

Nonlinear flows, entropy methods and applications

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Outline

- 1 Stability results based on entropy methods
 - Subcritical inequalities on \mathbb{R}^d and on \mathbb{S}^d
 - Constructive stability results for GNS on \mathbb{R}^d and \mathbb{S}^d
 - Constructive stability results for (log-)Sobolev inequalities
- 2 Interpolation inequalities, phase transitions and symmetry
 - Subcritical inequalities, bifurcation results and phase transition
 - Caffarelli-Kohn-Nirenberg inequalities
 - Symmetry results for spinors in dimension $d = 2$

Rényi entropy powers, inequalities and flow, a formal approach on \mathbb{R}^d

[Toscani, Savaré, 2014]

[JD, Toscani, 2016]

[JD, Esteban, Loss, 2016]

▷ *How do we relate Gagliardo-Nirenberg-Sobolev inequalities on \mathbb{R}^d*

$$\|\nabla f\|_{L^2(\mathbb{R}^d)}^\theta \|f\|_{L^{p+1}(\mathbb{R}^d)}^{1-\theta} \geq C_{\text{GNS}} \|f\|_{L^{2p}(\mathbb{R}^d)} \quad (\text{GNS})$$

and the fast diffusion equation

$$\frac{\partial u}{\partial t} = \Delta u^m \quad (\text{FDE})$$

Entropy growth rate as a consequence of (GNS)

- Entropy functional and Fisher information functional

$$E[u] := \int_{\mathbb{R}^d} u^m dx \quad \text{and} \quad I[u] := \frac{m}{1-m} \int_{\mathbb{R}^d} u |\nabla u^{m-1}|^2 dx$$

If u solves (FDE) $\frac{\partial u}{\partial t} = \Delta u^m$, then $E' = I$

- Gagliardo-Nirenberg-Sobolev inequalities, $p = \frac{1}{2m-1} \iff m = \frac{p+1}{2p}$

$$\|\nabla f\|_{L^2(\mathbb{R}^d)}^\theta \|f\|_{L^{p+1}(\mathbb{R}^d)}^{1-\theta} \geq C_{\text{GNS}} \|f\|_{L^{2p}(\mathbb{R}^d)} \quad (\text{GNS})$$

$u = f^{2p}$ so that $u^m = f^{p+1}$ and $u |\nabla u^{m-1}|^2 = (p-1)^2 |\nabla f|^2$

$$\mathcal{M} = \|f\|_{L^{2p}(\mathbb{R}^d)}^{2p}, \quad E[u] = \|f\|_{L^{p+1}(\mathbb{R}^d)}^{p+1}, \quad I[u] = (p+1)^2 \|\nabla f\|_{L^2(\mathbb{R}^d)}^2$$

- Best growth estimate in (FDE) means best constant in (GNS)

$$E' \geq \frac{p-1}{2p} (p+1)^2 C_{\text{GNS}}^{\frac{2}{\theta}} \|f\|_{L^{2p}(\mathbb{R}^d)}^{\frac{2}{\theta}} \|f\|_{L^{p+1}(\mathbb{R}^d)}^{-\frac{2(1-\theta)}{\theta}} = C_0 E^{1-\frac{m-m_c}{1-m}}$$

$$\int_{\mathbb{R}^d} u^m(t, x) dx \geq \left(\int_{\mathbb{R}^d} u_0^m dx + \frac{(1-m)C_0}{m-m_c} t \right)^{\frac{1-m}{m-m_c}} \quad \forall t \geq 0$$

Exponents

Gagliardo-Nirenberg-Sobolev inequalities

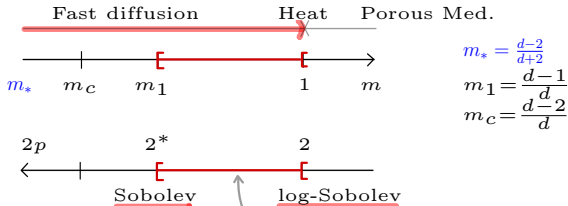
$$\|\nabla f\|_{L^2(\mathbb{R}^d)}^\theta \|f\|_{L^{p+1}(\mathbb{R}^d)}^{1-\theta} \geq \mathcal{C}_{\text{GNS}}(\rho) \|f\|_{L^{2p}(\mathbb{R}^d)} \quad (\text{GNS})$$

$$u = f^{2p} \text{ so that } u^m = f^{p+1} \text{ and } u |\nabla v^{m-1}|^2 = (p-1)^2 |\nabla f|^2$$

$$p = \frac{1}{2m-1} \iff m = \frac{p+1}{2p} \in [m_1, 1)$$

Fast diffusion equation

$$\frac{\partial u}{\partial t} = \Delta u^m \quad (\text{FDE})$$



Self-similar solutions

If u solves (FDE) $\frac{\partial u}{\partial t} = \Delta u^m$

$$\int_{\mathbb{R}^d} u^m(t, x) dx \geq \left(\int_{\mathbb{R}^d} u_0^m dx + \frac{(1-m)C_0}{m-m_c} t \right)^{\frac{1-m}{m-m_c}} \quad \forall t \geq 0$$

Equality case is achieved if and only if, up to a translation

$$u(t, x) = \frac{c_1}{R(t)^d} \mathcal{B} \left(\frac{c_2 x}{R(t)} \right)$$

where \mathcal{B} is the *Barenblatt self-similar solution*

$$\mathcal{B}(x) := (1 + |x|^2)^{\frac{1}{m-1}}$$

The *Aubin-Talenti profile* $\varphi(x) = (1 + |x|^2)^{-\frac{1}{p-1}}$ such that $\varphi^{2p} = \mathcal{B}$ is optimal for (GNS)

A proof of (GNS) by entropy estimates

▷ Integrations by parts and completion of squares: with $m_1 = 1 - \frac{1}{\rho}$

$$\begin{aligned}
 & -\frac{1}{2\theta} \frac{d}{dt} \log \left(I^\theta E^{2\frac{1-\theta}{\rho+1}} \right) \\
 & = \int_{\mathbb{R}^d} u^m \left\| D^2 P - \frac{1}{d} \Delta P \text{Id} \right\|^2 dx + (m - m_1) \int_{\mathbb{R}^d} u^m \left| \Delta P + \frac{1}{E} \right|^2 dx
 \end{aligned}$$

where $P := \frac{m}{1-m} u^{m-1}$ is the *pressure variable*

▷ Analysis of the asymptotic regime as $t \rightarrow +\infty$

$$\lim_{t \rightarrow +\infty} \frac{I[u(t, \cdot)]^\theta E[u(t, \cdot)]^{2\frac{1-\theta}{\rho+1}}}{\mathcal{M}^{\frac{2\theta}{\rho}}} = \frac{I[\mathcal{B}]^\theta E[\mathcal{B}]^{2\frac{1-\theta}{\rho+1}}}{\|\mathcal{B}\|_{L^1(\mathbb{R}^d)}^{\frac{2\theta}{\rho}}} = (\rho + 1)^{2\theta} \mathcal{C}_{\text{GNS}}^{2\theta}$$

$m \geq m_1$: we recover the Gagliardo-Nirenberg-Sobolev inequality

$$I[u]^\theta E[u]^{2\frac{1-\theta}{\rho+1}} \geq (\rho + 1)^{2\theta} (\mathcal{C}_{\text{GNS}})^{2\theta} \mathcal{M}^{\frac{2\theta}{\rho}}$$

Constructive stability results in Gagliardo-Nirenberg-Sobolev inequalities on \mathbb{R}^d

Joint papers with M. Bonforte, B. Nazaret and N. Simonov
***Stability in Gagliardo-Nirenberg-Sobolev inequalities: Flows,
regularity and the entropy method***
[arXiv:2007.03674](https://arxiv.org/abs/2007.03674), *Memoirs of the AMS* 308 (2025)

***Constructive stability results in interpolation inequalities
and explicit improvements of decay rates of fast diffusion
equations***

DCDS, 43 (3&4): 10701089, 2023

Entropy – entropy production inequality

The fast diffusion equation on \mathbb{R}^d in *self-similar variables*

$$\frac{\partial v}{\partial t} + \nabla \cdot [v (\nabla v^{m-1} - 2x)] = 0 \quad (\text{FDE})$$

admits a stationary Barenblatt solution $\mathcal{B}(x) := (1 + |x|^2)^{\frac{1}{m-1}}$

$$\frac{d}{dt} \mathcal{F}[v(t, \cdot)] = -\mathcal{I}[v(t, \cdot)]$$

Generalized entropy (free energy) and Fisher information

$$\mathcal{F}[v] := -\frac{1}{m} \int_{\mathbb{R}^d} (v^m - \mathcal{B}^m - m \mathcal{B}^{m-1} (v - \mathcal{B})) \, dx$$

$$\mathcal{I}[v] := \int_{\mathbb{R}^d} v |\nabla v^{m-1} - \nabla \mathcal{B}^{m-1}|^2 \, dx$$

are such that $\mathcal{I}[v] \geq 4 \mathcal{F}[v] \iff$ (GNS) [del Pino, JD, 2002] so that

$$\mathcal{F}[v(t, \cdot)] \leq \mathcal{F}[v_0] e^{-4t}$$

Asymptotic regime as $t \rightarrow +\infty$, spectral gap

Linearized free energy

\mathcal{E} linearized Fisher information

With $f_\varepsilon := \mathcal{B}(1 + \varepsilon \mathcal{B}^{1-m} w)$,
expand $\mathcal{F}[f_\varepsilon]$, $\mathcal{I}[f_\varepsilon]$ at order $O(\varepsilon^2)$

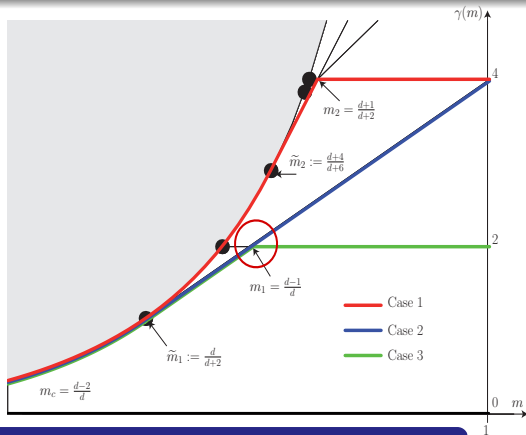
$$F[w] := \frac{m}{2} \int_{\mathbb{R}^d} w^2 \mathcal{B}^{2-m} dx$$

$$I[w] := m(1-m) \int_{\mathbb{R}^d} |\nabla w|^2 \mathcal{B} dx$$

[Denzler, McCann, 2005], [BB-DGV, 2009] [BDGV, 2010] [JD, Toscani, 2010-2015], [Denzler, Koch, McCann, 2015]

$m \in [m_1, 1)$ if $d \geq 3$, $m \in (1/2, 1)$

if $d = 2$, $m \in (1/3, 1)$ if $d = 1$



Proposition (Hardy-Poincaré inequality)

If $w \in L^2(\mathbb{R}^d, \mathcal{B}^{2-m} dx)$ with $\nabla w \in L^2(\mathbb{R}^d, \mathcal{B} dx)$, $\int_{\mathbb{R}^d} w \mathcal{B}^{2-m} dx = 0$

$$I[w] \geq 4\alpha F[w]$$

with $\alpha = 1$, or $\alpha = 2 - d(1-m)$ if $\int_{\mathbb{R}^d} x w \mathcal{B}^{2-m} dx = 0$

Asymptotic and initial time layers

- The asymptotic time layer improvement

Proposition

Let $\chi = m/(266 + 56m)$. If $\int_{\mathbb{R}^d} v \, dx = \mathcal{M}$, $\int_{\mathbb{R}^d} x v \, dx = 0$ and $(1 - \varepsilon)\mathcal{B} \leq v \leq (1 + \varepsilon)\mathcal{B}$ for some $\varepsilon \in (0, \chi\eta)$, then

$$\mathcal{I}[v] \geq (4 + \eta)\mathcal{F}[v]$$

- The initial time layer improvement. As a consequence of the *carré du champ* method, if v solves (FDE), $\mathcal{Q}[v] := \mathcal{I}[v]/\mathcal{F}[v]$, then

$$\frac{d\mathcal{Q}}{dt} \leq \mathcal{Q}(\mathcal{Q} - 4)$$

Lemma

If for some $\eta > 0$ and $t_\star > 0$, we have $\mathcal{Q}[v(t_\star, \cdot)] \geq 4 + \eta$, then

$$\mathcal{Q}[v(t, \cdot)] \geq 4 + \frac{4\eta e^{-4t}}{4 + \eta - \eta e^{-4t_\star}} \quad \forall t \in [0, t_\star]$$

Uniform convergence in relative error: threshold time

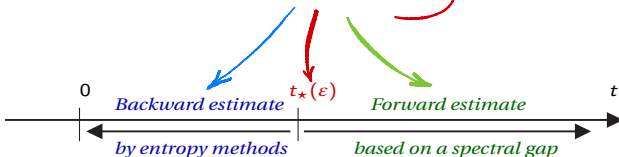
Theorem

[Bonforte, JD, Nazaret, Simonov, 2023-25] Assume that $m \in (m_1, 1)$ if $d \geq 2$, $m \in (1/3, 1)$ if $d = 1$ and let $\varepsilon \in (0, 1/2)$ and $A > 0$ be given. There exists an explicit **threshold time** $t_\star \geq 0$ such that, if v solves (FDE) with $A[v(t=0, \cdot)] = \sup_{r>0} \frac{\int_{|x|>r} v(t=0, \cdot) dx}{\int_{|x|>r} B dx} \leq A < \infty$, then

$$(1 - \varepsilon) \mathcal{B} \leq v(t, \cdot) \leq (1 + \varepsilon) \mathcal{B} \text{ for any } t \geq t_\star$$

Choose $\varepsilon > 0$, small enough

Get a threshold time $t_\star(\varepsilon)$



Two consequences (subcritical case)

- ▶ Improved decay rate for (FDE) in rescaled variables

Corollary

Let $m \in (m_1, 1)$ if $d \geq 2$, $m \in (1/2, 1)$ if $d = 1$, and $A > 0$. If v solves (FDE) with initial datum $v_0 \in L^1_+(\mathbb{R}^d)$ such that $\int_{\mathbb{R}^d} v_0 dx = \mathcal{M}$, $\int_{\mathbb{R}^d} x v_0 dx = 0$ and v_0 satisfies (H_A) , then

$$\mathcal{F}[v(t, \cdot)] \leq \mathcal{F}[v_0] e^{-(4+\zeta)t} \quad \forall t \geq 0$$

- ▶ *Stability of the entropy - entropy production inequality*

$$\mathcal{I}[v] - 4\mathcal{F}[v] \geq \frac{\zeta}{4+\zeta} \mathcal{I}[v]$$

- ▶ Critical case (*Sobolev inequality*)
... a refinement is needed to take care of the scale invariance

Constructive stability results in subcritical Gagliardo-Nirenberg inequalities on \mathbb{S}^d

$$\|\nabla F\|_{L^2(\mathbb{S}^d)}^2 \geq d \mathcal{E}_p[F] := \frac{d}{p-2} \left(\|F\|_{L^p(\mathbb{S}^d)}^2 - \|F\|_{L^2(\mathbb{S}^d)}^2 \right)$$

for any $p \in [1, 2) \cup (2, 2^*)$

with $2^* := \frac{2d}{d-2}$ if $d \geq 3$ and $2^* = +\infty$ if $d = 1$ or 2

Joint paper with G. Brigati and N. Simonov
**Logarithmic Sobolev and interpolation inequalities on the
sphere: constructive stability results**

Annales IHP, Analyse non linéaire, 362, 2023

arXiv: 2211.13180

Gagliardo-Nirenberg inequalities: stability

An improved inequality under orthogonality constraint (Π_1 is a projection on some positive spherical harmonic functions) and the stability inequality arising from the *carré du champ* method can be combined *in the subcritical case* as follows

Theorem (Brigati, JD, Simonov)

Let $d \geq 1$ and $p \in (1, 2^*)$. For any $F \in H^1(\mathbb{S}^d, d\mu)$, we have

$$\int_{\mathbb{S}^d} |\nabla F|^2 d\mu - d \mathcal{E}_p[F] \geq \mathcal{S}_{d,p} \left(\frac{\|\nabla \Pi_1 F\|_{L^2(\mathbb{S}^d)}^4}{\|\nabla F\|_{L^2(\mathbb{S}^d)}^2 + \|F\|_{L^2(\mathbb{S}^d)}^2} + \|\nabla(\text{Id} - \Pi_1) F\|_{L^2(\mathbb{S}^d)}^2 \right)$$

for some explicit stability constant $\mathcal{S}_{d,p} > 0$

▷ The result holds true for the logarithmic Sobolev inequality ($p = 2$), again with an explicit constant $\mathcal{S}_{d,2}$, for any finite dimension d .

▷ A *spectral* estimate based on harmonic analysis (Funk-Hecke)

▷ The *far away* regime: use an improved interpolation inequality

If $\|\nabla F\|_{L^2(\mathbb{S}^d)}^2 / \|F\|_{L^p(\mathbb{S}^d)}^2 \geq \vartheta_0 > 0$, by the convexity of ψ

$$\begin{aligned} \|\nabla F\|_{L^2(\mathbb{S}^d)}^2 - d \mathcal{E}_p[F] &\geq d \|F\|_{L^p(\mathbb{S}^d)}^2 \psi \left(\frac{1}{d} \frac{\|\nabla F\|_{L^2(\mathbb{S}^d)}^2}{\|F\|_{L^p(\mathbb{S}^d)}^2} \right) \\ &\geq \frac{d}{\vartheta_0} \psi \left(\frac{\vartheta_0}{d} \right) \|\nabla F\|_{L^2(\mathbb{S}^d)}^2 \end{aligned}$$

▷ The *local* case: $\|\nabla F\|_{L^2(\mathbb{S}^d)}^2 < \vartheta_0 \|F\|_{L^p(\mathbb{S}^d)}^2$

Take $\|F\|_{L^p(\mathbb{S}^d)} = 1$, assume that $\frac{d \vartheta_0}{d - (\rho - 2) \vartheta_0} > 0$ and deduce from the Poincaré inequality that

$$1 - \frac{\vartheta}{d} < \left(\int_{\mathbb{S}^d} F d\mu \right)^2 \leq 1$$

+ a Taylor expansion using a partial decomposition
on spherical harmonics

Constructive stability results for the Sobolev inequality

Joint papers with M.J. Esteban, A. Figalli, R. Frank, M. Loss

*Sharp stability for Sobolev and log-Sobolev inequalities, with
optimal dimensional dependence*
[arXiv: 2209.08651](#), Cambridge J. Math. 2025

*A short review on improvements and stability for some
interpolation inequalities*
[arXiv: 2402.08527](#), Proc. ICIAM 2023

*+ Stability results for Sobolev, logarithmic Sobolev,
and related inequalities*

Proceedings of the Summer School “Direct and Inverse Problems with
Applications, and Related Topics” August 19-23, 2024

[arXiv: 2411.13271](#) 

Stability for the Sobolev inequality: the history

▷ [Rodemich, 1969], [Aubin, 1976], [Talenti, 1976] In the Sobolev inequality $\|\nabla f\|_{L^2(\mathbb{R}^d)}^2 \geq S_d \|f\|_{L^{2^*}(\mathbb{R}^d)}^2$, the optimal constant is

$$S_d = \frac{1}{4} d (d - 2) |\mathbb{S}^d|^{1-2/d}$$

Equality holds on the manifold \mathcal{M} of the *Aubin-Talenti functions*

▷ *Concentration compactness* [Lions]: a qualitative stability result

if $\lim_{n \rightarrow \infty} \|\nabla f_n\|_2^2 / \|f_n\|_{2^*}^2 = S_d$, then $\lim_{n \rightarrow \infty} \inf_{g \in \mathcal{M}} \|\nabla f_n - \nabla g\|_2^2 / \|\nabla f_n\|_2^2 = 0$

▷ [Brezis, Lieb, 1985] a quantitative stability result ?

▷ [Bianchi, Egnell, 1991] there is some non-explicit $c_{BE} > 0$ such that

$$\|\nabla f\|_2^2 - S_d \|f\|_{2^*}^2 \geq c_{BE} \inf_{g \in \mathcal{M}} \|\nabla f - \nabla g\|_2^2$$

🟢 The strategy of Bianchi & Egnell involves two steps:

– a local (spectral) analysis: the *neighbourhood* of \mathcal{M}

– a local-to-global extension based on concentration-compactness :

the *far away regime*

🟢 The constant c_{BE} is not explicit

An explicit stability result for the Sobolev inequality

Sobolev inequality on \mathbb{R}^d with $d \geq 3$, $2^* = \frac{2d}{d-2}$ and sharp constant S_d

$$\|\nabla f\|_{L^2(\mathbb{R}^d)}^2 \geq S_d \|f\|_{L^{2^*}(\mathbb{R}^d)}^2 \quad \forall f \in \dot{H}^1(\mathbb{R}^d) = \mathcal{D}^{1,2}(\mathbb{R}^d)$$

with equality on the manifold \mathcal{M} of the Aubin–Talenti functions

$$g_{a,b,c}(x) = c (a + |x - b|^2)^{-\frac{d-2}{2}}, \quad a \in (0, \infty), \quad b \in \mathbb{R}^d, \quad c \in \mathbb{R}$$

Theorem (JD, Esteban, Figalli, Frank, Loss)

There is a constant $\beta > 0$ with an explicit lower estimate which does not depend on d such that for all $d \geq 3$ and all $f \in \mathcal{D}^{1,2}(\mathbb{R}^d)$ we have

$$\|\nabla f\|_{L^2(\mathbb{R}^d)}^2 - S_d \|f\|_{L^{2^*}(\mathbb{R}^d)}^2 \geq \frac{\beta}{d} \inf_{g \in \mathcal{M}} \|\nabla f - \nabla g\|_{L^2(\mathbb{R}^d)}^2$$

- No compactness argument
- The (estimate of the) constant β is explicit
- The decay rate β/d is optimal as $d \rightarrow +\infty$
- ▷ Using the inverse stereographic projection: same result on \mathbb{S}^d

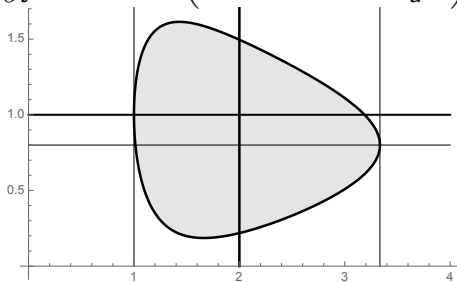
Carré du champ & admissible parameters on \mathbb{S}^d

[JD, Esteban, Kowalczyk, Loss, 2014] Monotonicity of the deficit

$$\delta[u] := \|\nabla u\|_{L^2(\mathbb{S}^d)}^2 - d \mathcal{E}_\rho[u] \quad \text{with} \quad \mathcal{E}_\rho[u] := \frac{d}{\rho-2} \left(\|u\|_{L^\rho(\mathbb{S}^d)}^2 - \|u\|_{L^2(\mathbb{S}^d)}^2 \right)$$

along the nonlinear diffusion flow

$$\frac{\partial u}{\partial t} = u^{-\rho(1-m)} \left(\Delta u + (m\rho - 1) \frac{|\nabla u|^2}{u} \right)$$



$d = 5$: admissible $p \in (2, 2^*)$ and m (horizontal axis: p , vertical axis: m)

The global and the local problem

$$d(u, v)^2 := q[u - v] \quad \text{where} \quad q[w] := \|\nabla w\|_{L^2(\mathbb{S}^d)}^2 + \frac{d}{p-2} \|w\|_{L^2(\mathbb{S}^d)}^2$$

• *deficit* : $\delta[u] := \|\nabla u\|_{L^2(\mathbb{S}^d)}^2 + \frac{d}{p-2} \left(\|u\|_{L^2(\mathbb{S}^d)}^2 - \|u\|_{L^p(\mathbb{S}^d)}^2 \right), \quad p = \frac{2d}{d-2}$

• *distance* to the set \mathcal{M} of the Aubin-Talenti (optimal) functions

$$d(u, \mathcal{M}) := \inf_{v \in \mathcal{M}} d(u, v)$$

$\lim_{t \rightarrow +\infty} d(u(t, \cdot), \mathcal{M}) = 0$ and $\delta[u(t, \cdot)]$ is monotone non-increasing if

$$\frac{\partial u}{\partial t} = m u^{(m-1)p} (\Delta u + (mp - 1) \frac{|\nabla u|^2}{u})$$

For a given $\varepsilon \in (0, 1)$, u is in the **far away** regime if

$$d(u, \mathcal{M})^2 > \varepsilon q[u]$$

and in the neighbourhood of \mathcal{M} if $d(u, \mathcal{M})^2 \leq \varepsilon q[u]$

Local stability : $\mathcal{I}(\varepsilon) := \inf \left\{ \frac{\delta[u]}{d(u, \mathcal{M})^2} : u \in H^1(\mathbb{S}^d, d\sigma), d(u, \mathcal{M})^2 \leq \varepsilon q[u] \right\}$

A new proof for the global to local reduction

[Bonforte, JD], [JD, Esteban, Figalli, Frank, Loss], based on an idea by Christ. If we start in the *far away* regime, which means

$$d(u|_{t=0}, \mathcal{M})^2 > \varepsilon q[u|_{t=0}]$$

using $d(u|_{t=0}, \mathcal{M}) \leq d(u|_{t=0}, 0) = q[u|_{t=0}]$, $\|u(t, \cdot)\|_{L^p(\mathbb{S}^d)} = 1$ we obtain

$$\frac{\delta[u|_{t=0}]}{d(u|_{t=0}, \mathcal{M})^2} \geq \frac{q[u|_{t=0}] - \frac{d}{p-2}}{q[u|_{t=0}]} \geq 1 - \frac{\frac{d}{p-2}}{q[u(t, \cdot)]} = \frac{\delta[u(t, \cdot)]}{q[u(t, \cdot)]}$$

We know that

$$\lim_{t \rightarrow +\infty} q[u(t, \cdot)] = \frac{d}{p-2} \quad \text{and} \quad \lim_{t \rightarrow +\infty} d(u(t, \cdot), \mathcal{M})^2 = 0$$

so that for some $t_* > 0$ we have

$$q[u(t_*, \cdot)] = \frac{1}{\varepsilon} d(u(t_*, \cdot), \mathcal{M})^2$$

$$\frac{\delta[u|_{t=0}]}{d(u|_{t=0}, \mathcal{M})^2} \geq \frac{\delta[u(t_*, \cdot)]}{q[u(t_*, \cdot)]} = \varepsilon \frac{\delta[u(t_*, \cdot)]}{d(u(t_*, \cdot), \mathcal{M})^2} \geq \varepsilon \mathcal{I}(\varepsilon)$$

Large dimensional limit of (GNS) on \mathbb{S}^d

... based on the Maxwell-Poincaré lemma [McKean, 1973]

Gagliardo-Nirenberg-Sobolev inequalities on \mathbb{S}^d , $p \in [1, 2)$

$$\|\nabla u\|_{L^2(\mathbb{S}^d, d\mu_d)}^2 \geq \frac{d}{p-2} \left(\|u\|_{L^p(\mathbb{S}^d, d\mu_d)}^2 - \|u\|_{L^2(\mathbb{S}^d, d\mu_d)}^2 \right)$$

Proposition

Let $v \in H^1(\mathbb{R}^n, dx)$ with compact support, $d \geq n$ and

$$u_d(\omega) = v\left(\omega_1/\sqrt{d}, \omega_2/\sqrt{d}, \dots, \omega_n/\sqrt{d}\right)$$

where $\omega \in \mathbb{S}^d \subset \mathbb{R}^{d+1}$. With $d\gamma(y) := (2\pi)^{-n/2} e^{-\frac{1}{2}|y|^2} dy$,

$$\begin{aligned} \lim_{d \rightarrow +\infty} d \left(\|\nabla u_d\|_{L^2(\mathbb{S}^d, d\mu_d)}^2 - \frac{d}{2-p} \left(\|u_d\|_{L^2(\mathbb{S}^d, d\mu_d)}^2 - \|u_d\|_{L^p(\mathbb{S}^d, d\mu_d)}^2 \right) \right) \\ = \|\nabla v\|_{L^2(\mathbb{R}^n, d\gamma)}^2 - \frac{1}{2-p} \left(\|v\|_{L^2(\mathbb{R}^n, d\gamma)}^2 - \|v\|_{L^p(\mathbb{R}^n, d\gamma)}^2 \right) \end{aligned}$$

A stability result for the logarithmic Sobolev inequality

- Use the inverse stereographic projection to rewrite the result on \mathbb{S}^d

$$\begin{aligned} & \|\nabla F\|_{L^2(\mathbb{S}^d)}^2 - \frac{1}{4} d(d-2) \left(\|F\|_{L^{2^*}(\mathbb{S}^d)}^2 - \|F\|_{L^2(\mathbb{S}^d)}^2 \right) \\ & \geq \frac{\beta}{d} \inf_{G \in \mathcal{M}(\mathbb{S}^d)} \left(\|\nabla F - \nabla G\|_{L^2(\mathbb{S}^d)}^2 + \frac{1}{4} d(d-2) \|F - G\|_{L^2(\mathbb{S}^d)}^2 \right) \end{aligned}$$

- Rescale by \sqrt{d} , consider a function depending only on n coordinates and take the limit as $d \rightarrow +\infty$ to approximate the Gaussian measure $d\gamma = e^{-\pi|x|^2} dx$

Corollary (JD, Esteban, Figalli, Frank, Loss)

With $\beta > 0$ as in the result for the Sobolev inequality

$$\begin{aligned} \|\nabla u\|_{L^2(\mathbb{R}^n, d\gamma)}^2 - \pi \int_{\mathbb{R}^n} u^2 \log \left(\frac{|u|^2}{\|u\|_{L^2(\mathbb{R}^n, d\gamma)}^2} \right) d\gamma \\ \geq \frac{\beta \pi}{2} \inf_{a \in \mathbb{R}^n, c \in \mathbb{R}} \int_{\mathbb{R}^n} |u - c e^{a \cdot x}|^2 d\gamma \end{aligned}$$

Further results on logarithmic Sobolev inequalities

Joint papers with G. Brigati and N. Simonov
Stability for the logarithmic Sobolev inequality
Journal of Functional Analysis, 287, oct. 2024
[arXiv: 2411.13271](#)

***Logarithmic Sobolev inequalities:
a review on stability and instability results***
La Matematica 5, 2026
[arXiv: 2504.08658](#)

▷ *Entropy methods, with constraints*

Stability under a constraint on the second moment

$u_\varepsilon(x) = 1 + \varepsilon x$ in the limit as $\varepsilon \rightarrow 0$

$$d(u_\varepsilon, 1)^2 = \|u'_\varepsilon\|_{L^2(\mathbb{R}, d\gamma)}^2 = \varepsilon^2 \quad \text{and} \quad \inf_{w \in \mathcal{M}} d(u_\varepsilon, w)^\alpha \leq \frac{1}{2} \varepsilon^4 + O(\varepsilon^6)$$

$\mathcal{M} := \{w_{a,c} : (a, c) \in \mathbb{R}^d \times \mathbb{R}\}$ where $w_{a,c}(x) = c e^{-a \cdot x}$

Proposition

For all $u \in H^1(\mathbb{R}^d, d\gamma)$ such that $\|u\|_{L^2(\mathbb{R}^d)} = 1$ and $\|xu\|_{L^2(\mathbb{R}^d)}^2 \leq d$, we have

$$\|\nabla u\|_{L^2(\mathbb{R}^d, d\gamma)}^2 - \frac{1}{2} \int_{\mathbb{R}^d} |u|^2 \log |u|^2 d\gamma \geq \frac{1}{2d} \left(\int_{\mathbb{R}^d} |u|^2 \log |u|^2 d\gamma \right)^2$$

and, with $\psi(s) := s - \frac{d}{4} \log(1 + \frac{4}{d}s)$,

$$\|\nabla u\|_{L^2(\mathbb{R}^d, d\gamma)}^2 - \frac{1}{2} \int_{\mathbb{R}^d} |u|^2 \log |u|^2 d\gamma \geq \psi \left(\|\nabla u\|_{L^2(\mathbb{R}^d, d\gamma)}^2 \right)$$

Unconditional stability with worse exponents

[Bakry, Ledoux '06], [Toscani '14], [JD, Toscani '16]

Lemma

Let $d \geq 1$. With $\varphi(t) := \frac{d}{4} \left[\exp\left(\frac{2t}{d}\right) - 1 - \frac{2t}{d} \right]$

$$\begin{aligned} \int_{\mathbb{R}^d} |\nabla v|^2 d\gamma - \frac{1}{2} \int_{\mathbb{R}^d} |v|^2 \log |v|^2 d\gamma \\ \geq \varphi \left(\int_{\mathbb{R}^d} |v|^2 \log |v|^2 d\gamma + \frac{d}{2} - \frac{1}{2} \int_{\mathbb{R}^d} |x|^2 |v|^2 d\gamma \right) \end{aligned}$$

for any $v \in H^1(\mathbb{R}^d, d\gamma)$ such that $\|v\|_{L^2(\mathbb{R}^d, d\gamma)} = 1$

Counter-examples to the H^1 stability if $\|x u\|_{L^2(\mathbb{R}^d)}^2 > d$

[Indrei, Marcon '14], [Kim '18], [Kim, Indrei '21], [Indrei '21-'23],

[Brigati, JD, Simonov '25]

Stability under log-concavity

Theorem

For all $u \in H^1(\mathbb{R}^d, d\gamma)$ such that $u^2 \gamma$ is log-concave and such that

$$\int_{\mathbb{R}^d} (1, x) |u|^2 d\gamma = (1, 0) \quad \text{and} \quad \int_{\mathbb{R}^d} |x|^2 |u|^2 d\gamma \leq K$$

we have

$$\|\nabla u\|_{L^2(\mathbb{R}^d, d\gamma)}^2 - \frac{\mathcal{C}_\star}{2} \int_{\mathbb{R}^d} |u|^2 \log |u|^2 d\gamma \geq 0$$

$$\mathcal{C}_\star = 1 + \frac{1}{432K} \approx 1 + \frac{0.00231481}{K}$$

Self-improving Poincaré inequality and stability for LSI

[Fathi, Indrei, Ledoux, '16]

Stability under weak decay conditions

Theorem

Let $d \geq 1$. For any $\varepsilon > 0$, there is some explicit $\mathcal{C} > 1$ depending only on ε such that, for any $u \in H^1(\mathbb{R}^d, d\gamma)$ with

$$\int_{\mathbb{R}^d} (1, x) |u|^2 d\gamma = (1, 0), \quad \int_{\mathbb{R}^d} |u|^2 e^{\varepsilon |x|^2} d\gamma < \infty$$

for some $\varepsilon > 0$, then we have

$$\|\nabla u\|_{L^2(\mathbb{R}^d, d\gamma)}^2 \geq \frac{\mathcal{C}}{2} \int_{\mathbb{R}^d} |u|^2 \log |u|^2 d\gamma$$

with $\mathcal{C} = 1 + \frac{\mathcal{C}_*(K_*) - 1}{1 + R^2 \mathcal{C}_*(K_*)}$, $K_* := \max\left(d, \frac{(d+1)R^2}{1+R^2}\right)$ if $\text{supp}(u) \subset B(0, R)$

Compact support: [Lee, Vázquez, '03]; [Chen, Chewi, Niles-Weed, '21]

Interpolation inequalities, phase transitions and symmetry

- ▷ Subcritical Gagliardo-Nirenberg-Sobolev inequalities on the sphere and classical bifurcation results
 - Other mechanisms of phase transition; the *carré du champ* method for the pressure variable
- ▷ Caffarelli-Kohn-Nirenberg inequalities: a proof of symmetry by the parabolic *carré du champ* method
- ▷ Magnetic rings, 2d spinors and problems with magnetic fields

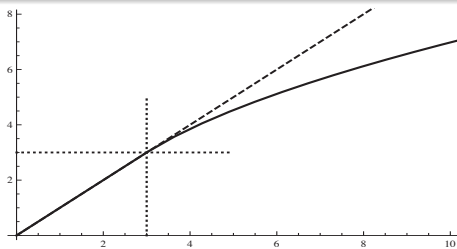
*Critical and subcritical
Gagliardo-Nirenberg-Sobolev
inequalities on \mathbb{S}^d ,
classical bifurcation results
and phase transition*

Joint paper with E. Bou Dagher

*Interpolation inequalities on the sphere and phase transition:
rigidity, symmetry and symmetry breaking*

[arXiv:2210.16878](https://arxiv.org/abs/2210.16878)

Bifurcation and phase transition in GNS inequalities



$\lambda \mapsto \mu(\lambda)$ on \mathbb{S}^d with $d = 3$

$$\|\nabla u\|_{L^2(\mathbb{S}^d)}^2 + \frac{\lambda}{p-2} \|u\|_{L^2(\mathbb{S}^d)}^2 \geq \frac{\mu(\lambda)}{p-2} \|u\|_{L^p(\mathbb{S}^d)}^2$$

Taylor expansion of $u = 1 + \varepsilon \varphi_1$ as $\varepsilon \rightarrow 0$ with $-\Delta \varphi_1 = d \varphi_1$

$$\mu(\lambda) < \lambda \quad \text{if and only if} \quad \lambda > d$$

▷ The inequality holds with $\mu(\lambda) = \lambda = d$ [Bakry, Emery, 1985]
[Beckner, 1993], [Bidaut-Véron, Véron, 1991, Corollary 6.1]

GNS as entropy-entropy production inequalities on \mathbb{S}^d

• (subcritical) Gagliardo-Nirenberg-Sobolev inequality

$$\|\nabla F\|_{L^2(\mathbb{S}^d)}^2 \geq d \mathcal{E}_p[F] := \frac{d}{p-2} \left(\|F\|_{L^p(\mathbb{S}^d)}^2 - \|F\|_{L^2(\mathbb{S}^d)}^2 \right)$$

for any $p \in [1, 2) \cup (2, 2^*)$

with $2^* := \frac{2d}{d-2}$ if $d \geq 3$ and $2^* = +\infty$ if $d = 1$ or 2

• Limit $p \rightarrow 2$: the logarithmic Sobolev inequality

$$\int_{\mathbb{S}^d} |\nabla F|^2 d\mu \geq \frac{d}{2} \mathcal{E}_2[F] := \frac{d}{2} \int_{\mathbb{S}^d} F^2 \log \left(\frac{F^2}{\|F\|_{L^2(\mathbb{S}^d)}^2} \right) d\mu$$

• $p = 1$: Poincaré inequality

$$\|\nabla F\|_{L^2(\mathbb{S}^d)}^2 \geq d \mathcal{E}_1[F] := d \left(\|F\|_{L^2(\mathbb{S}^d)}^2 - \|F\|_{L^1(\mathbb{S}^d)}^2 \right)$$

Another Gagliardo-Nirenberg-Sobolev inequality

$$\left(\|\nabla u\|_{L^2(\mathbb{S}^d)}^2 + \frac{\lambda}{p-2} \|u\|_{L^2(\mathbb{S}^d)}^2 \right)^\theta \|u\|_{L^2(\mathbb{S}^d)}^{2(1-\theta)} \geq \left(\frac{\mu(p, \theta, \lambda)}{p-2} \right)^\theta \|u\|_{L^p(\mathbb{S}^d)}^2$$

- *Symmetry* holds if $\mu(p, \theta, \lambda) = \lambda$, optimal functions are constant
- *Symmetry breaking* if $\lambda > d\theta$: take $u_\varepsilon := 1 + \varepsilon \varphi$, $\Delta \varphi + d\varphi = 0$

Bakry-Emery exponent : $2^\# := +\infty$ if $d = 1$, $2^\# := (2d^2 + 1)/(d - 1)^2$
if $d \geq 2$

and take $p \in (2, 2^\#]$

$$\theta^\# := 3 \frac{p-2}{4p-7} \quad \text{if } d = 1, \quad \frac{1}{\theta^\#} := 1 + \frac{(p-1)(2^\# - p)}{p-2} \left(\frac{d-1}{d+2} \right)^2 \quad \text{if } d \geq 2$$

Proposition (JD, Esteban)

Let $d \geq 1$, $p \in (2, 2^\#)$, and $\theta^\# \leq \theta \leq 1$. The function $\lambda \mapsto \mu(p, \theta, \lambda)$ is monotone increasing, concave and $\mu(p, \theta, \lambda) < \lambda$ if and only if $\lambda > d\theta$

Parameter range

Theorem (Bou Dagher, JD)

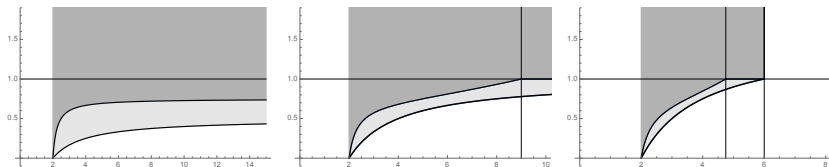
Let $d \geq 1$, $p \in (2, 2^*)$ and $\theta_* := d(p-2)/(2p) < \theta < \infty$

The function $\lambda \mapsto \mu(p, \theta, \lambda)$ is monotone increasing, concave

$$\mu(p, \theta, \lambda) \sim \kappa \lambda^{1-\theta_*/\theta} \quad \text{as } \lambda \rightarrow +\infty$$

$$\mu(p, \theta, \lambda) \leq \lambda \text{ and } \mu(p, \theta, \lambda) < \lambda \text{ if } \lambda > d\theta$$

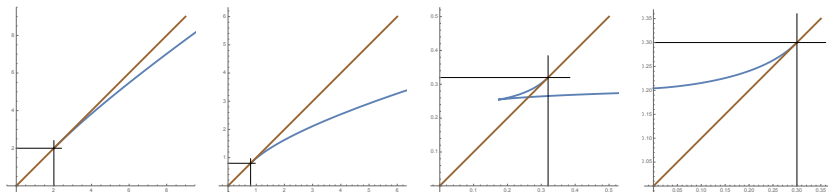
$$\mu(p, \theta, \lambda) = \lambda \text{ if } \lambda \leq d\theta, \theta^\# \leq \theta \leq 1, p \in (2, 2^\#] \text{ or } p > 2 \text{ if } d = 1$$



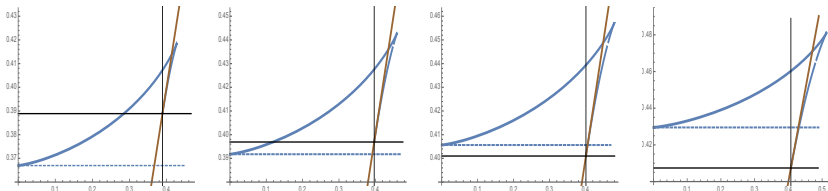
horizontal axis: p , vertical axis: θ

in dimensions $d = 1$, $d = 2$ and $d = 3$ (from left to right)

Second and first order phase transitions



$d = 1, p = 5, \theta = 2$: $\theta = 0.8, \theta = 0.32$ and $\theta = \theta_* = 0.3$



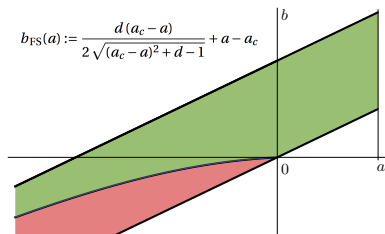
Critical case: $d = 1, \theta = \theta_*$, for $p = 9.0, 9.7, 10.1$ and 10.8

Caffarelli-Kohn-Nirenberg inequalities

Joint paper with E. Bou Dagher

*Caffarelli-Kohn-Nirenberg inequalities, parabolic carré du
champ estimates and symmetry results for weighted
interpolation inequalities on the sphere
(work in progress)*

The critical Caffarelli-Kohn-Nirenberg inequality



$$b_{FS}(a) := \frac{d(a_c - a)}{2\sqrt{(a_c - a)^2 + d - 1}} + a - a_c$$

$$\left(\int_{\mathbb{R}^d} \frac{|v|^p}{|x|^{bp}} dx \right)^{2/p} \leq C_{a,b} \int_{\mathbb{R}^d} \frac{|\nabla v|^2}{|x|^{2a}} dx$$

$$a \leq b \leq a + 1, a < a_c, d \geq 3$$

$$p = \frac{2d}{d-2+2(b-a)} > 0, a_c = \frac{1}{2}(d-2)$$

▷ A radial optimal function:

$$v_*(x) = (1 + |x|^{(p-2)(a_c-a)})^{-2/(p-2)}$$

among radially symmetric functions

Theorem (JD, Esteban, Loss, 2015)

There is *symmetry*, i.e., $C_{a,b} = C_{a,b}^*$, and all optimal functions are radially symmetric if $b_{FS}(a) \leq b < a + 1$. If $a < b < b_{FS}(a)$, then there is *symmetry breaking*, $C_{a,b} > C_{a,b}^*$, and optimal functions are not radially symmetric.

[Caffarelli, Kohn, Nirenberg (1984)], [F. Catrina, Z.-Q. Wang (2001)]
 [Smets, Willem], [Catrina, Wang], [Felli, Schneider]
 [Bonforte, JD, Nazaret, Muratori]

A new proof: rewriting of CKN

1) **Change of variables:** $v(r, \omega) = u(r^\alpha, \omega)$, $D_\alpha u = (\alpha \partial_r u, \nabla_\omega u)$

$$\int_{\mathbb{R}^d} |D_\alpha u|^2 |x|^{n-d} dx \geq C_{\alpha, n} \left(\int_{\mathbb{R}^d} |u|^p |x|^{n-d} dx \right)^{2/p}$$

with $n = 2p/(p-2)$. Symmetry means that the Aubin-Talenti function $u_*(x) := (1 + |x|^2)^{-(n-2)/2}$ realizes the equality case

2) **Relative measure:** with $w = u/u_*$ and $d\mu_q(x) = |u_*(x)|^q |x|^{n-d} dx$

$$\int_{\mathbb{R}^d} |D_\alpha w|^2 d\mu_2 dx + \frac{1}{4} \alpha^2 n(n-2) \int_{\mathbb{R}^d} |w|^2 d\mu_p dx \geq C_{\alpha, n} \left(\int_{\mathbb{R}^d} |w|^p d\mu_p dx \right)^{2/p}$$

3) **Stereographic projection:** $w(x) = f(z, \omega)$ with $z = \frac{1-|x|^2}{1+|x|^2}$, $\omega = \frac{2x}{1+|x|^2}$

$$\int_{\mathbb{S}^d} \left(\alpha^2 (1-z^2) |f'|^2 + \frac{|\nabla_\omega f|^2}{1-z^2} \right) d\sigma_n + \frac{\alpha^2}{4} n(n-2) \int_{\mathbb{S}^d} |f|^2 d\sigma_n \geq \mathcal{K}_{\alpha, n} \left(\int_{\mathbb{S}^d} |f|^p d\sigma_n \right)^{2/p}$$

$$d\sigma_n = Z_n^{-1} (1-z^2)^{(n-2)/2} dz d\omega, \quad z \in [-1, +1], \quad \omega \in \mathbb{S}^{d-1}$$

A new proof: fast diffusion equation and *carré du champ*

Let $'$ and ∇ denote the derivatives with respect to $z \in [-1, 1]$ and $\omega \in \mathbb{S}^{d-1}$, $\Delta = \nabla \cdot \nabla$ and

$$\mathbf{D}v := \left(\alpha \sqrt{1-z^2} v', \frac{1}{\sqrt{1-z^2}} \nabla v \right), \quad \mathbf{L}v := \mathbf{D} \cdot \mathbf{D}v$$

$$\mathbf{L}v = \alpha^2 \mathcal{L}v + \frac{1}{1-z^2} \Delta v, \quad \mathcal{L}v := (1-z^2) v'' - n z v'$$

Weighted fast diffusion equation

$$\frac{\partial v}{\partial t} = \mathbf{L}v^m = -\mathbf{D} \cdot (v \mathbf{D}P), \quad P = \frac{m}{1-m} v^{m-1}, \quad m = \frac{n-1}{n}, \quad p = \frac{2n}{n-2}$$

$$v = u^p \quad \text{and} \quad \mathcal{D}(t) := \int_{\mathbb{S}^d} |\mathbf{D}u(t, \cdot)|^2 d\sigma_n + \frac{n\alpha^2}{p-2} \int_{\mathbb{S}^d} |u(t, \cdot)|^2 d\sigma_n$$

Proposition (Bou Dagher, JD)

$$\mathcal{D}'(t) \leq 0 \text{ if } \alpha \leq \alpha_{\text{FS}} := \sqrt{\frac{d-1}{n-1}}$$

- Nonlinear *carré du champ* techniques and Felli & Schneider (FS)
- [JD, Zhang, 2021]: weights $(1 + \varepsilon - z^2) \implies$ First parabolic proof

Symmetry results for spinors in dimension two

Symmetry results for spinors in dimension $d = 2$

- the $d = 2$ spinorial Caffarelli-Kohn-Nirenberg inequality

$$\int_{\mathbb{R}^2} \frac{|\sigma \cdot \nabla \psi|^2}{|x|^{2\alpha}} dx \geq C_{\alpha,p} \left(\int_{\mathbb{R}^2} \frac{|\psi|^p}{|x|^{\beta p}} dx \right)^{2/p} \quad (\text{SCKN})$$

for spinor valued functions $\psi : \mathbb{R}^2 \rightarrow \mathbb{C}^2$

- the logarithmic Caffarelli-Kohn-Nirenberg inequality

$$\int_{\mathbb{R}} \int_{\mathbb{S}^1} \left(|\partial_s \phi(s, \theta)|^2 + |(\alpha - i\sigma_3 \partial_\theta) \phi(s, \theta)|^2 \right) ds d\theta \geq C_{\alpha,p} \left(\int_{\mathbb{R}} \int_{\mathbb{S}^1} |\phi(s, \theta)|^p ds d\theta \right)^{2/p}$$

- Interpolation inequalities for Aharonov-Bohm magnetic fields

$$A(x) = (x_2, -x_1)/|x|^2$$

$$\int_{\mathbb{R}^2} |(-i\nabla - \alpha A)\psi|^2 dx \geq C_{\alpha,p}^{\text{AB}} \left(\int_{\mathbb{R}^2} \frac{|\psi|^p}{|x|^2} dx \right)^{2/p} \quad (\text{AB})$$

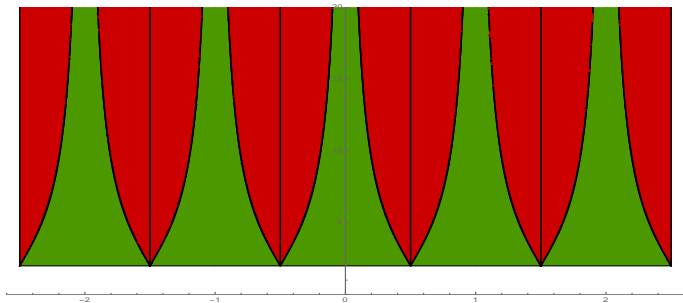
Theorem (JD, Frank, Weixler)

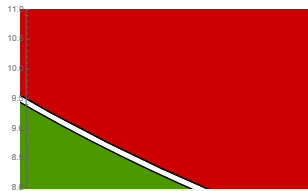
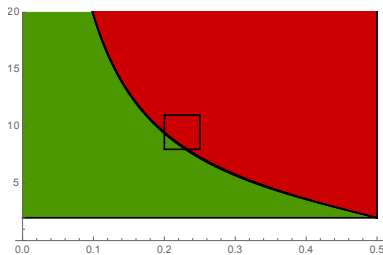
$$C_{\alpha,p} = C_{\alpha,p}^{\text{AB}} \text{ for any } (\alpha, p) \in (0, 1/2) \times (2, +\infty)$$

Symmetry *versus* symmetry breaking

Theorem (JD, Frank, Weixler)

- For every $\alpha \in (0, 1/2)$ and $p > 2$, there is an optimizer with $C_{\alpha,p} > 0$ and $\lim_{\alpha \rightarrow 0_+} C_{\alpha,p} = 0$. Symmetry holds if and only if $\alpha \in (0, \alpha(p)]$ for some function $p \mapsto \alpha(p) : (2, \infty) \rightarrow (0, 1/2)$
- The symmetry and symmetry breaking regions are symmetric with respect to $\alpha = 0$ and 1-periodic





(SCKN) with $d = 2$. Horizontal axis: $\alpha \in (0, 1/2)$. Vertical axis: $p \in (2, \infty)$

● Symmetry range: green, by the equivalence with Aharonov-Bohm problem and entropy methods for flows associated to (CKN) inequalities

● Symmetry breaking range: red and blue; Undecided in the tiny white gap

● magnetic ring: an interpolation inequality on \mathbb{S}^1

[JD, Esteban, Laptev, Loss]

● Aharonov-Bohm and Caffarelli-Kohn-Nirenberg inequalities

[Bonheure, JD, Esteban, Laptev, Loss]

● a Gegenbauer polynomial basis to study linear instability

[JD, Frank, Weixler]

These slides can be found at

<http://www.ceremade.dauphine.fr/~dolbeaul/Lectures/>
▷ Lectures

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Thank you for your attention !