

BV ESTIMATES IN OPTIMAL TRANSPORTATION AND APPLICATIONS

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ABSTRACT. In this paper we study the BV regularity for solutions of certain variational problems in Optimal Transportation. We prove that the Wasserstein projection of a measure with BV density on the set of measures with density bounded by a given BV function f is of bounded variation as well and we also provide a precise estimate of its BV norm. Of particular interest is the case $f = 1$, corresponding to a projection onto a set of densities with an L^∞ bound, where we prove that the total variation decreases by projection. This estimate and, in particular, its iterations have a natural application to some evolutionary PDEs as, for example, the ones describing a crowd motion. In fact, as an application of our results, we obtain BV estimates for solutions of some non-linear parabolic PDE by means of optimal transportation techniques. We also establish some properties of the Wasserstein projection which are interesting in their own, and allow for instance to prove uniqueness of such a projection in a very general framework.

1. INTRODUCTION

Among variational problems involving optimal transportation and Wasserstein distances, a very recurrent one is the following

$$(1.1) \quad \min_{\varrho \in \mathcal{P}_2(\Omega)} \frac{1}{2} W_2^2(\varrho, g) + \tau F(\varrho),$$

where F is a given functional on probability measures, $\tau > 0$ a parameter which can possibly be small, and g is a given probability in $\mathcal{P}_2(\Omega)$ (the space of probability measures on $\Omega \subseteq \mathbb{R}^d$ with finite second moment $\int |x|^2 d\varrho(x) < +\infty$). This very instance of the problem is exactly the one we face in the time-discretization of the gradient flow of F in $\mathcal{P}_2(\Omega)$, where $g = \varrho_k^\tau$ is the measure at step k , and the optimal ϱ will be the next measure ϱ_{k+1}^τ . Under suitable assumptions, at the limit when $\tau \rightarrow 0$, this sequence converges to a curve of measures which is the gradient flow of F (see [2, 1] for a general description of this theory).

The same problem also appears in other frameworks as well, for fixed τ . For instance in image processing, if F is a smoothing functional, this is a model to find a better (smoother) image ϱ which is not so far from the original g (the choice of the distance W_2 in this case can be justified by robustness arguments), see [15]. In some urban planning models (see [5, 23]) g represents the distribution of some resources and ϱ that of population, which from one side is attracted by the resources g and on the other avoids creating zones of high density thus guaranteeing enough space for each individual. In this case the functional F favors diffused measures, for instance $F(\varrho) = \int h(\varrho(x)) dx$, where h is a convex and superlinear function, which gives a higher cost to high densities of ϱ . Alternatively, g could represent the distribution of population, and ϱ that of services, to be chosen so that they are close enough to g but more concentrated. This effect can be obtained by choosing F that favors concentrated measures.

When F takes only the values 0 and $+\infty$, (1.1) becomes a projection problem. Recently, the projection onto the set¹ K_1 of densities bounded above by the constant 1 has received lot of attention. This is mainly due to its applications in the time-discretization of evolution problems with density constraints typically associated to crowd motion. For a precise description of the associated model we refer to [22, 16], where a crowd is described as a population of particles which cannot overlap, and cannot go beyond a certain threshold density.

In this paper we concentrate on the case where $F(\varrho) = \int h(\varrho)$ for a convex integrand $h : \mathbb{R}_+ \rightarrow \mathbb{R} \cup \{+\infty\}$. The case of the projection on K_1 is obtained by taking the following function:

$$h(\varrho) = \begin{cases} 0, & \text{if } 0 \leq \varrho \leq 1 \\ +\infty, & \text{if } \varrho > 1, \end{cases}$$

We are interested in the estimates on the minimizer $\bar{\varrho}$ of (1.1). In general then can be divided into two categories: the ones which are independent of g (but depend on τ) and the ones uniform in τ (dependent on g). A typical example of the first type of estimate can be obtained by writing down the optimality conditions for (1.1). In the case $F(\varrho) = \int h(\varrho)$, we get $\varphi + \tau h'(\bar{\varrho}) = \text{const}$, where φ is the Kantorovich potential in the transport from $\bar{\varrho}$ to g (in fact this equality holds only $\bar{\varrho}$ -a.e., but we skip the details and just recall the heuristic argument). On a bounded domain, φ is Lipschitz continuous with a universal Lipschitz constant depending only on the domain, and so is $\tau h'(\bar{\varrho})$. If h is strictly convex and C^1 , then we can deduce the Lipschitz continuity for $\bar{\varrho}$. The bounds on the Lipschitz constant of $\bar{\varrho}$ do not really depend on g , but on the other hand they clearly degenerate as $\tau \rightarrow 0$. Another bound that one can prove is $\|\bar{\varrho}\|_{L^\infty} \leq \|g\|_{L^\infty}$ (see [7, 23]), which, on the contrary, is independent of τ .

In this paper we are mainly concerned with BV estimates. As we expect uniform bounds, in what follows we get rid of the parameter τ .

We recall that for every function $\varrho \in L^1$ and every open set A the total variation of $\nabla \varrho$ in A is defined as

$$TV(\varrho, A) = \int_A |\nabla \varrho| = \sup \left\{ \int \varrho \operatorname{div} \xi \, dx \quad : \quad \xi \in C_c^1(A), \quad |\xi| \leq 1 \right\}.$$

Our main theorem reads as follows:

Theorem 1.1. *Let $\Omega \subset \mathbb{R}^d$ be a (possibly unbounded) convex set, $h : \mathbb{R}_+ \rightarrow \mathbb{R} \cup \{+\infty\}$ be a convex and l.s.c. function and $g \in \mathcal{P}_2(\Omega) \cap BV(\Omega)$. If $\bar{\varrho}$ is a minimizer of the following variational problem*

$$\min_{\varrho \in \mathcal{P}_2(\Omega)} \frac{1}{2} W_2^2(\varrho, g) + \int_{\Omega} h(\varrho(x)) \, dx,$$

then

$$(1.2) \quad \int_{\Omega} |\nabla \bar{\varrho}| \, dx \leq \int_{\Omega} |\nabla g| \, dx.$$

As we said, this covers the case of the Wasserstein projection of g on the subset K_1 of $\mathcal{P}_2(\Omega)$ given by the measures with density less than or equal to 1. Starting from Theorem 1.1 and constructing an appropriate approximating sequence of functionals we are actually able

¹Here and in the sequel we denote by K_f the set of absolutely continuous measure with density bounded by f :

$$K_f := \{\varrho \in \mathcal{P}(\Omega) : \varrho \leq f dx\}$$

to establish BV bounds for more general Wasserstein projections related to a prescribed BV function f . More precisely we have the following result.

Theorem 1.2. *Let $\Omega \subset \mathbb{R}^d$ be a (possibly unbounded) convex set, $g \in \mathcal{P}_2(\Omega) \cap BV(\Omega)$ and let $f \in BV_{\text{loc}}(\Omega)$ be a function with*

$$\int_{\Omega} f \, dx \geq 1.$$

If

$$(1.3) \quad \bar{\varrho} = \operatorname{argmin} \left\{ W_2^2(\varrho, g) : \varrho \in \mathcal{P}_2(\Omega), \varrho \leq f \text{ a.e.} \right\},$$

then

$$(1.4) \quad \int_{\Omega} |\nabla \bar{\varrho}| \, dx \leq \int_{\Omega} |\nabla g| \, dx + 2 \int_{\Omega} |\nabla f| \, dx.$$

We would like to spend some words on the BV estimate for the projection on the set K_1 , which is the original motivation for this paper. We note that this corresponds to the case

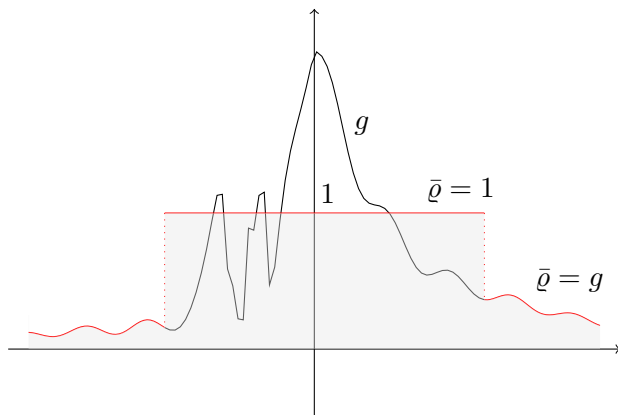
$$h(\varrho) = \begin{cases} 0, & \text{if } \varrho \in [0, 1], \\ +\infty, & \text{if } \varrho > 1, \end{cases}$$

in Theorem 1.1 and to the case $f = 1$ in Theorem 1.2. In both cases we obtain that (1.2) holds.

In dimension one the estimate (1.2) can be obtained by some direct considerations. In fact, by [13] we have that the constraint $\bar{\varrho} \leq 1$ is saturated, i.e. the projection is of the form

$$\bar{\rho}(x) = \begin{cases} 1, & \text{if } x \in A, \\ g(x), & \text{if } x \notin A, \end{cases}$$

for an open set $A \subset \mathbb{R}$. Since we are in dimension one, A is a union of intervals and so it is sufficient to show that (1.2) holds in the case that A is just one interval, as in the picture on the left. In this case it is immediate to check that the total variation of g has not increased after the projection since $\bar{\varrho} = 1$ on A , while there is necessarily a point $x_0 \in A$ such that $g(x_0) \geq 1$.



In dimension $d \geq 2$ the estimate (1.2) is more involved essentially due to the fact that the projection tends to spread in all directions. This geometric phenomenon can be illustrated with the following simple example. Consider the function $g = (1 + \varepsilon)\mathbb{1}_{B(0,R)}$, where $\varepsilon > 0$ and $R > 0$ are such that $(1 + \varepsilon)|B(0,R)| = 1$. By the saturation of the constraint and symmetry considerations the projection $\bar{\varrho}$ of g is the characteristic function $\bar{\varrho} = \mathbb{1}_{B(0,\bar{R})}$, where $\bar{R} = (1 + \varepsilon)^{1/d}R$. The total variation involves two opposite effects: the perimeter of the ball increases,

but the height of the jump passes from $1 + \varepsilon$ to 1. In fact we have

$$\int_{\mathbb{R}^d} |\nabla \bar{\varrho}| = d\omega_d \bar{R}^{d-1} = d\omega_d R^{d-1} (1 + \varepsilon)^{(d-1)/d} \leq d\omega_d R^{d-1} (1 + \varepsilon) = \int_{\mathbb{R}^d} |\nabla g|.$$

Further explicit examples are difficult to construct. Even in the case $g = (1 + \varepsilon)\mathbb{1}_\Omega$, where Ω is a union of balls, it is not trivial to compute the BV norm of the projection, which is the characteristic function of a union of (overlapping) balls.

The BV estimates are useful when the projection is treated as one time-step of a discretized evolution process. For instance, a BV bound allows to transform weak convergence in the sense of measures into strong L^1 convergence (see Section 6.3). Also, if we consider a PDE mixing a smooth evolution, such as the Fokker-Planck evolution, and some projection steps (in order to impose a density constraint, as in crowd motion issues), one could wonder which bounds on the regularity of the solution are preserved in time. From the fact that the discontinuities in the projected measure destroy any kind of $W^{1,p}$ norm, it is natural to look for BV bounds. Notice by the way that, for these kind of applications, proving $\int_\Omega |\nabla \bar{\varrho}| \leq \int_\Omega |\nabla g|$ (with no multiplicative coefficient nor additional term) is crucial in order to iterate this estimate at every step.

The paper is structured as follows: In Section 2 we recall some preliminary results in optimal transportation, in Section 3 we establish our *main inequality*, in Section 4 we prove Theorem 1.1 while in Section 5 we collect some properties of solution of (1.3) which can be interesting in their own and we prove Theorem 1.2. Eventually, in Section 6 we present some applications of the above results, connections with other variational and evolution problems and some open questions.

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2. NOTATIONS AND PRELIMINARIES

In this section we collect some facts about optimal transport that we will need in the sequel, referring the reader to [25] for more details. We will denote by $\mathcal{P}(\Omega)$ the set of probability measures in Ω and by $\mathcal{P}_2(\Omega)$ the subset of $\mathcal{P}(\Omega)$ given by those with finite second moment (i.e. $\mu \in \mathcal{P}_2(\Omega)$ if and only if $\int |x|^2 d\mu < \infty$). We will also use the spaces $\mathcal{M}(\Omega)$ of finite measures on Ω and $L^1_+(\Omega)$ of non-negative functions in L^1 . Notice $\{f \in L^1_+(\Omega) : \int f(x) dx = 1\} = L^1_+(\Omega) \cap \mathcal{P}(\Omega)$. In the sequel we will *always* identify an absolutely continuous measure with its density (for instance writing $T_\# f$ for $T_\#(f dx)$ and so on..).

Theorem 2.1. *Let $\Omega \subset \mathbb{R}^d$ be a given convex set and let $\varrho, g \in L^1_+(\Omega)$ be two probability densities on Ω . Then the following hold:*

(i) *The problem*

$$(2.1) \quad \frac{1}{2} W_2^2(\varrho, g) := \min \left\{ \int_{\Omega \times \Omega} \frac{1}{2} |x - y|^2 d\gamma : \gamma \in \Pi(\varrho, g) \right\},$$

where $\Pi(\varrho, g)$ is the set of transport plans, i.e. $\Pi(\varrho dx, g dx) := \{\gamma \in \mathcal{P}(\Omega \times \Omega) : (\pi^x)_\# \gamma = \varrho, (\pi^y)_\# \gamma = g\}$, has a unique solution, which is of the form $\gamma_{\hat{T}} := (id, \hat{T})_\# \varrho$, and $\hat{T} :$

$\Omega \rightarrow \Omega$ is a solution of the problem

$$(2.2) \quad \min_{T\# \varrho = g} \int_{\Omega} \frac{1}{2} |x - T(x)|^2 \varrho(x) \, dx.$$

(ii) The map $\hat{T} : \{\varrho > 0\} \rightarrow \{g > 0\}$ is a.e. invertible and its inverse $\hat{S} := \hat{T}^{-1}$ is a solution of the problem

$$(2.3) \quad \min_{S\# g = \varrho} \int_{\Omega} \frac{1}{2} |x - S(x)|^2 g(x) \, dx.$$

(iii) $W_2(\cdot, \cdot)$ is a distance on the space $\mathcal{P}_2(\Omega)$ of probabilities over Ω with finite second moment.

(iv) We have

$$(2.4) \quad \frac{1}{2} W_2^2(\varrho, g) = \max \left\{ \int_{\Omega} \varphi(x) \varrho(x) \, dx + \int_{\Omega} \psi(y) g(y) \, dy : \varphi(x) + \psi(y) \leq \frac{1}{2} |x - y|^2, \forall x, y \in \Omega \right\}.$$

(v) The optimal functions $\hat{\varphi}, \hat{\psi}$ in (2.4) are continuous, differentiable almost everywhere, Lipschitz if Ω is bounded, and such that:

- $\hat{T}(x) = x - \nabla \hat{\varphi}(x)$ and $\hat{S}(x) = x - \nabla \hat{\psi}(x)$ for a.e. $x \in \Omega$; in particular, the gradients of the optimal functions are uniquely determined (even in case of non-uniqueness of $\hat{\varphi}$ and $\hat{\psi}$) a.e. on $\{\varrho > 0\}$ and $\{g > 0\}$, respectively;
- the functions

$$x \mapsto \frac{|x|^2}{2} - \hat{\varphi}(x) \quad \text{and} \quad x \mapsto \frac{|x|^2}{2} - \hat{\psi}(x),$$

are convex in Ω and hence $\hat{\varphi}$ and $\hat{\psi}$ are semi-concave;

- $\hat{\varphi}(x) = \min_{y \in \Omega} \left\{ \frac{1}{2} |x - y|^2 - \hat{\psi}(y) \right\}$ and $\hat{\psi}(y) = \min_{x \in \Omega} \left\{ \frac{1}{2} |x - y|^2 - \hat{\varphi}(x) \right\}$;
- if we denote by χ^c the c -transform of a function $\chi : \Omega \rightarrow \mathbb{R}$ defined through $\chi^c(y) = \inf_{x \in \Omega} \frac{1}{2} |x - y|^2 - \chi(x)$, then the maximal value in (2.4) is also equal to

$$(2.5) \quad \max \left\{ \int_{\Omega} \varphi(x) \varrho(x) \, dx + \int_{\Omega} \varphi^c(y) g(y) \, dy, \varphi \in C^0(\Omega) \right\}$$

and the optimal φ is the same $\hat{\varphi}$ as above, and is such that $\hat{\varphi} = (\hat{\varphi}^c)^c$ a.e. on $\{\varrho > 0\}$.

(vi) If $g \in \mathcal{P}_2(\Omega)$ is given, the functional $W : \mathcal{P}_2(\Omega) \rightarrow \mathbb{R}$ defined through

$$W(\varrho) = \frac{1}{2} W_2^2(\varrho, g) = \max \left\{ \int_{\Omega} \varphi(x) \varrho(x) \, dx + \int_{\Omega} \varphi^c(y) g(y) \, dy, \varphi \in C^0(\Omega) \right\}$$

is convex. Moreover, if $\{g > 0\}$ is a connected open set we can choose a particular potential $\hat{\varphi}$, defined as

$$\hat{\varphi}(x) = \inf \left\{ \frac{1}{2} |x - y|^2 - \hat{\psi}(y) : y \in \text{spt}(g) \right\},$$

where $\hat{\psi}$ is the unique (up to additive constants) optimal function $\hat{\psi}$ in (2.4) (i.e. $\hat{\varphi}$ is the c -transform of $\hat{\psi}$ computed on $\Omega \times \text{spt}(g)$). With this choice, if $\chi = \hat{\varrho} - \varrho$ is the

difference between two probability measures, then we have

$$\lim_{\varepsilon \rightarrow 0} \frac{W(\varrho + \varepsilon\chi) - W(\varrho)}{\varepsilon} = \int_{\Omega} \hat{\varphi} \, d\chi.$$

As a consequence, $\hat{\varphi}$ is the first variation of W .

The only non-standard point is the last one (the computation of the first variation of W): it is sketched in [5], and a more detailed presentation will be part of [24] (Section 7.2). Uniqueness of $\hat{\psi}$ on $\text{spt}(g)$ is obtained from the uniqueness of its gradient and the connectedness of $\{g > 0\}$.

We also need some regularity results on optimal transport maps, see [8, 9].

Theorem 2.2. *Let $\Omega \subset \mathbb{R}^d$ be a bounded uniformly convex set with smooth boundary and let $\varrho, g \in L^1_+(\Omega)$ be two probability densities on Ω away from zero and infinity². Then, using the notations from Theorem 2.1, we have:*

- (i) $\hat{T} \in C^{0,\alpha}(\overline{\Omega})$ and $\hat{S} \in C^{0,\alpha}(\overline{\Omega})$.
- (ii) If $\varrho \in C^{k,\beta}(\overline{\Omega})$ and $g \in C^{k,\beta}(\overline{\Omega})$, then $\hat{T} \in C^{k+1,\beta}(\overline{\Omega})$ and $\hat{S} \in C^{k+1,\beta}(\overline{\Omega})$.

Most of our proofs will be done by approximation. To do this, we need a stability result

Theorem 2.3. *Let $\Omega \subset \mathbb{R}^d$ be a bounded convex set and let $\varrho_n \in L^1_+(\Omega)$ and $g_n \in L^1_+(\Omega)$ be two sequences of probability densities in Ω . Then, using the notations from Theorem 2.1, if $\varrho_n \rightarrow \varrho$ and $g_n \rightarrow g$ weakly as measures, then we have:*

- (i) $W_2(\varrho, g) = \lim_{n \rightarrow \infty} W_2(\varrho_n, g_n)$.
- (ii) there exist two semi-concave functions φ, ψ such that $\nabla \hat{\varphi}_n \rightarrow \nabla \varphi$ and $\nabla \hat{\psi}_n \rightarrow \nabla \psi$ a.e. and $\nabla \varphi = \nabla \hat{\varphi}$ a.e. on $\{\varrho > 0\}$ and $\nabla \psi = \nabla \hat{\psi}$ a.e. on $\{g > 0\}$.

If Ω is unbounded (for instance $\Omega = \mathbb{R}^d$), then the convergence $\varrho_n \rightarrow \varrho$ and $g_n \rightarrow g$ weakly as measures is not enough to guarantee (i) but only implies $W_2(\varrho, g) \leq \liminf_{n \rightarrow \infty} W_2(\varrho_n, g_n)$. Yet, (i) is satisfied if $W_2(\varrho_n, \varrho), W_2(g_n, g) \rightarrow 0$, which is a stronger condition.

Proof. The proof of (i) can be found in [25]. We prove (ii). (Actually this is a consequence of the Theorem 3.3.3. from [10], but for the sake of completeness we sketch its simple proof).

We first note that due to Theorem 2.1 (v) the sequences $\hat{\varphi}_n$ and $\hat{\psi}_n$ are equi-continuous. Moreover, since the Kantorovich potentials are uniquely determined up to a constant we may suppose that there is $x_0 \in \Omega$ such that $\hat{\varphi}_n(x_0) = \hat{\psi}_n(x_0) = 0$ for every $n \in \mathbb{N}$. Thus, $\hat{\varphi}_n$ and $\hat{\psi}_n$ are locally uniformly bounded in Ω and, by the Ascoli-Arzelà Theorem, they converge uniformly up to a subsequence

$$\hat{\varphi}_n \xrightarrow[n \rightarrow \infty]{} \varphi_{\infty} \quad \text{and} \quad \hat{\psi}_n \xrightarrow[n \rightarrow \infty]{} \psi_{\infty},$$

to some continuous functions $\varphi_{\infty}, \psi_{\infty} \in C(\Omega)$, satisfying

$$\varphi_{\infty}(x) + \psi_{\infty}(y) \leq \frac{1}{2}|x - y|^2, \quad \text{for every } x, y \in \Omega.$$

In order to show that φ_{∞} and ψ_{∞} are precisely Kantorovich potentials, we use the characterization of the potentials as solutions to the problem (2.4). Indeed, let φ and ψ be such that

²We say that ϱ and g are away from zero and infinity if there is some $\varepsilon > 0$ such that $\varepsilon \leq \varrho \leq 1/\varepsilon$ and $\varepsilon \leq g \leq 1/\varepsilon$ a.e. in Ω .

$\varphi(x) + \psi(y) \leq \frac{1}{2}|x - y|^2$ for every $x, y \in \Omega$. Then, for every $n \in \mathbb{N}$ we have

$$\int_{\Omega} \hat{\varphi}_n(x) \varrho_n(x) dx + \int_{\Omega} \hat{\psi}_n(y) g_n(y) dy \geq \int_{\Omega} \varphi(x) \varrho_n(x) dx + \int_{\Omega} \psi(y) g_n(y) dy,$$

and passing to the limit we obtain

$$\int_{\Omega} \varphi_{\infty}(x) \varrho(x) dx + \int_{\Omega} \psi_{\infty}(y) g(y) dy \geq \int_{\Omega} \varphi(x) \varrho(x) dx + \int_{\Omega} \psi(y) g(y) dy,$$

which proves that φ_{∞} and ψ_{∞} are optimal. In particular, the gradient of these functions coincide with those of $\hat{\varphi}$ and $\hat{\psi}$ on the sets where the densities are strictly positive.

We now prove that $\nabla \hat{\varphi}_n \rightarrow \nabla \varphi_{\infty}$ a.e. in Ω . We denote with $\mathcal{N} \subset \Omega$ the set of points $x \in \Omega$, such that there is a function among $\hat{\varphi}$ and $\hat{\varphi}_n$, for $n \in \mathbb{N}$, which is not differentiable at x . We note that by Theorem 2.1 (v) the set \mathcal{N} has Lebesgue measure zero. Let now $x_0 \in \Omega \setminus \mathcal{N}$ and suppose, without loss of generality, $x_0 = 0$. Setting

$$\alpha_n(x) := \frac{|x|^2}{2} - \hat{\varphi}_n(x) + \hat{\varphi}_n(0) + x \cdot \nabla \varphi_{\infty}(0) \quad \text{and} \quad \alpha(x) := \frac{|x|^2}{2} - \varphi_{\infty}(x) + \varphi_{\infty}(0) + x \cdot \nabla \varphi_{\infty}(0),$$

we have that α_n are all convex and such that $\alpha_n(0) = 0$, and hence $\alpha_n(x) \geq \nabla \alpha_n(0) \cdot x$. Moreover, $\alpha_n \rightarrow \alpha$ locally uniformly and $\nabla \alpha(0) = 0$. Suppose by contradiction that $\lim_{n \rightarrow \infty} \nabla \alpha_n(0) \neq 0$. Then, there is a unit vector $p \in \mathbb{R}^d$ and a constant $\delta > 0$ such that, up to a subsequence, $p \cdot \nabla \alpha_n \geq \delta$ for every $n > 0$. Then, for every $t > 0$ we have

$$\frac{\alpha(pt)}{t} = \lim_{n \rightarrow \infty} \frac{\alpha_n(pt)}{t} \geq \liminf_{n \rightarrow \infty} \{p \cdot \nabla \alpha_n(0)\} \geq \delta,$$

which is a contradiction with the fact that $\nabla \alpha(0) = 0$. \square

In order to handle our approximation procedures, we also need to spend some words on the notion of Γ -convergence (see [11]).

Definition 2.1. *On a metric space X let $F_n : X \rightarrow \mathbb{R} \cup \{+\infty\}$ be a sequence of functions. We define the two lower-semicontinuous functions F^- and F^+ (called Γ -lim inf and Γ -lim sup of this sequence, respectively) by*

$$F^-(x) := \inf \{ \liminf_{n \rightarrow \infty} F_n(x_n) : x_n \rightarrow x \},$$

$$F^+(x) := \inf \{ \limsup_{n \rightarrow \infty} F_n(x_n) : x_n \rightarrow x \}.$$

Should F^- and F^+ coincide, then we say that F_n actually Γ -converges to the common value $F = F^- = F^+$.

This means that, when one wants to prove Γ -convergence of F_n towards a given functional F , one has actually to prove two distinct facts: first we need $F^- \geq F$ (this is called Γ -liminf inequality, i.e. we need to prove $\liminf_n F_n(x_n) \geq F(x)$ for any approximating sequence $x_n \rightarrow x$) and then $F^+ \leq F$ (this is called Γ -limsup inequality, i.e. we need to find a *recovery sequence* $x_n \rightarrow x$ such that $\limsup_n F_n(x_n) \leq F(x)$).

The definition of Γ -convergence for a continuous parameter $\varepsilon \rightarrow 0$ obviously passes through the convergence to the same limit for any subsequence $\varepsilon_n \rightarrow 0$.

Among the properties of Γ -convergence we have the following:

- if there exists a compact set $K \subset X$ such that $\inf_X F_n = \inf_K F_n$ for any n , then F attains its infimum and $\inf F_n \rightarrow \min F$,

- if $(x_n)_n$ is a sequence of minimizers for F_n admitting a subsequence converging to x , then x minimizes F (in particular, if F has a unique minimizer x and the sequence of minimizers x_n is compact, then $x_n \rightarrow x$),
- if F_n is a sequence Γ -converging to F , then $F_n + G$ will Γ -converge to $F + G$ for any continuous function $G : X \rightarrow \mathbb{R} \cup \{+\infty\}$.

In the sequel we will need the following two easy criteria to guarantee Γ -convergence.

Proposition 2.4. *If each F_n is l.s.c. and $F_n \rightarrow F$ uniformly, then F_n Γ -converges to F .*

If each F_n is l.s.c., $F_n \leq F_{n+1}$ and $F(x) = \lim_n F_n(x)$ for all x , then F_n Γ -converges to F .

We will essentially apply the notion of Γ -convergence in the space $X = \mathcal{P}(\Omega)$ endowed with the weak convergence³ (which is indeed metrizable on this bounded subset of the Banach space of measures) since if, instead, we endowed the space $\mathcal{P}_2(\Omega)$ with the W_2 convergence, then we would lack compactness whenever Ω is not compact itself.

We conclude this section with the following simple lemma concerning properties of the functional

$$\mathcal{M}(\Omega) \ni \varrho \mapsto H(\varrho) = \begin{cases} \int_{\Omega} h(\varrho(x)) \, dx, & \text{if } \varrho \ll dx, \\ +\infty, & \text{otherwise.} \end{cases}$$

Lemma 2.5. *Let Ω be an open set and $h : \mathbb{R} \rightarrow \mathbb{R} \cup \{+\infty\}$ be convex, l.s.c. and superlinear at $+\infty$, then the functional $H : \mathcal{M}(\Omega) \rightarrow \mathbb{R} \cup \{+\infty\}$ is convex and lower semicontinuous with respect to the weak convergence of measures. Moreover if $h \in C^1$ then we have*

$$\lim_{\varepsilon \rightarrow 0} \frac{H(\varrho + \varepsilon\chi) - H(\varrho)}{\varepsilon} = \int h'(\varrho) \, d\chi$$

whenever $\rho, \chi \ll dx$, $H(\varrho) < +\infty$ and $H(\varrho + \varepsilon\chi) < +\infty$ at least for small ε . As a consequence, $h'(\varrho)$ is the first variation of H .

For this classical fact, and in particular for the semicontinuity, we refer to [4] and [3].

We also use this lemma, together with point (vi) in Theorem 2.1 to deduce the following optimality conditions.

Corollary 2.6. *Let Ω be a bounded open set, $g \in L^1_+(\Omega)$ an absolutely continuous and strictly positive probability density on Ω , the potential $\hat{\varphi}$ and the functional W defined as in point (vi) in Theorem 2.1. Let $h : \mathbb{R} \rightarrow \mathbb{R}$ be a C^1 convex and superlinear function, and let $H : \mathcal{M}(\Omega) \rightarrow \mathbb{R} \cup \{+\infty\}$ be defined as above. Suppose that $\bar{\varrho}$ solves the minimization problem*

$$\min\{W(\varrho) + H(\varrho) : \varrho \in \mathcal{P}(\Omega)\}.$$

Then there exists a constant C such that

$$h'(\bar{\varrho}) = \max\{(C - \hat{\varphi}), h'(0)\}.$$

The proof of this fact is contained in [5] and in Section 7.2.3 of [24]. We give a sketch here.

Proof. Take an arbitrary competitor $\tilde{\varrho}$, define $\varrho_\varepsilon := (1 - \varepsilon)\bar{\varrho} + \varepsilon\tilde{\varrho}$ and $\chi = \tilde{\varrho} - \bar{\varrho}$ and write the optimality condition

$$0 \leq \lim_{\varepsilon \rightarrow 0} \frac{(H + W)(\bar{\varrho} + \varepsilon\chi) - (H + W)(\bar{\varrho})}{\varepsilon}.$$

³We say that a family of probability measure μ_n weakly converges to a probability measure μ in Ω if $\int \varphi \, d\mu_n \rightarrow \int \varphi \, d\mu$ for all $\varphi \in C_b(\Omega)$, where $C_b(\Omega)$ is the space of continuous and bounded functions on Ω .

This implies

$$\int (\hat{\varphi} + h'(\bar{\varrho})) d\bar{\varrho} \geq \int (\hat{\varphi} + h'(\bar{\varrho})) d\bar{\varrho}$$

for any arbitrary competitor $\bar{\varrho}$. This means that there is a constant C such that $\hat{\varphi} + h'(\bar{\varrho}) \geq C$ with $\hat{\varphi} + h'(\bar{\varrho}) = C$ on $\{\bar{\varrho} > 0\}$. The claim is just a re-writing of this fact, distinguishing the set where $\bar{\varrho} > 0$ (and hence $h'(\bar{\varrho}) \geq h'(0)$) and the set where $\bar{\varrho} = 0$. \square

3. THE MAIN INEQUALITY

In this section we establish the key inequality needed in the proof of Theorems 1.1 and 1.2.

Lemma 3.1. *Suppose that $\varrho, g \in L^1_+$ are smooth probability densities, which are bounded away from 0 and infinity, $\Omega \subset \mathbb{R}^d$ a bounded and uniformly convex domain and let $H \in C^2(\Omega)$ be a convex function. Then we have the following inequality*

$$(3.1) \quad \int_{\Omega} \left(\varrho \nabla \cdot [\nabla H(\nabla \varphi)] - g \nabla \cdot [\nabla H(-\nabla \psi)] \right) dx \leq 0,$$

where (φ, ψ) is a choice of Kantorovich potentials.

Proof. We first note that since ϱ and g are smooth and away from zero and infinity in Ω , Theorem 2.2 implies that φ, ψ are smooth as well. Now using the identity $S(T(x)) \equiv x$ and that $S_{\#}g = \varrho$ we get

$$\begin{aligned} \int_{\Omega} \varrho(x) \nabla \cdot [\nabla H(\nabla \varphi(x))] dx &= \int_{\Omega} g(x) \left[\nabla \cdot [\nabla H(\nabla \varphi)] \right] (S(x)) dx \\ &= \int_{\Omega} g(x) \nabla \cdot [\nabla H(\nabla \varphi \circ S)](x) dx \\ &\quad + \int_{\Omega} g(x) \left(\left[\nabla \cdot [\nabla H(\nabla \varphi)] \right] (S(x)) - \nabla \cdot [\nabla H(\nabla \varphi \circ S)](x) \right) dx, \end{aligned}$$

and, by the equality

$$-\nabla \psi(x) = S(x) - x = S(x) - T(S(x)) = \nabla \varphi(S(x)),$$

we obtain

$$\begin{aligned} \int_{\Omega} \left(\varrho \nabla \cdot [\nabla H(\nabla \varphi)] - g \nabla \cdot [\nabla H(-\nabla \psi)] \right) dx &= \\ (3.2) \quad &= \int_{\Omega} g(x) \left(\left[\nabla \cdot [\nabla H(\nabla \varphi)] \right] (S(x)) - \nabla \cdot [\nabla H(\nabla \varphi \circ S)](x) \right) dx \\ &= \int_{\Omega} \varrho(x) \left(\nabla \cdot [\nabla H(\nabla \varphi)] - \left[\nabla \cdot [\nabla H(\nabla \varphi) \circ S] \right] \circ T \right) dx. \end{aligned}$$

For simplicity we set

$$\begin{aligned} (3.3) \quad E &= \nabla \cdot (\nabla H(\nabla \varphi)) - \left[\nabla \cdot (\nabla H(\nabla \varphi) \circ S) \right] \circ T \\ &= \nabla \cdot \xi - \left[\nabla \cdot (\xi \circ S) \right] \circ T, \end{aligned}$$

where by ξ we denote the continuously differentiable function

$$\xi(x) = (\xi^1, \dots, \xi^d) := \nabla H(\nabla \varphi(x)),$$

whose derivative is given by

$$D\xi = D(\nabla H(\nabla\varphi)) = D^2H(\nabla\varphi) \cdot D^2\varphi.$$

We now calculate

$$(3.4) \quad \begin{aligned} [\nabla \cdot (\xi \circ S)] \circ T &= \sum_{i=1}^d \frac{\partial(\xi^i \circ S)}{\partial x^i} \circ T = \sum_{i=1}^d \sum_{j=1}^d \frac{\partial \xi^i}{\partial x^j}(S(T)) \frac{\partial S^j}{\partial x^i} \circ T \\ &= \text{tr}(D\xi \cdot (DT)^{-1}) = \text{tr}(D^2H(\nabla\varphi) \cdot D^2\varphi \cdot (I_d - D^2\varphi)^{-1}), \end{aligned}$$

where the last two equality follow by $DS \circ T = (DT)^{-1}$ and we also used that $(DT)^{-1} = (I_d - D^2\varphi)^{-1}$, where I_d is the d -dimensional identity matrix.

By (3.3) and (3.4) we have that

$$\begin{aligned} E &= \text{tr}[D^2H(\nabla\varphi) \cdot D^2\varphi \cdot (I_d - (I_d - D^2\varphi)^{-1})] \\ &= -\text{tr}[D^2H(\nabla\varphi) \cdot [D^2\varphi]^2 \cdot (I_d - D^2\varphi)^{-1}]. \end{aligned}$$

Since we have that

$$I_d - D^2\varphi \geq 0,$$

and that the trace of the product of two positive matrices is positive, we obtain $E \leq 0$, which together with (3.2) concludes the proof. \square

Lemma 3.2. *Let $\Omega \subset \mathbb{R}^d$ be bounded and convex, $\varrho, g \in W^{1,1}(\Omega)$ be two probability densities and $H \in C^2(\mathbb{R}^d)$ be a radially symmetric convex function. Then the following inequality holds*

$$(3.5) \quad \int_{\Omega} \left(\nabla \varrho \cdot \nabla H(\nabla\varphi) + \nabla g \cdot \nabla H(\nabla\psi) \right) dx \geq 0,$$

where (φ, ψ) is a choice of Kantorovich potentials.

Proof. Let us start observing that, due to the radial symmetry of H ,

$$(3.6) \quad \nabla H(\nabla\psi) = -\nabla H(-\nabla\psi).$$

Step 1. Proof in the smooth case. Suppose that the probability densities ϱ and g are smooth and bounded away from zero and infinity and that Ω is uniformly convex. As in Lemma 3.1, we note that under these assumption on ϱ and g the Kantorovich potentials are smooth, hence after integration by part the left hand side of (3.5) becomes

$$\begin{aligned} \int_{\Omega} \left(\nabla \varrho \cdot \nabla H(\nabla\varphi) + \nabla g \cdot \nabla H(\nabla\psi) \right) dx &= \int_{\partial\Omega} \left(\varrho \nabla H(\nabla\varphi) \cdot n + g \nabla H(\nabla\psi) \cdot n \right) d\mathcal{H}^{d-1} \\ &\quad - \int_{\Omega} \left(\varrho \nabla \cdot [\nabla H(\nabla\varphi)] + g \nabla \cdot [\nabla H(\nabla\psi)] \right) dx \\ &\geq \int_{\partial\Omega} \left(\varrho \nabla H(\nabla\varphi) + g \nabla H(\nabla\psi) \right) \cdot n d\mathcal{H}^{d-1}, \end{aligned}$$

where we used Lemma 3.1 and (3.6). Moreover, by the radial symmetry of H one has $\nabla H(z) = c(z)z$, for some $c(z) > 0$. Since the gradients of the Kantorovich potentials $\nabla\varphi$ and $\nabla\psi$ calculated

in boundary points are pointing outward Ω (since $T(x) = x - \nabla\varphi(x) \in \Omega$, and $S(x) = x - \nabla\psi(x) \in \Omega$) we have that

$$\nabla H(\nabla\varphi(x)) \cdot n(x) \geq 0 \quad \text{and} \quad \nabla H(\nabla\psi(x)) \cdot n(x) \geq 0, \quad \forall x \in \partial\Omega,$$

which concludes the proof of (3.5) if ϱ and g are smooth.

Step 2. Withdrawing smoothness and uniform convexity assumptions. We first note that for every $\varepsilon > 0$ there is a sequence of uniformly convex domains Ω_ε such that $\Omega \subset \Omega_\varepsilon \subset \Omega'$ (where Ω' is a larger fixed convex domain) and $|\Omega_\varepsilon \setminus \Omega| \rightarrow 0$, together with smooth nonnegative functions $\varrho_\varepsilon \in C^1(\overline{\Omega'})$ and $g_\varepsilon \in C^1(\overline{\Omega'})$ such that

$$\varrho_\varepsilon \xrightarrow[\varepsilon \rightarrow 0]{W^{1,1}(\Omega')} \varrho \quad \text{and} \quad g_\varepsilon \xrightarrow[\varepsilon \rightarrow 0]{W^{1,1}(\Omega')} g.$$

We will suppose that both ϱ_ε and g_ε are probability densities on Ω_ε . Moreover, by adding a positive constant and then multiplying by another one, we may assume that ϱ_ε and g_ε are probability densities away from zero:

$$\varrho_\varepsilon \geq \varepsilon, \quad g_\varepsilon \geq \varepsilon \quad \text{and} \quad \int_{\Omega_\varepsilon} \varrho_\varepsilon \, dx = \int_{\Omega_\varepsilon} g_\varepsilon \, dx = 1.$$

Let $\varphi_\varepsilon \in C^{2,\beta}(\overline{\Omega_\varepsilon})$ and $\psi_\varepsilon \in C^{2,\beta}(\overline{\Omega_\varepsilon})$ be the Kantorovich potentials corresponding to the optimal transport maps between ϱ_ε and g_ε . By *Step 1* we have

$$(3.7) \quad \int_{\Omega_\varepsilon} \left(\nabla\varrho_\varepsilon \cdot \nabla H(\nabla\varphi_\varepsilon) + \nabla g_\varepsilon \cdot \nabla H(\nabla\psi_\varepsilon) \right) dx \geq 0.$$

Note that from the boundedness of Ω' we infer $|\nabla\varphi_\varepsilon|, |\nabla\psi_\varepsilon| \leq C$. Moreover, ∇H is locally bounded, which also implies $|\nabla H(\nabla\varphi_\varepsilon)|, |\nabla H(\nabla\psi_\varepsilon)| \leq C$. On the other hand, from $|\Omega_\varepsilon \setminus \Omega| \rightarrow 0$, supposing that the convergence $\nabla\varrho_\varepsilon \rightarrow \nabla\varrho$ and $\nabla g_\varepsilon \rightarrow \nabla g$ holds a.e. and is dominated, when we pass to the limit as $\varepsilon \rightarrow 0$ the integral restricted to $\Omega_\varepsilon \setminus \Omega$ is negligible. On Ω we use Theorem 2.3, the bounds on $|\nabla H(\nabla\varphi_\varepsilon)|, |\nabla H(\nabla\psi_\varepsilon)|$ and

$$\nabla\varphi_\varepsilon \xrightarrow[\varepsilon \rightarrow 0]{a.e.} \nabla\varphi \quad \text{and} \quad \nabla\psi_\varepsilon \xrightarrow[\varepsilon \rightarrow 0]{a.e.} \nabla\psi.$$

Passing to the limit as $\varepsilon \rightarrow 0$ in (3.7) we obtain (3.5), which concludes the proof. \square

Remark 3.1. In Lemma 3.2 we can drop the convexity assumption on Ω if ϱ, g have compact support: indeed, it is enough to choose a ball $\Omega' \supset \Omega$ containing the supports of ϱ and g .

Remark 3.2. Lemma 3.2 also remains true in the case of compactly supported densities g and ϱ , even if we drop the radially assumption $H(z) = H(|z|)$. In this case the inequality becomes

$$\int_{\mathbb{R}^d} \left(\nabla\varrho \cdot \nabla H(\nabla\varphi) - \nabla g \cdot \nabla H(-\nabla\psi) \right) dx \geq 0.$$

Proof. The proof follows the same scheme of that of Lemma 3.2, first in the smooth case and then for approximation. We select a convex domain Ω large enough to contain the supports of ϱ and g in its interior: all the integrations and integration by parts are performed on Ω . The only difficulty is that we cannot guarantee the boundary term to be positive. Yet, we first take ϱ, g

to be smooth and we approximate them by taking $\varrho_\varepsilon := \varepsilon \frac{1}{|\Omega|} + (1 - \varepsilon)\varrho$ and $g_\varepsilon := \varepsilon \frac{1}{|\Omega|} + (1 - \varepsilon)g$. For these densities and their corresponding potentials $\varphi_\varepsilon, \psi_\varepsilon$, we obtain the inequality

$$\int_{\Omega} \left(\nabla \varrho_\varepsilon \cdot \nabla H(\nabla \varphi_\varepsilon) + \nabla g_\varepsilon \cdot \nabla H(\nabla \psi_\varepsilon) \right) dx \geq \int_{\partial\Omega} \left(\varrho_\varepsilon \nabla H(\nabla \varphi_\varepsilon) + g_\varepsilon \nabla H(\nabla \psi_\varepsilon) \right) \cdot n \, d\mathcal{H}^{d-1}.$$

We can pass to the limit (by dominated convergence as before) in this inequality, and notice that the r.h.s. tends to 0, since $|\nabla H(\nabla \varphi_\varepsilon)|, |\nabla H(\nabla \psi_\varepsilon)| \leq C$ and $\varrho_\varepsilon = g_\varepsilon = \varepsilon/|\Omega|$ on $\partial\Omega$. Once the inequality is proven for smooth ϱ, g , a new approximation gives the desired result. \square

We observe that a particular case of Theorem 3.2, which we present here as a corollary, could have been obtained in a very different way.

Corollary 3.3. *Let $\Omega \subset \mathbb{R}^d$ be a given bounded convex set and $\varrho, g \in W^{1,1}(\Omega)$ be two probability densities. Then the following inequality holds*

$$(3.8) \quad \int_{\Omega} (\nabla \varrho \cdot \nabla \varphi + \nabla g \cdot \nabla \psi) dx \geq 0,$$

where φ and ψ are the corresponding Kantorovich potentials.

Proof. The inequality (3.8) follows by setting $H(z) := \frac{1}{2}|z|^2$ in Theorem 3.2. Nevertheless, in this particular case, there is an alternate proof, using the geodesic convexity of the entropy functional, which we sketch below for $\Omega = \mathbb{R}^d$.

Consider the entropy functional $\mathcal{E} : \mathcal{P}_2(\mathbb{R}^d) \rightarrow \mathbb{R}$ defined by

$$\mathcal{E}(\varrho) = \begin{cases} \int_{\mathbb{R}^d} \varrho \log \varrho \, dx, & \text{if } \varrho \ll \mathcal{L}^d, \\ +\infty, & \text{otherwise,} \end{cases}$$

and the geodesic

$$[0, 1] \ni t \mapsto \varrho_t \in \mathcal{P}_2(\mathbb{R}^d), \quad \varrho_0 = \varrho, \quad \varrho_1 = g,$$

in the Wasserstein space $(\mathcal{P}_2(\mathbb{R}^d), W_2)$. It is well known (see, for example, [2]) that the map $t \mapsto \mathcal{E}(\varrho_t)$ is convex and that ϱ_t solves the continuity equation

$$\partial_t \varrho_t + \nabla \cdot (\varrho_t v_t) = 0, \quad \varrho_0 = \varrho, \quad \varrho_1 = g,$$

associated to the vector field $v_t = (T - id) \circ ((1 - t)id + tT)^{-1}$ induced by the optimal transport map $T = id - \nabla \varphi$ between ϱ and g . Now since the time derivative of $\mathcal{E}(\varrho_t)$ is increasing, we get

$$\begin{aligned} - \int_{\mathbb{R}^d} \nabla \varrho \cdot \nabla \varphi \, dx &= \int_{\mathbb{R}^d} \varrho v_0 \cdot \frac{\nabla \varrho}{\varrho} \, dx = \frac{d}{dt} \Big|_{\{t=0\}} \mathcal{E}(\varrho_t) \\ &\leq \frac{d}{dt} \Big|_{\{t=1\}} \mathcal{E}(\varrho_t) = \int_{\mathbb{R}^d} g v_1 \cdot \frac{\nabla g}{g} \, dx = \int_{\mathbb{R}^d} \nabla g \cdot \nabla \psi \, dx, \end{aligned}$$

which proves the claim. \square

By approximating $H(z) = |z|$ with $H(z) = \sqrt{\varepsilon^2 + |z|^2}$, Lemma 3.2 has the following useful corollary, where we use the convention $\frac{z}{|z|} = 0$ for $z = 0$.

Corollary 3.4. *Let $\Omega \subset \mathbb{R}^d$ be a given bounded convex set and $\varrho, g \in W^{1,1}(\Omega)$ be two probability densities. Then the following inequality holds*

$$(3.9) \quad \int_{\Omega} \left(\nabla \varrho \cdot \frac{\nabla \varphi}{|\nabla \varphi|} + \nabla g \cdot \frac{\nabla \psi}{|\nabla \psi|} \right) dx \geq 0,$$

where φ and ψ are the corresponding Kantorovich potentials.

4. BV ESTIMATES FOR MINIMIZERS

In this section we prove Theorem 1.1. Since we will need to perform several approximation arguments, and we want to use Γ -convergence, we need to provide uniqueness of the minimizers. The following easy lemma is well-known among specialists.

Lemma 4.1. *Let $g \in \mathcal{P}(\Omega) \cap L^1_+(\Omega)$, then the functional $\mu \mapsto W_2^2(\mu, g)$ is strictly convex on $\mathcal{P}_2(\Omega)$.*

Proof. Suppose by contradiction that there exist $\mu_0 \neq \mu_1$ and $t \in]0, 1[$ are such that

$$W_2^2(\mu_t, g) = (1-t)W_2^2(\mu_0, g) + tW_2^2(\mu_1, g),$$

where $\mu_t = (1-t)\mu_0 + t\mu_1$. Let γ_0 be the optimal transport plan in the transport from μ_0 to g (pay attention to the direction: it is a transport map if we see it backward: from g to μ_0). As the starting measure is absolutely continuous, by Brenier's Theorem, γ_0 is of the form $(T_0, id)_{\#}g$. Analogously, take $\gamma_1 = (T_1, id)_{\#}g$ optimal from μ_1 to g . Set $\gamma_t := (1-t)\gamma_0 + t\gamma_1 \in \Pi(\mu_t, g)$. We have

$$\begin{aligned} (1-t)W_2^2(\mu_0, g) + tW_2^2(\mu_1, g) &= W_2^2(\mu_t, g) \leq \int |x-y|^2 d\gamma_t = (1-t) \int |x-y|^2 d\gamma_0 + t \int |x-y|^2 d\gamma_1 \\ &= (1-t)W_2^2(\mu_0, g) + tW_2^2(\mu_1, g), \end{aligned}$$

which implies that γ_t is actually optimal in the transport from g to μ_t . Yet γ_t is not induced from a transport map, unless $T_0 = T_1$ a.e. on $\{g > 0\}$. This is a contradiction with $\mu_0 \neq \mu_1$ and proves strict convexity. \square

Let us denote by \mathcal{C} the class of convex l.s.c. function $h : \mathbb{R}_+ \rightarrow \mathbb{R} \cup \{+\infty\}$, finite in a neighborhood of 0 and with finite right derivative $h'(0)$ at 0, and superlinear at $+\infty$.

Lemma 4.2. *If $h \in \mathcal{C}$ there exists a sequence of C^2 convex functions h_n , superlinear at ∞ , with $h_n'' > 0$, $h_n \leq h_{n+1}$ and $h(x) = \lim_n h_n(x)$ for every $x \in \mathbb{R}_+$.*

Moreover, if $h : \mathbb{R}_+ \rightarrow \mathbb{R} \cup \{+\infty\}$ is a convex l.s.c. superlinear function, there exists a sequence of functions $h_n \in \mathcal{C}$ with $h_n \leq h_{n+1}$ and $h(x) = \lim_n h_n(x)$ for every $x \in \mathbb{R}_+$.

Proof. Let us start from the case $h \in \mathcal{C}$. Set $\ell^+ := \sup\{x : h(x) < +\infty\} \in \mathbb{R}_+ \cup \{+\infty\}$. Let us define an increasing function $\xi_n : \mathbb{R} \rightarrow \mathbb{R}$ in the following way:

$$\xi_n(x) := \begin{cases} h'(0) & \text{for } x \in]-\infty, 0] \\ h'(x) & \text{for } x \in [0, \ell^+ - \frac{1}{n}] \\ h'(\ell^+ - \frac{1}{n}) & \text{for } \ell^+ - \frac{1}{n} \leq x < \ell^+, \\ h'(\ell^+ - \frac{1}{n}) + n(x - \ell^+) & \text{for } x \geq \ell^+, \end{cases}$$

where, if the derivative of h does not exist somewhere, we just replace it with the right derivative. (Notice that when $\ell^+ = +\infty$, the last two cases do not apply).

Let $q \geq 0$ be a C^1 function with $\text{spt}(q) \subset [-1, 0]$, $\int q(t) dt = 1$ and let us set $q_n(t) = nq(nt)$. We define h_n as the primitive of the C^1 function

$$h'_n(x) := \int \left(\xi_n(t) - \frac{1}{n}e^{-t} \right) q_n(t-x) dt,$$

with $h_n(0) = h(0)$. It is easy to check that all the required properties are satisfied: we have $h''_n(x) \geq \frac{1}{n}e^{-x}$, h_n is superlinear because $\lim_{x \rightarrow \infty} \xi_n(x) = +\infty$, and we have increasing convergence $h_n \rightarrow h$.

For the case of a generic function h , it is possible to approximate it with functions in \mathcal{C} if we define $\ell^- := \inf\{x : h(x) < +\infty\} \in \mathbb{R}_+$ and take

$$h_n(x) = \begin{cases} h(\ell^- + \frac{1}{n}) + h'(\ell^- + \frac{1}{n})(x - \ell^- - \frac{1}{n}) + n|x - \ell^-| & \text{for } x \leq \ell^- \\ h(\ell^- + \frac{1}{n}) + h'(\ell^- + \frac{1}{n})(x - \ell^- - \frac{1}{n}) & \text{for } x \in]\ell^-, \ell^- + \frac{1}{n}] \\ h(x) & \text{for } x \geq \ell^- + \frac{1}{n}. \end{cases}$$

In this case as well, it is easy to check that all the required properties are satisfied. \square

Proof of Theorem 1.1.

Proof. Let us start from the case where g is $W^{1,1}$ and bounded from below, and h is C^2 , superlinear, with $h'' > 0$, and Ω is a bounded convex set. A minimizer $\bar{\varrho}$ exists (by the compactness of $\mathcal{P}_2(\Omega)$ and by the lower semicontinuity of the functional with respect to the weak convergence of measures). Thanks to Corollary 2.6, there exists a Kantorovich potential φ for the transport from $\bar{\varrho}$ to g such that $h'(\bar{\varrho}) = \max\{C - \varphi, h'(0)\}$. This shows that $h'(\bar{\varrho})$ is Lipschitz continuous. Hence, $\bar{\varrho}$ is bounded. On bounded sets h' is a diffeomorphism with Lipschitz inverse, thanks to $h'' > 0$, which proves that $\bar{\varrho}$ itself is Lipschitz. Then we can apply Corollary 3.4 and get

$$\int_{\Omega} \left(\nabla \bar{\varrho} \cdot \frac{\nabla \varphi}{|\nabla \varphi|} + \nabla g \cdot \frac{\nabla \psi}{|\nabla \psi|} \right) dx \geq 0.$$

Yet, a.e. on $\{\nabla \bar{\varrho} \neq 0\}$ we have from $h'(\bar{\varrho}) = C - \varphi$. Using also $h'' > 0$, we get that $\nabla \varphi$ and $\nabla \bar{\varrho}$ are vectors with opposite directions. Hence we have

$$\int_{\Omega} |\nabla \bar{\varrho}| dx \leq \int_{\Omega} \nabla g \cdot \frac{\nabla \psi}{|\nabla \psi|} dx \leq \int_{\Omega} |\nabla g| dx,$$

which is the desired estimate.

We can generalize to $h \in \mathcal{C}$ by using the previous lemma and approximating it with a sequence h_n . Thanks to monotone convergence we have Γ -convergence for the minimization problem that we consider. We also have compactness since $\mathcal{P}_2(\Omega)$ is compact, and uniqueness of the minimizer. Hence, the minimizers $\bar{\varrho}_n$ corresponding to h_n satisfy $\int_{\Omega} |\nabla \bar{\varrho}_n| \leq \int_{\Omega} |\nabla g|$ and converge to the minimizer $\bar{\varrho}$ corresponding to h . By the semicontinuity of the total variation we conclude the proof in this case.

Similarly, we can generalize to other convex functions h , approximating them with functions in \mathcal{C} (notice that this is only interesting if the function h allows the existence of at least a probability density with finite cost, i.e. if $h(1/|\Omega|) < +\infty$). Also, we can take $g \in BV$ and approximate it with $W^{1,1}$ functions bounded from below. If the approximation is done for instance by convolution, then we have a sequence with $W_2(g_n, g) \rightarrow 0$, which guarantees uniform convergence of the functionals, and hence Γ -convergence.

We can also handle the case where Ω is unbounded and convex, by first taking g to be such that its support is a convex bounded set, and $h \in \mathcal{C}$. In this case the optimal $\bar{\varrho}$ must be compactly

supported as well. Indeed, the optimality condition $h'(\bar{\varrho}) = \max\{C - \varphi, h'(0)\}$ imposes $\bar{\varrho} = 0$ on the set where $\varphi > C - h'(0)$. But on $\{\bar{\varrho} > 0\}$ we have $\varphi = \psi^c$, where ψ is the Kantorovich potential defined on $\text{spt}(g)$, which is bounded. Hence φ grows at infinity quadratically, from $\varphi(x) = \inf_{y \in \text{spt}(g)} \frac{1}{2}|x - y|^2 - \psi(y)$, which implies that there is no point x with $\bar{\varrho}(x) > 0$ too far from $\text{spt}(g)$. Once we know that the densities are compactly supported, the same arguments as above apply (note that being Ω convex we can assume that the densities are supported on a bounded convex set). Then one passes to the limit obtaining the result for any generic convex function h , and then we can also approximate g (as above, we select a sequence g_n of compactly supported densities converging to g in W_2). Notice that in this case the convergence is no more uniform on $\mathcal{P}_2(\Omega)$, but it is uniform on a bounded set $W_2(\varrho, g) \leq C$ which is the only one interesting in the minimization. \square

5. PROJECTED MEASURES UNDER DENSITY CONSTRAINTS

5.1. Existence, uniqueness, characterization, stability of the projected measure. In this section we will take $\Omega \subset \mathbb{R}^d$ be a given closed set with negligible boundary, $f : \Omega \rightarrow [0, +\infty[$ a measurable function in $L^1_{\text{loc}}(\Omega)$ with $\int_{\Omega} f \, dx > 1$ and $\mu \in \mathcal{P}_2(\Omega)$ a given probability measure on Ω . We will consider the following projection problem

$$(5.1) \quad \min_{\varrho \in K_f} W_2^2(\varrho, \mu),$$

where we set $K_f = \{\varrho \in L^1_+(\Omega) : \int_{\Omega} \varrho \, dx = 1, \varrho \leq f\}$.

This section is devoted to the study of the above projection problem. We first want to summarize the main known results. Most of these results are only available in the case $f = 1$.

Existence. The existence of a solution to Problem (5.1) is a consequence of the direct method of calculus of variations. Indeed, take a minimizing sequence ϱ^n ; it is tight thanks to the bound $W_2(\varrho^n, \mu) \leq C$; it admits a weakly converging subsequence and the limit minimizes the functional $W_2(\cdot, \mu)$ because of its semicontinuity and of the fact that the inequality $\varrho \leq f$ is preserved. We note that from the existence point of view, the case $f \equiv 1$ and the general case do not show any significant difference.

Characterization. The optimality conditions, derived in [22] exploiting the strategy developed in [16] (in the case $f = 1$, but they are easy to adapt to the general case) state the following: if ϱ is a solution to the above problem and φ is a Kantorovich potential in the transport from ϱ to μ , then there exists a threshold $\ell \in \mathbb{R}$ such that

$$\varrho(x) = \begin{cases} f(x), & \text{if } \varphi(x) < \ell, \\ 0, & \text{if } \varphi(x) > \ell, \\ \in [0, f(x)], & \text{if } \varphi(x) = \ell. \end{cases}$$

In particular, this shows that $\nabla\varphi = 0$ ϱ -a.e. on $\{\varrho < f\}$ and, since $T(x) = x - \nabla\varphi(x)$, that the optimal transport T from ϱ to μ is the identity on such set. If $\mu = g \, dx$ is absolutely continuous, then one can write the Monge-Ampère equation

$$\det(DT(x)) = \varrho(x)/g(T(x))$$

and deduce $\varrho(x) = g(T(x)) = g(x)$ a.e. on $\{\varrho < f\}$. This suggests a sort of saturation result for the optimal ϱ , i.e. $\varrho(x)$ is either equal to $g(x)$ or to $f(x)$ (but one has to pay attention to the case $\varrho = 0$ and also to assume that g is absolutely continuous).

Uniqueness. For absolutely continuous measures $\mu = g dx$ and generic f the uniqueness of the projection follows by Lemma 4.1. In the specific case $f = 1$ and Ω convex the uniqueness was proved in [16, 22] by a completely different method. In this case, as observed by A. Figalli, one can use displacement convexity along generalized geodesics. This means that if ϱ^0 and ϱ^1 are two solutions, one can take for every $t \in [0, 1]$ the convex combination $T^t = (1-t)T^0 + tT^1$ of the optimal transport maps T^i from g to ϱ^i and the curve $t \mapsto \varrho^t := ((1-t)T^0 + tT^1)_\# \mu$ in \mathcal{P}_2 , interpolating from ϱ^0 to ϱ^1 . It can be proven that ϱ^t still satisfies $\varrho^t \leq 1$ (but this can not be adapted to f , unless f is concave) and that $t \mapsto W_2^2(\varrho^t, g) < (1-t)W_2^2(\varrho^0, g) + tW_2^2(\varrho^1, g)$, which is a contradiction to the minimality. The assumption on μ can be relaxed but we need to ensure the existence of optimal transport maps: what we need to assume, is that μ gives no mass to “small” sets (i.e. $(d-1)$ -dimensional); see [14] for the sharp assumptions and notions about this issue. Thanks to this uniqueness result, we can define a projection operator $P_{K_1} : \mathcal{P}_2(\Omega) \cap L^1(\Omega) \rightarrow \mathcal{P}_2(\Omega) \cap L^1(\Omega)$ through

$$P_{K_1}[g] := \operatorname{argmin}\{W_2^2(\varrho, g) : \varrho \in K_1\}.$$

Stability. From the same displacement interpolation idea, A. Roudneff-Chupin also proved ([22]) that the projection is Hölder continuous with exponent 1/2 for the W_2 distance whenever Ω is a compact convex set. We do not develop the proof here, we just refer to Proposition 2.3.4 of [22]. Notice that the constant in the Hölder continuity depends a priori on the diameter of Ω . However, to be more precise, the following estimate is obtained (for g^0 and g^1 absolutely continuous)

$$(5.2) \quad W_2^2(P_{K_1}[g^0], P_{K_1}[g^1]) \leq W_2^2(g^0, g^1) + W_2(g^0, g^1)(\operatorname{dist}(g^0, K_1) + \operatorname{dist}(g^1, K_1)),$$

which shows that, even on unbounded domains, we have a local Hölder behavior.

In the rest of the section, we want to recover similar results in the largest possible generality, i.e. for general f , and without the assumptions on μ and Ω .

We will first get a saturation characterization for the projections, which will allow for a general uniqueness result. Continuity will be an easy corollary.

In order to proceed, we first need the following lemma.

Lemma 5.1. *Let ϱ be a solution of the Problem 5.1. Let moreover $\gamma \in \Pi(\varrho, \mu)$ be the optimal plan from ϱ to μ . If $(x_0, y_0) \in \operatorname{spt}(\gamma)$ then $\varrho = f$ a.e. in $B(y_0, R)$, where $R = |y_0 - x_0|$.*

Proof. Let us suppose that this is not true and there exists a compact set $K \subset B(y_0, R)$ with positive Lebesgue measure such that $\varrho < f$ a.e. in K . Let $\varepsilon := \operatorname{dist}(\partial B(y_0, R), K) > 0$.

By the definition of the support, for all $r > 0$ we have that

$$0 < \gamma(B(x_0, r) \times B(y_0, r)) \leq \int_{B(x_0, r)} \varrho dx \leq \int_{B(x_0, r)} f dx.$$

By the absolute continuity of the integral, for $r > 0$ small enough there exists $0 < \alpha \leq 1$ such that

$$\gamma(B(x_0, r) \times B(y_0, r)) = \alpha \int_K (f - \varrho) dx =: \alpha m.$$

Now we construct the following measures $\tilde{\gamma}, \eta \in \mathcal{P}(\Omega \times \Omega)$ as

$$\tilde{\gamma} := \gamma - \gamma \llcorner (B(x_0, r) \times B(y_0, r)) + \eta \quad \text{and} \quad \eta := \alpha (f - \varrho) dx \llcorner K \otimes (\pi^y)_\# \gamma \llcorner (B(x_0, r) \times B(y_0, r)).$$

It is immediate to check that $(\pi^y)_\# \tilde{\gamma} = \mu$. On the other hand

$$\tilde{\varrho} := (\pi^x)_\# \tilde{\gamma} = \varrho - \varrho \llcorner B(x_0, r) + \alpha (f - \varrho) \llcorner K \leq f$$

is an admissible competitor in Problem (5.1) and we have the following

$$\begin{aligned} W_2^2(\tilde{\varrho}, \mu) &\leq \int_{\Omega \times \Omega} |x - y|^2 d\tilde{\gamma}(x, y) \\ &\leq W_2^2(\varrho, g) - \int_{B(x_0, r) \times B(y_0, r)} |x - y|^2 d\gamma(x, y) + \int_{K \times B(y_0, r)} |x - y|^2 d\eta(x, y) \\ &\leq W_2^2(\varrho, g) - (R - 2r)^2 \alpha m + (R - \varepsilon + r)^2 \alpha m. \end{aligned}$$

Now if we chose $r > 0$ small enough to have $R - 2r > R - \varepsilon + r$, i.e. $r < \varepsilon/3$ we get that

$$W_2^2(\tilde{\varrho}, g) < W_2^2(\varrho, g),$$

which is clearly a contradiction, hence the result follows. \square

The following proposition establishes uniqueness of the projection on K_f as well as a very precise description of it. For a given measure μ we are going to denote by μ^{ac} the density of its absolutely continuous part with respect to the Lebesgue measure, i.e.

$$\mu = \mu^{\text{ac}} dx + \mu^s,$$

with $\mu^s \perp dx$. The following result recalls corresponding results in the *partial transport problem* ([13]).

Proposition 5.2. *Let $\Omega \subset \mathbb{R}^d$ be a convex set and let $f \in L_{\text{loc}}^1(\Omega)$, $f \geq 0$ be such that $\int_{\Omega} f \geq 1$. Then, for every probability measure $\mu \in \mathcal{P}(\Omega)$, there is a unique solution ϱ of the problem (5.1). Moreover, ϱ is of the form*

$$(5.3) \quad \varrho = \mu^{\text{ac}} \mathbb{1}_B + f \mathbb{1}_{B^c},$$

for a measurable set $B \subset \Omega$.

Proof. We first note that by setting $f = 0$ on Ω^c we can assume that $\Omega = \mathbb{R}^d$. Existence of a solution in Problem 5.1 follows by the direct methods in the calculus of variations by noticing that the set K_f is closed with respect to the weak convergence of measures.

Let us prove now the saturation result (5.3). Let us first premise the following fact: if $\mu, \nu \in \mathcal{P}(\Omega)$, $\gamma \in \Pi(\mu, \nu)$ and we define the set

$$A(\gamma) := \{x \in \Omega : \text{the only point } (x, y) \in \text{spt}(\gamma) \text{ is } (x, x)\},$$

then

$$(5.4) \quad \mu \llcorner A(\gamma) \leq \nu \llcorner A(\gamma).$$

In particular $\mu^{\text{ac}} \leq \nu^{\text{ac}}$ for a.e. $x \in A(\gamma)$. To prove (5.4), let $\phi \geq 0$ and write

$$\begin{aligned} \int_{A(\gamma)} \phi d\mu &= \int \phi(x) \mathbb{1}_{A(\gamma)}(x) d\gamma(x, y) = \int \phi(x) \mathbb{1}_{A(\gamma)}^2(x) d\gamma(x, y) \\ &= \int \phi(y) \mathbb{1}_{A(\gamma)}(y) \mathbb{1}_{A(\gamma)}(x) d\gamma(x, y) \\ &\leq \int \phi(y) \mathbb{1}_{A(\gamma)}(y) d\gamma(x, y) = \int_{A(\gamma)} \phi d\nu, \end{aligned}$$

where we used the fact that γ -a.e. $\mathbb{1}_{A(\gamma)}(x) > 0$ implies $x = y$.

Now, for an optimal transport plan $\gamma \in \Pi(\varrho, \mu)$, let us define

$$B := \text{Leb}(f) \cap \text{Leb}(\mu^{\text{ac}}) \cap \text{Leb}(\varrho) \cap \{\varrho < f\}^{(1)} \cap A(\gamma)^{(1)} \cap A(\tilde{\gamma})^{(1)}.$$

Here $\tilde{\gamma} \in \Pi(g, \varrho)$ is the transport plan obtained by seeing γ “the other way around”, i.e. $\tilde{\gamma}$ is the image of γ through the maps $(x, y) \mapsto (y, x)$ while $\text{Leb}(h)$ is the set of Lebesgue points of h and for a set A we denote by $A^{(1)} := \text{Leb}(\mathbb{1}_A)$ the set of its density one points.

Let now $x_0 \in B$ and let us consider the following two cases:

Case 1. $\varrho(x_0) < \mu^{\text{ac}}(x_0)$. Since, in particular, $\mu^{\text{ac}}(x_0) > 0$ and $x_0 \in \text{Leb}(\mu^{\text{ac}})$ we have that $x_0 \in \text{spt}(\mu)$. From Lemma 5.1 we see that $(y_0, x_0) \in \text{spt}(\gamma)$ implies $y_0 = x_0$. Indeed if this were not the case there would exist a ball where $\varrho = f$ a.e. and x_0 would be in the middle of this ball; from $x_0 \in \text{Leb}(f) \cap \text{Leb}(\varrho)$ we would get $\varrho(x_0) = f(x_0)$ a contradiction with $x_0 \in B$. Hence, if we use the set $A(\tilde{\gamma})$ defined above with $\nu = \varrho$, we have $x_0 \in A(\tilde{\gamma})$. From $x_0 \in \text{Leb}(\mu^{\text{ac}}) \cap \text{Leb}(\varrho)$ we get $\mu^{\text{ac}}(x_0) \leq \varrho(x_0)$, which is a contradiction.

Case 2. $\mu^{\text{ac}}(x_0) < \varrho(x_0)$. Exactly as in the previous case we have that $x_0 \in \text{spt}(\varrho)$ and, by the Lemma 5.1, we have again that $(x_0, y_0) \in \text{spt}(\gamma)$ implies $y_0 = x_0$. Indeed, otherwise x_0 would be on the boundary of a ball where $\varrho = f$ a contradiction with $x_0 \in \{\varrho < f\}^{(1)}$. Hence, we get $x_0 \in A(\gamma)$ and $\varrho(x_0) \leq \mu^{\text{ac}}(x_0)$, again a contradiction.

Hence we get that $\mu^{\text{ac}} = \varrho$ for $x \in B$. By the definition of B ,

$$B^c \subset_{\text{a.e.}} \{\varrho = f\} \cup A(\gamma)^c \cup A(\tilde{\gamma})^c,$$

where a.e. refers to the Lebesgue measure. By applying Lemma 5.1, this implies that $\varrho = f$ a.e. on B^c , and concludes the proof of (5.3).

Uniqueness of the projection it is now an immediate consequence of the saturation property (5.3). Indeed, suppose that ϱ_0 and ϱ_1 were two different projections of a same measure g . Define $\varrho_{1/2} = \frac{1}{2}\varrho_0 + \frac{1}{2}\varrho_1$. Then, by convexity of $W_2^2(\cdot, \mu)$, we get that $\varrho_{1/2}$ is also optimal. But its density is not saturated on the set where the densities of ϱ_0 and ϱ_1 differ, in contradiction with (5.3). \square

Corollary 5.3. *For fixed f , the map $P_{K_f} : \mathcal{P}_2(\Omega) \rightarrow \mathcal{P}_2(\Omega)$ defined through*

$$P_{K_f}[\mu] := \text{argmin}\{W_2^2(\varrho, \mu) : \varrho \in K_f\}$$

is continuous in the following sense: if $\mu_n \rightarrow \mu$ for the W_2 distance, then $P_{K_f}[\mu_n] \rightarrow P_{K_f}[\mu]$ in the weak convergence.

Moreover, in the case where $f = 1$ and Ω is a convex set, the projection is also locally $\frac{1}{2}$ -Hölder continuous for W_2 on the whole $\mathcal{P}_2(\Omega)$ and satisfies (5.2).

Proof. This is just a matter of compactness and uniqueness. Indeed, take a sequence $\mu_n \rightarrow \mu$ and look at $P_{K_f}[\mu_n]$. It is a tight sequence of measures since

$$(5.5) \quad W_2(P_{K_f}[\mu_n], \mu) \leq W_2(P_{K_f}[\mu_n], \mu_n) + W_2(\mu_n, \mu) \leq W_2(\varrho, \mu) + 2W_2(\mu_n, \mu),$$

where $\varrho \in K_f$ is any admissible measure. Hence we can extract a weakly converging subsequence to some measure $\tilde{\varrho} \in K_f$ (recall that K_f is weakly closed). Moreover, by the lower semicontinuity of W_2 with respect to the weak convergence and since $W_2(\mu_n, \mu) \rightarrow 0$, passing to the limit in (5.5) we get

$$W_2(\tilde{\varrho}, \mu) \leq W_2(\varrho, \mu) \quad \forall \varrho \in K_f.$$

Uniqueness of the projection implies $\tilde{\varrho} = P_{K_f}(\mu)$ and thus that the limit is independent on the extracted subsequence, this proves the desired continuity.

Concerning the second part of the statement, we take arbitrary μ^1 and μ^2 (not necessarily absolutely continuous) and we approximate them in the W_2 distance with absolutely continuous measures g_n^i ($i = 1, 2$; for instance by convolution), then we have, from (5.2)

$$W_2^2(P_{K_1}[g_n^0], P_{K_1}[g_n^1]) \leq W_2^2(g_n^0, g_n^1) + W_2(g_n^0, g_n^1)(\text{dist}(g_n^0, K_1) + \text{dist}(g_n^1, K_1)),$$

and we can pass to the limit as $n \rightarrow \infty$. \square

The following technical lemma will be used in the next section and establishes the continuity of the projection with respect to f . To state it let us consider, for given $f \in L_{\text{loc}}^1(\Omega)$ and $\mu \in \mathcal{P}_2(\Omega)$, the following functional

$$\mathcal{F}_f(\varrho) := \begin{cases} \frac{1}{2}W_2^2(\mu, \varrho), & \text{if } \varrho \in K_f \\ +\infty, & \text{otherwise.} \end{cases}$$

Proposition 5.2 can be restated by saying that the functional \mathcal{F}_f has a unique minimizer in $\mathcal{P}_2(\Omega)$.

Lemma 5.4. *Let $f_n, f \in L_{\text{loc}}^1(\Omega)$ with $\int_{\Omega} f_n \, dx \geq 1$, $\int_{\Omega} f \, dx \geq 1$ and let us assume that $f_n \rightarrow f$ in $L_{\text{loc}}^1(\Omega)$ and almost everywhere. Also assume $f_n \in \mathcal{P}_2(\Omega)$ if $\int_{\Omega} f_n \, dx = 1$ and $f \in \mathcal{P}_2(\Omega)$ if $\int_{\Omega} f \, dx = 1$. Then, for every $\mu \in \mathcal{P}_2(\Omega)$,*

- (i) *The sequence $(P_{K_{f_n}}(\mu))_n$ is tight.*
- (ii) *We have $P_{K_{f_n}}(\mu) \rightarrow P_{K_f}(\mu)$.*
- (iii) *If $\int_{\Omega} f > 1$, then \mathcal{F}_{f_n} Γ -converges to \mathcal{F}_f with respect to the weak convergence of measures.*

Proof. Let us denote by $\bar{\varrho}_n$ the projection $P_{K_{f_n}}(\mu)$ and let us start from proving its tightness, i.e. (i). We fix $\varepsilon > 0$: there exists a radius R_0 such that $\mu(B(0, R_0)) > 1 - \frac{\varepsilon}{2}$ and $\int_{B(0, R_0)} f > 1 - \frac{\varepsilon}{2}$. By L_{loc}^1 convergence, there exists n_0 such that $\int_{B(0, R_0)} f_n > 1 - \varepsilon$ pour $n > n_0$. Now, take $R > 3R_0$ and suppose $\bar{\varrho}_n(B(0, R)^c) > \varepsilon$ for $n \geq n_0$. Then, the optimal transport T from $\bar{\varrho}_n$ to μ should move some mass from $B(0, R)^c$ to $B(0, R_0)$. Let us take a point $x_0 \in B(0, R)^c$ such that $T(x_0) \in B(0, R_0)$. From Lemma 5.1, this means that $\bar{\varrho}_n = f_n$ on the ball $B(T(x_0), |x_0 - T(x_0)|) \supset B(T(x_0), 2R_0) \supset B(0, R_0)$. But this means $\int_{B(0, R_0)} \bar{\varrho}_n = \int_{B(0, R_0)} f_n > 1 - \varepsilon$, and hence $\bar{\varrho}_n(B(0, R)^c) \leq \varepsilon$, which is a contradiction. This shows that $\bar{\varrho}_n$ is tight.

Now, if $\int_{\Omega} f = 1$, then the weak limit of $\bar{\varrho}_n$ (up to subsequences) can only be f itself, since it must be a probability density bounded from above by f and $f = P_{K_f}(\mu)$. This proves (ii) in the case $\int_{\Omega} f = 1$. In the case $\int_{\Omega} f > 1$, this will be a consequence of (iii). Notice that in this case we necessarily have $\int_{\Omega} f_n > 1$ for n large enough.

Let us prove (iii). Since $\varrho_n \leq f_n$, $\varrho_n \rightarrow \varrho$ and $f_n \rightarrow f$ in L_{loc}^1 immediately implies that $\varrho \leq f$, the Γ -liminf inequality simply follows by the lower semicontinuity of W_2 .

Concerning the Γ -limsup, we need to prove that every density $\varrho \in \mathcal{P}_2(\Omega)$ with $\varrho \leq f$ a.e. can be approximated by a sequence $\varrho_n \leq f_n$ a.e. with $W_2(\varrho_n, \mu) \rightarrow W_2(\varrho, \mu)$. In order to do this let us define $\tilde{\varrho}_n := \min\{\varrho, f_n\}$. Note that $\tilde{\varrho}_n$ is not admissible since it is not a probability, because in general $\int \tilde{\varrho}_n < 1$. Yet, we have $\int \tilde{\varrho}_n \rightarrow 1$ since $\tilde{\varrho}_n \rightarrow \min\{\varrho, f\} = \varrho$ and this convergence is dominated by ϱ . We want to “complete” $\tilde{\varrho}_n$ so as to get a probability, stay admissible, and converge to ϱ in W_2 , since this will imply that $W_2(\varrho_n, \mu) \rightarrow W_2(\varrho, \mu)$.

Let us select a ball B such that $\int_{B \cap \Omega} f > 1$ and note that we can find $\varepsilon > 0$ such that the set $\{f > \varrho + \varepsilon\} \cap B$ is of positive measure, i.e. $m := |\{f > \varrho + \varepsilon\} \cap B| > 0$. Since $f_n \rightarrow f$ a.e., the

set $B_n := \{f_n > \varrho + \frac{\varepsilon}{2}\} \cap B$ has measure larger than $m/2$ for large n . Now take $B'_n \subset B_n$ with $|B'_n| = \frac{2}{\varepsilon}(1 - \int \tilde{\varrho}_n) \rightarrow 0$, and define

$$\varrho_n := \tilde{\varrho}_n + \frac{\varepsilon}{2} \mathbb{1}_{B'_n}.$$

By construction, $\int \varrho_n = 1$ and $\varrho_n \leq f_n$ a.e. since on B'_n we have $\tilde{\varrho}_n = \varrho$ and $\varrho + \frac{\varepsilon}{2} < f_n$ while on the complement of B'_n , $\tilde{\varrho}_n \leq f_n$ a.e. by definition. To conclude the proof we only need to check $W_2(\varrho_n, \varrho) \rightarrow 0$. This is equivalent (see, for instance, [2] or [25]) to

$$(5.6) \quad \int \phi \varrho_n \rightarrow \int \phi \varrho$$

for all continuous functions ϕ with such that $\phi \leq C(1 + |x|^2)$. Since $\varrho \in \mathcal{P}_2(\Omega)$ and $\tilde{\varrho}_n \leq \varrho$, thank to the dominated convergence theorem it is enough to show that $\int \phi(\varrho_n - \tilde{\varrho}_n) \rightarrow 0$. But $\varrho_n - \tilde{\varrho}_n$ converges to 0 in L^1 and it is supported in $B'_n \subset B$. Since ϕ is bounded on B we obtain the desired conclusion. \square

Remark 5.1. Let us conclude this section with the following *open question*: for $f = 1$ the projection is continuous and we can even provide Hölder bounds on P_{K_1} . The question whether P_{K_1} is 1-Lipschitz, as far as we know, is open. Let us underline that some sort of 1-Lipschitz results have been proven in [6] for solutions of similar variational problems, but seem impossible to adapt in this framework.

For the case $f \neq 1$ even the continuity of the projection with respect to the Wasserstein distance seems delicate.

5.2. BV estimates for P_{K_f} . In this section, we prove Theorem 1.2. Notice that the case $f = 1$ has already been proven as a particular case of Theorem 1.1. To handle the general case, we develop a slightly different strategy, based on the standard idea to approximate L^∞ bounds with L^p penalizations.

Let $m \in \mathbb{N}$ and let us assume that $\inf f > 0$, for $\mu \in \mathcal{P}_2(\Omega)$, we define the approximating functionals $\mathcal{F}_m : L^1_+(\Omega) \rightarrow \mathbb{R} \cup \{+\infty\}$ by

$$\mathcal{F}_m(\varrho) := \frac{1}{2} W_2^2(\mu, \varrho) + \frac{1}{m+1} \int_{\Omega} \left(\frac{\varrho}{f}\right)^{m+1} dx + \frac{\varepsilon_m}{2} \int_{\Omega} \left(\frac{\varrho}{f}\right)^2 dx$$

and the limit functional \mathcal{F} as

$$\mathcal{F}(\varrho) := \begin{cases} \frac{1}{2} W_2^2(\mu, \varrho), & \text{if } \varrho \in K_f \\ +\infty, & \text{otherwise} \end{cases}$$

Here $\varepsilon_m \downarrow 0$ is a small parameter to be chosen later.

Lemma 5.5. *Let $\Omega \subset \mathbb{R}^d$ and $f : \Omega \rightarrow (0, +\infty)$ be a measurable function, bounded from below and from above by positive constants and let $\mu \in \mathcal{P}_2(\Omega)$. Then:*

- (i) *There are unique minimizers ϱ, ϱ_m in $L^1(\Omega)$ for each of the functionals \mathcal{F} and \mathcal{F}_m , respectively.*
- (ii) *The family of functionals \mathcal{F}_m Γ -converges for the weak convergence of probability measures to \mathcal{F} , and the minimizers ϱ_m weakly converge to ϱ , as $m \rightarrow \infty$.*

(iii) The minimizers ϱ_m of \mathcal{F}_m satisfy

$$(5.7) \quad \varphi_m + \left(\frac{\varrho_m}{f}\right)^m \frac{1}{f} + \varepsilon_m \left(\frac{\varrho_m}{f}\right) \frac{1}{f} = 0,$$

for a suitable Kantorovich potential φ_m in the transport from ϱ_m to μ .

Proof. Existence and uniqueness of minimizers of \mathcal{F} has been established in Proposition 5.2. Existence of minimizers of \mathcal{F}_m is again a simple application of the direct methods in the calculus of variations and uniqueness follows from strict convexity.

Let us prove the Γ -convergence in (ii). In order to prove the Γ -liminf inequality, let $\varrho_m \rightarrow \varrho$. If $\mathcal{F}_m(\varrho_m) \leq C$, then for every $m_0 \leq m$ and every finite measure set $A \subset \Omega$, we have

$$\|\varrho_m/f\|_{L^{m_0}(A)} \leq |A|^{\frac{1}{m_0} - \frac{1}{m+1}} (C(m+1))^{\frac{1}{m+1}}.$$

If we pass to the limit $m \rightarrow \infty$, from $\frac{\varrho_m}{f} \rightarrow \frac{\varrho}{f}$, we get $\|\varrho/f\|_{L^{m_0}(A)} \leq |A|^{\frac{1}{m_0}}$. Letting m_0 go to infinity we obtain $\|\varrho/f\|_{L^\infty} \leq 1$, i.e. $\varrho \in K_f$. Since

$$\mathcal{F}_m(\varrho_m) \geq \frac{1}{2} W_2^2(\mu, \varrho_m),$$

the lower semicontinuity of W_2^2 with respect to weak converges proves the Γ -liminf inequality.

In order to prove Γ -limsup, we use the constant sequence $\varrho_m = \varrho$ as a recovery sequence. Since we can assume $\varrho \leq f$ (otherwise there is nothing to prove, since $\mathcal{F}(\varrho) = +\infty$), it is clear that the second and third parts of the functional tend to 0, thus proving the desired inequality.

The last part of the statement finally follows from Theorem 2.1 (vi) and Lemma 2.5, exactly as in Corollary 2.6. \square

Proof of Theorem 1.2

Proof. Clearly we can assume that $TV(g, \Omega)$ and $TV(f, \Omega)$ are finite and that $\int_\Omega f > 1$ since otherwise the conclusion is trivial.

Step 1. Assume that the support of g is compact, that $f \in C^\infty(\Omega)$ is bounded from above and below by positive constants, and let ϱ_m be the minimizer of \mathcal{F}_m . As in the proof of Theorem 1.1, we can use the optimality condition (5.7) to prove that ϱ is compactly supported. Also, the same condition imply that ϱ is Lipschitz continuous. Indeed, we can write (5.7) as

$$\varphi f + H'_m \left(\frac{\varrho}{f} \right) = 0,$$

where $H_m(t) = \frac{1}{m+1} t^{m+1} + \frac{\varepsilon_m}{2} t^2$. Since H_m is smooth and convex and H'_m is bounded from below by a positive constant H'_m is invertible and

$$\varrho = f \cdot (H'_m)^{-1}(-\varphi f),$$

where $(H'_m)^{-1}$ is Lipschitz continuous. Since φ and f are locally Lipschitz, this gives Lipschitz continuity for ϱ on a neighborhood of its support.

Taking the derivative of the optimality condition (5.7) we obtain

$$\nabla \varphi_m + \left(m \left(\frac{\varrho_m}{f} \right)^{m-1} + \varepsilon_m \right) \frac{f \nabla \varrho_m - \varrho_m \nabla f}{f^3} - \left(\left(\frac{\varrho_m}{f} \right)^m + \varepsilon_m \frac{\varrho_m}{f} \right) \frac{\nabla f}{f^2} = 0.$$

Rearranging the terms we have

$$\nabla\varphi_m + A\nabla\varrho_m - B\nabla f = 0,$$

where by A and B we denote the (positive!) functions

$$A := \left(m \left(\frac{\varrho_m}{f} \right)^{m-1} + \varepsilon_m \right) \frac{1}{f^2} \quad \text{and} \quad B := \left(m \left(\frac{\varrho_m}{f} \right)^{m-1} + \varepsilon_m \right) \frac{\varrho_m}{f^3} + \left(\left(\frac{\varrho_m}{f} \right)^m + \varepsilon_m \frac{\varrho_m}{f} \right) \frac{1}{f^2}.$$

Now we will use the inequality from Corollary 3.4 for ϱ_m and g in the form

$$\int_{\Omega} |\nabla\varrho_m| \, dx \leq \int_{\Omega} |\nabla g| \, dx + \int_{\Omega} \nabla\varrho_m \cdot \left(\frac{\nabla\varrho_m}{|\nabla\varrho_m|} + \frac{\nabla\varphi_m}{|\nabla\varphi_m|} \right) \, dx.$$

In order to estimate the second integral on the right-hand side we use the inequality

$$(5.8) \quad \left| \frac{a}{|a|} - \frac{b}{|b|} \right| \leq \left| \frac{a}{|a|} - \frac{b}{|a|} \right| + \left| \frac{b}{|a|} - \frac{b}{|b|} \right| = \frac{|a-b|}{|a|} + \frac{|b|-|a|}{|a|} \leq \frac{2}{|a|} |a-b|,$$

for all non-zero $a, b \in \mathbb{R}^d$ (that we apply to $a = A\nabla\varrho_m$ and $b = -\nabla\varphi_m$), and we obtain

$$\begin{aligned} \int_{\Omega} |\nabla\varrho_m| \, dx &\leq \int_{\Omega} |\nabla g| \, dx + \int_{\Omega} |\nabla\varrho_m| \cdot \left| \frac{A\nabla\varrho_m}{A|\nabla\varrho_m|} + \frac{\nabla\varphi_m}{|\nabla\varphi_m|} \right| \, dx \\ &\leq \int_{\Omega} |\nabla g| \, dx + 2 \int_{\Omega} \frac{1}{A} |A\nabla\varrho_m + \nabla\varphi_m| \, dx \\ &\leq \int_{\Omega} |\nabla g| \, dx + 2 \int_{\Omega} \frac{B}{A} |\nabla f| \, dx. \end{aligned}$$

We must now estimate the ratio B/A . If we denote by λ the ratio ϱ_m/f we may write

$$\frac{B}{A} = \lambda + \lambda \frac{\varepsilon_m + \lambda^{m-1}}{\varepsilon_m + m\lambda^{m-1}} \leq \lambda \left(1 + \frac{1}{m} \right) + \frac{\varepsilon_m \lambda}{\varepsilon_m + m\lambda^{m-1}}.$$

Now, consider that

$$\max_{\lambda \in \mathbb{R}_+} \frac{\varepsilon_m \lambda}{\varepsilon_m + m\lambda^{m-1}} = \frac{m-2}{m-1} \left(\frac{\varepsilon_m}{m(m-2)} \right)^{1/(m-1)} =: \delta_m$$

is a quantity depending on m and tending to 0 if ε_m is chosen small enough (for instance $\varepsilon_m = 2^{-m^2}$). This allows to write

$$\int_{\Omega} |\nabla\varrho_m| \, dx \leq \int_{\Omega} |\nabla g| \, dx + 2 \left(1 + \frac{1}{m} \right) \int_{\Omega} \frac{\varrho_m}{f} |\nabla f| \, dx + 2\delta_m \int_{\Omega} |\nabla f| \, dx.$$

In the limit, as $m \rightarrow +\infty$, we obtain

$$\int_{\Omega} |\nabla\varrho| \, dx \leq \int_{\Omega} |\nabla g| \, dx + 2 \int_{\Omega} \frac{\varrho}{f} |\nabla f| \, dx.$$

Using the fact that $\varrho \leq f$, we get

$$\int_{\Omega} |\nabla\varrho| \, dx \leq \int_{\Omega} |\nabla g| \, dx + 2 \int_{\Omega} |\nabla f| \, dx.$$

Step 2. To treat the case $g, f \in BV_{\text{loc}}(\Omega)$ we proceed by approximation as in the proof of Theorem 1.1. To do this we just note that Corollary 5.3 and Lemma 5.4 give the desired

continuity property of the projection with respect both to g and f , lower semicontinuity of the total variation with respect to the weak convergence then implies the conclusion. \square

Remark 5.2. We conclude this section by underlining that the constant 2 in inequality (1.4) can not be replaced by any smaller constant. Indeed if $\Omega = \mathbb{R}$, $f = \mathbb{1}_{\mathbb{R}_+}$, $g = \frac{1}{n}\mathbb{1}_{[-n,0]}$ then $\varrho = P_{K_f}(g) = \mathbb{1}_{[0,1]}$ and $\int |\nabla \varrho| = 2$, $\int |\nabla f| = 1$, $\int |\nabla g| = \frac{2}{n}$.

6. APPLICATIONS

In this section we discuss some applications of Theorems 1.1 and 1.2 and we present some open problems.

6.1. Partial transport. The projection problem on K_f is a particular case of the so called *partial transport problem*, see [12, 13]. Indeed, the problem is to transport μ to a part of the measure f , which is a measure with mass larger than 1. As typical in the partial transport problem, the solution has an active region, which is given by f restricted to a certain set. This set satisfies a sort of interior ball condition, with a radius depending on the distance between each point and its image. In the partial transport case some regularity ($C^{1,\alpha}$) is known for the optimal map away from the intersection of the supports of the two measures.

A natural question is how to apply the technique that we developed here in the framework of more general partial transport problems (in general, both measures could have mass larger than 1 and could be transported only partially), and/or whether results or ideas from partial transport could be translated into the regularity of the free boundary in the projection.

6.2. Shape optimization. If we take a set $A \subset \mathbb{R}^d$ with $|A| < 1$ and finite second moment $\int_A |x|^2 dx < +\infty$, a natural question is which is the set B with volume 1 such that the uniform probability density on B is closest to that on A . This means solving a shape optimization problem of the form

$$\min\{W_2^2(\mathbb{1}_B, \frac{1}{|A|}\mathbb{1}_A) : |B| = 1\}.$$

The considerations in Section 5.1 show that solving such a problem is equivalent to solving

$$\min\{W_2^2(\varrho, \frac{1}{|A|}\mathbb{1}_A) : \varrho \in \mathcal{P}_2(\mathbb{R}^d)\}$$

and that the optimal ϱ is of the form $\varrho = \mathbb{1}_B$, $B \supset A$. Also, from our Theorem 1.2 (with $f = 1$), we deduce that if A is of finite perimeter, then the same is true for B , and $\text{Per}(B) \leq \frac{1}{|A|}\text{Per}(A)$ (i.e. the perimeter is bounded by the Cheeger ratio of A).

It is interesting to compare this problem with this perimeter bound with the problem studied in [19], which has the same words but in different order: more precisely: here we minimize the Wasserstein distance and we try to get an information on the perimeter, in [19] the functional to be minimized is a combination of W_2 and the perimeter. Hence, the techniques to prove any kind of results are different, because here W_2 cannot be considered as a lower order perturbation of the perimeter.

As a consequence, many natural questions arise: if A is a nice closed set, can we say that B contains A in its interior? if A is convex is B convex? what about the regularity of ∂B ?

6.3. Set evolution problems. Consider the following problem. For a given set $A \subset \mathbb{R}^d$ we define $\varrho_0 = \mathbb{1}_A$. For a time interval $[0, T]$ and a time step $\tau > 0$ (and $N + 1 := \lceil \frac{T}{\tau} \rceil$) we consider the following scheme $\varrho_0^\tau := \varrho_0$ and

$$(6.1) \quad \varrho_{k+1}^\tau := P_{K_1} [(1 + \tau)\varrho_k^\tau], \quad k \in \{0, \dots, N - 1\},$$

(here we extend the notion of Wasserstein distance and projection to measures with the same mass, even if different from 1: in particular, the mass of ϱ_k^τ will be $|A|(1 + \tau)^k$ and at every step we project ϱ_k^τ on the set of finite positive measure, with the same mass of ϱ_k^τ , and with density bounded by 1, and we still denote this set by K_1 and the projection operator in the sense of the quadratic Wasserstein distance onto this set by P_{K_1}). We want to study the convergence of this algorithm as $\tau \rightarrow 0$. This is a very simplified model for the growth of a biological population, which increases exponentially in size (supposing that there is enough food: see [17] for a more sophisticated model) but is subject to a density constraint because each individual needs a certain amount of space. Notice that this scheme formally follows the same evolution as in the Hele-Shaw flow (this can be justified by the fact that, close to uniform density the W_2 distance and the H^{-1} distance are asymptotically the same).

Independently of the compactness arguments that we need to prove the convergence of the scheme, we notice that, for fixed $\tau > 0$, all the densities ϱ_k^τ are indeed indicator functions (this comes from the consideration in Section 5.1). Thus we have an evolution of sets. A natural question is whether this stays true when we pass to the limit as $\tau \rightarrow 0$. Indeed, we generally prove convergence of the scheme in the weak sense of measures, and it is well-known that, in general, a weak limit of indicator functions is not necessarily an indicator itself. However Theorem 1.2 provides an a priori bound the perimeter of these sets. This BV bound allows to transform weak convergence as measures into strong L^1 convergence, and to preserve the fact that these densities are indicator functions.

Notice on the other hand that the same result could not be applied in the case where the projection was performed onto K_f , for a non-constant f . The reason lies in the term $2 \int |\nabla f|$ in the estimate we provided. This means that, a priori, instead of being decreasing, the total variation could increase at each step of a fixed amount $2 \int |\nabla f|$. When $\tau \rightarrow 0$, the number of iterations diverges and this does not allow to prove any BV estimate on the solution. Yet, a natural question would be to prove that the set evolution is well-defined as well, using maybe the fact that these sets are increasing in time.

6.4. Crowd movement with diffusion. In [16, 22] crowd movement models where a density ϱ evolves according to a given vector field v , but subject to a density constraint $\varrho \leq 1$ are studied. This means that, without the density constraint, the equation would be $\partial_t \varrho + \nabla \cdot (\varrho v) = 0$, and a natural way to discretize the constrained equation would be to set $\tilde{\varrho}_{k+1}^\tau = (id + \tau v)_\# \varrho_k^\tau$ and then $\varrho_{k+1}^\tau = P_{K_1}[\tilde{\varrho}_{k+1}^\tau]$.

What happens if we want to add some diffusion, i.e. if the continuity equation is replaced by a Fokker-Planck equation $\partial_t \varrho - \Delta \varrho + \nabla \cdot (\varrho v) = 0$? among other possible methods, one discretization idea is the following: define $\tilde{\varrho}_{k+1}^\tau$ by following the unconstrained Fokker-Planck equation for time τ starting from ϱ_k^τ , and then project. In order to get some compactness of the discrete curves we need to estimate the distance between ϱ_k^τ and $\tilde{\varrho}_{k+1}^\tau$. It is not difficult to see that the speed of the solution of the Heat Equation (and also of the Fokker-Planck equation) for the distance W_p is related to $\|\nabla \varrho\|_{L^p}$. It is well known that these parabolic equations regularize and so the L^p norm of the gradient will not blow up in time, but we have to keep into account

the projections that we perform every time step τ . From the discontinuities that appear in the projected measures, one cannot expect that $W^{1,p}$ bounds on ϱ are preserved. The only reasonable bound is for $p = 1$, i.e. a BV bound, which is exactly what is provided in this paper.

The application to crowd motion with diffusion has been studied by the second and third author in [20].

6.5. BV estimates for some degenerate diffusion equation. In this subsection we apply our main Theorem 1.1 to establish BV estimates for some degenerate diffusion equation. BV estimates for these equations are usually known and they can be derived by looking at the evolution in time of the BV norm of the solution. Theorem 1.1 allows to give an optimal transport proof of these estimates. Let $h : \mathbb{R}^+ \rightarrow \mathbb{R}$ be a given super-linear convex function and let us consider the problem

$$(6.2) \quad \begin{cases} \partial_t \varrho_t = \nabla \cdot (h''(\varrho_t) \varrho_t \nabla \varrho_t), & \text{in } (0, T] \times \mathbb{R}^d, \\ \varrho(0, \cdot) = \varrho_0, & \text{in } \mathbb{R}^d, \end{cases}$$

where ϱ_0 is a non-negative BV probability density. We remark that by the evolution for any $t \in (0, T]$ ϱ_t will remain a non-negative probability density. In the case $h(\rho) = \rho^m / (m - 1)$ in equation (6.2) we get precisely the *porous medium equation* $\partial_t \rho = \Delta(\rho^m)$ (see [26]).

Since the seminal work of F. Otto ([21]) we know that the problem (6.2) can be seen as a gradient flow of the functional

$$\mathcal{F}(\varrho) := \int_{\mathbb{R}^d} h(\varrho)$$

in the space $(\mathcal{P}(\mathbb{R}^d), W_2)$. As a gradient flow, this equation can be discretized in time through an implicit Euler scheme. More precisely let us take a time step $\tau > 0$ and let us consider the following scheme: $\varrho_0^\tau := \varrho_0$ and

$$(6.3) \quad \varrho_{k+1}^\tau := \operatorname{argmin}_\varrho \left\{ \frac{1}{2\tau} W_2^2(\varrho, \varrho_k^\tau) + \int h(\varrho) \right\}, \quad k \in \{0, \dots, N-1\}.$$

where $N := \lceil \frac{T}{\tau} \rceil$. Using piecewise constant and geodesic interpolations between the ϱ_k^τ 's with the corresponding velocities and momentums, it is possible to show that as $\tau \rightarrow 0$ we will get a curve ϱ_t , $t \in [0, T]$ in $(\mathcal{P}(\mathbb{R}^d), W_2)$ which solves

$$\begin{cases} \partial_t \varrho_t + \nabla \cdot (\varrho_t v_t) = 0 \\ v_t = -h''(\varrho_t) \nabla \varrho_t, \end{cases}$$

hence

$$\partial_t \varrho_t - \nabla \cdot (h''(\varrho_t) \varrho_t \nabla \varrho_t) = 0,$$

that is ϱ_t is a solution to (6.2), see [2] for a rigorous presentation of these facts.

We now note that Theorem 1.1 implies that

$$\int_{\mathbb{R}^d} |\nabla \varrho_{k+1}^\tau| dx \leq \int_{\mathbb{R}^d} |\nabla \varrho_k^\tau| dx,$$

hence the total variation decreases for the sequence $\varrho_0^\tau, \dots, \varrho_N^\tau$. As the estimations do not depend on $\tau > 0$ this will remain true also in the limit $\tau \rightarrow 0$. Hence (assuming uniqueness for the limiting equation) we get that for any $t, s \in [0, T]$, $t > s$

$$TV(\varrho_t, \mathbb{R}^d) \leq TV(\varrho_s, \mathbb{R}^d),$$

and in particular for any $t \in [0, T]$

$$TV(\varrho_t, \mathbb{R}^d) \leq TV(\varrho_0, \mathbb{R}^d).$$

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