

Zhang's inequality for log-concave functions

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

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To the memory of Bernardo Cascales

Theorem 1 (Sobolev ineq.)

Let $f : M \rightarrow \mathbb{R}$ with $M \subset \mathbb{R}^n$ 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 $f = \chi_{\mathbb{B}_2^n}$.

Isoperimetric & Sobolev inequalities

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Theorem 2 (Isoperimetric ineq.)

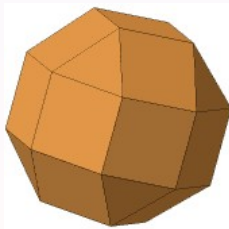
Let $M \subset \mathbb{R}^n$ with "good boundary" and \overline{M} compact. Then

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

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

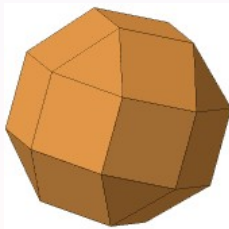
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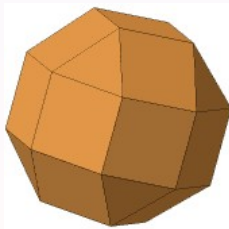
- K is a **convex body**, i.e., a convex and compact set of \mathbb{R}^n .
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Definitions

- K is a **convex body**, i.e., a convex and compact set of \mathbb{R}^n .
- \mathcal{K}^n is the set of all n -dimensional convex bodies.
- The **polar projection body** $\Pi^*(K)$ of $K \in \mathcal{K}^n$ is the unit ball of the norm

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



Petty projection inequality

Theorem 3 (Petty 1971)

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

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

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Theorem 4 (Zhang 1991)

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

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

"=" iff K is a simplex.

Definition

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

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

Impact of log-concave functions

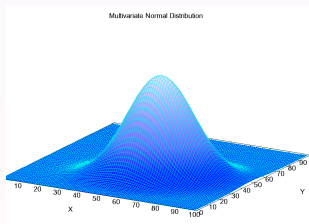
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- Probability spaces:

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 - ▷ gaussian densities

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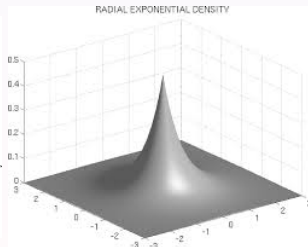
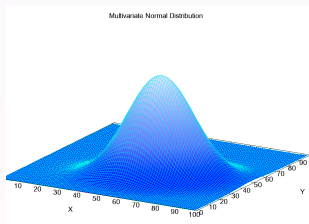
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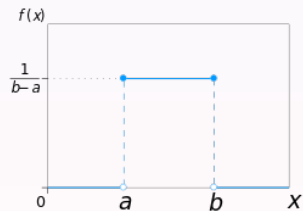
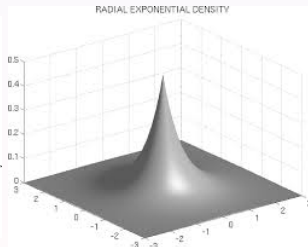
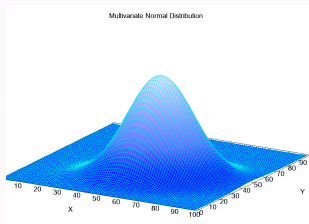


Impact of log-concave functions

- Probability spaces:

- ▷ gaussian densities
- ▷ exponentials
- ▷ characteristics

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$$a \cdot \chi_K(x), K \in \mathcal{K}^n.$$



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- Convex Geometry:

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- ▷ Brunn-Minkowski inequality

$$|(1 - \lambda)K + \lambda C|^{\frac{1}{n}} \geq (1 - \lambda)|K|^{\frac{1}{n}} + \lambda|C|^{\frac{1}{n}}$$

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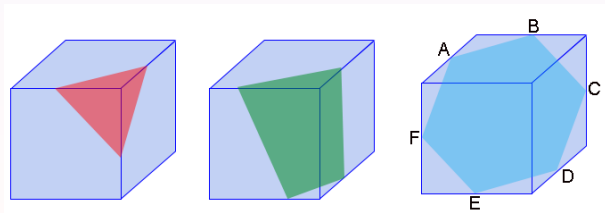
- ▷ **Brunn-Minkowski inequality**

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- ▷ **marginal densities of convex compact sets** $K \in \mathcal{K}^n$

$$f : H \rightarrow \mathbb{R}, \quad f(x) := |K \cap (x + H^\perp)|$$

where H is an i -dimensional plane, is $\frac{1}{n-i}$ -concave.



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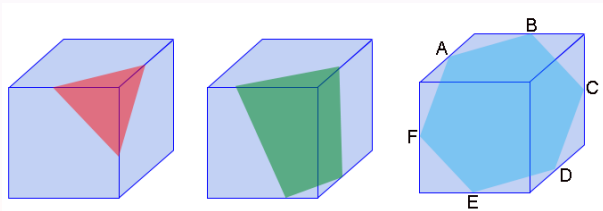
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- ▷ **Smallest common concavity in marginals** on \mathbb{R}^n for all $n \geq 1$ are the **0-concave integrable functions**, i.e., **log-concave** integrable ones.



Polar projection body of f

For every $f \in \mathcal{F}(\mathbb{R}^n)$, let $\Pi^*(f)$ the polar projection body of f be the unit ball of the norm

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

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

Theorem 5 (Zhang 1999)

Let $f \in \mathcal{F}(\mathbb{R}^n) \cap \mathcal{C}^1$. Then

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

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

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

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

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

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

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Observation

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

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

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Lemma 1

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

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

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

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

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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 $0 < \lambda < 1$.

□

Proof of Theorem 6

Definition (Ball 1988)

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

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

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

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Lemma 3

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

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

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

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which by Lem. 2 is equivalent to

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

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$$\begin{aligned} 2^n \|f\|_1^n |\Pi^*(f)| &\geq \frac{1}{n!} |\tilde{K}(g)| \\ &= \frac{1}{n!} \frac{1}{g(0)} \int_{\mathbb{R}^n} g(x) dx \end{aligned}$$

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□

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Thank you for your attention!!