

Examples of spaces with branching geodesics satisfying the curvature-dimension condition

Shin-ichi OHTA*

July 17, 2013

Abstract

In this short note, we give two simple examples of metric measure spaces containing branching geodesics and satisfying Lott, Sturm and Villani's curvature-dimension condition. In the first example, only geodesics in a subspace of co-dimension 1 can branch. The second one is positively curved in the sense of the curvature-dimension condition. We also discuss related open problems.

1 Background

The aim of this half-expository note is to draw attention to examples of spaces satisfying the curvature-dimension condition and containing branching geodesics. We first explain the background of this subject.

1.1 Curvature-dimension condition

The *curvature-dimension condition* for a (complete, separable) metric measure space (X, d, m) is a generalized notion of lower Ricci curvature bounds introduced independently by Sturm ([St1], [St2]) and Lott and Villani ([LV1], [LV2]). Given $K \in \mathbb{R}$ and $N \in (1, \infty]$, a Riemannian manifold (M, g) equipped with the Riemannian volume measure satisfies the curvature-dimension condition $\text{CD}(K, N)$ if and only if $\text{Ric}_g \geq K$ (i.e., $\text{Ric}_g(v, v) \geq K\langle v, v \rangle$ for all $v \in TM$) and $\dim M \leq N$. Metric measure spaces satisfying $\text{CD}(K, N)$ are known to behave like enjoying 'Ric $\geq K$ and dim $\leq N$ ' in geometric and analytic respects (see [St1], [St2], [LV1], [LV2] and [Vi, Part III]).

The curvature-dimension condition is a certain convexity condition of an entropy functional on the space of probability measures on X . Let us give the precise definition (in the sense of Sturm [St1]) only for $N = \infty$. Denote by $\mathcal{P}(X)$ the set of all Borel probability measures on (X, d) , and by $\mathcal{P}^2(X)$ the subset consisting of $\mu \in \mathcal{P}(X)$ with finite second moment. Define the *L^2 -Wasserstein distance* between $\mu, \nu \in \mathcal{P}^2(X)$ by

$$W_2(\mu, \nu) := \inf_{\pi \in \Pi(\mu, \nu)} \left(\int_{X \times X} d(x, y)^2 \pi(dx dy) \right)^{1/2},$$

*Department of Mathematics, Kyoto University, Kyoto 606-8502, Japan (sohta@math.kyoto-u.ac.jp); Supported in part by the Grant-in-Aid for Young Scientists (B) 23740048.

where $\Pi(\mu, \nu)$ is the set of all $\pi \in \mathcal{P}(X \times X)$ whose first and second projections to X coincide with μ and ν , respectively. We call $(\mathcal{P}^2(X), W_2)$ the L^2 -Wasserstein space over (X, d) . The *relative entropy* $\text{Ent}_m : \mathcal{P}^2(X) \rightarrow [-\infty, \infty]$ associated with a Borel measure m on X is defined by

$$\text{Ent}_m(\mu) := \int_X \rho \log \rho dm$$

if $\mu = \rho m \ll m$ and $\int_{\{\rho > 1\}} \rho \log \rho dm < \infty$, otherwise we set $\text{Ent}_m(\mu) := \infty$. Then (X, d, m) is said to satisfy $\text{CD}(K, \infty)$ if any pair $\mu, \nu \in \mathcal{P}^2(X)$ is connected by a *minimal geodesic* $(\mu_t)_{t \in [0,1]} \subset \mathcal{P}^2(X)$ (i.e., $\mu_0 = \mu$, $\mu_1 = \nu$, $W_2(\mu_s, \mu_t) = |s - t|W_2(\mu, \nu)$ for all $s, t \in [0, 1]$) satisfying

$$\text{Ent}_m(\mu_t) \leq (1-t)\text{Ent}_m(\mu) + t\text{Ent}_m(\nu) - \frac{K}{2}(1-t)tW_2(\mu, \nu)^2 \quad (1.1)$$

for all $t \in [0, 1]$. A minimal geodesic $(\mu_t)_{t \in [0,1]}$ in $(\mathcal{P}^2(X), W_2)$ can be described via the push-forward of μ_0 along geodesics in X , so that the behavior of $\text{Ent}_m(\mu_t)$ is naturally controlled by the Ricci curvature in the Riemannian case. The definition of $\text{CD}(K, N)$ for $N < \infty$ is more involved (especially for $K \neq 0$), here we only mention that $\text{CD}(K, N)$ implies $\text{CD}(K', N')$ for any $K' \in (-\infty, K]$ and $N' \in [N, \infty]$.

1.2 Branching geodesics

The equivalence between the curvature-dimension condition and lower Ricci curvature bounds was extended to Finsler manifolds in [Oh3, Theorem 1.2]. Precisely, given an n -dimensional Finsler manifold (M, F) with a positive \mathcal{C}^∞ -measure m , we consider the *weighted Ricci curvature* Ric_N for $N \in [n, \infty]$ given by

$$\text{Ric}_N(v) := \text{Ric}(v) + (\psi \circ \eta)''(0) - \frac{(\psi \circ \eta)'(0)^2}{N-n} \quad \text{for } v \in T_x M, \quad (1.2)$$

where Ric is the Finsler-Ricci curvature, η is the geodesic with $\dot{\eta}(0) = v$, and ψ is determined by $m = e^{-\psi} \text{vol}_\eta$ around x with the volume measure vol_η of the Riemannian metric g_η induced from $\dot{\eta}$ (see [Oh3] for the precise definition). Then (M, F, m) satisfies $\text{CD}(K, N)$ if and only if $\text{Ric}_N(v) \geq KF(v)^2$ for all $v \in TM$. By combining this equivalence with the stability of $\text{CD}(K, N)$ under convergence of metric measure spaces, all normed spaces $(\mathbb{R}^n, |\cdot|)$ with the Lebesgue measure $m_{\mathbf{L}}$ satisfy $\text{CD}(0, n)$ (see also [Vi, Theorem in page 908]). In particular, the ℓ_∞ -space $(\mathbb{R}^n, |\cdot|_\infty, m_{\mathbf{L}})$ satisfies $\text{CD}(0, n)$.

Geodesics in $(\mathbb{R}^n, |\cdot|_\infty)$ can *branch* in the sense that there exist two minimal geodesics $\eta_1, \eta_2 : [0, 1] \rightarrow \mathbb{R}^n$ with respect to $|\cdot|_\infty$ such that $\eta_1(t) = \eta_2(t)$ on $[0, \varepsilon]$ for some $\varepsilon \in (0, 1)$ and that $\eta_1(t) \neq \eta_2(t)$ at some $t \in (\varepsilon, 1]$. The existence of branching geodesics causes difficulties in the study of spaces satisfying the curvature-dimension condition. Although the non-branching assumption has been recently removed in some cases (see [Ra1], [Ra2]), there still remain important results for those we need to assume that geodesics do not branch. See, for instances, [St1, Proposition 4.16] and [DS] for products of CD -spaces, and [Oh2, §5] for a maximal diameter rigidity. If geodesics do not branch (then (X, d) is called a *non-branching space*), then there is essentially only one minimal geodesic between

absolutely continuous measures $\mu, \nu \ll m$ (see [St2, Lemma 4.1]), so that the entropy is convex along *every* minimal geodesic. This enables us to localize $\text{CD}(K, N)$ to a certain inequality (concavity of Jacobian) along almost all geodesics in X describing the minimal geodesic between μ and ν (see [St2, Proposition 4.2]). Such an infinitesimal inequality is sometimes necessary for sharper estimates.

As far as the author knows, only known examples of spaces satisfying $\text{CD}(K, N)$ and containing branching geodesics are normed spaces. We shall present two more examples of branching spaces (built as *singular* Finsler manifolds) in this note, whereas they are still modifications of normed spaces in a sense. We also discuss open problems related to these examples.

2 An essentially non-branching example

2.1 Construction

Given a bounded convex domain $D \subset \mathbb{R}^n$, Hilbert [Hi] introduced the distance function

$$d_H(x, y) := \frac{1}{2} \log \left(\frac{|x' - y| \cdot |x - y'|}{|x' - x| \cdot |y - y'|} \right) \quad \text{for } x, y \in D, x \neq y,$$

where $|\cdot|$ is the Euclidean norm, and $x' = x + s(y - x)$ and $y' = x + t(y - x)$ are the intersections of the boundary ∂D and the line passing through x and y with $s < 0 < t$ (see Figure 1). This is a generalization of the Klein model of a hyperbolic space which corresponds to the case where D is the unit ball. It is easily seen that, for any $x, y \in D$, the line segment $\eta(t) := x + t(y - x)$ ($t \in [0, 1]$) gives a minimal geodesic from x to y with respect to d_H . If D is strictly convex (i.e., $x, y \in \partial D$ implies $(x + y)/2 \in D$ unless $x = y$), then η is the unique minimal geodesic between x and y . Otherwise, minimal geodesics may not be unique. For instance, consider the square $D = (-1, 1)^2 \subset \mathbb{R}^2$. Since $d_H((0, 0), (a, b)) = d_H((0, 0), (a, b'))$ for any $a \in (0, 1)$ and $b, b' \in [-a, a]$, we can construct uncountably many minimal geodesics between $(0, 0)$ and $(a, 0)$ with $a > 0$ (e.g., thick broken segments in Figure 2).

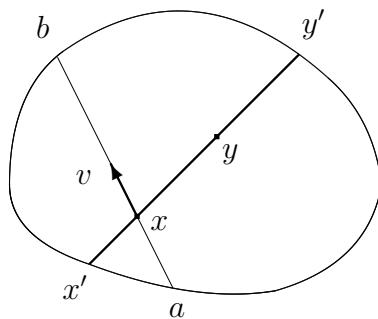


Figure 1

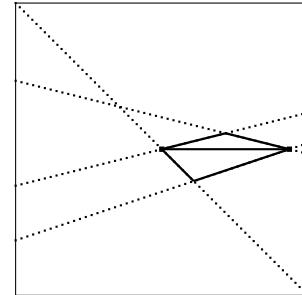


Figure 2

If ∂D is \mathcal{C}^∞ and positively curved (the latter will be called the *strong convexity* of D), then $d_{\mathcal{H}}$ is realized by the \mathcal{C}^∞ -Finsler metric

$$F_{\mathcal{H}}(x, v) := \frac{|v|}{2} \left(\frac{1}{|x-a|} + \frac{1}{|x-b|} \right) \quad \text{for } v \in T_x D = \mathbb{R}^n,$$

where $a = x + sv$ and $b = x + tv$ are the intersections of ∂D and the line passing through x in the direction v with $s < 0 < t$ (see Figure 1). It is well-known that the Finsler manifold $(D, F_{\mathcal{H}})$ has the constant flag curvature -1 (see [Sh, §12.2]). Recently, the author showed that $(D, F_{\mathcal{H}})$ equipped with the Lebesgue measure $m_{\mathbf{L}}$ on D has the bounded weighted Ricci curvature:

$$\text{Ric}_\infty(v) \in (- (n-1), 2], \quad \text{Ric}_N(v) \in \left(- (n-1) - \frac{(n+1)^2}{N-n}, 2 \right]$$

for any unit vector $v \in TD$ and $N \in (n, \infty)$ ([Oh4, Theorem 1.2]). Thus, for any bounded convex domain $D \subset \mathbb{R}^n$, $(D, d_{\mathcal{H}}, m_{\mathbf{L}})$ satisfies $\text{CD}(K, N)$ with

$$K = -(n-1) \quad \text{for } N = \infty, \quad K = -(n-1) - \frac{(n+1)^2}{N-n} \quad \text{for } N \in (n, \infty)$$

by approximating D by strongly convex domains with \mathcal{C}^∞ -boundaries.

Now, let us consider a domain $D \subset \mathbb{R}^3$ such that $P := D \cap (\mathbb{R}^2 \times \{0\}) = (-1, 1)^2 \times \{0\}$ and that $\partial D \setminus (\mathbb{R}^2 \times \{0\})$ is \mathcal{C}^∞ and positively curved. Then P contains branching geodesics, while geodesics not included in P do not branch. Indeed, for any $x, y \in D$ with $x \notin P$ or $y \notin P$, the line segment is a unique minimal geodesic between them. Hence $(D, d_{\mathcal{H}}, m_{\mathbf{L}})$ is essentially non-branching in the sense of Theorem 2.2 below. A concrete example of such a domain is

$$D_\square := \{(a, b, c) \in \mathbb{R}^3 \mid (a, b) \in (-1, 1)^2, c^2 < (1 - a^2)(1 - b^2)\}. \quad (2.1)$$

Remark 2.1 In [Oh4], we also gave a lower bound of the weighted Ricci curvature for Funk's distance [Fu]:

$$d_{\mathcal{F}}(x, y) = \log \left(\frac{|x - y'|}{|y - y'|} \right) \quad \text{for } x, y \in D, x \neq y,$$

which can be regarded as a ‘non-symmetrization’ of $d_{\mathcal{H}}$. In $(D_\square, d_{\mathcal{F}})$, however, geodesics in a plane containing only one edge of ∂P (e.g., $\{1\} \times [-1, 1] \times \{0\}$) can branch. Therefore there are many more branching geodesics than $(D_\square, d_{\mathcal{H}})$.

2.2 Open problems

The above example is inspired by the following recent work of Rajala and Sturm. We say that (X, d, m) satisfies the *strong curvature-dimension condition* $\text{sCD}(K, \infty)$ if (1.1) holds along any minimal geodesic in $\mathcal{P}^2(X)$.

Theorem 2.2 ([RS, Corollary 1.2]) *Let (X, d) be a complete separable metric space with a locally finite measure m on X , and suppose that (X, d, m) satisfies $\text{sCD}(K, \infty)$. Then any minimal geodesic between absolutely continuous measures $\mu_0, \mu_1 \in \mathcal{P}^2(X)$ is concentrated on a set of non-branching geodesics.*

See [RS] for the precise statement. Our example $(D_\square, d_H, m_{\mathbf{L}})$ in (2.1) satisfies the hypothesis of Theorem 2.2, thus it shows that geodesics still can branch in this kind of *essentially non-branching* spaces.

An important class of spaces covered by Theorem 2.2 is the one of metric measure spaces enjoying the *Riemannian curvature-dimension condition* $\text{RCD}(K, \infty)$ introduced by Ambrosio, Gigli and Savaré [AGS]. Roughly speaking, $\text{RCD}(K, \infty)$ is defined by the combination of $\text{sCD}(K, \infty)$ and the linearity of the *heat flow*. The heat flow on a Finsler manifold (M, F, m) is linear if and only if F comes from a Riemannian metric (see [OS]), so that $(D_\square, d_H, m_{\mathbf{L}})$ does not satisfy $\text{RCD}(K, \infty)$ for any K .

Problem A Is there a metric measure space satisfying $\text{RCD}(K, \infty)$ for some $K \in \mathbb{R}$ and containing branching geodesics?

The author does not have any idea how to construct such a space. If the answer is NO, then we can remove the non-branching assumption from a number of theorems on RCD -spaces. Furthermore, since all limit spaces of Riemannian manifolds with $\text{Ric} \geq K$ satisfy $\text{RCD}(K, \infty)$, the negative answer to Problem A contributes to the development of the study of the local structure of these limit spaces. After seminal work of Cheeger and Colding [CC], it is the important open question whether such limit spaces admit branching geodesics or not.

Problem B In the case where the answer to Problem A is YES, can one construct a branching space satisfying $\text{RCD}(K, \infty)$ as a limit space of Riemannian manifolds with $\text{Ric} \geq K$?

This is related to another deep question: Can any metric measure space satisfying $\text{RCD}(K, \infty)$ be realized as the limit of a sequence of Riemannian manifolds with $\text{Ric} \geq K$ (or weighted Riemannian manifolds with $\text{Ric}_\infty \geq K$)?

3 A positively curved example

3.1 Construction

We next construct a branching space satisfying $\text{CD}(K, N)$ with $K > 0$ and $N < \infty$. Fix $N > 2$, $R > 0$ and $a \in (0, (N-2)R^{-2})$. Consider the metric measure space (X_R, d_∞, m_a) given by

$$X_R := \{x \in \mathbb{R}^2 \mid |x|_2 < R\}, \quad d_\infty(x, y) := |x - y|_\infty, \quad m_a := \exp\left(-\frac{a|x|_2^2}{2}\right) m_{\mathbf{L}}(dx).$$

Clearly geodesics can branch in (X_R, d_∞) . Note that, along any line segment η in X_R ,

$$\left(\frac{a|\eta|_2^2}{2}\right)' \leq a|\eta|_2 \cdot |\dot{\eta}|_2 \leq aR|\dot{\eta}|_2, \quad \left(\frac{a|\eta|_2^2}{2}\right)'' = a|\dot{\eta}|_2^2.$$

Since $|\dot{\eta}|_2 \geq |\dot{\eta}|_\infty$, by approximating $|\cdot|_\infty$ by \mathcal{C}^∞ and strongly convex norms to be precise, we see that (X_R, d_∞, m_a) satisfies $\text{CD}(K, N)$ with (recall (1.2))

$$K = a - \frac{(aR)^2}{N-2}.$$

Note that $K > 0$ by the choice of a . We similarly find that $(\mathbb{R}^2, d_\infty, m_a)$ satisfies $\text{CD}(a, \infty)$ for any $a > 0$.

3.2 Open problems

The above example is related to a rigidity result for positively curved spaces. By the Bonnet–Myers type theorem, the diameter of a metric measure space satisfying $\text{CD}(K, N)$ with $K > 0$ and $N < \infty$ is at most $\pi\sqrt{(N-1)/K}$. In [Oh2, §5], under the weaker assumption of the *measure contraction property* $\text{MCP}(K, N)$ (see [Oh1], [St2, §5]), we showed that a non-branching space with the maximal diameter $\pi\sqrt{(N-1)/K}$ is homeomorphic to the spherical suspension of a topological measure space. The non-branching property was necessary for proving the continuity of the homeomorphism.

In our example (X_R, d_∞) , the diameter is $2R$ and is smaller than the maximal one:

$$\pi\sqrt{\frac{N-1}{K}} = \pi\sqrt{\frac{N-1}{a - (aR)^2/(N-2)}} \geq \pi\sqrt{(N-1)\frac{4R^2}{N-2}} > 2\pi R.$$

Problem C Is there a metric measure space satisfying $\text{CD}(K, N)$ with $K > 0$ and $N < \infty$, attaining the maximal diameter $\pi\sqrt{(N-1)/K}$, and containing branching geodesics? If YES, can such a space be realized as the spherical suspension of some space?

One can weaken the condition $\text{CD}(K, N)$ to $\text{MCP}(K, N)$, or strengthen it to the combination of $\text{CD}(K, N)$ and $\text{RCD}(K, \infty)$. Related to the latter, we can also ask the following.

Problem D Is there a metric measure space which satisfies $\text{CD}(K, N)$ with $K > 0$ (or $K = 0$), contains branching geodesics, but is essentially non-branching in the sense of Theorem 2.2?

This would be a more accessible one than other problems. Recall that the space $(D_\square, d_{\mathcal{H}}, m_{\mathbf{L}})$ in the previous section admits only a negative curvature bound.

Acknowledgements. I would like to thank Professors Karl-Theodor Sturm and Tapio Rajala for discussions during a workshop at Scuola Normale Superiore, Pisa, in November 2012. I am also grateful to the organizers of the workshop, Professors Luigi Ambrosio, Giuseppe Buttazzo and Giuseppe Savaré, for their hospitality.

References

- [AGS] L. Ambrosio, N. Gigli and G. Savaré, Metric measure spaces with Riemannian Ricci curvature bounded from below, Preprint (2011). Available at [arXiv:1109.0222](https://arxiv.org/abs/1109.0222)
- [CC] J. Cheeger and T. H. Colding, On the structure of spaces with Ricci curvature bounded below. I, II, III, J. Differential Geom. **46** (1997), 406–480; ibid. **54** (2000), 13–35; ibid. **54** (2000), 37–74.
- [DS] Q. Deng and K.-T. Sturm, Localization and tensorization properties of the curvature-dimension condition for metric measure spaces, II. J. Funct. Anal. **260** (2011), 3718–3725.

- [Fu] P. Funk, Über Geometrien, bei denen die Geraden die Kürzesten sind (German), *Math. Ann.* **101** (1929), 226–237.
- [Hi] D. Hilbert, Über die gerade Linie als kürzeste Verbindung zweier Punkte (German), *Math. Ann.* **46** (1895), 91–96.
- [LV1] J. Lott and C. Villani, Weak curvature conditions and functional inequalities, *J. Funct. Anal.* **245** (2007), 311–333.
- [LV2] J. Lott and C. Villani, Ricci curvature for metric-measure spaces via optimal transport, *Ann. of Math.* (2) **169** (2009), 903–991.
- [Oh1] S. Ohta, On the measure contraction property of metric measure spaces, *Comment. Math. Helv.* **82** (2007), 805–828.
- [Oh2] S. Ohta, Products, cones, and suspensions of spaces with the measure contraction property, *J. Lond. Math. Soc.* (2) **76** (2007), 225–236.
- [Oh3] S. Ohta, Finsler interpolation inequalities, *Calc. Var. Partial Differential Equations* **36** (2009), 211–249.
- [Oh4] S. Ohta, Weighted Ricci curvature estimates for Hilbert and Funk geometries, to appear in *Pacific J. Math.*
- [OS] S. Ohta and K.-T. Sturm, Heat flow on Finsler manifolds, *Comm. Pure Appl. Math.* **62** (2009), 1386–1433.
- [Ra1] T. Rajala, Local Poincaré inequalities from stable curvature conditions on metric spaces, *Calc. Var. Partial Differential Equations* **44** (2012), 477–494.
- [Ra2] T. Rajala, Interpolated measures with bounded density in metric spaces satisfying the curvature-dimension conditions of Sturm, *J. Funct. Anal.* **263** (2012), 896–924.
- [RS] T. Rajala and K.-T. Sturm, Non-branching geodesics and optimal maps in strong $CD(K, \infty)$ -spaces, Preprint (2012). Available at [arXiv:1207.6754](https://arxiv.org/abs/1207.6754)
- [Sh] Z. Shen, Differential geometry of spray and Finsler spaces, Kluwer Academic Publishers, Dordrecht, 2001.
- [St1] K.-T. Sturm, On the geometry of metric measure spaces. I, *Acta Math.* **196** (2006), 65–131.
- [St2] K.-T. Sturm, On the geometry of metric measure spaces. II, *Acta Math.* **196** (2006), 133–177.
- [Vi] C. Villani, Optimal transport, old and new, Springer-Verlag, Berlin, 2009.