Regularity of optimal transport between planar convex domains

Hui Yu (Columbia) Joint with Ovidiu Savin (Columbia)

Hui Yu (Columbia) Joint with Ovidiu Savin (Columbia) Regularity of optimal transport between planar convex domains

æ

- **→** → **→**

э

 Ω_1 and Ω_2 , bounded open sets in \mathbb{R}^d with

 $|\Omega_1| = |\Omega_2|;$

4 B 6 4 B

 Ω_1 and Ω_2 , bounded open sets in \mathbb{R}^d with

 $|\Omega_1| = |\Omega_2|;$

Find a map $T : \Omega_1 \to \Omega_2$ that is 1. volume-preserving ($|T^{-1}(E)| = |E|$ for all $E \subset \Omega_2$); and

 Ω_1 and Ω_2 , bounded open sets in \mathbb{R}^d with

 $|\Omega_1|=|\Omega_2|;$

Find a map $T : \Omega_1 \to \Omega_2$ that is 1. volume-preserving ($|T^{-1}(E)| = |E|$ for all $E \subset \Omega_2$); and 2. minimizing

$$\int_{\Omega_1} |T(x) - x|^2 dx$$

over the class of volume-preserving maps between the domains.

 Ω_1 and Ω_2 , bounded open sets in \mathbb{R}^d with

 $|\Omega_1| = |\Omega_2|;$

Find a map $T : \Omega_1 \to \Omega_2$ that is 1. volume-preserving ($|T^{-1}(E)| = |E|$ for all $E \subset \Omega_2$); and 2. minimizing

$$\int_{\Omega_1} |T(x) - x|^2 dx$$

over the class of volume-preserving maps between the domains. Motivation and applications.

Regularity of the map?

A 10

→ 3 → < 3</p>

Theorem (Caffarelli)

For convex Ω_1 and Ω_2 , $T \in C^{\infty}_{loc}(\Omega_1) \cap C^{\alpha_d}(\overline{\Omega_1})$.

Here $\alpha_d \in (0, 1)$ is a dimensional constant.

.

Theorem (Caffarelli)

For convex Ω_1 and Ω_2 , $T \in C^{\infty}_{loc}(\Omega_1) \cap C^{\alpha_d}(\overline{\Omega_1})$.

Here $\alpha_d \in (0, 1)$ is a dimensional constant.

Theorem (Caffarelli, Urbas, Delanoë, Chen-Liu-Wang)

If Ω_1 and Ω_2 are convex and $C^{1,1}$, then $T \in C^{1,\alpha_d}(\overline{\Omega_1})$.

伺 ト イ ヨ ト イ ヨ ト

Theorem (Caffarelli)

For convex Ω_1 and Ω_2 , $T \in C^{\infty}_{loc}(\Omega_1) \cap C^{\alpha_d}(\overline{\Omega_1})$.

Here $\alpha_d \in (0, 1)$ is a dimensional constant.

Theorem (Caffarelli, Urbas, Delanoë, Chen-Liu-Wang)

If Ω_1 and Ω_2 are convex and $C^{1,1}$, then $T \in C^{1,\alpha_d}(\overline{\Omega_1})$.

Q: What is the best global regularity between convex domains (no extra assumptions)?

伺 ト く ヨ ト く ヨ ト

A B > A B >

Equation for the map:

 $T = \nabla u$ for a convex function $u : \mathbb{R}^d \to \mathbb{R}$. (Brenier)

< ∃ > < ∃ >

 $\mathsf{Q} {:} \mathsf{Best}$ global regularity between convex domains (no extra assumptions)?

Equation for the map:

 $T = \nabla u$ for a convex function $u : \mathbb{R}^d \to \mathbb{R}$. (Brenier)

 $\det(D^2 u) = 1 \text{ in } \Omega_1,$

4 B 6 4 B 6

Equation for the map:

 $T = \nabla u$ for a convex function $u : \mathbb{R}^d \to \mathbb{R}$. (Brenier)

$$egin{cases} \det(D^2 u) &= 1 \ \mbox{in} \ \Omega_1, \
abla u(\partial \Omega_1) &= \partial \Omega_2. \end{cases}$$

$$\begin{cases} \det(D^2 u) &= 1 \text{ in } \Omega_1, \\ \nabla u(\partial \Omega_1) &= \partial \Omega_2. \end{cases}$$

$$\begin{cases} \det(D^2 u) &= 1 \text{ in } \Omega_1, \\
abla u(\partial \Omega_1) &= \partial \Omega_2. \end{cases}$$

For convex domains, $\partial \Omega_2$ is only Lipschitz.

4 B K 4 B K

$$\begin{cases} \det(D^2 u) &= 1 \text{ in } \Omega_1, \\ \nabla u(\partial \Omega_1) &= \partial \Omega_2. \end{cases}$$

For convex domains, $\partial \Omega_2$ is only Lipschitz. $\implies u \in C^{1,1}(\overline{\Omega_1})$???

4 B N 4 B N

$$\begin{cases} \det(D^2 u) &= 1 \text{ in } \Omega_1, \\ \nabla u(\partial \Omega_1) &= \partial \Omega_2. \end{cases}$$

For convex domains, $\partial \Omega_2$ is only Lipschitz. $\implies u \in C^{1,1}(\overline{\Omega_1})$??? False in general!

$$\begin{cases} \det(D^2 u) &= 1 \text{ in } \Omega_1, \\ \nabla u(\partial \Omega_1) &= \partial \Omega_2. \end{cases}$$

For convex domains, $\partial \Omega_2$ is only Lipschitz. $\implies u \in C^{1,1}(\overline{\Omega_1})$??? False in general! $u \in C^{1,\alpha}(\overline{\Omega_1})$ for all $\alpha \in (0,1)$?

$$\begin{cases} \det(D^2 u) &= 1 \text{ in } \Omega_1, \\ \nabla u(\partial \Omega_1) &= \partial \Omega_2. \end{cases}$$

For convex domains, $\partial \Omega_2$ is only Lipschitz. $\implies u \in C^{1,1}(\overline{\Omega_1})$??? False in general! $u \in C^{1,\alpha}(\overline{\Omega_1})$ for all $\alpha \in (0,1)$? Yes, in 2D.

Theorem (Savin-Y.)

For convex Ω_1 and Ω_2 in \mathbb{R}^2 , and $p \in (0, +\infty)$,

 $|D^2 u|_{\mathcal{L}^p(\Omega_1)} \leq C = C(p, \text{ inner and outer radii of } \Omega_1, \Omega_2).$

Theorem (Savin-Y.)

For convex Ω_1 and Ω_2 in \mathbb{R}^2 , and $p \in (0, +\infty)$,

 $|D^2 u|_{\mathcal{L}^p(\Omega_1)} \leq C = C(p, \text{ inner and outer radii of } \Omega_1, \Omega_2).$

 $\implies u \in C^{1,\alpha}(\overline{\Omega_1}) \text{ for all } \alpha \in (0,1).$

▲□ ▶ ▲ □ ▶ ▲ □ ▶ □ □

Theorem (Savin-Y.)

For convex Ω_1 and Ω_2 in \mathbb{R}^2 , and $p \in (0, +\infty)$,

 $|D^2 u|_{\mathcal{L}^p(\Omega_1)} \leq C = C(p, \text{ inner and outer radii of } \Omega_1, \Omega_2).$

 $\implies u \in C^{1,\alpha}(\overline{\Omega_1}) \text{ for all } \alpha \in (0,1).$

Estimate has to depend on the inner/ outer radii of the domains.

高 ト イヨ ト イヨ ト

Some ingredients: Assume $0 \in \partial \Omega_1 \cap \partial \Omega_2$, u(0) = 0 and $\nabla u(0) = 0$.

A =
 A =
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A

Some ingredients: Assume $0 \in \partial \Omega_1 \cap \partial \Omega_2$, u(0) = 0 and $\nabla u(0) = 0$. For h > 0, define

$$S_h = \{x \in \mathbb{R}^2 | u(x)$$

where $p \in \mathbb{R}^2$ is chosen such that S_h is centered at 0.

4 3 b

Some ingredients: Assume $0 \in \partial \Omega_1 \cap \partial \Omega_2$, u(0) = 0 and $\nabla u(0) = 0$. For h > 0, define

$$S_h = \{x \in \mathbb{R}^2 | u(x)$$

where $p \in \mathbb{R}^2$ is chosen such that S_h is centered at 0. John's lemma: There is an ellipse E_h such that $E_h \subset S_h \subset C_d E_h$. Some ingredients: Assume $0 \in \partial \Omega_1 \cap \partial \Omega_2$, u(0) = 0 and $\nabla u(0) = 0$. For h > 0, define

$$S_h = \{x \in \mathbb{R}^2 | u(x)$$

where $p \in \mathbb{R}^2$ is chosen such that S_h is centered at 0. John's lemma: There is an ellipse E_h such that $E_h \subset S_h \subset C_d E_h$. The more E_h looks like $B_{\sqrt{h}}$, the better estimate we have for u at 0. $S_h \sim E_h$. The more E_h looks like $B_{\sqrt{h}}$, the better estimate...

Proposition

1) $|S_h| \sim h$, $|S_h \cap \Omega_1| \sim h$, $|\nabla u(S_h) \cap \Omega_2| \sim h$.

高 と く ヨ と く ヨ と

 $S_h \sim E_h$. The more E_h looks like $B_{\sqrt{h}}$, the better estimate...

Proposition

1)
$$|S_h| \sim h$$
, $|S_h \cap \Omega_1| \sim h$, $|\nabla u(S_h) \cap \Omega_2| \sim h$.
2) If $S_h \sim E_h$, then $\nabla u(S_h) \sim E_h^{\perp}$.

□ > < E > < E >

How to control the ratio $\frac{\text{long axis}}{\text{short axis}}$?

Hui Yu (Columbia) Joint with Ovidiu Savin (Columbia) Regularity of optimal transport between planar convex domains

< ∃ →

-

How to control the ratio $\frac{\text{long axis}}{\text{short axis}}$?

Lemma (Obliqueness)

The left tangents of Ω_1 and Ω_2 form an acute angle. The right tangents....

→ 3 → 4 3

Thank you!

・ 同 ト ・ ヨ ト ・ ヨ