a spatially homogeneous flow-through model representing the continuum limit of a gas of particles interacting through slightly inelastic collisions. This rate is obtained by reformulating the dynamical problem as the gradient flow of a convex energy on an infinite-dimensional manifold. An abstract theory is developed for gradient flows in length spaces, which shows how degenerate convexity (or even non-convexity) — if uniformly controlled — will quantify contractivity (limit expansivity) of the flow.

1. Introduction

It has been known since the work of OTTO [43] that various familiar diffusion equations can be considered, at least heuristically, to be gradient flows on the space of probability measures, endowed with a manifold structure and local metric whose arc length distance coincides with the quadratic Wasserstein distance

$$\mathrm{dist}_2(\rho_0, \rho_1) = \inf \left\{ \int |v - w|^2 \, d\gamma(v, w); \qquad \gamma \in \Gamma(\rho_0, \rho_1) \right\}^{1/2}; \qquad (1)$$

here $\Gamma(\rho_0, \rho_1)$ is the set of probability measures on $\mathbf{R}^d \times \mathbf{R}^d$ having marginals ρ_0 and ρ_1. Otto showed how to use these heuristics to study the long-time behavior of nonlinear porous-medium type equations. His work has inspired numerous developments, some of which are reviewed in [52].

The present paper deals with applications of this point of view to diffusion equations whose nonlinearities may also present a nonlocal structure, as found in the kinetic models of BENEDETTO *et al.* for equilibration of velocities in granular media [11–13]. It is the sequel to our previous work [23], in which we studied these equations by means of entropy methods, or more precisely, convergence of

	2 0 5 0 3 8 6 B	Dispatch: 17/5/2005	Journal: ARMA
	Jour. No Ms. No.	Total pages: 47	Not Used ☐
		Disk Received ☑	Corrupted ☐
		Disk Used ☑	Mismatch ☐

the energy functional towards its infimum as time becomes large. In the present paper we shall pursue two goals. The first of these is to complement our previous study by estimating rates of convergence in quadratic Wasserstein distance. Although convergence in Wasserstein distance may be weaker than convergence in the entropy sense, as explained and illustrated in [23], this approach offers several advantages: (i) Wasserstein distance is the natural distance associated with the gradient flow structure under examination; (ii) the assumption of finite Wasserstein distance is much more general than the assumption of finite entropy; (iii) most importantly, this approach enables us to directly compare two different solutions, instead of just comparing each solution to the stationary one. Thus a great deal of information is gained about the short-time behaviour of the flow as well as its long-time asymptotics. For instance, when we can show that the distance between any two solutions does not grow too quickly as a function of time, uniqueness of solutions and extension of the flow to singular initial data follow immediately. If these distances actually decrease — which is often the case — then existence and uniqueness of a fixed point may also be inferred from contractivity.

This investigation will lead us to examine in fine detail the structure of the space of probability measures equipped with the Wasserstein distance. Thus the second goal of our paper is to develop a formal mathematical framework for Otto's ideas. To do this, we shall study the space of probability measures $\mathcal{P}_2(\mathbf{R}^d)$ with finite second-order moments, viewed as a *length space*. This provides a conceptual setting in which many known results, and some new ones, fall into place naturally. We introduce an additional structure, which we call a *Riemannian* length space, to axiomatize key ingredients of Otto's approach and serve as a convenient framework for converting his heuristical arguments more directly into rigorous theorems. This framework is successful in allowing us to deal with smooth and positive densities evolving either on bounded domains $\Omega \subset\subset \mathbf{R}^d$ with no-flux boundary conditions or on $\mathbf{R}^d$ but rapidly decaying as $v \to \infty$; it still requires the approximations employed by Otto to extend the results to general initial data or evolutions on the whole of $\mathbf{R}^d$ whose phase space decay is not exponential.

This paper has been in gestation for quite a long time: its results have already been announced at the Azores TMR Summer School on Mass Transportation Methods in Kinetic Theory and Hydrodynamics (4-9 September 2000). The intervening years have seen a number of related and important independent developments illustrating the relevance and power of these ideas. A study of this length space structure was performed by AMBROSIO, GIGLI & SAVARÉ [7, 8]. Their construction has a lot to do with ours, even if some of their goals and the tools that they employ are quite different: the authors in [8] studied general results for existence of gradient flows for convex energy functionals on this length space, establishing the 2-uniform contraction rates discussed below as a byproduct of their investigation. For this reason, they developed a more general theory, which enabled them to handle singular measures, whereas our analysis is largely restricted to probability measures which are absolutely continuous with respect to the Lebesgue measure. (Our Riemannian length space structure can be extended to handle singular measures, but the resultant ambiguities in particle labelling then lead to geometrical pathologies.) Their focus was on absolutely continuous curves in the ambient length space, whereas

ours is on global parameterizations of this space using exponential maps in lieu of Riemann normal coordinates at each point. We refer to [8] for further explanations. Our main theorem gives an explicit estimate on the growth or decay of the distance between any two solutions of a subgradient flow in the Riemannian length setting that we introduce. To apply it in the particular case of the 2-Wasserstein for probability measures and to the partial differential equation models we deal with, we either work with smooth and positive solutions evolving on a bounded domain, or else we need to perform a series of approximations to the equations which does not close all the possible cases (see the last section for precise open problems). Another approach would be to try to extend the existence theory and contractivity estimates of AMBROSIO, GIGLI & SAVARÉ [8] to energies with degenerate convexity, and then verify that the resulting flows coincide with the partial differential evolutions we are interested in.

Other authors exploring similar themes include CARLEN & GANGBO, who in their investigation of the kinetic Fokker-Planck equation showed that the length space $(\mathcal{P}_2(\mathbf{R}^d), \mathrm{dist}_2)$ posseses a conical structure [19] analogous to a warped product in Riemannian geometry, and CORDERO-ERAUSQUIN, GANGBO & HOUDRE [27], who established various expressions of *uniform* displacement convexity for entropies $E : \mathcal{P}_2(\mathbf{R}^d) \longrightarrow \mathbf{R}$ with respect to more general costs on $\mathcal{P}_2(\mathbf{R}^d)$. When the cost is given by dist_2, these relate to our rate of convergence results. The *displacement convexity* of such entropies — which amounts to convexity along geodesics in $(\mathcal{P}_2(\mathbf{R}^d), \mathrm{dist}_2)$ — originated in work of MCCANN, where it was established using a particular geodesic structure without reference to an underlying metric [40]. The application of displacement convexity to rates of convergence in nonlinear evolution equations begun by OTTO [43], was recently explored for more general costs associated with different nonlinearities by AGUEH [1, 4] and AGUEH, GHOUSSOUB & KANG [2, 3]. Finally STURM & VON RENESSE [49] have shown *equivalence* of 2-uniform semiconvexity of the Boltzmann entropy (or exponential contractivity of the heat semigroup with respect to 2-Wasserstein distance) to lower bounds for the Ricci curvature on a Riemannian manifold. STURM [46–48] and LOTT & VILLANI [38] extended this idea to nonlinear evolution equations, and to a means of *defining* Ricci curvature bounds in abstract metric-measure spaces.

Typical equations to which the present considerations apply take the form

$$\frac{\partial \rho}{\partial t} = \nabla \cdot \left[\rho \nabla \left(A'(\rho) + B + C * \rho \right) \right], \tag{2}$$

where $\rho : [0, T] \times \Omega \longrightarrow [0, +\infty]$ is an integrable density, $\Omega \subset \mathbf{R}^d$, and $A : [0, \infty) \longrightarrow \mathbf{R}$ and $B, C : \mathbf{R}^d \longrightarrow \mathbf{R}$ are convex potentials. In the one-dimensional models for granular media which motivated our original interest, $\rho(t, v)$ represents a distribution of velocities $v \in \Omega$ at each time, and the three potentials model the effects of: (i) random interactions of the granules with their environment (a fluid or heat bath), (ii) friction, and (iii) inelastic collisions between granules with different velocities — the nonlocal source of nonlinearity. Notice that equation (2) is appropriate for spatially homogeneous initial conditions — meaning $\rho(t, x, v) = \rho(t, v)$ depends only on the velocity coordinate v in phase space and not the position x — so it would be natural to study the evolution on the entire

space tangent space of velocities $v \in \Omega = \mathbf{R}^d$. However, for technical reasons, as in [43, 22], it is often convenient to begin by formulating the problem on a bounded convex domain of velocities $\Omega \subset\subset \mathbf{R}^d$ with no-flux boundary conditions,

$$\rho v_\Omega \cdot \nabla \left(A'(\rho) + B + C * \rho \right) = 0 \qquad \text{on } (t, v) \in [0, T] \times \partial\Omega, \tag{3}$$

and study the large domain limit $\Omega \to \mathbf{R}^d$ subsequently. Here v_Ω denotes the outer unit normal at v to Ω. Later on in the text, we may use the variables x or y in place of v; regardless of its name, our independent variable always represents a velocity in kinetic models. The notion of a solution for which we will obtain our rates of decay results will be detailed in Section 6, but let us announce that rates of decay will be obtained for smooth solutions and thus, generalized for weak solutions constructed by suitable approximation procedures.

The spirit of our results is captured by the following examples. We assume power law potentials here for simplicity; more general potentials are addressed in later sections. For $a \neq 1$, we will discuss primarily smooth, positive densities evolving on a bounded domain; we go through the details of extending the conclusions to the entire space $\Omega \subset \mathbf{R}^d$ only for the most relevant situation of linear diffusion ($a = 1$).

Example 1. Take $B(v) = \beta|v|^{b+2}/(b+2)$ and $C(v) = \gamma|v|^{c+2}/(c+2)$, and

$$A(\varrho) = \begin{cases} \alpha\varrho^a/(a-1), & 1 \neq a \geqq \max\left\{\frac{d-1}{d}, \frac{d}{d+2}\right\}, \\ \alpha\varrho\log\varrho, & a = 1 \end{cases} \tag{4}$$

with $\alpha, \beta, \gamma \geqq 0$ and $b \geqq 0, c \geqq -1$. The Wasserstein L^2 distance $d_t := \mathrm{dist}_2(\rho_1(t), \rho_2(t))$ between any two solutions of (2–3) on $\Omega \subset\subset \mathbf{R}^d$ decays like

$$d_t \leqq \begin{cases} e^{-\beta t} d_0 & b = 0 \\ d_0(1 + \beta t b (d_0/2)^b)^{-1/b} \sim 2(\beta t b)^{-1/b} & b > 0 \end{cases} \tag{5}$$

in the presence of friction $\beta > 0$. When friction is negligible, meaning $\beta = 0$, the inelastic collisions $\gamma > 0$ alone yield a decay rate

$$d_t \leqq \begin{cases} e^{-\gamma t} d_0, & c = 0, \\ d_0(1 + \gamma t c (d_0/\sqrt{2})^c)^{-1/c} \sim \sqrt{2}(\gamma t c)^{-1/c}, & c > 0, \end{cases} \tag{6}$$

provided the center of masses of the two solutions coincide at each point in time; this will be true if, for example, we assume reflection symmetry $\Omega = -\Omega$ and $\rho(0, v) = \rho(0, -v)$ initially (and hence for all time).

In the most interesting cases of interaction potentials $C(v) = \gamma|v|^{c+2}/(c+2)$, we are able to overcome the restriction of reflection symmetry by approximating the solution using very smooth fixed center of mass solutions of the same equation which decay quickly at infinity on all of $\mathbf{R}^d$ (see [23]). Precise statements are given in the last section.

Choosing $d = 1$, $a = 1$, $b = 0$, $c = 1$ produces the one-dimensional granular models of BENEDETTO, CAGLIOTI, CARRILLO, & PULVIRENTI [11, 12]. There

the presence or absence of friction can mean the difference between exponentially fast and algebraically slow thermalization: indeed, Benedetto, Caglioti & Pulvirenti's original calculation shows that neither the constants nor the exponent of the algebraic bound (6) can be improved when $\alpha = \beta = 0$. In this special case, all velocities converge to a single equilibrium value, and the slow convergence results from the rate of collisions dwindle to zero along with the dissipated energy per collision. The mathematical reason for this algebraic rate is the collapse of the relative sand grain velocities $v - \overline{v}$ onto the unique point where the second derivative of the collision potential $C(v - \overline{v}) = |v - \overline{v}|^3/3$ vanishes. We eventually showed in our companion paper how exceptional this example is: the algebraic bound (6) can be improved to an exponential bound provided $\alpha > 0$; the presence of a heat bath speeds up thermalization by ensuring that neither the rate of collisions nor the dissipated energy becomes too small. The resulting bound differs from (5) however, in that the exponential rate of contraction we derive in this case is not global, but depends on the initial entropy of $\rho_1(0)$ and $\rho_2(0)$ (see [23]).

For $a \neq 1$, it may also be possible to extract the same results in the large domain limit $\Omega \to \mathbf{R}^d$, but a complete discussion of most general conditions which permit this could form the subject of separate treatise; the presence of friction $\beta > 0$ above is sufficient if $b \geqq 0$. When $\beta = 0$ the center of mass condition is necessary for convergence in Wasserstein distance on $\Omega = \mathbf{R}^d$: translation invariance implies that the average velocities $\langle v \rangle_{\rho_1(t)}$ and $\langle v \rangle_{\rho_2(t)}$ from (52) do not change; if they differ initially then $d_t \geqq |\langle v \rangle_{\rho_1(0)} - \langle v \rangle_{\rho_2(0)}|$ cannot converge to zero. Compare how barycenter enters explicitly in the inequalities formulated by AGUEH, GHOUSSOUB & KANG [2].

Let us also mention that Wasserstein contraction estimates have been obtained recently by LI & TOSCANI [37] for the family of one-dimensional granular media models introduced in [51]. Their main idea was to use the particular explicit formula of the Wasserstein distance in one dimension. In fact, the optimal transport map in one dimension is always the same for all convex costs and is defined in terms of the inverse distribution functions of the measures involved. A short review of these ideas applied to one-dimensional nonlinear diffusion-dominated equations can be found in [25]. Wasserstein contraction estimates play a role in controlling the expansion of the support of solutions for one-dimensional nonlinear diffusions as recently pointed out in [21] for the porous medium equation and in [20] for diffusion-dominated equations. Similarly, BOLLEY, BRENIER & LOEPER have found that scalar conservation laws in one dimension contract the p-Wasserstein distance between the derivatives of the solutions for all $p \in [1, \infty]$ (see [17]).

Finally, let us also point out that a related equation which is also included in this theory (at least formally) is the one-dimensional nonlinear Fokker-Planck equation arising in free probability [15], also called the free Fokker-Planck equation. The linear diffusion term is replaced by the Hilbert transform in this equation. The free Fokker-Planck equation has also a formal gradient flow structure with respect to a logarithmic interaction energy functional. In one dimension, this energy happens to be displacement convex in the sense of MCCANN [40], as observed and exploited by BLOWER in the context of random matrix theory [16].

2. A schematic cartoon of the rate arguments

Before attempting to construct an abstract argument in a context fraught with perils of nonsmoothness, infinite dimensions, and degenerate convexity, it is instructive to recall the ideas behind the convergence arguments in their simplest form. The setting will be so simple that not only are the results well known, they could all be deduced by a good sophomore calculus student. Nevertheless, they serve to contrast the contraction strategy developed hereafter with the BAKRY-EMERY [10] type entropy production analysis employed in [43] by OTTO and in our previous work [23].

Fix $E \in C^2(\mathbf{R}^d)$ and consider solutions of the ordinary differential equation

$$\frac{dx_t}{dt} = -\nabla E(x_t) \tag{7}$$

corresponding to *steepest descent* or *gradient flow* on the energy (entropy) landscape determined by E. Here I will denote the $d \times d$ identity matrix.

Proposition 1. (Contraction / expansion bounds in a semi-convex valley). *Fix $k \in \mathbf{R}$. If $E \in C^2(\mathbf{R}^d)$ satisfies $D^2E(x) \geqq kI$ throughout $\mathbf{R}^d$, and the curves x_t and $t \in [0,\infty) \longrightarrow y_t \in \mathbf{R}^d$ both solve the differential equation* (7)*, then $|x_{t+t_0} - y_{t+t_0}| \leqq e^{-kt}|x_{t_0} - y_{t_0}|$.*

Proof. Set $f(t) = |x_t - y_t|^2/2$. Then

$$\begin{aligned} f'(t) &= -\langle x_t - y_t, \nabla E(x_t) - \nabla E(y_t)\rangle \\ &= -\left\langle x_t - y_t, \int_0^1 D^2E[(1-s)x_t + sy_t]\,(y_t - x_t)ds \right\rangle \\ &\leqq -2kf(t)\int_0^1 ds. \end{aligned}$$

Gronwall's inequality (integration) implies the desired result: $f(t + t_0) \leqq e^{-2kt} f(t_0)$. □

If $k > 0$, more can be achieved. The convexity of E is said to be 2-*uniform*, and we have shown that the solution map $x_0 \in \mathbf{R}^d \longrightarrow X_t(x_0) = x_t$ of the initial value problem (7) defines a uniform contraction on $\mathbf{R}^d$ for each $t > 0$. The C^2 smoothness of E ensures that the solution map is well defined locally in space and time; the map is globally defined for all future times since x_t is constrained to lie in the level set $\{x \mid E(x) \leqq E(x_0)\}$, whose compactness follows from the coercivity of $E(x) \geqq E(x_0) + \langle \nabla E(x_0), x - x_0\rangle + k|x - x_0|^2/2$. Since $\mathbf{R}^d$ is complete, the contraction mapping principle dictates that this map has a unique fixed point $X_t(x_\infty) = x_\infty \in \mathbf{R}^d$, and each solution curve $x_t = X_t(x_0)$ must converge to x_∞ in the long time limit $t \to \infty$. If we are only interested in the rate of convergence to x_∞, an alternative to Proposition 1 can be based on the Bakry - Emery entropy production approach. We give that argument here for comparison's sake. The quantity estimated is the decay rate of the slope $|\nabla E(x_t)| \to 0$; by the analogy discussed at the end of this section, the square of this slope is called the *information*.

Proposition 2 (Entropy production and information decay rate)**.** *Fix $k \in \mathbf{R}$ such that $E \in C^2(\mathbf{R}^d)$ satisfies $D^2E(x) \geqq kI$ throughout $\mathbf{R}^d$. Then any solution $t \in [0,\infty) \longrightarrow x_t \in \mathbf{R}^d$ of (7) satisfies $|\nabla E(x_{t+t_0})| \leqq e^{-kt}|\nabla E(x_{t_0})|$.*

Proof. Let $f(t) := |\nabla E(x_t)|^2/2$. Then

$$\begin{aligned} -f'(t) &= -\langle \nabla E(x_t),\, D^2E(x_t)\,\dot{x}_t\rangle \\ &= \langle \nabla E(x_t),\, D^2E(x_t)\nabla E(x_t)\rangle \\ &\geqq 2kf(t), \end{aligned}$$

and Gronwall's inequality proves the desired estimate: $f(t+t_0) \leqq e^{-2kt} f(t_0)$. □

While the conclusions of these two propositions are not immediately comparable, the following consequence (8) of 2-uniform convexity relates them. It shows that information dominates the altitude or *relative entropy* $E(x) - E(x_\infty)$, which in turn dominates the horizontal distance squared. Thus in the limited range of validity $k > 0$ and $y_t := x_\infty$, and apart from constants, Proposition 2 trumps Proposition 1. On the other hand, (9) also shows that if information remains bounded, then convergence in the weakest sense, namely of distance (unsquared), also implies convergence in the stronger sense of relative entropy.

Lemma 1 (Manifestations of 2-uniform convexity)**.** *Let $0 \leqq f \in C^2(\mathbf{R})$ satisfy $f(0) = 0$ and $f''(s) > k > 0$ for all $s \in \mathbf{R}$. Then $ks^2 \leqq 2f(s) \leqq k^{-1}|f'(s)|^2$ and*

$$f(s) \leqq sf'(s) - ks^2/2.$$

Proof. Let $g(s) := f(s) - ks^2/2$. Taking two derivatives shows $g(s)$ is convex, so its critical point at the origin must be a minimum: $g(s) \geqq g(0) = 0$. This proves the first inequality.

Since $f(s) \geqq 0$ is strictly convex, its minimum $f(0) = 0$ is its only critical point. Defining $h(s) := |f'(s)|^2/2 - kf(s)$, we see that $f'(s)$ and hence $h'(s) = f'(s)(f''(s) - k)$ have the same sign as $s \in \mathbf{R}$. Thus $h(s)$ has no critical points apart from a global minimum at zero, and the second inequality is established: $h(s) \geqq h(0) = 0$.

Finally, let $e(s) = sf'(s) - ks^2/2 - f(s)$. Then $e'(s) = s(f''(s) - k)$ also has the same sign as $s \in \mathbf{R}$, so its unique critical point is a global minimum at zero: $e(s) \geqq e(0) = 0$. This completes the proof of the lemma. □

Corollary 1 (Log Sobolev, transportation, and HWI inequalities)**.** *Suppose $E(x_\infty) \leqq E(x) \in C^2(\mathbf{R}^d)$ and $D^2E(x) \geqq kI > 0$ for all $x \in \mathbf{R}^d$. Then*

$$\frac{k}{2}|x - x_\infty|^2 \;\leqq\; E(x) - E(x_\infty) \leqq \frac{1}{2k}|\nabla E(x)|^2 \tag{8}$$

$$\text{and} \qquad E(x) - E(x_\infty) \leqq |x - x_\infty||\nabla E(x)| - k|x - x_\infty|^2/2. \tag{9}$$

Proof. The conclusions of the lemma continue to hold under the relaxed hypothesis $f(s) \geqq k$, as is easily seen by replacing k with $k - 1/n$ and taking a limit $n \to \infty$. Given $x \in \mathbf{R}^d$, the function $f(s) := E\left(x_\infty + s\frac{x-x_\infty}{|x-x_\infty|}\right) - E(x_\infty)$ satisfies the hypothesis $f''(s) \geqq k$. Setting $s = |x - x_\infty|$ in the conclusion of the lemma, the Cauchy-Schwarz inequality yields the desired inequalities (8)–(9). □

For the reader familiar with Riemannian geometry, it is not hard to extend the results of this section to a C^2 function $E : M \longrightarrow \mathbf{R}$ on a complete Riemannian manifold $(M, \langle\ ,\ \rangle)$ satisfying the Hessian bound $D^2E \geqq k\langle\ ,\ \rangle$. For example, (9) takes the form

$$E(x) - E(x_\infty) \leqq \operatorname{dist}(x, x_\infty)|\nabla E(x)| - k \operatorname{dist}(x, x_\infty)^2/2. \tag{10}$$

where $\operatorname{dist}(x, x_\infty)$ denotes arclength (geodesic) distance between x and $x_\infty \in M$ induced by the Riemannian metric $\langle\ ,\ \rangle$. Our primary task will be to extend the argument of Proposition 1 to the length space $M = \mathcal{P}_2(\mathbf{R}^d)$ of probability measures metrized by quadratic Wasserstein distance, to obtain optimal contraction rates under a range of degenerate convexity assumptions. Following OTTO's work [43], analogs of Propositions 1 and 2 have been explored in this setting by AGUEH [1], AGUEH, GHOUSSOUB, & KANG [2], CARRILLO, JÜNGEL, MARKOWICH, TOSCANI & UNTERREITER [22], CORDERO-ERAUSQUIN, GANGBO & HOUDRE [27], OTTO & VILLANI [44], and our parallel work [23]. In the classical case of linear diffusion with quadratic confinement (Example 1 with $\alpha = \beta = a = 1$ and $\gamma = b = 0$), the relative energy $E(\rho) - E(\rho_\infty)$ reduces to the Boltzmann entropy (48) of $\rho = f^2\rho_\infty$, and $|\nabla E(\rho)|^2$ to its Fisher information. As explained in these references, the first inequality in (8) becomes Talagrand's transportation inequality [50], the second the log-Sobolev inequality of GROSS and others [35], while (10) becomes the HWI inequality of OTTO & VILLANI [44]. In particular, (10) indicates how 2-uniform displacement convexity on a neighbourhood of x_∞ converts convergence in the weak metric dist_2 to convergence in relative entropy. From there it can often be converted to strong convergence in $L^1(\mathbf{R}^d)$ via a Csiszar-Kullback inequality, as in [22, 43]. This helps to explain part of the interest in Wasserstein contraction rates. Although we were not aware of it at the time of first writing, analogs of Proposition 1 were explored simultaneously and independently by AMBROSIO, GIGLI & SAVARÉ [8], and for the heat equation in a Riemannian setting by STURM & VON RENESSE [49], who showed the p-Wasserstein contraction / expansion rate for each $p \geqq 1$ is given by the sharp lower bound $k \in \mathbf{R}$ for the Ricci curvature of the manifold. Refinements of this observation have been pursued by STURM [46–48] and LOTT & VILLANI [38].

3. Gradient flows on Riemannian length spaces

In this section we develop an abstract theory governing gradient flows on Riemannian manifolds. By gradient flow we refer to a family of maps $X_t : M \longrightarrow M$ parametrized by $t \in (a, b) \subset \mathbf{R}$ solving the differential equation

$$\frac{dX_t}{dt} = -\operatorname{grad} E(X_t) \tag{11}$$

associated with some energy $E : M \longrightarrow \mathbf{R} \cup \{+\infty\}$ and satisfying the initial condition $X_0(x) = x$. Our immediate goal is to show how convexity of E along geodesics governs contractivity of the flow X_t. In particular, we recover the result mentioned above that $D^2E \geqq k > 0$ implies

$$\operatorname{dist}(X_t(x), X_t(y)) \leqq e^{-kt} \operatorname{dist}(x, y). \tag{12}$$

More importantly, we show the degenerate convexity present in our model for granular media implies a corresponding expression with algebraic (instead of exponential) decay.

Since our ultimate plan is to apply these ideas in an infinite-dimensional setting which corresponds only loosely to a Riemannian manifold, it is necessary to develop our theory in a more general setting. The basic structure we need is given by the concept of length spaces [33, 34]. However, this is not enough to make rigorous our approach to equilibration in granular media. We therefore introduce some additional structures to define subgradient flows and relate the geodesic distance to a distance induced by the nominally "Riemannian" metric.

Given a continuous curve $u : [a, b] \longrightarrow M$ in a metric space (M, dist), its *length* $\mathcal{L}(u)$ is defined as a supremum over finite partitions $\Pi = \{s_i \mid a = s_0 < s_1 < \cdots < s_k = b\}$ by

$$\mathcal{L}(u) := \sup_{\Pi \subset [a,b]} \sum_{i=1}^{k} \operatorname{dist}(u_{s_i}, u_{s_{i-1}}).$$

Obviously, this length depends only on the curve and is invariant under monotone reparameterizations. Moreover, $\mathcal{L}(u) \geqq \operatorname{dist}(u_a, u_b)$ by the triangle inequality.

Definition 1 (Length Space)**.** *A metric space* (M, dist) *is called a* length space [33] *(c.f* path metric space [34]*) if each* $x, y \in M$ *satisfy*

$$\operatorname{dist}(x, y) = \inf_{\substack{u_0 = x \\ u_1 = y}} \mathcal{L}(u), \tag{13}$$

where the infimum is over all continuous curves $u_s \in M$ *joining* $u_0 = x$ *to* $u_1 = y$.

Example 2 (Minimal Geodesics).

Fix (M, dist), and suppose a continuous curve $u_s \in M$ exists satisfying $\operatorname{dist}(u_s, u_{s+t}) = t \operatorname{dist}(u_0, u_1)$ for $0 \leqq s \leqq s + t \leqq 1$ and linking any given pair of endpoints $u_0, u_1 \in M$. Then $\mathcal{L}(u) = \operatorname{dist}(u_0, u_1)$ achieves the infimum (13) so (M, dist) is a length space. Such curves (and their affine reparameterizations) are called *minimal geodesics*.

The convexity properties to be required along minimal geodesics are laid out in the following definitions, which we have designed. The term *modulus of convexity* refers to any function ϕ taking a single sign on the positive reals and satisfying three conditions (ϕ_0–ϕ_2):

$$(\phi_0) \quad \phi : [0, \infty) \longrightarrow \mathbf{R} \text{ is continuous and vanishes only at } \phi(0) = 0; \tag{14}$$

$$(\phi_1) \quad \phi(x) \geqq -kx \text{ for some } k < \infty; \tag{15}$$

$$(\phi_2) \quad \phi(x) + \phi(y) \leqq \phi(x + y) \quad \text{(superadditivity)}; \tag{16}$$

$$(\phi_3) \quad \chi_s(x) := \frac{1}{2} \int_{|1-2s|\sqrt{x}}^{\sqrt{x}} \phi(t)dt \text{ is convex on } x \geqq 0 \text{ for each fixed } s \in [0, 1]. \tag{17}$$

For our main application discussed in Section 6, we shall also require the additional hypothesis (ϕ_3). It is therefore convenient to remark that if ϕ is convex then (ϕ_0) and (ϕ_1) together imply that all four conditions (ϕ_0–ϕ_3) have been satisfied. Indeed, convexity of $\phi(t)$ implies that the (right-continuous) function $\sigma(t) = t\phi'(t^+) - \phi(t)$ is nonnegative and nondecreasing on $t \geqq 0$, which implies nonnegativity a.e. for the second derivatives

$$8x^{3/2}\chi_s''(x) = \sigma(x^{1/2}) - |1-2s|\sigma(|1-2s|x^{1/2})$$

of the $C^{1,1}_{loc}$-smooth function $\chi_s(x)$; the asserted convexity (ϕ_3) follows throughout $x > 0$.

Definition 2 (ϕ-Uniform Convexity**).** *A lower-semicontinuous energy $E : M \to \mathbf{R} \cup \{+\infty\}$ on the length space M is said to be* ϕ-uniformly convex *if*

$$E(u_0) - E(u_s) - E(u_{1-s}) + E(u_1) \geqq \frac{1}{2}\int_{|1-2s|L}^{L} \phi(t)dt \ , 0 \leqq s \leqq 1 \ , \quad (18)$$

along each minimal geodesic $u_s \in M$ of length $L = \operatorname{dist}(u_0, u_1)$ linking endpoints of finite energy.

Example 3. (Geodesic convexity; 2-uniform convexity; semiconvexity)

1. If $\phi := 0$, then (18) with $s = 1/2$ asserts midpoint convexity of E. Lower semicontinuity then implies the convexity of E as a function of arclength along all minimal geodesics in M. Thus (18) with $\phi = 0$ will be called the *geodesic convexity* of E, or *displacement convexity* in the context of the Wasserstein length space (1).
2. Condition (18) with $\phi(s) = ks \geqq 0$ is called 2-*uniform convexity with constant* k.
3. Condition (18) with $\phi(s) = -ks \leqq 0$ is called *semiconvexity with constant* k.

Conditions equivalent to ϕ-uniform convexity can also be given on derivatives of E:

Lemma 2 (Differential characterization of ϕ-uniform convexity**).** *The following condition on a lower-semicontinuous $E : M \longrightarrow \mathbf{R} \cup \{+\infty\}$ is equivalent to ϕ-uniform convexity, provided it holds on all minimal geodesics $s \in [0,1] \longrightarrow u_s \in M$ whose endpoints have finite energy:*

(i) *$E(u_s)$ is continuous on $[0,1]$, its distributional derivative belongs to $BV_{loc}(0,1)$, and the left and right derivatives, when they exist, satisfy*

$$\left.\frac{d}{ds}E(u_s)\right|_{1^-} - \left.\frac{d}{ds}E(u_s)\right|_{0^+} \geqq \phi(\operatorname{dist}(u_0,u_1))\operatorname{dist}(u_0,u_1). \quad (19)$$

Proof. Let $s \in [0,1] \longrightarrow u_s \in M$ be a minimal geodesic whose endpoints have finite energy, and set $L := \operatorname{dist}(u_0, u_1)$. To begin, assume E is ϕ-uniformly convex. From hypothesis (ϕ_1) in (15) and (18), we see that $E(u_s) + kL^2s^2/2$ is a convex function on $s \in [0,1]$ as in Example 3.1. Any real-valued lower-semicontinuous

convex funtion on the unit interval is actually continuous and has a nondecreasing derivative: more precisely, the left and right derivatives are given everywhere by two nondecreasing functions which differ only on a countable set. It follows immediately that $E(u_s)$ has left and right derivatives everywhere which agree a.e., and $\frac{d}{ds}E(u_s)$ is $BV_{loc}(0,1)$.

To deduce (19), rewrite (18) as

$$\frac{E(u_1)-E(u_{1-s})}{s}-\frac{E(u_s)-E(u_0)}{s} \geqq \frac{1}{2s}\int_{|1-2s|L}^{L}\phi(t)dt \to L\phi(L) \quad \text{as } s\to 0,$$

and take the limit $s \to 0$.

Conversely, assume $E(u_s)$ is a continuous function of $s \in [0,1]$ with $\frac{d}{ds}E(u_s)$ in $BV_{loc}(0,1)$ and (19) holds. Noting that $s \in [0,1] \longrightarrow v_s := u_{\tau+s(1-2\tau)}$ gives a minimal geodesic linking u_τ to $u_{(1-\tau)}$, we have

$$\left.\frac{d}{dt}E(u_t)\right|_{(1-\tau)^-} - \left.\frac{d}{dt}E(u_t)\right|_{\tau^+} = \frac{1}{1-2\tau}\left[\frac{dE(v_s)}{ds}\right]_{0^+}^{1^-} \geqq L\,\phi((1-2\tau)L)$$

for each $\tau \in (0,1/2)$. Integrating this inequality over $(\delta, s) \subset (0,1/2)$ yields

$$E(u_\delta)-E(u_s)-E(u_{1-s})+E(u_{1-\delta}) \geqq \frac{1}{2}\int_\delta^s \phi((1-2\tau)L)2Ld\tau.$$

Letting $\delta \to 0$ and changing variables to $t = (1-2\tau)L$ we recover (18). This shows that (19) implies ϕ-uniform convexity and completes the proof. □

Example 4. (ϕ-Uniform convexity on the line)

For a smooth enough function $E : \mathbf{R} \longrightarrow \mathbf{R}$, a simple arclength rescaling shows ϕ-uniform convexity to be equivalent to the following condition: for each $x_0, x_1 \in \mathbf{R}$ with $x_0 < x_1$,

$$\int_{x_0}^{x_1} E''(x)dx = \left.\frac{dE}{dx}\right|_{x_1} - \left.\frac{dE}{dx}\right|_{x_0} \geqq \phi(x_1-x_0). \tag{20}$$

This characterization of ϕ-uniform convexity via second derivatives shows why superadditivity is a natural restriction on $\phi(s)$: (16) merely implies that the mass of $E''(ds)$ on each interval of length $x+y$ is no less than the sum of the masses required on disjoint intervals of length x and y.

Example 5. (Powers)

The second derivative condition (20) also makes clear that:

(a) For $\phi(s) = ks$, a smooth energy on a Riemannian manifold is ϕ-uniformly convex if and only if $D^2E \geqq k$.

(b) For $\phi(s) = ks^{q-1} \geqq 0$ with $q \geqq 2$, definition (18) coincides with the q-uniform convexity discussed by BALL, CARLEN & LIEB [9]. In particular, $C(x) = |x|^q/q$ is ϕ-uniformly convex on $\mathbf{R}^d$ with constant $k = 2^{2-q}$. This notion also coincides with the c-uniform convexity of potentials in $\mathbf{R}^d$ used in [27, 1].

At this point, let us introduce the additional structures on M required below. These definitions are chosen to reflect some relevant features of the Wasserstein length space which are germane to our study. They may be thought of as provisional, and are certainly subject to future refinements to suit other purposes.

Definition 3 (Riemannian length spaces)**.**

Let $\langle \cdot\,,\,\cdot \rangle_y$ and $|\cdot|_y$ denote an inner product and norm on a vector space $\mathcal{H}_y$. A subset M of a length space $(N,\,\mathrm{dist})$ is called Riemannian *if each $x \in M$ is associated with a map $\exp_x : \mathcal{H}_x \longrightarrow N$ defined on some inner-product space $\mathcal{H}_x$ which gives a surjection from a star-shaped subset $\mathcal{K}_x \subset \mathcal{H}_x$ onto M such that the curve $x_s = \exp_x(sp)$ defines an (affinely parametrized) minimizing geodesic $s \in [0,1] \longrightarrow x_s$ linking $x = x_0$ to $y = x_1$ for each $p \in \mathcal{K}_x$. We moreover assume that there exists $q \in \mathcal{K}_y$ such that $x_s = \exp_y(1-s)q$ and*

$$\mathrm{dist}^2(\exp_x u, \exp_y v) \leqq \mathrm{dist}^2(x,y) - 2\langle v, q\rangle_y - 2\langle u, p\rangle_x + o\left(\sqrt{|u|_x^2 + |v|_y^2}\right), \tag{21}$$

for all $u \in \mathcal{H}_x$ and $v \in \mathcal{H}_y$ as $|u|_x + |v|_y \to 0$. Dependence of these structures on the base points x and y may be suppressed when it can be inferred from the context.

Remark 1 (Riemannian structure inherited by geodesically convex subsets)**.** As a corollary to the preceding definition, a Riemannian length space M contains a minimal geodesic $s \in [0,1] \longrightarrow x_s \in M$ linking each pair of points x and $y \in M$. If $M' \subset M$ is a *geodesically convex* subset, meaning any such geodesic lies in M' whenever its endpoints do, then it is easy to check that M' is itself a Riemannian length space with the same tangent space and exponential map as M, but

$$K'_x := \{p \in \mathcal{K}_x \mid \exp_x p \in M'\}.$$

Remark 2 (Convex sets and complete manifolds)**.** Thus Definition 3 simultaneously encompasses convex sets $M \subset N = \mathbf{R}^d$ in Euclidean space and complete manifolds $M = N$. Clearly the surjections $\exp_x : \mathcal{K}_x \longrightarrow M$ are intended to occupy the role played by Riemannian normal coordinates on an ordinary manifold. We remark furthermore that the only connection between the scalar product $\langle \cdot\,,\,\cdot \rangle$ and the metrical distance we shall need is encoded in (21). In fact, (21) is nothing but superdifferentiability of the distance dist, which holds on Riemannian manifolds (see [42]).

Now, we introduce the more general notions of super- and subdifferentiability of functions on a Riemannian length space M, which we need to set up our model problem.

Fix $x \in M$. A function $E : M \longrightarrow \mathbf{R} \cup \{-\infty\}$ is said to be *superdifferentiable* at x with *supergradient* $p \in T_x M$ if

$$E(\exp_x tv) \leqq E(x) + t\langle p, v\rangle_x + o(t) \tag{22}$$

holds for all $v \in \mathcal{K}_x$, $t \geqq 0$ as $t \to 0$. Such (supergradient, point) pairs (p,x) form a subset $\overline{\partial} E \subset TM$ of the tangent bundle; we also express their relationship (22) by writing $p \in \overline{\partial} E_x$. If the opposite inequality

$$E(\exp_x tv) \geqq E(x) + t\langle q, v\rangle_x + o(t)$$

holds, and E is said to be *subdifferentiable* with *subgradient* $q \in \underline{\partial} E_x \subset T_x M$. When both inequalities hold and the convex hull of $\mathcal{K}_x$ forms a dense set around $0 \in \mathcal{H}_x$, then the super- and subgradients of E coincide, $p = q = \operatorname{grad} E(x)$; in this case we can think of them as giving the gradient of E at $x \in M$.

Definition 4 (Tangent vector)**.** *A continuous curve $t \in [0, T] \longrightarrow x_t \in M$ is* right differentiable *at $t = 0$ with tangent vector $\frac{dx_t}{dt}\big|_{t=0^+} := v$ if there exists $v \in \mathcal{H}$ with $\operatorname{dist}(x_t, \exp_x tv) = o(t)$ as $t \to 0^+$. Note that we do not insist on uniqueness of such a tangent vector for the curve to be differentiable. We none the less use the notation $v \in T_x M$ and $|v|_x^2 = \langle v, v\rangle$. The left derivative $\frac{dx_t}{dt}\big|_{t=T^-}$ is analogously defined.*

Finally, we come to the main result of this section, linking convexity of E to the contraction properties of its subgradient flow. Notice that E must be subdifferentiable along the paths u_t and v_t, but not necessarily elsewhere in M.

Theorem 1 (Rate of contraction for gradient flows)**.** *Fix a Riemannian length space $(M,\ \operatorname{dist})$ and a ϕ-uniformly convex energy functional $E : M \longrightarrow \mathbf{R} \cup \{+\infty\}$. Given two continuous and right differentiable paths u_t and $v_t \in M$, if the differential inclusions $-\dot{u}_{t^+} \cap \underline{\partial} E_{u_t} \neq \emptyset$ and $-\dot{v}_{t^+} \cap \underline{\partial} E_{v_t} \neq \emptyset$ hold for all $t \in [0, T)$ then*

$$\operatorname{dist}(u_t, v_t) \leqq \begin{cases} \Phi^{-1}(\Phi(\operatorname{dist}(u_0, v_0)) - t) & \text{if } \operatorname{dist}(u_0, v_0) > 0, \\ 0 & \text{otherwise,} \end{cases} \tag{23}$$

where

$$\Phi(x) = \int^x \frac{dy}{\phi(y)}. \tag{24}$$

Proof. Choose tangent vectors $\dot{u}_0 \in -\underline{\partial} E_{u_0}$ and $\dot{v}_0 \in -\underline{\partial} E_{v_0}$ to the curves u_t and v_t at $t = 0^+$. The definition of right differentiability together with the triangle inequality imply that

$$\operatorname{dist}(u_t, v_t) = \operatorname{dist}(\exp_{u_0} t\dot{u}_0, \exp_{v_0} t\dot{v}_0) + o(t).$$

As the length space M is Riemannian, there must be vectors $p, q \in \mathcal{H}$ which generate a minimal geodesic $\sigma_s = \exp_{u_0} sp = \exp_{v_0}(1-s)q$ linking $\sigma_0 = u_0$ to $\sigma_1 = v_0$. This curve is differentiable and has tangents $p \in \dot{\sigma}_0 \cap \mathcal{K}_{u_0}$ and $-q \in \dot{\sigma}_1 \cap \mathcal{K}_{v_0}$ at its endpoints. Furthermore, superdifferentiability of the square distance (21) yields

$$\operatorname{dist}^2(\exp_{u_0} t\dot{u}_0, \exp_{v_0} t\dot{v}_0) \leqq \operatorname{dist}^2(u_0, v_0) - 2t\langle \dot{v}_0, q\rangle_{v_0} - 2t\langle \dot{u}_0, p\rangle_{u_0} + o(t).$$

The first inequality squared combines with the second to give

$$\begin{aligned} \frac{d^+}{dt}\bigg|_0 \operatorname{dist}^2(u_t, v_t)/2 &:= \limsup_{t \to 0^+} \frac{\operatorname{dist}^2(u_t, v_t) - \operatorname{dist}^2(u_0, v_0)}{2t} \\ &\leqq -\langle \dot{v}_0, q\rangle_{v_0} - \langle \dot{u}_0, p\rangle_{u_0}. \end{aligned} \tag{25}$$

The differential inclusion $-\dot{u}_0 \in \underline{\partial} E_{u_0}$ asserts

$$E(\sigma_s) = E(\exp_{u_0} sp) \geqq E(u_0) - s\langle \dot{u}_0, p\rangle + o(s),$$

since $sp \in \mathcal{K}_x$, so the convex function $E(\sigma_s)$ has right derivative

$$\left.\frac{dE(\sigma_s)}{ds}\right|_{s=0^+} \geqq -\langle \dot{u}_0, p\rangle. \tag{26}$$

Similarly, $-\dot{v}_0 \in \underline{\partial} E_{v_0}$ and $\sigma_s = \exp_{v_0}(1-s)q$ imply that

$$\left.\frac{dE(\sigma_s)}{ds}\right|_{s=1^-} \leqq \langle \dot{v}_0, q\rangle. \tag{27}$$

Using (26)–(27) to estimate (25) yields

$$\begin{aligned}\left.\frac{d^+}{dt}\right|_0 \operatorname{dist}^2(u_t, v_t)/2 &= \operatorname{dist}(u_0, v_0)\left.\frac{d^+}{dt}\right|_0 \operatorname{dist}(u_t, v_t)\\ &\leqq -\left.\frac{dE(\sigma_s)}{ds}\right|_{s=0+}^{s=1^-}\\ &\leqq -\phi(\operatorname{dist}(u_0, v_0))\operatorname{dist}(u_0, v_0),\end{aligned}$$

by ϕ-uniform convexity (19) of E along the geodesic σ_s of length $\operatorname{dist}(u_0, v_0)$. Time-translation invariance shows the same estimate must hold at any other time $t = t_0$ that we derived at $t = 0$. Thus when $\phi \geqq 0$ (or $\phi \leqq 0$),

$$\left.\frac{d^+}{dt}\right|_{t_0} \Phi(\operatorname{dist}(u_t, v_t)) = \frac{1}{\phi(\operatorname{dist}(u_{t_0}, v_{t_0}))}\left.\frac{d^+}{dt}\right|_{t_0} \operatorname{dist}(u_t, v_t) \leqq -1 \quad (\text{resp. } \geqq) \tag{28}$$

holds at each instant $t_0 \in I := \{t \in [0, T) \mid u_{t_0} \neq v_{t_0}\}$.

In the case $\phi \geqq 0$, the primitive equation (24) defines a continuously increasing function $\Phi : (0, \infty) \longrightarrow \mathbf{R}$ in view of hypothesis (ϕ_0) (14), but its limit $\Phi(0) = -\infty$ is unbounded due to the Lipschitz continuity of ϕ near $\phi(0) = 0$ implied by (ϕ_2). Thus the inverse $\Phi^{-1} : (-\infty, \Phi(\infty)) \longrightarrow \mathbf{R}$ is also a continuously increasing function.

If $\phi \leqq 0$, (28) is reversed but Φ decreases monotonically from $\Phi(0) = +\infty$, and we may need to extend $\Phi^{-1}(s)$ to $s \leqq \Phi(\infty)$ by setting $\Phi^{-1}(s) = +\infty$. In this case the growing bound (23) may only remain finite for a short time. Using hypothesis (ϕ_1) (15), we obtain that this growth is no larger than exponential and thus, it remains finite for all times.

Either way, Gronwall's inequality completes the proof as long as $I = [0, b) \subset [0, T)$.

The only remaining possibility is that the relatively open subset $I \subset [0, T)$ contains a non-empty connected component $(a, b) \subset [0, T)$. We claim this cannot happen. To see why, observe that if $\phi \geqq 0$ then Gronwall's inequality yields $t + \Phi(\operatorname{dist}(u_t, v_t))$ nonincreasing so

$$s + \Phi(\operatorname{dist}(u_s, v_s)) \geqq t + \Phi(\operatorname{dist}(u_t, v_t)) \tag{29}$$

for $a < s < t < b$. Letting $s \to a$ shows $\Phi(0) \geqq t - a + \Phi(\operatorname{dist}(u_t, v_t))$, contradicting $\Phi(0) = -\infty$. On the other hand, if $\phi \leqq 0$, then (28)–(29) are reversed. Taking the limit $s \to a$ contradicts $\Phi(0) = +\infty$, to conclude the proof of the theorem. □

Example 6 (Exponential versus algebraic convergence).

a) $\phi(x) = kx$ with $k \in \mathbf{R}$ implies that $\Phi(x) = \frac{1}{k}\log x$ and $\Phi^{-1}(y) = e^{ky}$ so (23) becomes

$$\operatorname{dist}(u_t, v_t) \leqq e^{-kt} \operatorname{dist}(u_0, v_0). \tag{30}$$

b) $\phi(x) = (k/r)x^{r+1}$ with $k, r > 0$ implies that $\Phi(x) = -\frac{1}{k}x^{-r}$ and $\Phi^{-1}(y) = (-ky)^{-1/r}$ so (23) becomes

$$\operatorname{dist}(u_t, v_t) \leqq \frac{\operatorname{dist}(u_0, v_0)}{(1 + tk \operatorname{dist}^r(u_0, v_0))^{1/r}}. \tag{31}$$

Remark 3 (Rates of expansion)**.** Theorem 1 covers semiconvex functionals as well as convex ones. Thus (30) with $k < 0$ provides exponential control on the growth of separation between two initial conditions under the subgradient flow. In particular, taking $u_0 = v_0$ shows that the time evolution defined by the flow is unique, when it exists.

4. Probability measures form a Riemannian length space

As discussed in the introduction, we are interested in the evolution of probability measures verifying certain partial differential equations. Our objective is to formulate this evolution as a subgradient flow on a Riemannian length space. In this section we introduce the relevant Riemannian length space structure on subsets of the space of all Borel probability measures on $\mathbf{R}^d$, i.e., $\mathcal{P}(\mathbf{R}^d)$.

To begin we recall the KANTOROVICH-RUBINSTEIN-WASSERSTEIN L^2 distance $\operatorname{dist}_2(\rho, \rho')$ [36, 53] between two measures $\rho, \rho' \in \mathcal{P}(\mathbf{R}^d)$: its square is defined as an infimum

$$\operatorname{dist}_2^2(\rho, \rho') := \inf_{\gamma \in \Gamma(\rho, \rho')} \int_{\mathbf{R}^d \times \mathbf{R}^d} |x - y|^2 \, d\gamma(x, y) \tag{32}$$

over the set $\Gamma(\rho, \rho')$ of joint measures $\gamma \geqq 0$ on $\mathbf{R}^d \times \mathbf{R}^d$ with left and right marginals ρ and ρ', respectively. It is not hard to see that dist_2 satisfies the triangle inequality and makes $\mathcal{P}(\mathbf{R}^d)$ a complete metric space [29, 32]. However $\operatorname{dist}_2(\rho, \rho') = +\infty$ whenever one measure has finite second moment and the other does not, so henceforth we restrict our attention to the connected component

$$\mathcal{P}_2(\mathbf{R}^d) := \left\{ \rho \in \mathcal{P}(\mathbf{R}^d) \mid \int_{\mathbf{R}^d} |x|^2 d\rho(x) < +\infty \right\}, \tag{33}$$

itself a complete metric space on which dist_2 is finite. Let $\mathcal{P}^{ac}(\mathbf{R}^d)$ denote the set of Borel probability measures on $\mathbf{R}^d$ which are absolutely continuous with respect to Lebesgue. The intersection $\mathcal{P}_2(\mathbf{R}^d) \cap \mathcal{P}^{ac}(\mathbf{R}^d)$ is denoted $\mathcal{P}_2^{ac}(\mathbf{R}^d)$.

It is also easy to see that $N := \mathcal{P}_2(\mathbf{R}^d)$ is a length space: the infimum (32) is attained, and the image $\rho_s := (\pi_s)_{\#}\gamma$ of the optimal joint measure γ under the map $\pi_s : (x, y) \in \mathbf{R}^d \times \mathbf{R}^d \longrightarrow (1 - s)x + sy \in \mathbf{R}^d$ traces out a minimal geodesic

in $\mathcal{P}_2(\mathbf{R}^d)$ as $s \in [0, 1]$ ranges from zero to one. The notation $(\pi_s)_{\#}\gamma$ is defined in (36). Although ρ_s is a measure on $\mathbf{R}^d$ and not on $\mathbf{R}^d \times \mathbf{R}^d$, it can — apart from a dilation depending on s — be visualized as the projection of γ onto a d-dimensional subspace

$$\Big\{((1-s)x, sx) \mid x \in \mathbf{R}^d\Big\} \subset \mathbf{R}^d \times \mathbf{R}^d.$$

What is more subtle are the following facts established in MCCANN's thesis [40], where these paths were first introduced and described from a different point of view under the name *displacement interpolation*: (i) $\mathcal{P}_2^{ac}(\mathbf{R}^d)$ is geodesically convex; (ii) a minimal geodesic is uniquely determined by its endpoints if either (or both) of them lie in $\mathcal{P}_2^{ac}(\mathbf{R}^d)$; (iii) in this case, the entire geodesic lies in $\mathcal{P}_2^{ac}(\mathbf{R}^d)$ except perhaps for its second endpoint. For the present point of view, the most relevant articulation and proof of (ii) is the one given by CARLEN & GANGBO [19].

Taking $N = \mathcal{P}_2(\mathbf{R}^d)$ as our complete length space, the subset $M = \mathcal{P}_2^{ac}(\mathbf{R}^d)$ of absolutely continuous probability measures will carry our Riemannian length space structure. Here we recall the formal Riemannian structure introduced on $\mathcal{P}_2^{ac}(\mathbf{R}^d)$ by OTTO [43], who first realized the connection between this structure and nonlinear diffusions as gradient flows. Although OTTO used this connection in a purely formal manner to motivate detailed rate calculations in [43], for the theory developed hereafter it is necessary to state somewhat more precisely the nature of the tangent space, exponential mapping, and structure of M.

According to Definition 3 we only need to define the exponential mapping over the subset M. Fix $\rho \in M$. Let $\mathrm{spt}\,(\rho)$ denote the smallest closed subset of $\mathbf{R}^d$ containing the full mass of ρ, and let $\Omega_\rho \subset \mathbf{R}^d$ denote the interior of the convex hull of $\mathrm{spt}\,(\rho)$. We take $\mathcal{H}_\rho := \mathcal{H}^{1,2}(\mathbf{R}^d, d\rho) \subset C^{0,1}_{loc}(\Omega_\rho)$ to consist of those locally Lipschitz functions on Ω_ρ whose first derivative lies in the weighted space $L^2(\mathbf{R}^d, d\rho; \mathbf{R}^d)$, modulo equivalence with respect to the seminorm

$$\langle \psi, \psi \rangle_\rho = \int_{\Omega_\rho} |\nabla \psi|^2 d\rho(x). \tag{34}$$

The local Lipschitz condition implies that $\nabla\psi \in L^\infty_{loc}(\Omega_\rho)$ can be interpreted equally well in either the a.e. or the distributional sense, as long as the domain of integration in (34) is restricted to Ω_ρ instead of $\mathbf{R}^d$. There is some arbitrariness in this definition; for the purposes which follow we may equally well choose to further restrict the space $\mathcal{H}^{1,2}(\mathbf{R}^d, d\rho)$, also denoted $\mathcal{H}^{1,2}_\rho$, to consist only of those functions which can be expressed locally as a difference of convex functions on Ω_ρ. At any $\rho \in \mathcal{P}_2^{ac}(\mathbf{R}^d)$, the tangent space $T_\rho M$ to M is identified with the vector space $\mathcal{H}^{1,2}_\rho$ equipped with the inner product (34). The exponential map generates a curve $s \in \mathbf{R} \longrightarrow \rho_s \in N$ passing through $\rho_0 = \rho$ in direction $\psi \in \mathcal{H}^{1,2}_\rho$ defined by imagining a collection of infinitesimally small particles comprising ρ, which evolve freely in time (both future and past) and have velocity profile $\nabla\psi$ at time $s = 0$. More precisely, the Borel map $F(x) := x + s\nabla\psi(x)$ is used to push forward the measure ρ on $\mathbf{R}^d$ to yield

$$\exp_\rho s\psi := [Id + s\nabla\psi]_{\#}\rho, \tag{35}$$

where by definition, the pushed-forward measure $F_{\#}\rho \in \mathcal{P}(\mathbf{R}^d)$ assigns mass

$$F_{\#}\rho[K] := \rho[F^{-1}(K)] \tag{36}$$

to each Borel set $K \subset \mathbf{R}^d$.

Observe $\rho_s = \exp_\rho s\psi$ belongs to $\mathcal{P}_2(\mathbf{R}^d)$ by finiteness of the kinetic energy (34). Thus $\exp_\rho : \mathcal{H}^{1,2}_\rho \longrightarrow N$ is well-defined, and surjective as a consequence of the BRENIER/MCCANN theorem [18, 39], which associates with each $\rho \in \mathcal{P}_2(\mathbf{R}^d)$ and $\rho' \in \mathcal{P}_2(\mathbf{R}^d)$ a convex function $\psi(x) + |x|^2/2$ on $\mathbf{R}^d$ (taking values in $\mathbf{R} \cup \{+\infty\}$) whose gradient pushes ρ forward to ρ' [39]. This motivates the identification of the star-shaped set

$$\mathcal{K}_\rho = \left\{ \psi \in \mathcal{H}^{1,2}_\rho \mid \Psi(x) = \frac{1}{2}|x|^2 + \psi(x) \text{ convex on } \mathbf{R}^d \,,\ \nabla\Psi_{\#}\rho \in \mathcal{P}_2^{ac}(\mathbf{R}^d) \right\}, \tag{37}$$

which allows us to verify the conditions over the exponential map necessary for $\mathcal{P}_2^{ac}(\mathbf{R}^d)$ to be a Riemannian length space :

Proposition 3 (Wasserstein distance metrizes a Riemannian length space)**.** *The absolutely continuous measures $M = \mathcal{P}_2^{ac}(\mathbf{R}^d)$ form a Riemannian length space metrized by* $\mathrm{dist}_2(\rho, \rho')$. *In particular, the squared Wasserstein distance is superdifferentiable on the product manifold $M \times M$: letting ρ_s denote the minimal geodesic joining $\rho_0 = \rho$ to $\rho_1 = \rho'$ yields*

$$\begin{aligned} &\mathrm{dist}_2^2(\exp_\rho t\psi, \exp_{\rho'} t\psi') \\ &\quad \leqq \mathrm{dist}_2^2(\rho, \rho') - 2t \left\langle \psi', \frac{d\rho_s}{ds}\Big|_{1-} \right\rangle_{\rho'} - 2t \left\langle \psi, \frac{d\rho_s}{ds}\Big|_{0+} \right\rangle_{\rho} + 4t^2, \end{aligned} \tag{38}$$

or equivalently

$$\mathrm{dist}_2^2(\exp_\rho t\psi, \exp_{\rho'} t\psi') \leqq \mathrm{dist}_2^2(\rho, \rho') + 2t\langle \psi', \varphi' \rangle_{\rho'} - 2t\,\langle \psi, \varphi \rangle_\rho + 4t^2,$$

for each pair of unit tangent vectors $\psi \in T_\rho M$ and $\psi' \in T_{\rho'} M$, where φ, φ' are such that $\rho_s = \exp_\rho s\varphi = \exp_{\rho'}(1-s)\varphi'$. □

Proof. Given $\rho, \rho' \in \mathcal{P}_2^{ac}(\mathbf{R}^d)$, let $\gamma_0 \in \Gamma(\rho, \rho')$ denote the joint measure which achieves the infimum (32) defining the Wasserstein distance. This measure can also be expressed in the form $\gamma_0 = (id \times (\nabla\varphi + id))_{\#}\rho = ((\nabla\varphi' + id) \times id)_{\#}\rho'$, where the functions $\varphi(x) + x^2/2$ and $\varphi'(y) + y^2/2$ are convex Legendre transforms, according to BRENIER's theorem [18]; see also MCCANN [39] and RACHEV & RÜSCHENDORF [45]. (The same theorem has a converse that we also require: every $\tilde{\varphi} \in \mathcal{K}_\rho$ gives rise to a $\tilde{\gamma}_0$ achieving the Wasserstein distance $\mathrm{dist}_2^2(\rho, (\nabla\tilde{\varphi} + id)_{\#}\rho) = \langle \tilde{\varphi}, \tilde{\varphi} \rangle_\rho$.)

Our prescription for constructing minimal geodesics yields

$$\rho_s := [id + s\nabla\varphi]_{\#}\rho = [id + (1-s)\nabla\varphi']_{\#}\rho'; \tag{39}$$

indeed $\mathrm{dist}_2^2(\rho_s, \rho_{s+t}) = |s-t|^2\langle\varphi, \varphi\rangle_\rho = |s-t|^2\,\mathrm{dist}_2^2(\rho, \rho') < +\infty$ as in Example 2, and $\rho_s \in \mathcal{P}_2^{ac}(\mathbf{R}^d)$ is absolutely continuous according to Proposition

1.3 of [40]. This shows $\mathcal{K}_\rho$ is star-shaped, $\varphi \in \mathcal{K}_\rho$, and the exponential (35) maps $\mathcal{K}_\rho$ onto M, taking rays onto minimal geodesics as desired. Also $\varphi' \in \mathcal{K}_{\rho'}$, and (39) shows the geodesic $\rho_s = \exp_{\rho'}(1-s)\varphi'$ can be parameterized from the other end equally well, as required in the Riemannian length space Definition 3. It remains only to establish (38), which will imply (21) to complete the proof.

Given $\psi \in \mathcal{H}^{1,2}_\rho$ and $\psi' \in \mathcal{H}^{1,2}_{\rho'}$ of unit norm, the map $F(x,y) = (x + t\nabla\psi(x),\, y + t\nabla\psi'(y))$ on $\mathbf{R}^d \times \mathbf{R}^d$ can be used to define a pushed-forward measure $\gamma_t := F_\# \gamma_0$ via (36). Then $\gamma_t \in \Gamma(\exp_\rho t\psi, \exp_{\rho'} t\psi')$, so (32) implies

$$\begin{aligned}
&\mathrm{dist}_2^2(\exp_\rho t\psi, \exp_{\rho'} t\psi') \\
&\leqq \int_{\mathbf{R}^d\times\mathbf{R}^d} |x'-y'|^2\, d\gamma_t(x',y') \\
&= \int_{\mathbf{R}^d\times\mathbf{R}^d} |x-y+t(\nabla\psi(x)-\nabla\psi'(y))|^2\, d\gamma_0(x,y) \\
&= \mathrm{dist}_2^2(\rho,\rho') + \int_{\mathbf{R}^{2n}} 2t\left\langle x-y, \nabla\psi(x)-\nabla\psi'(y)\right\rangle \\
&\quad + t^2|\nabla\psi(x)-\nabla\psi'(y)|^2\, d\gamma_0(x,y) \\
&\leqq \mathrm{dist}_2^2(\rho,\rho') + 2t\int_{\mathbf{R}^d}\Big[\langle -\nabla\varphi(x), \nabla\psi(x)\rangle\, d\rho(x) \\
&\quad + \left\langle \nabla\varphi'(y), \nabla\psi'(y)\right\rangle d\rho'(y)\Big] + 4t^2 \\
&= \mathrm{dist}_2^2(\rho,\rho') + 2t\langle\varphi',\psi'\rangle_{\rho'} - 2t\langle\varphi,\psi\rangle_\rho + 4t^2,
\end{aligned}$$

yielding the proof of (38). □

Remark 4. We use $\exp_\rho$ in place of a coordinate chart covering $M = \mathcal{P}_2^{ac}(\mathbf{R}^d)$. Its star-shaped domain $\mathcal{K}_\rho$ of bijectivity is actually convex, a fact which is not central to our discussion, but is proven below since the convexity of certain functions $E(\exp_\rho \psi)$ on $\mathcal{K}_\rho$ is central to the analysis of AMBROSIO, GIGLI & SAVARE [7, 8], and can be addressed similarly. Unfortunately, even if the inner product space $\mathcal{H}^{1,2}_\rho$ happens to be complete, we cannot define a Hilbert manifold using these atlases because the convex set $\mathcal{K}_\rho \subset \mathcal{H}^{1,2}_\rho$ of bijectivity for the exponential map is too short in various directions to contain an *open* neighbourhood of the origin. For example, there are many measures (including the Gaussian) for which $\psi(x) = t|x|$ belongs to $\mathcal{K}_\rho$ if and only if $t \geqq 0$. Exponentiating from such a measure in the $-|x|$ direction produces a curve which is not length minimizing, even locally.

Proof of the convexity of $\mathcal{K}_\rho$. Given $\psi, \psi' \in \mathcal{K}_\rho \subset \mathcal{H}^{1,2}_\rho$, observe that $\psi_t := (1-t)\psi + t\psi'$ is in $\mathcal{H}^{1,2}_\rho$. Clearly $\Psi_t(x) = \psi_t(x) + |x|^2/2$ is convex for $t \in [0,1]$ since Ψ_0 and Ψ_1 are. We only need to deduce the absolute continuity of $(\nabla\Psi_t)_\#\rho$ from its absolute continuity at the endpoints $t = 0$ and 1. Let $X_t \subset \mathbf{R}^d$ denote the set of Lebesgue points of ρ where Ψ_t admits a second-order Taylor expansion in which the Hessian $D^2\Psi_t(x)$ of Aleksandrov is invertible. From Theorem 4.4 of MCCANN [40], this Borel set carries the full measure of ρ when $t = 0$ or 1; the same follows for $t \in [0,1]$ since $X_0 \cap X_1 \subset X_t$. Proposition 4.2 of [40] states that

the (symmetric) Lebesgue density of the measure $(\nabla\Psi_t)_{\#}\rho$ at $\nabla\Psi_t(x)$ is finite for $x \in X_t$, and is given by $\rho(x)/\det[D^2\Psi_t(x)]$. On the contrary, almost everywhere with respect to the singular part of $(\nabla\Psi_t)_{\#}\rho$ its symmetric Lebesgue density should be infinite. Since the Borel set $\nabla\Psi_t(X_t)$ has full mass for $(\nabla\Psi_t)_{\#}\rho$, we conclude the measure has no singular part, and must be absolutely continuous as desired. □

For technical reasons, it is convenient in certain applications to be able to restrict our attention to compactly supported measures. The following corollary to Remark 1 shows that probability measures on any convex set $\Omega \subset \mathbf{R}^d$ also form a Riemannian length space

$$\mathcal{P}^{ac}(\Omega) := \left\{ \rho \in \mathcal{P}_2^{ac}(\mathbf{R}^d) \mid \rho[\mathbf{R}^d \setminus \Omega] = 0 \right\}.$$

Corollary 2 (Geodesic convexity of measures on a convex domain)**.** *Let $\Omega \subset \mathbf{R}^d$ be convex, and $(M,\ \mathrm{dist}) = (\mathcal{P}_2^{ac}(\mathbf{R}^d),\ \mathrm{dist}_2)$. Then $\mathcal{P}^{ac}(\Omega)$ forms a geodesically convex subset of M, and hence a Riemannian length space.*

Proof. Let $\rho,\ \rho' \in \mathcal{P}^{ac}(\Omega)$. CARLEN & GANGBO [19, Theorem 2.2] assert the existence of a unique minimal geodesic $s \in [0,\ 1] \longrightarrow N = \mathcal{P}_2(\mathbf{R}^d)$ joining $\rho_0 = \rho$ to $\rho_1 = \rho'$. We claim that $\rho_s \in \mathcal{P}^{ac}(\Omega) \subset M$. The previous proof (39) asserts that $\rho_s = [id + s\nabla\varphi]_{\#}\rho \in M$ is absolutely continuous and given in terms of a function $\varphi \in \mathcal{K}_\rho$. To see

$$0 = \rho_s\left[\mathbf{R}^d \setminus \Omega\right] = \rho\left[(id + s\nabla\varphi)^{-1}(\mathbf{R}^d \setminus \Omega)\right], \tag{40}$$

observe that it holds for $s = 0$ and $s = 1$ by hypothesis. This means for ρ-a.e. $x \in \mathbf{R}^d$ that $x \in \Omega$ and $x + \nabla\varphi(x) \in \Omega$. Convexity of Ω implies $(1 - s)x + s(x + \nabla\varphi(x)) \in \Omega$ on the same set where ρ has full measure, thus extending (40) to all $s \in [0,\ 1]$. This proves $\mathcal{P}^{ac}(\Omega)$ is geodesically convex. The fact that $M' := \mathcal{P}^{ac}(\Omega)$ inherits the Riemannian length space structure from $\mathcal{P}_2^{ac}(\mathbf{R}^d)$ now follows from Proposition 3 by Remark 1. □

Remark 5 (Closability and smooth densities)**.** If $|\log\rho(x)|$ is bounded throughout $\Omega_\rho \subset \mathbf{R}^d$, then $\mathcal{H}_\rho^{1,2}$ may form a Hilbert space. For more general densities, closability of the Dirichlet form (34) can be a delicate question [5] which we prefer to avoid; this is why we do not require that the inner product space $\mathcal{H}_\rho^{1,2}$ be a Hilbert space in general.

4.1. Differentiable curves on M

Finally, we make contact with OTTO's formalism [43] by pointing out that the charts described above correspond to normal coordinates around the point $\rho \in \mathcal{P}_2^{ac}(\mathbf{R}^d)$, in the sense that the metric assumes the canonical form (34). If we choose to parameterize $\mathcal{P}_2^{ac}(\mathbf{R}^d)$ by some other set of coordinates near ρ, a corresponding linear transformation is induced on the components $\psi(x)$ of each tangent vector. In particular, the linear transformation

$$\psi \in \mathcal{H}^{1,2}(\mathbf{R}^d, d\rho) \longrightarrow \mathrm{div}\,[\rho\nabla\psi] \in \mathcal{D}'(\Omega_\rho) \tag{41}$$

of the tangent space has a distinguished role, since formally at least, the geodesic path ρ_t defined by (35) satisfies the instantaneous transport equation

$$\left.\frac{\partial \rho_t}{\partial t}\right|_{t=0} + \operatorname{div}[\rho \nabla \psi] = 0; \tag{42}$$

for ψ semiconvex, (42) is actually a consequence at a.e. point where ρ is differentiable of the Monge-Ampère equation $\rho_0(x) = \rho_t(x + t\nabla\psi(x)) \det[I + tD^2\psi(x)]$ [40]. Given any non-geodesic path $\rho_t \in M$ through $\rho_0 = \rho$ smooth enough that the elliptic problem (42) has a solution $\psi(x) \in \mathcal{H}^{1,2}(\mathbf{R}^d, d\rho)$, Otto asserts that the solution ψ represents a tangent vector to the curve in normal coordinates. Notice that $\partial\rho/\partial t$ has zero total mass, so any boundary conditions for the elliptic problem must ensure no net flux. Since $\rho \in \mathcal{P}_2^{ac}(\mathbf{R}^d)$ is assumed fixed, the solution ψ then depends linearly on $(\partial\rho/\partial t)_{t=0}$ as desired.

On a smooth bounded domain $\Omega \subset\subset \mathbf{R}^d$, the following lemma gives sufficient conditions for differentiability of such a curve, and identifies its tangent vector. The outward unit normal to the domain boundary is denoted by $\nu_\Omega(x)$ at $x \in \partial\Omega$.

Lemma 3 (Tangent to a smooth curve; c.f. [43])**.** *Fix $\Omega \subset\subset \mathbf{R}^d$ a bounded smooth domain. Suppose a C^2 smooth function $\psi_t(x) := \psi(t, x) \in \mathbf{R}$ and a smooth C^2 curve of probability densities $\rho_t(x) := \rho(t, x) \geqq 0$ on $[0, T] \times \overline{\Omega}$ are related by the transport equation and no-flux (Neumann) condition*

$$\begin{aligned} &\frac{\partial \rho}{\partial t} + \operatorname{div}[\rho \nabla \psi] = 0 \quad \text{on } [0, T] \times \Omega, \\ &\nabla\psi(t, x) \cdot \nu_\Omega(x) = 0 \quad \text{on } [0, T] \times \partial\Omega. \end{aligned} \tag{43}$$

Then $t \to \rho_t$ is a differentiable curve in $\mathcal{P}_2^{ac}(\mathbf{R}^d)$. A tangent vector $\dot\rho_t$ to the curve at $t \in [0, T]$ is given by $\psi_t \in \mathcal{H}^{1,2}_{\rho_t}$.

Proof. Without loss of generality, we shall establish right differentiability of the curve at $t = 0$, and show $\psi_0 \in \mathcal{H}^{1,2}_{\rho_0}$ is a tangent vector. To compare ρ_t with the geodesic $\tilde\rho_t := \exp_{\rho_0} t\nabla\psi_0$, we integrate

$$\begin{aligned} \frac{dX_t(x)}{dt} &= \nabla\psi_t(X_t(x)), \\ X_0(x) &= x \end{aligned} \tag{44}$$

to find the one-parameter family of diffeomorphisms $X_t : \Omega \longrightarrow \Omega$ generated by $\nabla\psi_t$. The Wasserstein distance between ρ_t and $\tilde\rho_t = (Y_t)_\# \rho_0$ is estimated using the joint measure $\gamma_t := (X_t \times Y_t)_\# \rho_0$ constructed from X_t and $Y_t(x) := x + t\nabla\psi_0(x)$. Note that Taylor's theorem and (44) imply $X_t(x) = Y_t(x) + O(t^2)$; the C^2 smoothness of $\psi(t, x)$ allows the error term to be estimated uniformly in $x \in \overline{\Omega}$ as $t \to 0$. By definition (32),

$$\begin{aligned} \operatorname{dist}_2^2(\rho_t, \tilde\rho_t) &\leqq \int_{\mathbf{R}^d \times \mathbf{R}^d} |x - y|^2 d\gamma_t(x, y) \\ &= \int_\Omega |X_t(z) - Y_t(z)|^2 d\rho_0(z) \\ &= O(t^4), \end{aligned}$$

which is more than Definition 4 of (differentiability) requires. (Mere continuity of dX/dt on $[0, T] \times \overline{\Omega}$ is enough to yield $\mathrm{dist}_2(\rho_t, \tilde{\rho}_t) = o(t)$.) □

For certain applications, we will also be interested in proving differentiability of paths of measures defined on the whole space $\mathbf{R}^d$.

Lemma 4 (Tangent to a smooth curve in $\mathbf{R}^d$)**.** *Suppose a C^2 smooth function $\psi_t(x) := \psi(t, x) \in \mathbf{R}$ and a smooth C^2 curve of probability densities $\rho_t(x) := \rho(t, x) \geqq 0$ on $[0, T] \times \mathbf{R}^d$ are related by the transport equation*

$$\frac{\partial \rho}{\partial t} + \mathrm{div}\,[\rho \nabla \psi] = 0 \text{ on } [0, T] \times \mathbf{R}^d.$$

Assume that

$$|\nabla \psi_t(x)| \leqq C_0(1 + |x|) \tag{45}$$

and

$$\int_{\mathbf{R}^d} |x|^2 \, \rho(t, x)\, dx < C_0 \tag{46}$$

for each $t \in [0, T]$. Then $t \to \rho_t$ is a differentiable curve in $\mathcal{P}_2^{ac}(\mathbf{R}^d)$. A tangent vector $\dot{\rho}_t$ at $t \in [0, T]$ is given by $\psi_t \in \mathcal{H}^{1,2}_{\rho_t}$.

Proof. Let us follow the notation of the previous lemma. We shall denote by C various positive constants only depending on C_0 and T.

Since $\nabla \psi_t$ is of class C^1 and linearly growing at ∞, standard classical results of ODE's ensure the global existence in $[0, T]$, uniqueness and regularity of the solutions of the initial value problem (44). Therefore, the family X_t of C^1 diffeomorphisms is well defined for any $t \in [0, T]$ and there is no difficulty in deducing from the transport equation that $X_t \# \rho_0 = \rho_t$ for any $t \in [0, T]$.

Again, the Wasserstein distance between ρ_t and $\tilde{\rho}_t = Y_t \# \rho_0$ is estimated using the joint measure $\gamma_t := (X_t \times Y_t) \# \rho_0$ constructed from X_t and $Y_t(x) := x + t \nabla \psi_0(x)$. Note that

$$X_t - Y_t = \int_0^t [\nabla \psi_s(X_s) - \nabla \psi_0(X_0)]\, ds,$$

and together with our bounds on $\nabla \psi$ this implies in particular that

1. $|X_t - Y_t| \leqq Ct(1 + |x|)$,
2. $(X_t - Y_t)/t$ converges towards 0 as $t \to 0$, for all x.

By Lebesgue's dominated convergence theorem, it follows that

$$\lim_{t \to 0} \frac{1}{t^2} \int |X_t(z) - Y_t(z)|^2 \, d\rho_0(z) = 0,$$

which is what Definition 4 (differentiability) requires. □

Remark 6 (Differentiable curves defined by gradient flows)**.** The previous lemma remains valid under less stringent conditions on the growth of $\nabla\psi$ in x, provided extra integrability assumptions on ρ_t are satisfied. For instance, (45) can be replaced by any hypothesis implying a well-defined flow map for the ODE system (44) in the whole interval $[0, T]$ for any $T > 0$. We refer to this as *global existence* for (44).

Linear growth of the function defining an ODE system is the simplest assumption implying global existence of (44). The use of a Liapunov functional $L(x)$ is one of the standard tools for proving global existence for (44). In particular, any autonomous gradient-flow, i.e.,

$$\frac{dX_t(x)}{dt} = \nabla\psi(X_t(x))$$

has a Liapunov functional given by $L(x) = -\psi(x)$. Coercivity of $L(x)$, i.e., boundedness of its sublevel sets, is enough to ensure a well-defined family of diffeomorphisms X_t for any $t \in [0, T]$. Therefore, in this case the growth of $L(x) = -\psi(x)$ when $|x| \to \infty$ need not be restrictive. Nonetheless, hypothesis (46) needs to be strengthened by suitably bounded moments related to the growth of $\nabla\psi(x)$ at infinity. In particular, a set of hypotheses for autonomous gradient-flows ensuring the conclusion of the previous lemma is $\psi(x) \simeq -A|x|^k$, when $|x| \to \infty$, $|\nabla\psi(x)| \leqq C(1 + |x|^{k-1})$ with $k \geqq 2$ and uniform time estimates on the $2(k-1)$th-moment of the densities ρ_t.

In the case of non-autonomous gradient-flow ODE systems, i.e.,

$$\frac{dX_t(x)}{dt} = \nabla\psi_t(X_t(x)),$$

the conditions on $L(t, x) = -\psi_t(x)$ which imply global existence are

$$-\frac{d\psi_t(x)}{dt} - |\nabla\psi_t(x)|^2 \leqq 0 \tag{47}$$

and $-\psi_t(x) \geqq -\tilde{\psi}(x)$ for any $t \in [0, T]$ with $-\tilde{\psi}(x)$ coercive. Therefore, a set of hypotheses for non-autonomous gradient-flows ensuring the thesis of the previous lemma can also be written in the same spirit as in the autonomous case by adding to (47) uniform bounds in time for the gradient of $\psi_t(x)$ and suitable uniform time estimates of moments of ρ_t. However, these assumptions are difficult to meet in applications.

5. Energy functionals on M

In this section we turn to the model for granular media which motivates the foregoing theory. The energy functional $\mathcal{E}(\rho)$ that we consider is a sum of three terms:

$$\begin{aligned}\mathcal{E}(\rho) &= \quad \mathcal{A}(\rho) \quad + \quad \mathcal{B}(\rho) \quad + \quad \mathcal{C}(\rho) \\ &= \int_{\mathbf{R}^d} A(\rho_{ac}(x))\,dx + \int_{\mathbf{R}^d} B(x)d\rho(x) + \frac{1}{2}\int_{\mathbf{R}^d\times\mathbf{R}^d} C(x-y)d\rho(x)d\rho(y),\end{aligned} \tag{48}$$

which can be defined on $\mathcal{P}^{ac}(\mathbf{R}^d)$, though we only need it on $M = \mathcal{P}_2^{ac}(\mathbf{R}^d)$. Here ρ_{ac} denotes the Radon-Nikodym derivative of ρ with respect to the Lebesgue measure.

Let us first clarify the assumptions over each of these three terms.

$$\begin{aligned}&(\mathbf{A1})\ \text{The internal energy } A(\varrho) \text{ is lower semicontinuous, } A(0) = 0 \text{ and}\\ &\quad \lambda \longmapsto \lambda^d A(\lambda^{-d}) \text{ is convex nonincreasing on } \lambda \in (0, \infty).\end{aligned} \tag{49}$$

It follows that $A(\varrho)$ is proper, continuous and convex throughout $[0, \infty)$. Also, in terms of the pressure function $P(\varrho) := A'(\varrho)\varrho - A(\varrho)$, (49) becomes equivalent to

$$P(\varrho) \geqq 0 \quad \text{and} \quad \frac{P(\varrho)}{\varrho^{1-1/d}} \qquad \text{is nondecreasing on } \varrho \in (0, \infty).$$

Convexity properties of the internal energy functional $\mathcal{A}(\rho)$ in $\mathcal{P}^{ac}(\mathbf{R}^d)$ were studied in [40] and we refer to it for the proof of:

Theorem 2 (Convexity of entropy [40, Theorem 2.2]**).** *If $A(\varrho)$ satisfies* (49)*, then $\mathcal{A}(\rho)$ is displacement convex on $\mathcal{P}^{ac}(\mathbf{R}^d)$.*

The external and interaction potentials B and C are assumed to satisfy

$$\begin{aligned}&(\mathbf{B1})\ B : \mathbf{R}^d \longrightarrow \mathbf{R} \text{ is semiconvex on } \mathbf{R}^d;\\ &(\mathbf{C1})\ C : \mathbf{R}^d \longrightarrow \mathbf{R} \text{ is semiconvex on } \mathbf{R}^d.\end{aligned} \tag{50}$$

Due to the symmetry of the functional $\mathcal{C}(\rho)$, we will consider included in hypothesis **(C1)** that $C(x) = C(-x)$ for all $x \in \mathbf{R}^d$ and $C(0) = 0$ without any loss of generality. Let us remark that since B and C are semiconvex and locally finite, they are locally Lipschitz functions and thus Borel measurable. This makes the functionals $\mathcal{B}(\rho)$ and $\mathcal{C}(\rho)$ well-defined for all Borel measures $N = \mathcal{P}_2(\mathbf{R}^d)$.

To apply Theorem 1 to this energy functional over the Riemannian length space $M = \mathcal{P}_2^{ac}(\mathbf{R}^d)$, or its subspaces $\mathcal{P}^{ac}(\Omega)$, we still need to verify two important hypotheses: convexity and subdifferentiability of $\mathcal{E}$. This is accomplished in the next subsections. Under suitable hypothesis, a main conclusion will be that the variational derivative (58) $\delta\mathcal{E}/\delta\rho \in \mathcal{H}_\rho^{1,2}$ gives a subgradient for $\mathcal{E}$ at $\rho \in \mathcal{P}^{ac}(\Omega)$.

5.1. Displacement convexity of interaction energies

Assumption (ϕ_3) on our modulus of convexity will play a key role in deriving uniform displacement convexity of the functionals $\mathcal{B}(\rho)$ and $\mathcal{C}(\rho)$ from the uniform convexity of the interaction potentials $B(x)$ and $C(x)$. Notice that $\mathcal{C}(\rho)$ is translation invariant, so its convexity degenerates along the geodesic joining two translates of the same measure. To derive *uniform* convexity we need to fix a center of mass. Therefore, let $\mathcal{P}_0(\mathbf{R}^d) \subset \mathcal{P}(\mathbf{R}^d)$ denote the measures with center of mass at the origin; similarly $\mathcal{P}_{2,0}(\mathbf{R}^d) := \mathcal{P}_2(\mathbf{R}^d) \cap \mathcal{P}_0(\mathbf{R}^d)$ and $\mathcal{P}_0^{ac}(\Omega) := \mathcal{P}^{ac}(\Omega) \cap \mathcal{P}_0(\Omega)$ for each $\Omega \subset \mathbf{R}^d$. Although we need only convexity properties of $\mathcal{B}(\rho)$ and $\mathcal{C}(\rho)$ on $M = \mathcal{P}_2^{ac}(\mathbf{R}^d)$, we can also prove them without absolute continuity (i.e., on $N = \mathcal{P}_2(\mathbf{R}^d)$).

Lemma 5 (Uniform convexity of potential energies)**.** *Let ϕ be a modulus of convexity satisfying (ϕ_0)–(ϕ_3). Then*

(a) ϕ-uniform convexity of B on $\mathbf{R}^d$ implies ϕ-uniform convexity of

$$\mathcal{B}(\rho) = \int_{\mathbf{R}^d} B(x) d\rho(x)$$

on $(\mathcal{P}_2(\mathbf{R}^d),\ \mathrm{dist}_2)$;
(b) $\mathcal{P}_{2,0}(\mathbf{R}^d)$ is a geodesically convex subset of $\mathcal{P}_2(\mathbf{R}^d)$;
(c) $\sqrt{2}\phi(\cdot/\sqrt{2})$-uniform convexity of C on $\mathbf{R}^d$ implies ϕ-uniform convexity of

$$\mathcal{C}(\rho) = \frac{1}{2}\int_{\mathbf{R}^d}\int_{\mathbf{R}^d} C(x-y) d\rho(x) d\rho(y)$$

on $\mathcal{P}_{2,0}(\mathbf{R}^d)$.

Proof. Given two $\rho,\ \rho' \in \mathcal{P}_2(\mathbf{R}^d)$, the minimal geodesic ρ_s joining ρ to ρ' is given by

$$\rho_s := ((1-s)\pi_1 + s\pi_2)_{\#}\gamma,$$

where γ is the optimal mass transference plan achieving the infimum (32) and $\pi_1, \pi_2 : \mathbf{R}^d \times \mathbf{R}^d \longrightarrow \mathbf{R}^d$ the projections $(\pi_1(x,\, y), \pi_2(x,\, y)) = (x,\, y)$. In order to prove a), we express $\mathcal{B}(\rho_s)$ as

$$\mathcal{B}(\rho_s) = \int_{\mathbf{R}^d\times\mathbf{R}^d} B[(1-s)x + sy]\, d\gamma(x,\, y)$$

for any $s \in [0,\, 1]$. Let us denote by $R(x,\, y)$ the function

$$R(x,\, y) \ =\ B[x] - B[(1-s)x + sy] - B[sx + (1-s)y] + B[y].$$

Using the ϕ-uniform convexity of B on $\mathbf{R}^d$, we deduce

$$\begin{aligned}
\mathcal{B}(\rho_0) - \mathcal{B}(\rho_s) - \mathcal{B}(\rho_{1-s}) + \mathcal{B}(\rho_1) &= \int_{\mathbf{R}^d\times\mathbf{R}^d} R(x,\, y)\, d\gamma \\
&\geqq \int_{\mathbf{R}^d\times\mathbf{R}^d} \frac{1}{2}\int_{|1-2s|S(x,y)}^{S(x,y)} \phi(t)\, dt\, d\gamma \\
&= \int_{\mathbf{R}^d\times\mathbf{R}^d} \chi_s\left(S(x,\, y)^2\right)\, d\gamma,
\end{aligned}$$

with $S(x,\, y) = |x-y|$. Hypothesis (ϕ_3) over the modulus of convexity ϕ allows us to use Jensen's inequality for $\chi_s(x)$ giving

$$\begin{aligned}
\int_{\mathbf{R}^d\times\mathbf{R}^d} \chi_s\left(|x-y|^2\right)\, d\gamma &\geqq \chi_s\left(\int_{\mathbf{R}^d\times\mathbf{R}^d} |x-y|^2\, d\gamma\right) \\
&= \chi_s\left(\mathrm{dist}_2^2(\rho_0,\, \rho_1)\right),
\end{aligned}$$

and thus,

$$\mathcal{B}(\rho_0) - \mathcal{B}(\rho_s) - \mathcal{B}(\rho_{1-s}) + \mathcal{B}(\rho_1) \geqq \frac{1}{2}\int_{|1-2s|L}^{L} \phi(t)\, dt,$$

with $L = \mathrm{dist}_2(\rho_0, \rho_1)$. This proves ϕ-uniform convexity of $\mathcal{B}(\rho)$.

Part (b) can be deduced from part (a) as follows. Set $B(x) = x_i$ for $i \in \{1, 2, \ldots, d\}$. Note $B \in L^1(\mathbf{R}^d, d\rho_s)$ since ρ_s has second moments. Furthermore, $B(x)$ is continuous and simultaneously convex and concave, so part (a) shows that the same must be true for $\mathcal{B}(\rho_s)$: it can only be an affine function of $s \in [0, 1]$. If ρ_0 and $\rho_1 \in \mathcal{P}_{2,0}(\mathbf{R}^d)$, then the affine function $\mathcal{B}(\rho_s)$ vanishes at both endpoints and hence everywhere in between. This shows $\mathcal{P}_{2,0}(\mathbf{R}^d)$ is geodesically convex.

Part (c) is proved similarly to part (a). Given the function

$$\begin{aligned} 2R(x, y, x', y') = {} & C[x - x'] - C[(1-s)(x - x') + s(y - y')] \\ & + C[y - y'] - C[s(x - x') + (1-s)(y - y')], \end{aligned}$$

for any $x, y, x', y' \in \mathbf{R}^d$, we have

$$\mathcal{C}(\rho_0) - \mathcal{C}(\rho_s) - \mathcal{C}(\rho_{1-s}) + \mathcal{C}(\rho_1) = \int_{\mathbf{R}^{4d}} R(x, y, x', y')\, d(\gamma(x, y) \times \gamma(x', y')).$$

Thus, by using the $(1/\sqrt{2})\phi(\cdot/\sqrt{2})$-uniform convexity of $C/2$ on $\mathbf{R}^d$, we deduce

$$\begin{aligned} & \mathcal{C}(\rho_0) - \mathcal{C}(\rho_s) - \mathcal{C}(\rho_{1-s}) + \mathcal{C}(\rho_1) \\ & = \int_{\mathbf{R}^{4d}} R(x, y, x', y')\, d(\gamma(x, y) \times \gamma(x', y')) \\ & \geqq \int_{\mathbf{R}^{4d}} \int_{|1-2s|S(x,y,x',y')}^{S(x,y,x',y')} \frac{\phi\left(\frac{t}{\sqrt{2}}\right)}{2\sqrt{2}}\, dt\, d(\gamma(x, y) \times \gamma(x', y')) \\ & = \int_{\mathbf{R}^{4d}} \chi_s\left(\frac{1}{2} S(x, y, x', y')^2\right) d(\gamma(x, y) \times \gamma(x', y')), \end{aligned}$$

with $S = S(x, y, x', y') = |x - x' - y + y'|$. Taking into account the convexity of $\chi_s(x)$ in (ϕ_3), Jensen's inequality gives us

$$\begin{aligned} \int_{\mathbf{R}^{4d}} \chi_s\left(\frac{S^2}{2}\right) d(\gamma(x, y) \times \gamma(x', y')) &\geqq \chi_s\left(\int_{\mathbf{R}^{4d}} \frac{S^2}{2}\, d(\gamma(x, y) \times \gamma(x', y'))\right) \\ &= \chi_s\left(\mathrm{dist}_2^2(\rho_0, \rho_1) - |\langle x\rangle_{\rho_0} - \langle x\rangle_{\rho_1}|^2\right), \end{aligned} \tag{51}$$

where $\langle x\rangle_\rho$ is the center of mass of the density ρ, i.e.,

$$\langle x\rangle_\rho = \int_{\mathbf{R}^d} x d\rho(x). \tag{52}$$

Since we have assumed that our densities ρ, $\rho' \in \mathcal{P}_0(\mathbf{R}^d)$, then $\langle x \rangle_{\rho_0} = \langle x \rangle_{\rho_1} = 0$ and

$$\mathcal{C}(\rho_0) - \mathcal{C}(\rho_s) - \mathcal{C}(\rho_{1-s}) + \mathcal{C}(\rho_1) \geqq \frac{1}{2} \int_{|1-2s|L}^{L} \phi(t)\, dt$$

with $L = \operatorname{dist}_2(\rho_0, \rho_1)$, which proves the ϕ-uniform convexity of $\mathcal{C}(\rho)$ on $\mathcal{P}_{2,0}(\mathbf{R}^d)$. □

Remark 7 (Displacement convexity without moments)**.** In the previous lemma, existence of second moments was used only to ensure $\operatorname{dist}_2(\rho, \rho') < \infty$ so that the Wasserstein geodesics were uniquely defined. The displacement interpolation [40] can be used to extend this notion of *geodesic* to all of $\mathcal{P}(\mathbf{R}^d)$. The lemma continues to hold by the same proof in this greater generality, assuming first moments only for parts (b)–(c) so the center of mass is welldefined. The fact that mere convexity of B or of C implies the displacement convexity of $\mathcal{B}(\rho)$ or $\mathcal{C}(\rho)$ throughout $\mathcal{P}(\mathbf{R}^d)$ was already proved in [40, 41].

Remark 8 (Semiconvexity)**.** Taking $\phi(s) = -ks$ in the previous lemma shows that the semiconvexity of $B(x)$ and $C(x)$ on $\mathbf{R}^d$ implies displacement semiconvexity with the same constant k for the functionals $\mathcal{B}(\rho)$ and $\mathcal{C}(\rho)$ on $\mathcal{P}_2(\mathbf{R}^d)$, and not merely on $\mathcal{P}_{2,0}(\mathbf{R}^d)$. The last observation follows directly from (51) since $\chi_s(t) = -ks(1-s)t$ varies inversely with t when $k > 0$.

5.2. Lower semicontinuity of energies

The following standard lemma is a required preparation for arguments of the next section. We will denote by $C_o(\mathbf{R}^d)$ the set of continuous with limit zero at $+\infty$ functions on $\mathbf{R}^d$ and by $C_c(\mathbf{R}^d)$ the subset of compactly supported functions in $C_o(\mathbf{R}^d)$.

Lemma 6 (Semiconvex integrands yield lower semicontinuous functionals)**.** *Assumptions* (49)–(50) *on* A, B *and* C *imply lower semicontinuity of the energies* (48) *with respect to the metric* $\operatorname{dist}_2(\rho, \rho')$ *on* $\mathcal{P}_2^{ac}(\mathbf{R}^d)$.

Proof. Convergence in Wasserstein metric $\operatorname{dist}_2(\rho_n, \rho) \to 0$ is equivalent to weak-$*$ convergence of ρ_n in $C_o(\mathbf{R}^d)^*$ plus convergence of second moments [52, Theorem 73]:

$$\langle x^2 \rangle_\rho := \int_{\mathbf{R}^d} |x|^2 d\rho(x) = \lim_{n \to \infty} \langle x^2 \rangle_{\rho_n}. \tag{53}$$

Lower semicontinuity of $\mathcal{A}(\rho)$ therefore follows directly from [40, Lemma 3.4].

Turning to $\mathcal{B}(\rho)$, suppose first that $B(x)$ is convex and bounded below on $\mathbf{R}^d$, adding a constant if necessary so that $B(x) > 0$. Being finite, $B(x)$ is continuous. Although $B(x)$ does not tend to zero at infinity, it can be approximated pointwise a.e. by an increasing sequence of positive functions $B_r(x) \in C_c(\mathbf{R}^d)$ which do. Define $\mathcal{B}_r(\rho)$ analogously to $\mathcal{B}(\rho)$ but with B_r replacing B. For fixed

r, $\mathcal{B}_r(\rho) = \lim_n \mathcal{B}_r(\rho_n) \leqq \liminf_n \mathcal{B}(\rho_n)$ if $\rho_n \to \rho$ weak-$*$ in $\mathcal{P}_2^{ac}(\mathbf{R}^d)$. By Lebesgue's monotone convergence theorem, $\mathcal{B}_r(\rho)$ increases to $\mathcal{B}(\rho)$ as $r \to \infty$, proving the lemma for $B(x)$ convex.

If $B(x)$ is semiconvex or unbounded below, then $\tilde{B}(x) := B(x) + k|x|^2$ will be convex if k is large enough, and bounded below for k larger. The preceding argument shows the lower semicontinuity of $\tilde{\mathcal{B}}(\rho) := \mathcal{B}(\rho) + k\langle x^2\rangle_\rho$. But the difference $\tilde{\mathcal{B}}(\rho) - \mathcal{B}(\rho)$ is continuous on $(\mathcal{P}_2^{ac}(\mathbf{R}^d), \mathrm{dist}_2)$ according to (53), so the lower semicontinuity of $\mathcal{B}(\rho)$ is established.

The lower semicontinuity of $\mathcal{C}(\rho)$ is established in a similar way. For $C(x)$ convex this was done in [40, Lemma 3.6]. Otherwise $\tilde{C}(x) := C(x) + k|x|^2$ is convex, whence

$$\tilde{\mathcal{C}}(\rho) = \mathcal{C}(\rho) + k \int_{\mathbf{R}^d} \int_{\mathbf{R}^d} |x - y|^2 d\rho(x) d\rho(y)$$

is lower semicontinuous on $(\mathcal{P}_2^{ac}(\mathbf{R}^d), \mathrm{dist}_2)$, and differs from $\mathcal{C}(\rho)$ by the continuous function $2k[\langle x^2\rangle_\rho - \langle x\rangle_\rho^2]$. □

5.3. Subdifferentiability of energies

In this section we first prove the subdifferentiability of the energy functional $\mathcal{E}(\rho)$ in two different geodesically convex subsets of $\mathcal{P}_2^{ac}(\mathbf{R}^d)$. On one hand, we analyze a dense subset of smooth positive functions in the Riemannian length space $M = \mathcal{P}^{ac}(\Omega)$ with $\Omega \subset\subset \mathbf{R}^d$ a bounded, smooth, convex domain with outward unit normal $\nu_\Omega(x)$ at $x \in \partial\Omega$. On the other hand, we consider smooth densities on the Riemannian length space $M = \mathcal{P}_2^{ac}(\mathbf{R}^d)$ with suitable decay assumptions at $+\infty$.

The following technical lemma simplifies the subdifferentiability analysis by lifting the problem on a Riemannian length space into its tangent space.

Lemma 7 (Subdifferentiability test)**.** *Let* (M, dist) *be a Riemannian length space and* $\mathcal{E} : M \longrightarrow \mathbf{R} \cup \{+\infty\}$ *lower semicontinuous and geodesically semiconvex. Fix* $x \in M$ *of finite energy* $\mathcal{E}(x) < \infty$*, with the star-shaped set* $\mathcal{K}_x \subset T_x M$ *mapped by* $\exp_x$ *onto* M*, and let* $E^x : \mathrm{cone}(\mathcal{K}_x) \longrightarrow \mathbf{R} \cup \{\pm\infty\}$ *denote the positively homogeneous function of degree 1 defined by*

$$E^x(v) := \lim_{t \to 0^+} t^{-1}(\mathcal{E}(\exp_x tv) - \mathcal{E}(x)) \tag{54}$$

on $\mathrm{cone}(\mathcal{K}_x) := \{tv \mid t > 0, v \in \mathcal{K}_x\}$*. Then the subdifferentials* $(\underline{\partial}\mathcal{E})_x = (\underline{\partial} E^x)_0$ *coincide.*

Proof. Lower semicontinuity and semiconvexity imply $\mathcal{E}(\exp_x tv) + kt^2|v|^2$ is convex on $t \in [0, 1]$ for some $k \geqq 0$ and all $v \in \mathcal{K}_x$. Thus

$$\frac{\mathcal{E}(\exp_x tv) + kt^2|v|^2 - \mathcal{E}(x)}{t} \geqq \frac{\mathcal{E}(\exp_x sv) + ks^2|v|^2 - \mathcal{E}(x)}{s} \geqq E^x(v) \tag{55}$$

for each $0 \leqq s \leqq t \leqq 1$. Indeed, this monotonicity ensures that the limit (54) converges so $E^x(v)$ is well defined. Now suppose $p \in (\underline{\partial} E^x)_0$, meaning

$$E^x(\tau w) \geqq \tau \langle p, w \rangle + o(\tau) \tag{56}$$

for $w \in \mathcal{K}_x$ and $\tau \geqq 0$ small enough. Taking $t = 1$, $v = \tau w$ in (55) shows

$$\mathcal{E}(\exp_x \tau w) + k\tau^2 |w|^2 - \mathcal{E}(x) \geqq \tau \langle p, w \rangle_x + o(\tau), \tag{57}$$

so $p \in (\underline{\partial} \mathcal{E})_x$. Conversely, if we begin by assuming $p \in (\underline{\partial} \mathcal{E})_x$, then (57) holds with $k = 0$ for all $w \in \mathcal{K}_x$ and τ small enough. The limit $\tau \to 0$ yields

$$E^x(w) \geqq \langle p, w \rangle,$$

completing the proof that $p \in (\underline{\partial} E^x)_0$, while also showing the error terms to be unnecessary in (56) and hence, in (57). □

We use the previous lemma to study the subdifferentiability of each of the three terms in our energy functional.

5.3.1. Subdifferentiability of energies in a bounded domain. Lemmas 8–10 show in more suggestive notation that the variational derivative $\delta\mathcal{E}/\delta\rho \in \mathcal{H}^{1,2}_\rho$ given by

$$\frac{\delta \mathcal{E}}{\delta \rho}(\rho(x)) = A'(\rho(x)) + B(x) + (\rho * C)(x) \tag{58}$$

is a subgradient $\delta\mathcal{E}/\delta\rho \in \underline{\partial} \mathcal{E}_\rho$ at any $\rho \in \mathcal{P}^{ac}(\Omega)$ under the specified smoothness hypotheses. These hypotheses also imply $\Omega_\rho = \Omega$.

Lemma 8 (Entropy subgradient)**.** *Let* $(M, \text{dist}) = (\mathcal{P}^{ac}(\Omega), \text{dist}_2)$*, with* $\Omega \subset\subset \mathbf{R}^d$ *smooth and convex. Fix* $0 < \rho(x) \in C^1(\overline{\Omega})$ *and* $A \in C^2(0, \infty)$ *satisfying* (49)*. Then* $\varphi(x) := A'(\rho(x)) \in \mathcal{H}^{1,2}_\rho(\Omega)$ *is a subgradient of the entropy* (48)*:* $\varphi \in \underline{\partial} \mathcal{A}_\rho \subset T_\rho M$.

Proof. We always assume that A is lower semicontinuous and satisfies $A(0) = 0$. Convexity of $A : [0, \infty) \longrightarrow \mathbf{R}$ then follows from (49). The functional $\mathcal{E}(\rho) := \mathcal{A}(\rho)$ is displacement convex and lower semicontinuous on $\mathcal{P}^{ac}_2(\mathbf{R}^d)$ by Theorem 2 and Lemma 6. Thus it suffices to show $\varphi \in (\underline{\partial} E^\rho)_0$, according to Lemma 7. Let us therefore compute the directional derivative $E^\rho(\psi)$ of the entropy (54) in some arbitrary direction $\psi \in \mathcal{K}_\rho \subset \mathcal{H}^{1,2}(\mathbf{R}^d, d\rho)$. Recall from Section 4 that $\exp_\rho s\psi := [(1 - s)Id + s\nabla\Psi]_\# \rho$, where $\Psi(x) = \psi(x) + |x|^2/2$ is a convex function on $\mathbf{R}^d$ and $\exp_\rho \psi \in \mathcal{P}^{ac}(\Omega)$. By [31, Theorem 1.1], without loss of generality we can assume $\nabla\Psi(x) \in \text{spt}\,[\exp_\rho \psi] \subset \overline{\Omega}$ a.e. on $\mathbf{R}^d$. Since Ω is convex, this implies

$$\frac{\partial \psi}{\partial \nu}(x) \leqq 0 \qquad \forall x \in \partial\Omega, \tag{59}$$

where $\partial\psi/\partial\nu$ denotes the outward normal derivative of ψ as computed from *inside* the domain Ω. Convexity of Ψ implies that $\partial\psi/\partial\nu$ exists and gives appropriate

boundary terms when integrating by parts, even if $\nabla\psi(x)$ is not defined; obviously $\partial\psi(x)/\partial\nu = \nu_\Omega(x)\cdot\nabla\psi(x)$ if the latter exists.

Let $X \subset \Omega$ denote the set where $\Psi(x)$ can be approximated to second order by a quadratic polynomial; this set has full measure according to Aleksandrov's theorem. Define $v_s(x) = \det[(1-s)I + sD^2\Psi(x)]$ at $x \in X$. For each $s < 1$ the monotone change of variables theorem [40, Theorem 4.4] yields

$$\mathcal{E}(\exp_\rho s\psi) = \int_{X\subset\Omega} A\left(\frac{\rho(x)}{v_s(x)}\right) v_s(x)dx. \tag{60}$$

We shall shortly justify interchange of the integral

$$E^\rho(\psi) = \lim_{s\to 0}\int_X \frac{A\left(\rho(x)/v_s(x)\right)v_s(x) - A(\rho(x))}{s}dx \tag{61}$$

with the limit

$$\begin{aligned}\lim_{s\to 0}\frac{A\left(\rho/v_s\right)v_s - A(\rho)}{s} &= [A(\rho) - \rho A'(\rho)]\frac{\partial v_s}{\partial s}\bigg|_{s=0}\\ &= -P(\rho)\frac{\partial v_s}{\partial s}\bigg|_{s=0}.\end{aligned}$$

Let us first assume the legitimacy of this interchange, to complete the proof. Note that $\partial v_s(x)/\partial s|_{s=0} = \operatorname{tr} D^2\psi(x)$ for each $x \in X$. Now the convexity of $A(\varrho)$ with $A(0) = 0$ yields $A(\varrho) \leqq \varrho A'(\varrho)$, and the convexity of Ψ implies that the distributional Laplacian $\Delta\Psi$ is a nonnegative Radon measure on Ω with $\operatorname{tr} D^2\Psi|_X$ as its absolutely continuous part. Thus

$$\begin{aligned}E^\rho(\psi) &= -\int_X P(\rho)\operatorname{tr} D^2\psi\, dx\\ &\geqq -\int_\Omega P(\rho)\Delta\psi\, dx\\ &= \int_\Omega \langle\nabla P(\rho), \nabla\psi\rangle\, dx - \int_{\partial\Omega} P(\rho)\frac{\partial\psi}{\partial\nu}\, d\mathcal{H}^{d-1}(x)\\ &\geqq \int_\Omega \langle\nabla A'(\rho(x)), \nabla\psi(x)\rangle\,\rho(x)dx\\ &=: \langle\varphi, \psi\rangle_\rho.\end{aligned}$$

Here the last inequality follows from $P(\rho) \geqq 0$, (59), and the identity $P'(\rho) = \rho A''(\rho)$.

Finally, let us justify the exchange of the integral with the limit in (61). As in the proof of [40, Theorem 2.2], hypothesis (49) implies the integrand of (60) is convex as a function of $s \in [0, 1]$. It follows that the integrand in (61) is nondecreasing on $s \in [0, 1]$.

Therefore, the corresponding integrands of (61) form a nonincreasing sequence of functions as s decreases to 0^+ verifying for $0 < s < 1/2$,

$$\begin{aligned}-P(\rho)\operatorname{tr} D^2\psi &= [A(\rho) - \rho A'(\rho)][(\operatorname{tr} D^2\Psi) - d]\\ &\leqq \frac{A\left(\rho/v_s\right)v_s - A(\rho)}{s}\end{aligned}$$

$$\begin{aligned} &\leqq 2A\left(\rho/v_{1/2}\right)v_{1/2} - 2A(\rho) \\ &\leqq 2A\left(2^d\rho\right)/2^d - 2A(\rho) \end{aligned}$$

for all $x \in X$. Since $A(\rho(x))$ and $P(\rho(x))$ are $C^1(\overline{\Omega})$ on a compact domain, then $\operatorname{tr} D^2\psi \geqq -d$, and

$$\begin{aligned} \int_X \operatorname{tr} D^2\psi \, dx &\leqq \int_\Omega \Delta\psi \, dx \\ &= \int_{\partial\Omega} \frac{\partial\psi}{\partial\nu} \, d\mathcal{H}^{d-1}(x) \\ &< \mathcal{H}^{d-1}(\partial\Omega) \sup_{x,y\in\Omega} |x-y|. \end{aligned}$$

We now have $L^1(\Omega)$ bounds above and below throughout $X \subset \Omega$ and thus, we are dealing with nonincreasing sequences of integrable functions with bounded integrals. Lebesgue's dominated convergence theorem completes the justification. □

Let us verify the same result for the other two terms of the energy functional.

Lemma 9 (Friction subgradient)**.** *Given $\rho \in \mathcal{P}^{ac}(\Omega)$ on $\Omega \subset\subset \mathbf{R}^d$ and $B : \mathbf{R}^d \longrightarrow \mathbf{R}$ semiconvex, then $\varphi := B \in \mathcal{H}^{1,2}_\rho(\Omega)$ is a subgradient of the potential energy: $\varphi \in \underline{\partial}\mathcal{B}_\rho \subset T_\rho M$.*

Proof. Semiconvexity of the integrand B implies lower semicontinuity and displacement semiconvexity of the functional $\mathcal{E}(\rho) := \mathcal{B}(\rho)$ on $\mathcal{P}_2^{ac}(\mathbf{R}^d)$, by Remark 8 and Lemma 6. Thus it suffices to show $\varphi \in (\underline{\partial}E^\rho)_0$, according to Lemma 7. Semiconvexity also implies B is Lipschitz since it, is locally finite, so both the function and its derivative are uniformly bounded on the bounded domain Ω. A straightforward application of Lebesgue's dominated convergence theorem proves that

$$\begin{aligned} E^\rho(\psi) &= \lim_{s\to 0} \int_\Omega \frac{B(x + s\nabla\psi(x)) - B(x)}{s} \, d\rho(x) \\ &= \int_\Omega \lim_{s\to 0} \left\{ \frac{B(x + s\nabla\psi(x)) - B(x)}{s} \right\} d\rho(x) \\ &= \int_\Omega \langle \nabla B(x), \nabla\psi \rangle \, d\rho(x) \\ &=: \langle \varphi, \psi \rangle_\rho. \end{aligned}$$

Thus $\varphi := B \in (\underline{\partial}E^\rho)_0$. □

Lemma 10. (Collision subgradient). *Given $\rho \in \mathcal{P}^{ac}(\Omega)$ on $\Omega \subset\subset \mathbf{R}^d$ and $C : \mathbf{R}^d \longrightarrow \mathbf{R}$ semiconvex, then $\varphi := \rho * C \in \mathcal{H}^{1,2}_\rho(\Omega)$ is a subgradient of the interaction energy: $\varphi \in \underline{\partial}\mathcal{C}_\rho \subset T_\rho M$.*

Proof. Semiconvexity of the integrand C implies lower semicontinuity and displacement semiconvexity of the functional $\mathcal{E}(\rho) := \mathcal{C}(\rho)$ on $\mathcal{P}_2^{ac}(\mathbf{R}^d)$, by Remark 8 and Lemma 6. Thus it suffices to show $\varphi \in (\underline{\partial}E^\rho)_0$, according to Lemma 7. Again C is locally Lipschitz, so its derivative is uniformly bounded in the domain $\Omega \subset\subset \mathbf{R}^d$, and it is straightforward to prove using Lebesgue's dominated convergence theorem that $\varphi := \rho * C \in W^{1,\infty}(\Omega)$ with $\nabla\varphi = \rho * \nabla C$ and

$$
\begin{aligned}
E^{\rho}(\psi) &= \lim_{s\to 0}\frac{1}{2}\int_{\Omega\times\Omega}\frac{C\,[x-y+s(\nabla\psi(x)-\nabla\psi(y))]-C(x-y)}{s}\,d\rho(x)\,d\rho(y)\\
&= \frac{1}{2}\int_{\Omega\times\Omega}\lim_{s\to 0}\left\{\frac{C\,[x-y+s(\nabla\psi(x)-\nabla\psi(y))]-C(x-y)}{s}\right\}\\
&\quad\times d\rho(x)\,d\rho(y)\\
&= \int_{\Omega}\langle\nabla C(x-y),\nabla\psi(x)\rangle\,d\rho(x)\,d\rho(y)\\
&=: \langle\varphi,\psi\rangle_{\rho}. \quad \square
\end{aligned}
$$

5.3.2. Subdifferentiability of energies in $\mathbf{R}^d$. The treatment of subdifferentiability for the whole space problem poses new challenges based on the need to control the behaviour of the densities and tangent vectors at $+\infty$.

Lemmas 9 and 10 are easily generalized to $\mathbf{R}^d$ provided we restrict our work to a suitable geodesically convex subset of $\mathcal{P}_2^{ac}(\mathbf{R}^d)$.

In fact, let us add hypotheses which further restrict the confinement and interaction potentials:

$$
\begin{aligned}
&(\mathbf{B2})\ B:\mathbf{R}^d\longrightarrow\mathbf{R} \text{ is semiconvex on } \mathbf{R}^d \text{ and } |\nabla B(x)|\leqq R_B(1+|x|^{\alpha_B});\\
&(\mathbf{C2})\ C:\mathbf{R}^d\longrightarrow\mathbf{R} \text{ is semiconvex on } \mathbf{R}^d \text{ and } |\nabla C(x)|\leqq R_C(1+|x|^{\alpha_C})
\end{aligned}
\tag{62}
$$

with $\alpha_B,\alpha_C\geqq 1$ and $R_B, R_C>0$.

Note that the convexity of $|x|^{2\alpha_B}$ and $|x|^{2\alpha_C}$ for $\alpha_B,\alpha_C\geqq 1$ implies that the functionals

$$
\tilde{\mathcal{B}}(\rho):=\int_{\mathbf{R}^d}|x|^{2\alpha_B}d\rho(x)
$$

and

$$
\tilde{\mathcal{C}}(\rho):=\int_{\mathbf{R}^d\times\mathbf{R}^d}|x-y|^{2\alpha_C}d\rho(x)d\rho(y),
$$

are displacement convex defined on $\mathcal{P}_2^{ac}(\mathbf{R}^d)$ by Lemma 5. Therefore, the set

$$
M':=\left\{\rho\in\mathcal{P}_2^{ac}(\mathbf{R}^d)\mid \tilde{\mathcal{B}}(\rho)<+\infty \text{ and } \tilde{\mathcal{C}}(\rho)<+\infty\right\}
$$

is a geodesically convex subset of $\mathcal{P}_2^{ac}(\mathbf{R}^d)$ and hence, it inherits the structure of the length space and the star-shaped set $\mathcal{K}'_\rho$ of the tangent space is restricted to those tangent vectors joining measures in M' and therefore, lying inside the subset M'.

Let us point out that hypotheses (62) are verified for the most relevant cases in applications: namely, power-like radial potentials.

Lemma 11 (Friction subgradient in $\mathbf{R}^d$). *Given $\rho\in M'$, $\varphi:=B$ is a subgradient of the potential energy: $\varphi\in\underline{\partial}\mathcal{B}_\rho\subset T_\rho M'$.*

Proof. Following the same proof as in Lemma 9, we need just to justify the application of Lebesgue's dominated convergence theorem to interchange the limit $s\to 0$ and the integral over $\mathbf{R}^d$. Since B is locally Lipschitz, we can estimate the integrand as follows

$$\left|\frac{B(x+s\nabla\psi(x))-B(x)}{s}\right| \leqq R_B\,|\nabla\psi(x)| \max_{0\leqq s\leqq 1}(1+|x+s\nabla\psi(x)|^{\alpha_B}) \leqq$$
$$\leqq R_B \max\{1+|x|^{\alpha_B}, 1+|x+\nabla\psi(x)|^{\alpha_B}\}|\nabla\psi(x)|$$

by convexity of $|x|^{\alpha_B}$. Since both ends of the geodesic lie on M' then the right-hand side of the inequality is integrable with respect to ρ and thus, we have $L^1(\mathbf{R}^d)$ control uniformly in s. □

Subdifferentiability of the collision functional on all of $\mathbf{R}^d$ follows a similar argument to the previous lemma, so we omit the proof.

Lemma 12. Collision subgradient in $\mathbf{R}^d$. *Given $\rho \in M'$, then $\varphi := \rho * C$ is a subgradient of the interaction energy: then $\varphi \in \underline{\partial}\mathcal{C}_\rho \subset T_\rho M'$.*

For the subdifferentiability of the entropy functional we will require some additional smoothness hypotheses on the density $\rho \in M'$ and the energy density A. Assume

(A2) $A \in C^2(0,\infty)\cap C[0,\infty)$ satisfies $A(0)=0$, $A''(\rho)>0$ and

$$P(\varrho) \geqq 0 \quad \text{and} \quad \frac{P'(\varrho)}{\varrho^{1/2}} \qquad \text{is integrable in } (0,1). \tag{63}$$

Thus, the primitives $P(\varrho)$ and $Q(\varrho)$ of the differential equations $P'(\varrho)=\varrho A''(\varrho)$ and $Q'(\varrho)=\varrho^{1/2}A''(\varrho)$ define diffeomorphisms on $(0,\infty)$. Moreover, assumption (63) allows us to normalize, so that $P(0)=Q(0)=0$. Indeed $P(\varrho) := \varrho A'(\varrho)-A(\varrho)$ and

$$Q(\varrho) := \int_0^\varrho s^{1/2}A''(s)ds = \int_0^\varrho \frac{P'(s)}{s^{1/2}}ds, \tag{64}$$

where the last integral converges due to (63). For example if $m>1/2$ then

$$A(\varrho)=(\varrho^m-\varrho)/(m-1), \qquad P(\varrho)=\varrho^m, \qquad Q(\varrho) := \frac{2m}{2m-1}\rho^{(2m-1)/2}.$$

Lemma 13. (Integration by parts in the whole space for positive densities). *Fix $\rho \in \mathcal{P}_2^{ac}(\mathbf{R}^d)\cap C^\infty(\mathbf{R}^d)$ a positive density $\rho>0$ in $\mathbf{R}^d$. Assume $\varphi, \psi \in \mathcal{H}^{1,2}_\rho(\mathbf{R}^d)$ where $\Psi(x)=\psi(x)+|x|^2/2$ is a convex function on Ω_ρ, $\varphi(x) := A'(\rho(x)) \in L^2(\mathbf{R}^d)$ and $P(\rho)^2\rho^{-1} \in L^1(\mathbf{R}^d)$. If A satisfies* **(A2)** *and $D^2\psi(x)$ denotes the Hessian of ψ in the a.e. sense of Aleksandrov, then*

$$\int_{\mathbf{R}^d} P(\rho(x))\,\mathrm{tr}\,D^2\psi(x)\,dx \leqq -\int_{\mathbf{R}^d}\langle\nabla P(\rho(x)),\nabla\psi(x)\rangle\,dx. \tag{65}$$

Proof. Take the sequence of bump functions $\chi_n(x)=\chi(x/n)$, $n\in N$, where $\chi(x)\in C_c^\infty(\mathbf{R}^d)$ is supported in the unit ball which is unity on $B_{1/2}(0)$. Thus, we have $\nabla\chi_n(x)$ bounded uniformly in n in $L^\infty(\mathbf{R}^d)$ and being unity on $B_{n/2}(0)$ with support inside $B_n(0)$. Since $\rho>0$ and smooth, the same is true for $P(\rho)$, and we can use that $0\leqq \mathrm{tr}\,D^2\Psi \leqq \Delta\Psi$ where Δ denotes the distributional Laplacian to get

$$\int_{\mathbf{R}^d} P(\rho)\chi_n \operatorname{tr} D^2\Psi\, dx \leqq \int_{\mathbf{R}^d} P(\rho)\chi_n\, \Delta\Psi\, dx$$
$$= -\int_{\mathbf{R}^d} \chi_n\, \langle \nabla P(\rho), \nabla\Psi\rangle\, dx - \int_{\mathbf{R}^d} P(\rho)\, \langle \nabla\chi_n, \nabla\Psi\rangle\, dx.$$

Since by hypotheses we have that $\varphi, \Psi \in \mathcal{H}^{1,2}_\rho(\mathbf{R}^d)$ and we can rewrite the first term of the right-hand side as $\langle \nabla P(\rho), \nabla\Psi\rangle = \langle \nabla Q(\rho), \rho^{1/2}\nabla\Psi\rangle = \langle \rho^{1/2}\nabla A'(\rho), \rho^{1/2}\nabla\Psi\rangle$, then the dominated convergence theorem proves that

$$\int_{\mathbf{R}^d} \chi_n\, \langle \nabla P(\rho), \nabla\Psi\rangle\, dx \to \int_{\mathbf{R}^d} \langle \nabla P(\rho), \nabla\Psi\rangle\, dx$$

when $n \to \infty$. To pass to the limit in the second term, we first notice that $\nabla\chi_n(x)$ is bounded uniformly in n in $L^\infty(\mathbf{R}^d)$ and converges pointwise to zero when $n \to \infty$. Moreover, by the assumptions and Hölder's inequality we have $|\nabla\Psi| P(\rho) \in L^1(\mathbf{R}^d)$, and thus, the second term vanishes when $n \to \infty$ by the Lebesgue dominated convergence theorem. The application of Fatou's lemma finally results in the desired inequality for Ψ.

To produce the same inequality for $\psi = \Psi - |x|^2/2$, it is enough to check that (65) becomes an equality when $\Psi(x) = |x|^2/2$. The only source of possible inequality is the relation between the Aleksandrov and distributional Laplacians, but in this particular case, they are equal $\operatorname{tr} D^2\Psi(x) = \Delta\Psi(x) = d$. This concludes the proof of the lemma. □

Finally, the proof of Lemma 8 can be applied without any change to obtain the same conclusion based on the integration by parts inequality proved in the previous lemma.

Lemma 14 (Entropy subgradient in $\mathbf{R}^d$)**.** *Assume A satisfies* **(A2)** *and $\rho \in M'$ satisfies the additional hypotheses of Lemma* 13*. Moreover assume that $A(2^d\rho) \in L^1(\mathbf{R}^d)$. Then $\varphi(x) := A'(\rho(x)) \in \mathcal{H}^{1,2}_\rho(\Omega)$ is a subgradient of the entropy* (48)*: $\varphi \in \underline{\partial}\mathcal{A}_\rho \subset T_\rho M'$.*

Let us remark that an additional assumption like $A(2^d\rho) \in L^1(\mathbf{R}^d)$ — or at least $A(\eta\rho) - \eta A \circ \rho \in L^1(\mathbf{R}^d)$ for some $\eta > 1$ — is needed to have the L^1 bound from above in the proof of Lemma 8. When A obeys an Orlicz condition, as in the homogeneous case, this hypothesis is implied by finiteness of the entropy.

In more suggestive notation, we have shown that the variational derivative $\delta\mathcal{E}/\delta\rho \in \mathcal{H}^{1,2}_\rho$ given by $\frac{\delta\mathcal{E}}{\delta\rho}(\rho(x)) = A'(\rho(x)) + B(x) + (\rho * C)(x)$ is a subgradient $\delta\mathcal{E}/\delta\rho \in \underline{\partial}\mathcal{E}_\rho$ at any $\rho \in M'$ with the additional smoothness assumptions of Lemmas 11–14.

6. Application to granular media

The goal of this final section is to apply the strategy developed above to obtain contractivity properties of weak solutions of the family of PDEs:

$$\frac{\partial\rho}{\partial t} = \nabla\cdot\left[\rho\nabla\left(A'\left(\frac{d\rho}{dx}\right) + B + C * \rho\right)\right],$$

under assumptions on A, B and C, to be specified below.

In order to apply the methodology of Section 3 to the framework of probability densities endowed with the Euclidean Wasserstein distance, we are forced to work

in a smooth setting due to the differentiability structure we imposed in Section 4 and the analysis of the differentiability of curves from Lemmas 3 and 4. Therefore, our approach in this section is to show these contractivity properties in smooth situations (Subsection 6.1) by a direct application of our main theorem of decay rates for subgradient flows in length spaces, Theorem 1. These results will be generalized for weak solutions of this family of PDEs by approximation arguments. Therefore, a final step to obtain our general rates theorems needs to be done with our strategy, which depends on particular cases of the general family of PDEs (2).

In fact, we elect to write our theorems in an abstract framework by using a concept of approximable solutions (Section 6.2) in order to clarify the assumptions required from the approximations. As a consequence, we will use several approximation procedures from bounded velocity domains already existing in the literature to generalize the contractivity properties of the distances to weak solutions (Section 6.3).

We have already seen that several technical problems appear for nonnegative solutions in the whole of $\mathbf{R}^d$ as compared to strictly positive solutions on bounded domains, particularly, in the concept of differentiability of curves in Section 4 and additional hypotheses on the potentials (62) to have a well-defined subgradient flow. In the most relevant case of linear diffusion, we will perform a different approximation procedure in order to overcome the challenge of ensuring the approximate solutions have fixed center of mass, as required for uniform displacement convexity of $\mathcal{C}(\rho)$ (Section 6.4).

Before proceeding to this program in the next subsections, let us clarify the notion of a weak solution [23] of the family of PDEs (2) which we will deal with. The basic assumptions we make on the potentials and the diffusion are conditions (49) and (50). Let $\mathbf{R}^+ := (0, \infty)$ and $\mathbf{R}_0^+ := [0, \infty)$.

Definition 5 (Weak solution: linear diffusion)**.** *In the linear diffusion case, we will say that $\rho \in C(\mathbf{R}_0^+; \mathcal{P}_2(\mathbf{R}^d))$ is a weak solution of (2) if $\nabla C * \rho \in L^\infty_{\mathrm{loc}}(\mathbf{R}^+ \times \mathbf{R}^d)$, such that for all $T > 0$ and smooth, compactly supported test-functions $\eta \in \mathcal{D}(\mathbf{R}^d)$,*

$$\int_{\mathbf{R}^d} \eta \, d\rho_T - \int_{\mathbf{R}^d} \eta \, d\rho_0 = \int_0^T \int_{\mathbf{R}^d} \Delta\eta \, d\rho_t \, dt - \int_0^T \int_{\mathbf{R}^d} \nabla\eta \cdot \nabla(B + C * \rho_t) \, d\rho_t \, dt. \tag{66}$$

Definition 6 (Weak solution: nonlinear diffusion)**.** *In the nonlinear diffusion case, given an initial data $\rho_0 \in L^1(\mathbf{R}^d)$ we require $\rho \in L^\infty_{loc}(\mathbf{R}^+; L^1(\mathbf{R}^d))$ such that $\nabla C * \rho \in L^\infty_{\mathrm{loc}}(\mathbf{R}^+ \times \mathbf{R}^d)$, $\nabla P(\rho) \in L^1_{\mathrm{loc}}(\mathbf{R}^+ \times \mathbf{R}^d, \mathbf{R}^d)$, and*

$$\int_{\mathbf{R}^d} \eta(0, x)\rho_0(x) \, dx + \int_0^\infty \int_{\mathbf{R}^d} \frac{\partial \eta}{\partial t} \rho(t, x) \, dx \, dt = \int_0^\infty \int_{\mathbf{R}^d} \nabla\eta \cdot [\nabla P(\rho_t) + \nabla(B + C * \rho_t)\rho_t(x)] \, dx \, dt, \tag{67}$$

holds for all compactly supported test-functions $\eta \in \mathcal{D}([0, \infty) \times \mathbf{R}^d)$.

Corresponding notions of weak solutions of equation (2) can be written in bounded domains Ω with no-flux boundary conditions assuming that that the test

functions are in $\eta \in \mathcal{D}(\mathbf{R}^+ \times \Omega)$ with $\mathrm{supp}(\eta) \cap (\{0\} \times \partial\Omega) = \emptyset$. Weak solutions of (2) were constructed for particular cases under suitable additional hypotheses on A, B and C in [43, 22, 23]. We will say that the diffusion is degenerate if $A'(0) > -\infty$ and non-degenerate otherwise.

6.1. Smooth settings

We will give rate of convergence results for smooth solutions in two distinct situations: bounded velocity domains and the whole $\mathbf{R}^d$. These results are direct consequences of the theory developed in the previous sections.

Theorem 3. (Smooth setting: bounded velocity domain) *Let A, B and C satisfy conditions* (49) *and* (50), $B, C \in C^2(\mathbf{R}^d)$, $A \in C^2(0, \infty)$. *Let ρ_1, ρ_2 be strictly positive C^2 probability density solutions of* (2) *in a smooth bounded convex domain $\Omega \subset \mathbf{R}^d$ with no-flux boundary conditions*

$$\rho \nabla \left(A'(\rho) + B + C * \rho \right) \cdot \nu_\Omega = 0 \quad \text{on } \partial\Omega.$$

Then, the following statements are true:

1. *If $B : \mathbf{R}^d \longrightarrow \mathbf{R}$ and $C : \mathbf{R}^d \longrightarrow \mathbf{R}$ are (semi)convex, say $D^2 B(x) \geqq \beta I$ and $D^2 C(x) \geqq \gamma I$ for a.e. $x \in \mathbf{R}^d$, some $\beta \in \mathbf{R}$ and $\gamma \leqq 0$, then*

$$\mathrm{dist}_2(\rho_1(t), \rho_2(t)) \leqq e^{-(\beta+\gamma)t} \, \mathrm{dist}_2(\rho_1(0), \rho_2(0)) \tag{68}$$

   holds for all $t \geqq 0$. If the hypotheses are strengthened by insisting $\gamma > 0$, the stronger conclusion (68) *will be true provided the centers of mass $\langle x \rangle_{\rho_1(t)} = \langle x \rangle_{\rho_2(t)} = 0$ remain equal for all $t \geqq 0$.*
2. *Let $\phi(s) = (k/r)s^{r+1}$, $k, r > 0$, and assume the potentials satisfy one of the following two conditions:*
   (i) $B(x)$ is ϕ-uniformly convex on $\mathbf{R}^d$, or
   (ii) $C(x)$ is $\sqrt{2}\phi(\cdot/\sqrt{2})$-uniformly convex on $\mathbf{R}^d$, and the center of mass remains fixed $\langle x \rangle_{\rho_1^n(t)} = \langle x \rangle_{\rho_2^n(t)} = 0$ for all $t \geqq 0$.
   Then for all $t \geqq 0$ the solutions $\rho_1(t)$ and $\rho_2(t)$ verify (31)*:*

$$\mathrm{dist}_2^2(\rho_1(t), \rho_2(t)) \leqq \frac{\mathrm{dist}_2^2(\rho_1(0), \rho_2(0))}{(1 + tk \, \mathrm{dist}_2^r(\rho_1(t), \rho_2(0)))^{2/r}}.$$

Proof. Given the smooth velocity fields

$$u_i = -\nabla \psi_i \quad \text{with} \quad \psi_i = A'(\rho_i) + B + C * \rho_i$$

verifying $u_i \cdot \nu_\Omega = 0$ on the boundary of Ω for $i = 1, 2$, we deduce that

$$\frac{\partial \rho_i}{\partial t} + \nabla \cdot [\rho_i u_i] = 0,$$

with $u_i \cdot \nu_\Omega = 0$ on the boundary for $i = 1, 2$. Therefore, Lemma 3 ensures that both solutions are differentiable curves in $M = \mathcal{P}^{ac}(\Omega)$ with tangent vectors given by $\dot{\rho}_1 = -\psi_1$ and $\dot{\rho}_2 = -\psi_2$ respectively. From Lemmas 8–10 of Section 5.3, we deduce that both curves are subgradient flows for the energy functional $\mathcal{E}(\rho)$ since

$$\psi_i = A'(\rho_i) + B + C * \rho_i = \frac{\delta \mathcal{E}}{\delta \rho}(\rho_i(x))$$

for $i = 1, 2$ and thus, $-\dot{\rho}_i \in \underline{\partial} \mathcal{E}_{\rho_i}$.

We have checked that our two curves on M are differentiable and subgradient flows with respect to the energy functional $\mathcal{E}(\rho)$.

A direct application of Theorem 1 implies the results stated. In fact, careful comparison of Examples 5 and 6 of Theorem 1 yields the conclusions of Example 1. For instance, if $c > 0$ then $C(x) = \gamma |x|^{c+2}/(c+2)$ is $\sqrt{2}\phi(s/\sqrt{2})$-uniformly convex with $\phi(s) = \gamma 2^{-c/2} s^{c+1}$. In the absence of friction $\beta = 0$ we need net momentum to vanish $\langle x \rangle_{\rho_1(t)} = \langle x \rangle_{\rho_2(t)} = 0$ since Lemma 5 shows $\mathcal{C}(\rho)$ to be ϕ-uniformly convex on $\mathcal{P}_0^{ac}(\Omega) \subset \mathcal{P}_{2,0}^{ac}(\mathbf{R}^d)$ but not generally on $\mathcal{P}^{ac}(\Omega) \subset \mathcal{P}_2^{ac}(\mathbf{R}^d)$. □

Remark 9 (Particular cases)**.**

(i) In the case $C = 0$, smooth solutions are generic for strictly positive smooth initial data. Moreover, solutions are smooth for non-degenerate diffusions for all positive times. Therefore, the hypotheses of the previous theorem are not restrictive at all in the non-degenerate cases.

(ii) In the case of degenerate diffusions and $C = 0$, global weak solutions for initial probability densities in $\rho(0) \in L^1(\Omega) \cap L^\infty(\Omega)$ were constructed in [14]. These weak solutions were obtained by approximating the degenerate diffusion by non-degenerate ones.

(iii) The fixed center of mass hypotheses mentioned in the previous theorem are satisfied for symmetric bounded velocity $\Omega = -\Omega$ domains and symmetric initial data $\rho(0, x) = \rho(0, -x)$.

In the whole space $\mathbf{R}^d$, it will sometimes be convenient to work with smooth solutions of (2) which decay quickly as $|x| \to \infty$. This is caused by the need to center the mass of the approximating solutions in order to extend the $B = 0$ cases of the previous theorem to the whole space $\mathbf{R}^d$.

Theorem 4 (Smooth setting: $\mathbf{R}^d$)**.** *Let A, B and C satisfy conditions* (49), (62) *and* (63)*, $B, C \in C^2(\mathbf{R}^d)$. Let ρ_1, ρ_2 be curves of strictly positive C^2 probability densities decaying rapidly in $\mathbf{R}^d$ which satisfy* (2)*, such that the integrability properties on ρ_1, ρ_2 from Lemmas* 13–14 *are satisfied, and such that the velocity fields grow at most linearly as $|x| \to \infty$. Then, the conclusions of Theorem* 3 *hold.*

The preceding result follows analogously to Theorem 3 by using Lemma 4 to ensure the differentiability of curves in $M = \mathcal{P}_2^{ac}(\mathbf{R}^d)$ and Lemmas 11–14 to deduce the subgradient flow structure.

6.2. Approximable solutions: general theorems

In order to extend these rate of convergence results to *weak* solutions for non-degenerate and degenerate diffusions, we recall that weak solutions are typically constructed by taking the limit of solutions to a sequence of better behaved approximating problems involving non-degenerate diffusions on smooth bounded convex

domains [14, 43, 22, 23]. Since the asymptotic rates of the preceding section apply directly to the approximating problems, we need only decide when the approximations are good enough for the asymptotic rate to survive the limit procedure. Sufficient conditions for this are summarized in the the notion of an *approximable* solution introduced below. These conditions are not typically as strong as those which need to be imposed to construct weak solutions by the approximation method in the first place, so our conclusions apply *a fortiori* to the solutions constructed by Bertsch & Hilhorst, Otto, Carrillo et al, and in our earlier paper. Let us denote by $\hat{\rho}$ the extension of the function ρ to $\mathbf{R}^d$ by setting $\hat{\rho}(x) = 0$ for $x \notin \Omega$.

Definition 7 (Approximable Solution)**.** *We say that ρ is an approximable solution of* (2) *with initial data $\rho_0 \in \mathcal{P}_2^{ac}(\mathbf{R}^d)$ if:*

1. *ρ is a weak solution to* (5)–(6).
2. *There exists a sequence of smooth C^2 positive functions ρ^n, which are solutions of regularized equations of the form*

$$\frac{\partial \rho^n}{\partial t} = \nabla \cdot \left[\rho^n \nabla \left(A_n'(\rho^n) + B_n + C_n * \rho^n\right)\right], \tag{69}$$

either in bounded smooth convex domains $\Omega_n \subset \mathbf{R}^d$ with no-flux boundary conditions

$$\rho^n \nabla \left(A_n'(\rho^n) + B_n + C_n * \rho^n\right) \cdot \nu_{\Omega_n} = 0 \quad \text{on } \partial\Omega_n,$$

where A_n, B_n and C_n satisfy the hypotheses of Theorem 3, or else in $\mathbf{R}^d$ but decaying rapidly as $|x| \to \infty$ with velocity fields growing at most linearly as $|x| \to \infty$ and with A_n, B_n and C_n satisfying the hypotheses of Theorem 4. Moreover, we assume that B_n and C_n are respectively ϕ_n^B- and ϕ_n^C-convex potentials with ϕ_n^B and ϕ_n^C converging uniformly on compact subsets $\mathbf{R}_0^+$ to the respective moduli ϕ^B and ϕ^C of convexity of the potentials B and C.
3. *$\hat{\rho}^n$ converges towards the weak solution ρ at least verifying*

$$\hat{\rho}^n(t) \to \rho(t) \quad \text{weakly in } L^1(\mathbf{R}^d) \text{ a.e. } t > 0. \tag{70}$$

4. *The regularized initial data satisfies*

$$(1 + |x|^2)\hat{\rho}_0^n \to (1 + |x|^2)\rho_0 \quad \text{strongly in } L^1(\mathbf{R}^d), \tag{71}$$

and

$$\|\hat{\rho}_0^n\|_{L^1(\mathbf{R}^d)} = \|\hat{\rho}^n(t)\|_{L^1(\mathbf{R}^d)} = 1 \tag{72}$$

a.e. $t > 0$.

Definition 8. (Approximation procedure) *We say that a sequence of approximate smooth problems P_n verifying point 2 of Definition 7 is an approximation procedure, denoted by $\{(P_n, \mathcal{S})\}$, for initial densities in a subset $\mathcal{S}$ of $\mathcal{P}_2^{ac}(\mathbf{R}^d)$ to* (2) *if for every $\rho_0 \in \mathcal{S}$ an approximable solution of* (2) *with initial data ρ_0 can be constructed.*

Remark 10 (Notion of solution and approximations)**.** Let us point out that the only convergence properties of the approximate solutions ρ^n to ρ that we will make use of are the ones written in the previous definition. Of course, in order to construct weak solutions (5)–(6) by means of these approximate solutions, we need better convergence properties to pass to the limit.

Let us now take the limit $n \to \infty$, which in the case of degenerate diffusions simultaneously relaxes the assumptions of uniform parabolicity and bounded velocity domain satisfied by the approximating problems.

Let ϕ_n and ϕ denote the modulii of convexity of the energy functional associated with the regularized problems (69) and the limiting problem (2) respectively. Using the properties of approximable solutions, ϕ_n converges to ϕ uniformly in compact subsets of $\mathbf{R}_0^+$, as does Φ_n to Φ from (24). Using this fact together with the convergence of the solutions and initial data (70)–(72), i.e., $\hat{\rho}_i^n(t) \to \rho_i(t)$ weakly in $L^1(\mathbf{R}^d)$ a.e. in $t > 0$ and $\hat{\rho}_i^n(0) \to \rho_i(0)$ and $|x|^2\hat{\rho}_i^n(0) \to |x|^2\rho_i(0)$ strongly in $L^1(\mathbf{R}^d)$, we conclude that

$$\mathrm{dist}_2(\rho_1(t), \rho_2(t)) \leqq \begin{cases} \Phi^{-1}(\Phi(\,\mathrm{dist}_2(\rho_1(0), \rho_2(0))) - t) \\ \quad \text{if } \mathrm{dist}_2(\rho_1(0), \rho_1(0)) > 0 \\ 0 \qquad\qquad\qquad\qquad \text{otherwise,} \end{cases} \tag{73}$$

a.e. $t > 0$. Here, we have used well-known properties of the Wasserstein distance with respect to weak-$*$ limits, which we can see in, e.g., GIVENS & SHORTT [32]: namely, weak-$*$ lower semicontinuity in both arguments and continuity when weak-$*$ convergence is augmented by convergence of second-order moments (53).

Decay rates (73) hold for approximable solutions of the Cauchy problem (2). Applying Theorem 1 with different degrees of convexity yields our main results concerning applications to granular media models. The following theorem is the analog of Proposition 1.

Theorem 5 (Exponential contraction / expansion rates for gradient flows)**.** *Assume $\rho_1(t)$ and $\rho_2(t)$ are approximable solutions of the Cauchy problem for* (2) *given by an approximation procedure $\{(P_n, \mathcal{S})\}$, $\rho_1(0), \rho_2(0) \in \mathcal{S}$. If $B : \mathbf{R}^d \longrightarrow \mathbf{R}$ and $C : \mathbf{R}^d \longrightarrow \mathbf{R}$ are (semi)convex, say $D^2B(x) \geqq \beta I$ and $D^2C(x) \geqq \gamma I$ for a.e. $x \in \mathbf{R}^d$, some $\beta \in \mathbf{R}$ and $\gamma \leqq 0$, then*

$$\mathrm{dist}_2(\rho_1(t), \rho_2(t)) \leqq e^{-(\beta+\gamma)t}\,\mathrm{dist}_2(\rho_1(0), \rho_2(0)) \tag{74}$$

holds a.e. $t > 0$. If the hypotheses are strengthened by insisting $\gamma > 0$, the stronger conclusion (74) *will be true provided the centers of mass $\langle x\rangle_{\rho_1^n(t)} = \langle x\rangle_{\rho_2^n(t)} = 0$ remain fixed for all $t \geqq 0$ in the approximating problems (hence a.e. in the limit $n \to \infty$ a fortiori).*

Corollary 3 (Uniqueness)**.** *The preceding theorem, applied with* $\min\{\gamma, 0\}$ *in place of γ, asserts $\rho_1(t) = \rho_2(t)$ a.e. $t > 0$ if it holds at initial time $t = 0$. Thus the theorem implies that an approximable solution $\rho(t)$ constructed from an approximation procedure $\{(P_n, \mathcal{S})\}$ is uniquely determined by its initial condition $\rho(0)$.*

Corollary 4 (Extending the evolution uniquely to singular initial data)**.** *Suppose weak solutions lie in* $C(\mathbf{R}_0^+, L^1(\mathbf{R}^d))$*, so the time* t*-solution map* $X_t(\rho(0)) := \rho(t)$ *is well defined. The preceding theorem shows that the dependence of* $X_t(\rho(0))$ *on* $\rho(0)$ *is continuous in the Wasserstein metric, so if* X_t *is defined on a dense subset of* $\mathcal{P}_2^{ac}(\mathbf{R}^d)$ *it has a unique continuous extension to the metric space completion* $\mathcal{P}_2(\mathbf{R}^d)$*.*

Remark 11 (Compensating convexities and existence of equilibria)**.** The previous theorem shows that 2-uniform convexity of one of the potentials can compensate for lack of convexity in the other one to produce a uniform contraction if $\beta + \gamma > 0$. Then the solution map $X_t : \mathcal{P}_2(\mathbf{R}^d) \longrightarrow \mathcal{P}_2(\mathbf{R}^d)$ of Corollary 3–4 — restricted to $B(x) = B(-x)$ and even distributions if $\beta < 0$ — has a (unique) fixed point $X_t(\rho_\infty) = \rho_\infty \in \mathcal{P}_2(\mathbf{R}^d)$, according to the contraction mapping principle.

Theorem 6. (Algebraic contraction by gradient flow) *Assume* $\rho_1(t)$ *and* $\rho_2(t)$ *are approximable solutions of the Cauchy problem for* (2) *given by an approximation procedure* $\{(P_n, \mathcal{S})\}$*,* $\rho_1(0), \rho_2(0) \in \mathcal{S}$*. In addition let* $\phi(s) = (k/r)s^{r+1}$*,* $k, r > 0$*, and assume that two convex functions* $B : \mathbf{R}^d \longrightarrow \mathbf{R}$ *and* $C : \mathbf{R}^d \longrightarrow \mathbf{R}$ *satisfy one of the following conditions:*

(i) $B(x)$ *is* ϕ*-uniformly convex on* $\mathbf{R}^d$*, or*
(ii) $C(x)$ *is* $\sqrt{2}\phi(\cdot/\sqrt{2})$*-uniformly convex on* $\mathbf{R}^d$*, and the approximating solutions* $\rho_1^n(t)$ *and* $\rho_2^n(t)$ *verify* $\langle x \rangle_{\rho_1^n(t)} = \langle x \rangle_{\rho_2^n(t)} = 0$ *for all* $t \geqq 0$*.*

Then a.e. $t \geqq 0$ *the solutions* $\rho_1(t)$ *and* $\rho_2(t)$ *verify* (31)*:*

$$\mathrm{dist}_2^2(\rho_1(t), \rho_2(t)) \leqq \frac{\mathrm{dist}_2^2(\rho_1(0), \rho_2(0))}{\big(1 + tk\,\mathrm{dist}_2^r(\rho_1(t), \rho_2(0))\big)^{2/r}}.$$

Remark 12 (Convergence to equilibrium)**.** Corollaries 3–4 and Remark 14 apply equally well under the hypotheses of Theorem 6. Uniqueness of a fixed point $\rho_\infty \in \mathcal{P}_2(\mathbf{R}^d)$ follows as before, but its existence requires some compactness, since the contraction is not uniform. When ρ_∞ exists, the rate of convergence to equilibrium can be estimated by choosing $\rho_2(t) = \rho_\infty$ to be the stationary solution in either theorem.

Remark 13 (Rates of decay at a.e. versus all times)**.** Rates of decay in Theorems 5 and 6 can be proved for all $t > 0$ if the weak solutions belong to $C(\mathbf{R}_0^+, L^1(\mathbf{R}^d))$ and the approximable solutions verify (70) and (72) at all (and not just a.e.) $t > 0$.

6.3. Approximation procedures from bounded velocity domains

In this section, we merely recall a few approximation procedures from the literature and write the corresponding theorems in these particular cases. Let us point out that this matter is purely a question of construction of weak solutions by smooth approximations, and not in any way related to Wasserstein techniques. All of these results need additional assumptions on A, B and C. Let us consider F such that $F'(s) = P(s)$ and $F(0) = 0$.

Theorem 7 (Approximation procedure: no nonlocal potential [22])**.** *Let A and B satisfy conditions* (49) *and* (50) *and the additional hypotheses on A and B stated in* [22, Theorem 18]. *Then, there exists an approximation procedure from bounded domains in the class of initial data $\mathcal{S} \subset \mathcal{P}_2^{ac}(\mathbf{R}^d)$ satisfying in addition, $\rho_0 \in L^\infty(\mathbf{R}^d)$ and $F(\rho_0) \in L^1(\mathbf{R}^d)$. Therefore, the conclusions of Theorems* 5 *and* 6 *with $C = 0$ hold for these approximable solutions.*

Let us point out that $B \in C^2$ and $P(\rho)$ satisfying degeneracy ($P'(0) = 0$), regularity ($P \in C^3(0, \infty)$) and convexity ($P'' \geqq 0$) are sufficient conditions for [22, Theorem 18].

In the particular case of power-law nonlinearities, these approximation procedures are classical [6, 43]. Moreover, the solutions are in $C(\mathbf{R}_0^+, L^1(\mathbf{R}^d))$. As a consequence, we have the following important contraction result:

Corollary 5 (Approximation procedure: power-law nonlinearity)**.** *Given $A(\rho) = \rho^m$, $m \geqq \frac{d-1}{d}$, $B(x) = C(x) = 0$, Then, there exists an approximation procedure from bounded domains in the class of initial data $\mathcal{S} \subset \mathcal{P}_2^{ac}(\mathbf{R}^d)$ satisfying $\rho_0 \in L^1(\mathbf{R}^d) \cap L^{m+1}(\mathbf{R}^d)$. As a consequence, given any two weak solutions of the nonlinear diffusion equation, the following inequality holds:*

$$\mathrm{dist}_2(\rho_1(t), \rho_2(t)) \leqq \mathrm{dist}_2(\rho_1(0), \rho_2(0)), \tag{75}$$

for all $t > 0$.

The previous result holds for nonlinearities $A(\rho)$ satisfying (49) and the additional hypotheses in [22, Theorem 18], for instance, $P(\rho)$ satisfying $P'(0) = 0$, $P \in C^3(0, \infty)$ and $P'' \geqq 0$. Related contractivity results for the heat equation [49], porous medium equation [46], and general gradient flows [8] were obtained recently and independently by STURM & VON RENESSE, STURM, and AMBROSIO, GIGLI & SAVARÉ. Our hypotheses on the initial data can be reduced to $\rho_0 \in L^1(\mathbf{R}^d)$ with bounded variance using the L^1-L^∞ smoothing effect of nonlinear diffusions.

Theorem 8 (Approximation procedure with nonlocality [23])**.** *Let A, B and C satisfy conditions* (49) *and* (50) *and the additional hypotheses stated in* [23, Appendix A.2]. *Then, there exists an approximation procedure from bounded domains in the class of initial data $\mathcal{S} \subset \mathcal{P}_2^{ac}(\mathbf{R}^d)$ satisfying in addition, $\rho_0 \in L^\infty(\mathbf{R}^d)$ and $F(\rho_0) \in L^1(\mathbf{R}^d)$. Therefore, the conclusions of Theorems* 5 *and* 6 *hold for these approximable solutions in the case when the approximations have fixed center of mass if needed.*

For instance, $B, C \in C^2$ radial potentials and $P(\rho)$ satisfying degeneracy ($P'(0) = 0$), regularity ($P \in C^3(0, \infty)$) and convexity ($P'' \geqq 0$) are sufficient conditions for [23, Appendix A.2]. Note however, the conditions in [23, Appendix A.2] are probably far from being optimal.

Remark 14 (Preservation of symmetry)**.** When the confining potential $B(x) = B(-x)$ is even, the equation shares this symmetry. If the initial condition $\rho(0, x) = \rho(0, -x)$ is also even, uniqueness forces this parity to be preserved for all time: $\rho(t, x) = \rho(t, -x)$. Choosing approximations $\Omega_n = -\Omega_n$ which respect this invariance forces $\langle x \rangle_{\rho^n(t)}$ to vanish, so if $\gamma > 0$ the strong form of the decay rates in Theorems 5–6 applies.

If no confining potential is present $B(x) = 0$, the center of mass of any solution should be preserved due to translation invariance of the limiting flow regardless of parity. However, constructing a sequence of approximate problems which conserve center of mass without even parity remains an open problem. This technical issue was the motivation for us to add one last section to develope a different approximation procedure which addresses in this situation, at least for the linear diffusion arising most frequently in applications.

6.4. Approximation procedure in $\mathbf{R}^d$: linear diffusion case

In this last subsection, we describe how to perform an approximation procedure with smooth solutions in the whole space $\mathbf{R}^d$. This is done in the special case $A(\rho) = \rho \log \rho$, $B(x) = 0$ and $C(x) = |x|^{c+2}$ with $c \geqq 0$ which is the most relevant to applications. We will deduce the following result:

Theorem 9 (Approximation Procedure in $\mathbf{R}^d$: Linear Diffusion)**.** *Given $A(\rho) = \rho \log \rho$, $B(x) = 0$ and $C(x) = |x|^{c+2}$ with $c \geqq 0$, for the class of initial data*

$$\mathcal{S} := \{\rho_0 \in \mathcal{P}_2^{ac}(\mathbf{R}^d) \mid |x|^{c+2}\rho_0(x) \in L^1(\mathbf{R}^d) \text{ and } A \circ \rho_0 \in L^1(\mathbf{R}^d)\},$$

there exists an approximation procedure in $\mathbf{R}^d$ with the approximate solutions all having fixed center of mass. Thus, the conclusions of Theorems 5 *and* 6 *hold for these approximable solutions.*

Proof. We first consider the case: C uniformly convex, D^2C bounded above, and $|D^3C| \leqq R/(1+|x|)$ for a given constant R. At the end of the proof the power-law kernels $C(x) = |x|^{r+2}$ with $r > 0$ will be approximated by potentials of this form.

Let us denote by ρ_∞ the unique minimizer of $\mathcal{E}(\rho)$ having zero center of mass in $\mathcal{P}_2^{ac}(\mathbf{R}^d)$. We expect the tails of ρ_∞ to be exponentially small (in fact, sub-Gaussian). Indeed, according to the analysis in Appendix A.1 of our companion paper [23], a weak solution (5) of (2) with initial data satisfying the hypotheses on Theorem 9 can be constructed as the limit of smooth solutions decaying fast enough, say with all moments finite, for the Cauchy problem:

$$\frac{\partial \rho}{\partial t} = \nabla \cdot \left[\rho \nabla \left(\log \rho + C * \rho\right)\right],$$

with a smooth positive initial data $\rho(t = 0, x) = \rho_0(x)$ satisfying additionally the assumptions ρ_0/ρ_∞ and $|\nabla(\rho_0/\rho_\infty)|$ bounded with zero center of mass.

Let us remark that previous assumptions imply that all moments of the initial data are bounded. Boundedness of moments was proved [23] to propagate in time and thus, moments of the solution are bounded in any time interval $[0, T]$. In order to prove that this is really an approximation procedure, it suffices to control the growth of velocity fields at ∞.

For the rest of this proof R will denote several constants possibly depending on the initial data and the time interval $[0, T]$ to be considered through moments of the solution.

Lemma 15 (The solution defines a smooth curve in $\mathcal{P}_2^{ac}(\mathbf{R}^d)$)**.** *The velocity field $\nabla\psi_t$ with*

$$\psi(t,x) = -(\log \rho(t,x) + C * \rho(t,x))$$

is of class C^1 *and satisfies the bound* $|\nabla\psi(t,x)| \leqq C(1+|x|)$ *for* $0 \leqq t \leqq T$.

Proof. Since C is locally Lipschitz and does not grows faster than quadratically, it is easy to prove that $C * \rho$ is Lipschitz with respect to the x variable. It is also Lipschitz with respect to the t variable: indeed,

$$\begin{aligned} &C * \rho_t(x) - C * \rho_s(x) \\ &\quad = \int_s^t d\tau \int_{\mathbf{R}^d} \partial_\tau \rho(\tau, y)\, C(x-y)\, dy \\ &\quad = \int_s^t d\tau \int_{\mathbf{R}^d} \rho(\tau, y)[\Delta C(x-y) + \nabla(C*\rho)(y)\cdot\nabla C(x-y)]\, dy. \end{aligned}$$

From our bounds we deduce that

$$\Delta é1 C(x-y) + \nabla(C*\rho)(y)\cdot\nabla C(x-y) \leqq R(1+|x|^2+|y|^2).$$

Combining this with the moment bound on ρ, we obtain

$$|(C*\rho)(t,x) - (C*\rho)(s,x)| \leqq R(t-s)(1+|x|^2).$$

From parabolic regularity theory we deduce that ρ is locally of class $C^{1+\alpha,2+\alpha}$ (i.e. $C^{1+\alpha}$ with respect to time, $C^{2+\alpha}$ with respect to x) for all $\alpha \in (0,1)$. By the strong maximum principle, it is positive everywhere, and it follows that $\nabla_x \log\rho$ is a C^1 function. There is no problem in checking that $\nabla C * \rho$ is also a C^1 function.

Let us now address the linear growth of the gradient of ψ. To prove this estimate, we use a classical scheme based on Bernstein's method, after a change of unknown. Let us remark first that since

$$\nabla \log \rho_\infty + \nabla C * \rho_\infty = 0,$$

and since C is locally Lipschitz, then

$$|\nabla \log \rho_\infty(x)| = |\nabla C * \rho_\infty| \leqq R(1+|x|).$$

We also note that ρ_∞ has all its moments finite; this can be seen for instance by writing down the equation

$$\Delta\rho_\infty + \nabla\cdot(\rho_\infty \nabla C * \rho_\infty) = 0$$

and integrating it against $(1+|x|^2)^\alpha$. Easy computations, using the uniform convexity of C, as in [23], lead to

$$\int \rho_\infty(1+|x|^\alpha) \leqq R\int \rho(1+|x|^{\alpha-2}).$$

From Jensen's inequality it follows that $M_\alpha := \int \rho_\infty(1+|x|^\alpha)$ satisfies

$$M_\alpha \leqq C M_\alpha^{1-2/\alpha},$$

in particular $M_\alpha \leqq C^{\alpha/2}$.

Let $h = \rho/\rho_\infty$. Since $\nabla(\log\rho) = \nabla(\log\rho_\infty) + \nabla(\log h)$, and since $\nabla(\log\rho_\infty) = -\nabla(C*\rho_\infty)$ satisfies the desired bound, it is sufficient for us to prove that

$$|\nabla(\log h)| \leqq R \tag{76}$$

and

$$|\nabla C * (\rho - \rho_\infty)| \leqq R. \tag{77}$$

Let $\partial C = \partial_i C$ for some index i. Since ρ and ρ_∞ have the same mass and the same center of mass, we can write

$$\begin{aligned}\partial C * (\rho - \rho_\infty) &= \int_{\mathbf{R}^d} \partial C(x-y)\,(\rho-\rho_\infty)(y)\,dy \\ &= \int_{\mathbf{R}^d} [\partial C(x-y) - \partial C(x) - \nabla \partial C(x)\cdot y]\,(\rho-\rho_\infty)(y)\,dy.\end{aligned}$$

By Taylor's formula and the uniform bound on $D^2\partial C$, we can bound this expression by

$$R\int_{\mathbf{R}^d} |y|^2 |\rho-\rho_\infty|(y)\,dy,$$

which is bounded by a uniform constant and (76) is proved.

Let us proceed to estimate h. We will use the notation $\overline{C} = C * \rho$ and $\overline{C}_\infty = C * \rho_\infty$. Some tedious but easy computations lead to the equations

$$\begin{aligned}\partial_t h &= \Delta h + (2\nabla \log \rho_\infty + \nabla \overline{C})\cdot \nabla h \\ &\quad + (\Delta \log \rho_\infty + |\nabla \log \rho_\infty|^2 + \nabla \log \rho_\infty \cdot \nabla \overline{C} + \Delta \overline{C})h \\ &= \Delta h + (\nabla \overline{C} - 2\nabla \overline{C}_\infty)\cdot \nabla h + (|\nabla \overline{C}_\infty|^2 - \Delta \overline{C}_\infty - \nabla \overline{C}_\infty \cdot \nabla \overline{C} + \Delta \overline{C})h,\end{aligned}$$

then, with $u = \log h$,

$$\begin{aligned}\partial_t u &= \Delta u + |\nabla u|^2 + (\nabla \overline{C} - 2\nabla \overline{C}_\infty)\cdot \nabla u \\ &\quad + (|\nabla \overline{C}_\infty|^2 - \Delta \overline{C}_\infty - \nabla \overline{C}_\infty \cdot \nabla \overline{C} + \Delta \overline{C}).\end{aligned}$$

Let $b := \nabla \overline{C} - 2\nabla \overline{C}_\infty$ and $c := |\nabla \overline{C}_\infty|^2 - \Delta \overline{C}_\infty - \nabla \overline{C}_\infty \cdot \nabla \overline{C} + \Delta \overline{C}$. Another calculation yields

$$\begin{aligned}\partial_t \frac{|\nabla u|^2}{2} &= \Delta \frac{|\nabla u|^2}{2} - \|D^2 u\|^2 + \nabla u \cdot \nabla |\nabla u|^2 + (2\nabla u + b)\cdot \nabla \frac{|\nabla u|^2}{2} \\ &\quad + \langle \nabla b \cdot \nabla u, \nabla u\rangle + \nabla c \cdot \nabla u,\end{aligned}$$

where $\|\cdot\|$ stands for the Hilbert-Schmidt norm. Let $a := 2\nabla u + b$, and we find that

$$(\partial_t - \Delta - a\cdot\nabla)\cdot \frac{|\nabla u|^2}{2} \leqq (\|\nabla b\| + 1)|\nabla u|^2 + |\nabla c|^2.$$

Our goal is to prove that $|\nabla u|$ remains bounded on each interval $[0, T]$, knowing that it is bounded at time $t = 0$. If we manage to prove that both $\|\nabla b\|$ and $|\nabla c|$ are bounded, then the conclusion will follow by the maximum principle.

From our assumptions, ∇b is bounded. Let us estimate ∇c: the terms $\nabla \Delta \overline{C}$ and $\nabla \Delta \overline{C}_\infty$ are bounded, so we only have to estimate

$$\nabla\Big[|\nabla \overline{C}_\infty|^2 - \nabla \overline{C}_\infty \cdot \nabla \overline{C}\Big] = \nabla\Big[\nabla \overline{C}_\infty \cdot \nabla C * (\rho - \rho_\infty)\Big].$$

And in view of the bounds $|\nabla \overline{C}_\infty| \leqq C(1+|x|)$, $|D^2\overline{C}_\infty| \leqq C$ and (76) we only have to prove

$$|D^2 C * (\rho - \rho_\infty)| \leqq \frac{R}{1+|x|}.$$

Similarly to (76), if $\partial^2 C = \partial^2_{ij} C$ for some indices i and j, we can write

$$|\partial^2 C(x)| \leqq R \int_{\mathbf{R}^d} \frac{|y|^3}{1+\min(|x|,|x-y|)} \, |\rho(y) - \rho_\infty(y)| \, dy.$$

Assume $|x| \geqq 1$. The contribution of those y's such that $|y| \leqq |x|/2$ implies that the integral above is bounded by

$$\frac{R}{1+|x|} \int_{\mathbf{R}^d} |y|^3 |\rho(y) - \rho_\infty(y)| \, dy.$$

On the other hand, by Chebyshev's inequality, the contribution of those y's such that $|y| \geqq |x|/2$ yields the following bound:

$$\frac{R}{|x|} \int_{\mathbf{R}^d} \frac{|y|^4}{1+\min(|x|,|x-y|)} \, |\rho(y) - \rho_\infty(y)| \, dy \leqq \frac{R}{|x|} \int_{\mathbf{R}^d} |y|^4 \, |\rho(y) - \rho_\infty(y)| \, dy.$$

We conclude that indeed $|D^2\overline{C}(x) - D^2\overline{C}_\infty(x)| \leqq R/(1+|x|)$. □

The previous lemma allows us to apply Lemma 4 showing that the solution $\rho_t(x) := \rho(t,x)$ is a differentiable curve on $\mathcal{P}_2^{ac}(\mathbf{R}^d)$ and therefore, that we have an approximation procedure in case C satisfies the additional hypotheses: C uniformly convex, D^2C bounded from above and $|D^3 C| \leqq R/(1+|x|)$ for a given constant R.

Subdifferentiability of the energy functional results directly from Lemmas 11–14 due to the smoothness of the solution $\rho(t)$ and the hypotheses on C.

Let us finally remark that this approximation procedure in $\mathbf{R}^d$ overcomes the difficulty of fixing the center of mass in the sequence of approximations on bounded domains. However, as a trade-off we need to face a new challenging problem, that is, to show the existence of a well-defined global-in-time flow map for the velocity field $\nabla \psi_t$. In order to do so, we need to impose hypotheses on the interaction potential C for which we are able to prove linear growth in x of the velocity field.

We finally generalize the class of interaction potentials by a further approximation. Given a general interaction potential of the form $C(x) = |x|^{c+2}$ with $c > 0$, we approximate it by a sequence of smooth interaction potentials C_n with quadratic behavior at ∞, in such a way that the modulus of convexity ϕ_n of C_n converges uniformly in compact subsets of $\mathbf{R}_0^+$ to the modulus of convexity ϕ of C. This can be accomplished in this radial case by radial approximating functions obtained by smoothly truncating the second radial derivative near zero and outside a large interval $[0, n]$.

In this way, we obtain potentials C_n satisfying the quadratic growth at ∞ for which: C_n uniformly convex, D^2C_n bounded from above and $|D^3 C_n| \leqq R_n/(1+|x|)$. Therefore by Lemma 15, we ensure that our evolution defines smooth enough curves for the differentiability structure we need. We skip all the details since most

of the work has already been done either in Section 6.2 or in our companion paper [23] for the properties of the solutions and approximation. □

Let us finally remark that even in the presence of linear diffusion we have not been able to show exponential convergence towards equilibrium with degenerately convex interaction potential. This was done by the entropy method in our companion paper [23] and it remains an open problem to derive this result by means of measuring the convexity of the involved functionals in the approach just presented. Feasibility of the latter approach was explored in collaboration with NSERC summer undergraduate research assistant Tim Capes at the University of Toronto, who showed that an *a priori* bound on $\|\rho(t)\|_{L^\infty}$ allows 2-uniform convexity of the entropy to be quantified, since the bound keeps us far away from the Dirac measures δ_{x_0} where the convexity degenerates.

Acknowledgements. The authors are pleased to thank an anonymous referee for providing a careful and thorough critique of the manuscript. JAC and CV acknowledge support from the European IHP network "Hyperbolic and Kinetic Equations: Asymptotics, Numerics, Applications" HPRN-CT-2002-00282. JAC acknowledges the support from the Spanish DGI-MCYT/FEDER project BFM2002-01710. RJM gratefully acknowledges the support of Natural Sciences and Engineering Research Council of Canada grant 217006-03 RGPIN and NSF grants DMS 0074037 and 0354729. The authors also thank the Georgia Institute of Technology [RJM & CV], the Fields [JAC] and Pacific Institutes for the Mathematical Sciences [JAC & RJM], the Centre Recerca Matemàtica de Catalunya [RJM], and the Universities of Texas [JAC, RJM & CV] and Marne-la-Vallée [RJM] for the kind hospitality and excellent research environments they provided during various stages of this work.

References

1. AGUEH, M.: Existence of solutions to degenerate parabolic equations via the Monge-Kantorovich theory. PhD Thesis, Georgia Institute of Technology, 2002
2. AGUEH, M., GHOUSSOUB, N., KANG, X.: Geometric inequalities via a general comparison principle for interacting gases. *Geom. Funct. Anal.* **14**, 215–244 (2004)
3. AGUEH, M., GHOUSSOUB, N., KANG, X.: The optimal evolution of the free energy of interacting gases and its applications. *C. R. Math. Acad. Sci. Paris, Ser. I* **337**, 173–178 (2003)
4. AGUEH, M.: Asymptotic behavior for doubly degenerate parabolic equations. *C. R. Math. Acad. Sci. Paris, Ser. I* **337**, 331–336 (2003)
5. ALBEVERIO, S., RÖCKNER, M.: Classical Dirichlet froms on topological vector spaces–closability and a Cameron-Martin formula. *J. Funct. Anal.* **88**, 395–436 (1990)
6. ALT, H.W., LUCKHAUS, S.: Quasilinear elliptic-parabolic differential equations. *Math. Z.* **183**, 311–341 (1983)
7. AMBROSIO, L.A., GIGLI, N., SAVARÉ, G.: Gradient flows with metric and differentiable structures, and applications to the Wasserstein space. To appear in the proceedings of the meeting "Nonlinear Evolution Equations" held in the Academy of Lincei in Rome.
8. AMBROSIO, L.A., GIGLI, N., SAVARÉ, G.: *Gradient flows in metric spaces and in the space of probability measures.* Lectures in Mathematics, Birkhäuser, 2005
9. BALL, K., CARLEN, E.A., LIEB, E.H.: Sharp uniform convexity and smoothness inequalities for trace norms. *Invent. Math.* **115**, 463–482 (1994)
10. BAKRY, E., EMERY, M.: Diffusions hypercontractives. In: *Sem. Probab. XIX* LNM 1123. Springer, New York, 1985, pp. 177–206
11. BENEDETTO, D., CAGLIOTI, E., PULVIRENTI, M.: A kinetic equation for granular media. *RAIRO Modél. Math. Anal. Numér.* **31**, 615–641 (1997)

12. BENEDETTO, D., CAGLIOTI, E., CARRILLO, J.A., PULVIRENTI, M.: A non-maxwellian steady distribution for one-dimensional granular media. *J. Stat. Phys.* **91**, 979–990 (1998)
13. BENEDETTO, D., CAGLIOTI, E., GOLSE, F., PULVIRENTI, M.: A hydrodynamic model arising in the context of granular media. *Comput. Math. Appl.* **38**, 121–131 (1999)
14. BERTSCH, M., HILHORST, D.: A density dependent diffusion equation in population dynamics: stabilization to equilibrium. *SIAM J. Math. Anal.* **17**, 863–883 (1986)
15. BIANE, P., SPEICHER, R.: Free diffusions, free entropy and free Fisher information. *Ann. Inst. H. Poincaré Probab. Statist.* **37**, 581–606 (2001)
16. BLOWER, G.: Displacement convexity for the generalized orthogonal ensemble. *J. Statist. Phys.* **116**, 1359–1387 (2004)
17. BOLLEY, F., BRENIER, Y., LOEPER, G.: Contractive metrics for scalar conservation laws. To appear in *Journal of Hyperbolic Differential Equations.*
18. BRENIER, Y.: Polar factorization and monotone rearrangement of vector-valued functions. *Comm. Pure Appl. Math.* **44**, 375–417 (1991)
19. CARLEN, E., GANGBO, W.: Constrained steepest descent in the 2-Wasserstein metric. *Annals Math.* **157**, 807–846 (2003)
20. CARRILLO, J.A., FELLNER, K.: Long time asymptotics via entropy methods for diffusion dominated equations. *Asymptotic Analysis* **42**, 29–54 (2005)
21. CARRILLO, J.A., GUALDANI, M.P., TOSCANI, G.: Finite speed of propagation for the porous medium equation by mass transportation methods. *C. R. Math. Acad. Sci. Paris, Ser. I* **338**, 815–818 (2004)
22. CARRILLO, J.A., JÜNGEL, A., MARKOWICH, P.A., TOSCANI, G., UNTERREITER, A.: Entropy dissipation methods for degenerate parabolic systems and generalized Sobolev inequalities. *Monatsh. Math.* **133**, 1–82 (2001)
23. CARRILLO, J.A., MCCANN, R.J., VILLANI, C.: Kinetic equilibration rates for granular media and related equations: entropy dissipation and mass transportation estimates. *Rev. Matemática Iberoamericana* **19**, 1–48 (2003)
24. CARRILLO, J.A., TOSCANI, G.: Asymptotic L^1-decay of solutions of the porous medium equation to self-similarity. *Indiana Univ. Math. J.* **49**, 113–141 (2000)
25. CARRILLO, J.A., TOSCANI, G.: Wasserstein metric and large–time asymptotics of nonlinear diffusion equations. In: *New Trends in Mathematical Physics, (In Honour of the Salvatore Rionero 70th Birthday)*. World Scientific, 2005
26. CORDERO-ERAUSQUIN, D.: Some applications of mass transport to Gaussian-type inequalities. *Arch. Ration. Mech. Anal.* **161**, 257–269 (2002)
27. CORDERO-ERAUSQUIN, D., GANGBO, W., HOUDRE, C.: Inequalities for generalized entropy and optimal transportation. In: Recent advances in the theory and applications of mass transport, 73–94, *Contemp. Math.* 353, Amer. Math. Soc., Providence, RI, 2004
28. CORDERO-ERAUSQUIN, D., NAZARET, B., VILLANI, C.: A mass transportation approach to sharp Sobolev and Gagliardo-Nirenberg inequalities. *Adv. Math.* **182**, 307–332 (2004)
29. DUDLEY, R.M.: *Probabilities and metrics - Convergence of laws on metric spaces, with a view to statistical testing*. Universitet Matematisk Institut, Aarhus, Denmark, 1976
30. EVANS, L.C., GARIEPY, R.F.: *Measure Theory and Fine Properties of Functions*. CRC Press, Boca Raton, 1992
31. GANGBO, W., MCCANN, R.J.: Shape recognition via Wasserstein distance. *Quart. J. Appl. Math.* **4**, 705–737 (2000)
32. GIVENS, C.R., SHORTT, R.M.: A class of Wasserstein metrics for probability distributions. *Michigan Math. J.* **31**, 231–240 (1984)
33. GROMOV, M.: *Structures métriques pour les variétés riemanniennes.* Lafontaine, J., and Pansu, P. (eds.) Cedic/Fernand Nathan, Paris, 1981
34. GROMOV, M.: *Metric Structures for Riemannian and non-Riemannian Spaces.* Lafontaine, J., Pansu, P. (eds.) With appendices by S. Semmes. Birkhauser, Boston, 1999
35. GROSS, L.: Logarithmic Sobolev inequalities. *Amer. J. of Math.* **97**, 10610–1083 (1975)
36. KANTOROVICH, L.V., RUBINSTEIN, G.S.: On a space of completely additive functions. *Vestnik Leningrad. Univ.* **13**, 52–59 (1958)

37. LI, H., TOSCANI, G.: Long–time asymptotics of kinetic models of granular flows. *Arch. Ration. Mech. Anal.* **172**, 407–428 (2004)
38. LOTT, J., VILLANI, C.: Ricci curvature for metric-measure spaces via optimal transport. Preprint at `http://www.math.lsa.umich.edu/~lott/`
39. MCCANN, R.J.: Existence and uniqueness of monotone measure-preserving maps. *Duke Math. J.* **80**, 309–323 (1995)
40. MCCANN, R.J.: A convexity principle for interacting gases. *Adv. Math.* **128**, 153–179 (1997)
41. MCCANN, R.J.: Equilibrium shapes for planar crystals in an external field. *Comm. Math. Phys.* **195**, 699–723 (1998)
42. MCCANN, R.J.: Polar factorization of maps on Riemannian manifolds. *Geom. Funct. Anal.* **11**, 589–608 (2001)
43. OTTO, F.: The geometry of dissipative evolution equations: the porous medium equation. *Comm. Partial Differential Equations* **26**, 101–174 (2001)
44. OTTO, F., VILLANI, C.: Generalization of an inequality by Talagrand and links with the logarithmic Sobolev inequality. *J. Funct. Anal* **173**, 361–400 (2001)
45. RACHEV, S.T., RÜSCHENDORF, L.: Mass transportation problems. In: *Probability and its Applications.* Springer-Verlag, New York, 1998
46. STURM, K.-T.: Convex functionals of probability measures and nonlinear diffusions on manifolds. To appear in *J. Math. Pures Appl.*
47. STURM, K.-T.: Generalized Ricci bounds and convergence of metric measure spaces. To appear in *C. R. Acad. Sci. Paris Sér. I Math.*
48. STURM, K.-T.: On the geometry of metric measure spaces. SFB Preprint #203, Bonn. `http://www-wt.iam.uni-bonn.de/~sturm/en/index.html`
49. STURM, K.-T., VON RENESSE, M.-K.: Transport inequalities, gradient estimates, entropy and Ricci curvature. To appear in *Comm. Pure Appl. Math.*
50. TALAGRAND, M.: Transportation cost for Gaussian and other transport measures. *Geom. Func. Anal.* **6**, 587–600 (1996)
51. TOSCANI, G.: One-dimensional kinetic models of granular flows. *RAIRO Modél. Math. Anal. Numér.* **34**, 1277–1291 (2000)
52. VILLANI, C.: *Topics in optimal transportation.* Graduate Studies in Mathematics Vol. 58. Amer. Math. Soc, Providence, 2003
53. WASSERSTEIN, L.N.: Markov processes over denumerable products of spaces describing large systems of automata. *Problems of Information Transmission* **5**, 47–52 (1969)

ICREA-Dept. de Matemàtiques
Universitat Autònoma de Barcelona
E-08193 Bellaterra, SPAIN
e-mail: carrillo@mat.uab.es

and

Department of Mathematics
University of Toronto
Toronto, Ontario, M5S 3G3 CANADA
e-mail: mccann@math.toronto.edu

and

U.M.P.A.
Ecole Normale Supérieure de Lyon
F-69364 Lyon Cedex 07, FRANCE
e-mail: cvillani@umpa.ens-lyon.fr

(*Accepted April 6, 2005*)
Published online ■ ■*, 2005 –* © *Springer-Verlag* (*2005*)