Zhang's inequality for log-concave functions

B. González Merino*

(joint with D. Alonso-Gutiérrez and J. Bernués)

Jena

*Author partially funded by Fundación Séneca, proyect 19901/GERM/15, and by MICINN, project PGC2018-094215-B-I00, Spain.

Departamento de Análisis Matemático, Universidad de Sevilla

Convex, Discrete and Integral Geometry, 19th September 2019.

ullet If $M\subset \mathbb{R}^n$, let |M| be the volume (or n-Lebesgue measure) of M

- ullet If $M\subset \mathbb{R}^n$, let |M| be the volume (or n-Lebesgue measure) of M
- Let \mathbb{B}_2^n be the Euclidean unit ball

- ullet If $M\subset \mathbb{R}^n$, let |M| be the volume (or n-Lebesgue measure) of M
- Let \mathbb{B}_2^n be the Euclidean unit ball ,i.e.,

$$\mathbb{B}_{2}^{n} = \left\{ x \in \mathbb{R}^{n} : |x| = \sqrt{x_{1}^{2} + \dots + x_{n}^{2}} \le 1 \right\}.$$

- If $M \subset \mathbb{R}^n$, let |M| be the volume (or n-Lebesgue measure) of M
- Let \mathbb{B}_2^n be the Euclidean unit ball ,i.e.,

$$\mathbb{B}_{2}^{n} = \left\{ x \in \mathbb{R}^{n} : |x| = \sqrt{x_{1}^{2} + \dots + x_{n}^{2}} \le 1 \right\}.$$

ullet For any $M\subset \mathbb{R}^n$, then χ_M is the characteristic of M

$$\chi_M : \mathbb{R}^n \to \{0,1\}$$
 s. t. $\chi_M(x) = \begin{cases} 1 & \text{if } x \in M \\ 0 & \text{otherwise.} \end{cases}$



Geometric & Analytic ineqs.

Theorem 1 (Isoperimetric ineq. 1915)

Let $M \in \mathcal{C}^1$ and \overline{M} compact. Then

$$n|\mathbb{B}_2^n|^{\frac{1}{n}}|M|^{\frac{n-1}{n}}\leq S(M).$$

"=" iff
$$M = \mathbb{B}_2^n$$
.

Geometric & Analytic ineqs.

Theorem 1 (Isoperimetric ineq. 1915)

Let $M \in \mathcal{C}^1$ and \overline{M} compact. Then

$$n|\mathbb{B}_2^n|^{\frac{1}{n}}|M|^{\frac{n-1}{n}}\leq S(M).$$

"=" iff $M = \mathbb{B}_2^n$.

Theorem 2 (Sobolev ineq. '38)

Let $f: M \to \mathbb{R}$ with $M \in \mathcal{C}^1$ compact and $f \in \mathcal{C}^1$. Then

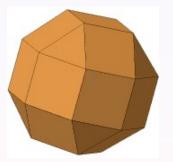
$$n|\mathbb{B}_2^n|^{\frac{1}{n}}\left(\int_{\mathbb{R}^n}|f|^{\frac{n}{n-1}}\right)^{\frac{n-1}{n}}\leq \int_{\mathbb{R}^n}|\nabla f|$$

"=" iff $f = \chi_{\mathbb{B}_2^n}$.

• K is a convex body, i.e., a convex compact set of \mathbb{R}^n .



• K is a convex body, i.e., a convex compact set of \mathbb{R}^n .



• K^n set of n-dimensional convex bodies.



• If $x \in \mathbb{R}^n$, then x^{\perp} is the hyperplane orthogonal to x.

• If $x \in \mathbb{R}^n$, then x^{\perp} is the hyperplane orthogonal to x. Moreover, if $M \subset \mathbb{R}^n$, then $P_{x^{\perp}}M$ is the orthogonal projection of M onto x^{\perp} .

- If $x \in \mathbb{R}^n$, then x^{\perp} is the hyperplane orthogonal to x. Moreover, if $M \subset \mathbb{R}^n$, then $P_{\times^{\perp}}M$ is the orthogonal projection of M onto x^{\perp} .
- The polar projection body $\Pi^*(K)$ of $K \in \mathcal{K}^n$ is the unit ball of the norm

$$||x||_{\Pi^*(K)} := |x||P_{x^{\perp}}K|.$$

- If $x \in \mathbb{R}^n$, then x^{\perp} is the hyperplane orthogonal to x. Moreover, if $M \subset \mathbb{R}^n$, then $P_{x^{\perp}}M$ is the orthogonal projection of M onto x^{\perp} .
- The polar projection body $\Pi^*(K)$ of $K \in \mathcal{K}^n$ is the unit ball of the norm

$$||x||_{\Pi^*(K)} := |x||P_{x^{\perp}}K|.$$

• The product $|K|^{n-1}|\Pi^*(K)|$ is an affine invariant.

Petty projection inequality

Theorem 3 (Petty 1971)

Let $K \in \mathcal{K}^n$. Then

$$|K|^{n-1}|\Pi^*(K)| \leq \frac{\pi^{\frac{n}{2}}\Gamma\left(\frac{n+1}{2}\right)^n}{\Gamma\left(\frac{n+2}{2}\right)^n}.$$

"=" iff K is an ellipsoid.

Petty projection inequality

Theorem 3 (Petty 1971)

Let $K \in \mathcal{K}^n$. Then

$$|K|^{n-1}|\Pi^*(K)| \leq \frac{\pi^{\frac{n}{2}}\Gamma\left(\frac{n+1}{2}\right)^n}{\Gamma\left(\frac{n+2}{2}\right)^n}.$$

"=" iff K is an ellipsoid.

Petty projection ineq. ⇒ Isoperimetric ineq.

Zhang's inequality

Theorem 4 (Zhang 1991)

Let $K \in \mathcal{K}^n$. Then

$$\frac{\binom{2n}{n}}{n^n} \leq |K|^{n-1}|\Pi^*(K)|.$$

"=" iff K is an n-simplex.

Polar projection body of f

For every $f \in \mathcal{W}^{1,1} = \{ f \in L^1(\mathbb{R}^n) : \frac{\partial f}{\partial x_i} \in L^1(\mathbb{R}^n), i = 1, \dots, n \}$ with compact support, let $\Pi^*(f)$, the polar projection body of f, be the unit ball of the norm

$$||x||_{\Pi^*(f)} := \int_{\mathbb{R}^n} |\langle \nabla f(y), x \rangle| dy.$$

Functional affine inequalities

Theorem 5 (Zhang 1999)

Let $f \in \mathcal{C}^1$ with compact support. Then

$$||f||_{\frac{n}{n-1}}|\Pi^*(f)|^{\frac{1}{n}}\leq \frac{\pi^{\frac{1}{2}}\Gamma\left(\frac{n+1}{2}\right)}{2\Gamma\left(\frac{n+2}{2}\right)}.$$

"=" iff $f = \chi_E$ with E an ellipsoid.

Functional affine inequalities

Theorem 5 (Zhang 1999)

Let $f \in \mathcal{C}^1$ with compact support. Then

$$||f||_{\frac{n}{n-1}}|\Pi^*(f)|^{\frac{1}{n}} \leq \frac{\pi^{\frac{1}{2}}\Gamma\left(\frac{n+1}{2}\right)}{2\Gamma\left(\frac{n+2}{2}\right)}.$$

"=" iff $f = \chi_E$ with E an ellipsoid. Notice that

$$\|f\|_{\frac{n}{n-1}}\left(\int_{\mathbb{S}^{n-1}}\|\nabla_u f\|_1^{-n}du\right)^{\frac{1}{n}}\leq \frac{n^{\frac{1}{n}}\pi^{\frac{1}{2}}\Gamma\left(\frac{n+1}{2}\right)}{2\Gamma\left(\frac{n+2}{2}\right)}.$$

• $f: \mathbb{R}^n \to [0, \infty)$ is log-concave if $f(x) = e^{-u(x)}$ for some $u: \mathbb{R}^n \to (-\infty, \infty]$ convex,

• $f: \mathbb{R}^n \to [0, \infty)$ is log-concave if $f(x) = e^{-u(x)}$ for some $u: \mathbb{R}^n \to (-\infty, \infty]$ convex, i.e., if

$$f((1-\lambda)x + \lambda y) \ge f(x)^{1-\lambda}f(y)^{\lambda}$$

for every $x, y \in \mathbb{R}^n$, $\lambda \in [0, 1]$.

• $f: \mathbb{R}^n \to [0, \infty)$ is log-concave if $f(x) = e^{-u(x)}$ for some $u: \mathbb{R}^n \to (-\infty, \infty]$ convex, i.e., if

$$f((1-\lambda)x + \lambda y) \ge f(x)^{1-\lambda}f(y)^{\lambda}$$

for every $x,y\in\mathbb{R}^n$, $\lambda\in[0,1]$.

• $\mathcal{F}(\mathbb{R}^n)$ log-concave integrable functions in \mathbb{R}^n .

• $f: \mathbb{R}^n \to [0, \infty)$ is log-concave if $f(x) = e^{-u(x)}$ for some $u: \mathbb{R}^n \to (-\infty, \infty]$ convex, i.e., if

$$f((1-\lambda)x + \lambda y) \ge f(x)^{1-\lambda}f(y)^{\lambda}$$

for every $x, y \in \mathbb{R}^n$, $\lambda \in [0, 1]$.

- $\mathcal{F}(\mathbb{R}^n)$ log-concave integrable functions in \mathbb{R}^n .
- ullet If $f\in \mathcal{F}(\mathbb{R}^n)\cap \mathcal{W}^{1,1}$ then

$$||x||_{\Pi^*(f)} = 2|x| \int_{x^{\perp}} P_{x^{\perp}} f(y) dy,$$

where $P_{x^{\perp}}f(y) = \max_{s \in \mathbb{R}} f(y + sx)$.

Functional affine inequalities

Theorem 6 (Alonso-Gutiérrez, Bernués, G.M. +2018)

Let $f \in \mathcal{F}(\mathbb{R}^n)$. Then

$$\int_{\mathbb{R}^n} \int_{\mathbb{R}^n} \min\{f(y), f(x)\} dy dx \le 2^n n! \|f\|_1^{n+1} |\Pi^*(f)|.$$

"=" iff
$$\frac{f(x)}{\|f\|_{\infty}} = e^{-\|x\|_{\triangle}}$$
 for a simplex $\triangle \ni 0$.

Functional affine inequalities

Theorem 6 (Alonso-Gutiérrez, Bernués, G.M. +2018)

Let $f \in \mathcal{F}(\mathbb{R}^n)$. Then

$$\int_{\mathbb{R}^n} \int_{\mathbb{R}^n} \min\{f(y), f(x)\} dy dx \le 2^n n! \|f\|_1^{n+1} |\Pi^*(f)|.$$

"=" iff $\frac{f(x)}{\|f\|_{\infty}} = e^{-\|x\|_{\triangle}}$ for a simplex $\triangle \ni 0$.

Remark

If $f(x) = e^{-\|x\|_K}$ with $K \in \mathcal{K}^n$ then Thm. 6 becomes Thm. 4, i.e.

$$\frac{\binom{2n}{n}}{n^n} \leq |K|^{n-1}|\Pi^*(K)|.$$

Definition

Let $f \in \mathcal{F}(\mathbb{R}^n)$. Then

$$K_t(f) := \{x \in \mathbb{R}^n : f(x) \ge e^{-t} ||f||_{\infty}\} \quad \forall t \ge 0.$$

Definition

Let $f \in \mathcal{F}(\mathbb{R}^n)$. Then

$$K_t(f) := \{ x \in \mathbb{R}^n : f(x) \ge e^{-t} ||f||_{\infty} \} \quad \forall \ t \ge 0.$$

Lemma 1

Let $f \in \mathcal{F}(\mathbb{R}^n)$. The covariogram $g : \mathbb{R}^n \to \mathbb{R}$ of f

$$g(x) := \int_0^\infty e^{-t} |K_t(f) \cap (x + K_t(f))| dt$$
$$= \int_{\mathbb{R}^n} \min \left\{ \frac{f(y)}{\|f\|_\infty}, \frac{f(y - x)}{\|f\|_\infty} \right\} dy$$

is even and $g \in \mathcal{F}(\mathbb{R}^n)$.

Lemma 2

Let $f \in \mathcal{F}(\mathbb{R}^n)$ and g its covariogram. For every $0 < \lambda_0 < 1$ then

$$2\|f\|_1\Pi^*(f)=\bigcap_{0<\lambda<\lambda_0}\frac{K_{-\log(1-\lambda)}(g)}{\lambda}.$$

$$\left\{x\in\mathbb{R}^n: \int_0^\infty e^{-t}|K_t\cap(\lambda x+K_t)|dt\geq (1-\lambda)\int_0^\infty e^{-t}|K_t|dt\right\}=$$

$$\left\{x \in \mathbb{R}^n : \int_0^\infty e^{-t} |K_t \cap (\lambda x + K_t)| dt \ge (1 - \lambda) \int_0^\infty e^{-t} |K_t| dt \right\} = \\
\left\{x \in \mathbb{R}^n : \int_0^\infty e^{-t} \frac{|K_t| - |K_t \cap (\lambda |x| \frac{x}{|x|} + K_t)|}{\lambda} dt \le \int_0^\infty e^{-t} |K_t| dt \right\}.$$

$$\left\{x \in \mathbb{R}^n : \int_0^\infty e^{-t} |K_t \cap (\lambda x + K_t)| dt \ge (1 - \lambda) \int_0^\infty e^{-t} |K_t| dt \right\} = \\
\left\{x \in \mathbb{R}^n : \int_0^\infty e^{-t} \frac{|K_t| - |K_t \cap (\lambda |x| \frac{x}{|x|} + K_t)|}{\lambda} dt \le \int_0^\infty e^{-t} |K_t| dt \right\}.$$

Since
$$|K_t| - |K_t \cap (\lambda |x| \frac{x}{|x|} + K_t)| \le \lambda |x| |P_{x^{\perp}} K_t|$$

$$\begin{cases} x \in \mathbb{R}^n : \int_0^\infty e^{-t} |K_t \cap (\lambda x + K_t)| dt \ge (1 - \lambda) \int_0^\infty e^{-t} |K_t| dt \end{cases} = \\ \begin{cases} x \in \mathbb{R}^n : \int_0^\infty e^{-t} \frac{|K_t| - |K_t \cap (\lambda |x| \frac{x}{|x|} + K_t)|}{\lambda} dt \le \int_0^\infty e^{-t} |K_t| dt \end{cases}.$$

Since
$$|K_t| - |K_t \cap (\lambda |x| \frac{x}{|x|} + K_t)| \le \lambda |x| |P_{x^{\perp}} K_t|$$



$$\lambda |x| \bigotimes_{K_t} \lambda x + K_t$$

$$|K_t| - |K_t \cap (\lambda x + K_t)|$$

$$\int_0^\infty e^{-t} \frac{|\mathcal{K}_t| - |\mathcal{K}_t \cap (\lambda |x| \frac{x}{|x|} + \mathcal{K}_t)|}{\lambda} dt \leq |x| \int_0^\infty e^{-t} |P_{x^{\perp}} \mathcal{K}_t| dt$$

$$\int_0^\infty e^{-t} \frac{|K_t| - |K_t \cap (\lambda |x| \frac{x}{|x|} + K_t)|}{\lambda} dt \le |x| \int_0^\infty e^{-t} |P_{x^{\perp}} K_t| dt$$

$$= \frac{\|x\|_{\Pi^*(f)}}{2\|f\|_{\infty}}.$$

$$\begin{split} \int_0^\infty e^{-t} \frac{|\mathcal{K}_t| - |\mathcal{K}_t \cap (\lambda |x| \frac{x}{|x|} + \mathcal{K}_t)|}{\lambda} dt &\leq |x| \int_0^\infty e^{-t} |P_{x^{\perp}} \mathcal{K}_t| dt \\ &= \frac{\|x\|_{\Pi^*(f)}}{2\|f\|_{\infty}}. \end{split}$$

Therefore if

$$||x||_{\Pi^*(f)} \le 2||f||_{\infty} \int_0^{\infty} e^{-t} |K_t| dt = 2 \int_{\mathbb{R}^n} f(x) dx$$

$$\int_0^\infty e^{-t} \frac{|K_t| - |K_t \cap (\lambda |x| \frac{x}{|x|} + K_t)|}{\lambda} dt \le |x| \int_0^\infty e^{-t} |P_{x^{\perp}} K_t| dt$$

$$= \frac{\|x\|_{\Pi^*(f)}}{2\|f\|_{\infty}}.$$

Therefore if

$$||x||_{\Pi^*(f)} \le 2||f||_{\infty} \int_0^{\infty} e^{-t} |K_t| dt = 2 \int_{\mathbb{R}^n} f(x) dx$$

then
$$x \in K_{-\log(1-\lambda)}(g)/\lambda$$

$$\begin{split} \int_0^\infty e^{-t} \frac{|K_t| - |K_t \cap (\lambda |x| \frac{x}{|x|} + K_t)|}{\lambda} dt &\leq |x| \int_0^\infty e^{-t} |P_{x^{\perp}} K_t| dt \\ &= \frac{\|x\|_{\Pi^*(f)}}{2\|f\|_{\infty}}. \end{split}$$

Therefore if

$$||x||_{\Pi^*(f)} \le 2||f||_{\infty} \int_0^{\infty} e^{-t} |K_t| dt = 2 \int_{\mathbb{R}^n} f(x) dx$$

then $x \in K_{-\log(1-\lambda)}(g)/\lambda$ and thus

$$2\|f\|_1\Pi^*(f)\subset \frac{K_{-\log(1-\lambda)}(g)}{\lambda}$$

for every $0 < \lambda < 1$.



Definition (Ball 1988)

Let $f \in \mathcal{F}(\mathbb{R}^n)$ with f(0) > 0. Then

$$\tilde{K}(f) := \left\{ x \in \mathbb{R}^n : n \int_0^\infty f(rx) r^{n-1} dr \ge f(0) \right\}$$

fulfills $\tilde{K}(f) \in \mathcal{K}^n$ and $|\tilde{K}(f)| = ||f||_1/f(0)$.

Definition (Ball 1988)

Let $f \in \mathcal{F}(\mathbb{R}^n)$ with f(0) > 0. Then

$$\tilde{K}(f) := \left\{ x \in \mathbb{R}^n : n \int_0^\infty f(rx) r^{n-1} dr \ge f(0) \right\}$$

fulfills $\tilde{K}(f) \in \mathcal{K}^n$ and $|\tilde{K}(f)| = \|f\|_1/f(0)$.

Lemma 3

Let $g \in \mathcal{F}(\mathbb{R}^n)$ with g(0) > 0. If $0 \le t \le n/e$ then

$$rac{t}{(n!)^{rac{1}{n}}} ilde{K}(g)\subset K_t(g).$$

"=" iff $\frac{g(x)}{g(0)} = e^{-\|x\|_K}$ for some $K \in \mathcal{K}^n$ with $0 \in K$.

Proof of Theorem 6. By Lem. 1 we apply Lem. 3 to g and then for every $0<\lambda_0<1-e^{-\frac{n}{e}}$ we have

Proof of Theorem 6. By Lem. 1 we apply Lem. 3 to g and then for every $0<\lambda_0<1-e^{-\frac{n}{e}}$ we have

$$\bigcap_{0<\lambda<\lambda_0}\frac{-\log(1-\lambda)}{(n!)^{\frac{1}{n}}\lambda}\tilde{K}(g)\subset\bigcap_{0<\lambda<\lambda_0}\frac{K_{-\log(1-\lambda)}(g)}{\lambda},$$

Proof of Theorem 6. By Lem. 1 we apply Lem. 3 to g and then for every $0<\lambda_0<1-e^{-\frac{n}{e}}$ we have

$$\bigcap_{0<\lambda<\lambda_0}\frac{-\log(1-\lambda)}{(n!)^{\frac{1}{n}}\lambda}\tilde{K}(g)\subset\bigcap_{0<\lambda<\lambda_0}\frac{K_{-\log(1-\lambda)}(g)}{\lambda},$$

which by Lem. 2 is equivalent to

Proof of Theorem 6. By Lem. 1 we apply Lem. 3 to g and then for every $0<\lambda_0<1-e^{-\frac{n}{e}}$ we have

$$\bigcap_{0<\lambda<\lambda_0}\frac{-\log(1-\lambda)}{(n!)^{\frac{1}{n}}\lambda}\tilde{K}(g)\subset\bigcap_{0<\lambda<\lambda_0}\frac{K_{-\log(1-\lambda)}(g)}{\lambda},$$

which by Lem. 2 is equivalent to

$$\bigcap_{0<\lambda<\lambda_0}\frac{-\log(1-\lambda)}{(n!)^{\frac{1}{n}}\lambda}\tilde{K}(g)\subset 2\|f\|_1\Pi^*(f).$$

Since $h(\lambda):=-\log(1-\lambda)/\lambda$ is increasing in $\lambda\in(0,1)$ and $\lim_{\lambda\to0^+}h(\lambda)=1$, then

Since
$$h(\lambda):=-\log(1-\lambda)/\lambda$$
 is increasing in $\lambda\in(0,1)$ and $\lim_{\lambda\to 0^+}h(\lambda)=1$, then
$$\frac{1}{(n!)^{\frac{1}{n}}}\tilde{K}(g)\subset 2\|f\|_1\Pi^*(f).$$

Since $h(\lambda):=-\log(1-\lambda)/\lambda$ is increasing in $\lambda\in(0,1)$ and $\lim_{\lambda\to0^+}h(\lambda)=1$, then

$$\frac{1}{(n!)^{\frac{1}{n}}}\tilde{K}(g)\subset 2\|f\|_1\Pi^*(f).$$

Since $h(\lambda):=-\log(1-\lambda)/\lambda$ is increasing in $\lambda\in(0,1)$ and $\lim_{\lambda\to0^+}h(\lambda)=1$, then

$$\frac{1}{(n!)^{\frac{1}{n}}}\tilde{K}(g)\subset 2\|f\|_1\Pi^*(f).$$

$$|2^n||f||_1^n|\Pi^*(f)| \ge \frac{1}{n!}|\tilde{K}(g)|$$

Since $h(\lambda):=-\log(1-\lambda)/\lambda$ is increasing in $\lambda\in(0,1)$ and $\lim_{\lambda\to0^+}h(\lambda)=1$, then

$$\frac{1}{(n!)^{\frac{1}{n}}}\tilde{K}(g)\subset 2\|f\|_1\Pi^*(f).$$

$$2^{n} \|f\|_{1}^{n} |\Pi^{*}(f)| \ge \frac{1}{n!} |\tilde{K}(g)|$$

$$= \frac{1}{n!} \frac{1}{g(0)} \int_{\mathbb{R}^{n}} g(x) dx$$

Since $h(\lambda):=-\log(1-\lambda)/\lambda$ is increasing in $\lambda\in(0,1)$ and $\lim_{\lambda\to0^+}h(\lambda)=1$, then

$$\frac{1}{(n!)^{\frac{1}{n}}}\tilde{K}(g)\subset 2\|f\|_1\Pi^*(f).$$

$$2^{n} \|f\|_{1}^{n} |\Pi^{*}(f)| \geq \frac{1}{n!} |\tilde{K}(g)|$$

$$= \frac{1}{n!} \frac{1}{g(0)} \int_{\mathbb{R}^{n}} g(x) dx$$

$$= \frac{1}{n!} \frac{1}{\int \frac{f}{\|f\|_{\infty}}} \int_{\mathbb{R}^{n}} \int_{\mathbb{R}^{n}} \min \left\{ \frac{f(y)}{\|f\|_{\infty}}, \frac{f(x)}{\|f\|_{\infty}} \right\} dy dx.$$

Bibliography

- D. Alonso-Gutiérrez, J. Bernués, B. González Merino, Zhang's inequality for log-concave functions, GAFA Seminar Notes 2019.
- K. Ball, Logarithmically concave functions and sections of convex sets in \mathbb{R}^n , Studia Math. 88 (1) (1988), 69-84.
- C. M. Petty, Isoperimetric problems, Proceedings of the Conference on Convexity and Combinatorial Geometry, 26–41. University of Oklahoma, Norman (1971).
- G. Zhang, Restricted chord projection and affine inequalities, Geom. Dedicata 39 (2) (1991), 213–222.
- G. Zhang, The affine Sobolev inequality, J. Differential Geom. 53 (1999), 183–202.

Thank you for your attention!!

Conference announcement:

Geometry, Analysis & Convexity, Sevilla 22.6.20 to 26.6.20.



ge Ometry ana Lysis conv Exity