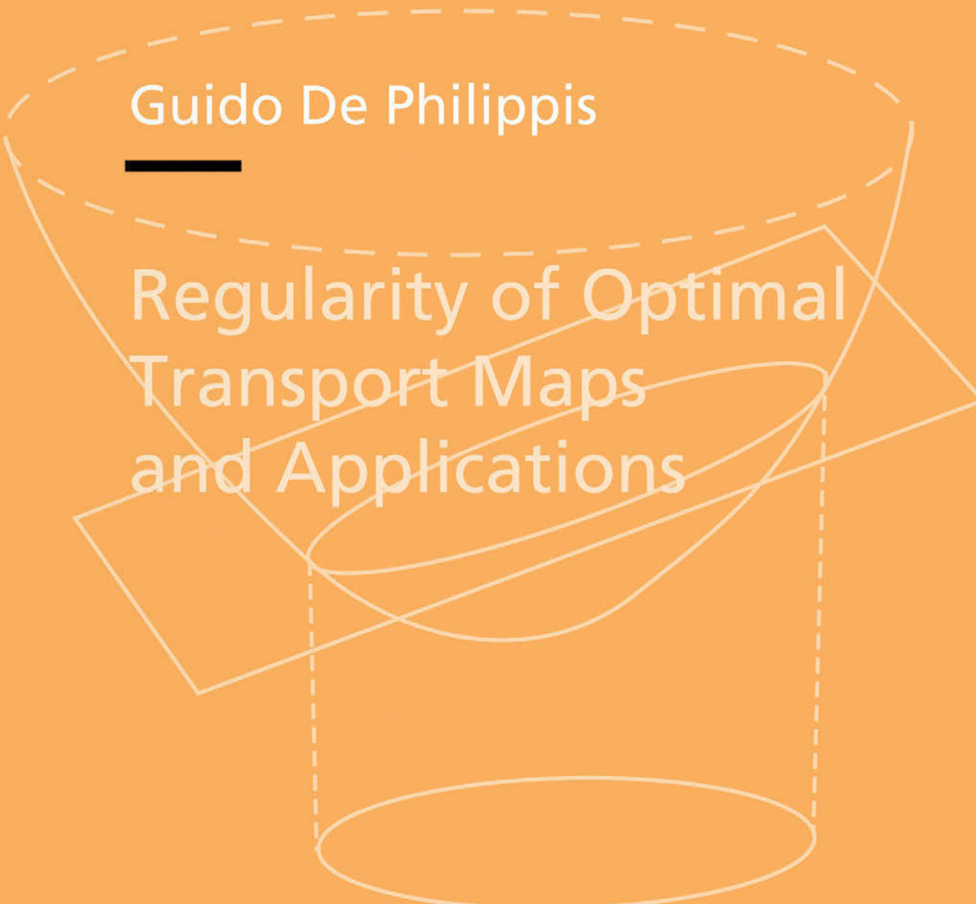
Guido De Philippis

Regularity of Optimal Transport Maps and Applications



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Guido De Philippis
Hausdorff Center for Mathematics
Villa Maria
Endenicher Allee 62
D-53115 Bonn, Germany

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Introduction

This thesis is devoted to the regularity of optimal transport maps. We provide new results on this problem and some applications. This is part of the work done by the author during his PhD studies. Other papers written during the PhD studies and not completely related to this topic are summarized in the second part of the introduction.

1. Regularity of optimal transport maps and applications

Monge optimal transportation problem goes back to 1781 and it can be stated as follows:
Given two probability densities ρ_1 and ρ_2 on $\mathbb{R}^n$ (originally representing the height of a pile of soil and the depth of an excavation), let us look for a map T moving ρ_1 onto ρ_2, *i.e.* such that[1]

$$\int_{T^{-1}(A)} \rho_1(x)\, dx = \int_A \rho_2(y)\, dy \qquad \text{for all Borel sets } A, \tag{1}$$

and minimizing the total cost of such process:

$$\int c(x, T(x))\rho_1(x)dx = \inf\left\{\int c(x, S(x))\rho_1(x)\, dx \, : \, S \text{ satisfies (1)}\right\}. \tag{2}$$

Here $c(x, y)$ represent the "cost" of moving a unit of mass from x to y (the original Monge's formulation the cost $c(x, y)$ was given by $|x - y|$).

Conditions for the existence of an optimal map T are by now well understood (and summarized without pretending to be aexhaustive in Chapter 1, see [95, Chapter 10] for a more recent account of the theory).

Once the existence of an optimal map has been established a natural question is about its *regularity*. Informally the question can be stated as follows:
Given two smooth densities, ρ_1 and ρ_2 supported on good sets, it is true the T is smooth?

[1] From the mathematical point of view we are requiring that $T_\sharp(\rho_1 \mathscr{L}^n) = \rho_2 \mathscr{L}^n$, see Chapter 1.

Or, somehow more precisely, one can investigate how much is the "gain" in regularity from the densities to T. As we will see in a moment, a natural guess is that T should have "one derivative" more than ρ_1 and ρ_2.

To start investigating regularity, notice that (1) can be re-written as

$$|\det \nabla T(x)| = \frac{\rho_1(x)}{\rho_2(T(x)))}, \tag{3}$$

which turns out to be a very degenerate first order PDE. As we already said, the above equation could lead to the guess that T has one derivative more than the densities. Notice however that the above equation is satisfied by *every* map which satisfies (1). Thus, by simple examples, we cannot expect solutions of (3) to be well-behaved. Indeed, consider for instance the case in which $\rho_1 = \mathbf{1}_A$ and $\rho_2 = \mathbf{1}_B$ with A and B smooth open sets. If we right (respectively left) compose T with a map S satisfying $\det \nabla S = 1$ and $S(A) = A$ (resp. $S(B) = B$) we still obtain a solution of (3) which is no more regular than S.

It is at this point that condition (2) comes into play. To see how, let us focus on the *quadratic case*, $c(x, y) = |x - y|^2/2$. In this case Brenier Theorem 1.8, ensures that the optimal T is given by the gradient of a convex function, $T = \nabla u$. Plugging this information into (3) we obtain that u solves the following *Monge-Ampère* equation

$$\det \nabla^2 u(x) = \frac{\rho_1(x)}{\rho_2(\nabla u(x)))}. \tag{4}$$

In this way we have obtained a (degenerate) elliptic second order PDE, and there is hope to obtain regularity of $T = \nabla u$ from the regularity of the densities.[2] In spite of the above discussion, also equation (4) it is not enough to ensure regularity of u. A simple example is given by the case in which the support of the first density is connected while the support of the second is not. Indeed, since by (1) it follows easily that

$$\overline{T(\operatorname{spt}\rho_1)} = \operatorname{spt}\rho_2,$$

[2] One should compare this with the following fact: there is no hope to get regularity of a vector field $\boldsymbol{v}$ satisfying

$$\nabla \cdot \boldsymbol{v} = 0,$$

while if we add the additional condition $\boldsymbol{v} = \nabla u$ we obtain the Laplace equation

$$\Delta v = 0.$$

we immediately see that, even if the densities are smooth on their supports, T has to be discontinuous (cp. Example 1.16). It was noticed by Caffarelli, [21], that the right assumption to be made on the support of ρ_2 is *convexity*. In this case any solution of (4) arising from the optimal transportation problem turns out to be a strictly convex *Aleksandrov solution* to the Monge-Ampère equation[3]

$$\det D^2 u = \frac{\rho_1(x)}{\rho_2(\nabla u(x)))} \qquad \text{on } \mathrm{Int}(\mathrm{spt}\,\rho_1). \tag{5}$$

As a consequence, under the previous assumptions, we can translate any regularity results for Aleksandrov solutions to the Monge-Ampère equation to solution to the optimal transport problem. In particular, by the theory developed in [18, 19, 20, 89] (see also [66, Chapter 17]) we have the following (see Chapter 2 for a more precise discussion):

- If ρ_1 and ρ_2 are bounded away from zero and infinity on their support and spt ρ_2 is convex, then $u \in C^{1,\alpha}_{\mathrm{loc}}$ (and hence $T \in C^{\alpha}_{\mathrm{loc}}$).
- If, in addition, ρ_1 and ρ_2 are continuous, then $T \in W^{2,p}_{\mathrm{loc}}$ for every $p \in [1, \infty)$.
- If ρ_1 and ρ_2 are $C^{k,\beta}$ and, again, spt ρ_2 is convex, then $T \in C^{k+2,\beta}_{\mathrm{loc}}$.

A natural question which was left open by the above theory is the Sobolev regularity of T under the only assumptions that ρ_1 and ρ_2 are bounded away from zero and infinity on their support and spt ρ_2 is convex. In [93], Wang shows with a family of counterexamples that the best one can expect is $T \in W^{1,1+\varepsilon}$ with $\varepsilon = \varepsilon(n, \lambda)$, where λ is the "pinching" $\| \log(\rho_1/\rho_2(\nabla u))\|_\infty$, see Example 2.21.

Apart from being a very natural question from the PDE point of view, Sobolev regularity of optimal transport maps (or equivalently of Aleksandrov solutions to the Monge-Ampère equation) has a relevant application to the study of the semigeostrophic system, as was pointed out by Ambrosio in [4]. This is a system of equations arising in study of large oceanic and atmospheric flows. Referring to Chapter 5 for a more accurate discussion we recall here that the system can be written, after a

[3] This kind of solutions have been introduced by Aleksandrov in the study of the Minkowski Problem: given a function $\kappa : \mathbb{S}^{n-1} \to [0, \infty)$ find a convex body $\mathcal{K}$ such that the Gauss curvature of its boundary is given by $\kappa \circ \nu_{\partial\mathcal{K}}$. All the results of Chapters 2, 3, 4, apply to this problem as well.

suitable change of variable, as

$$\begin{cases} \partial_t \nabla P_t + (\boldsymbol{u}_t \cdot \nabla)\nabla P_t = J(\nabla P_t - x) & \text{in } \Omega \times (0,+\infty) \\ \nabla \cdot \boldsymbol{u}_t = 0 & \text{in } \Omega \times (0,+\infty) \\ \boldsymbol{u}_t \cdot \nu_\Omega = 0 & \text{in } \partial\Omega \times (0,+\infty) \\ P_0 = P^0 & \text{in } \Omega, \end{cases} \tag{6}$$

where Ω is an open, bounded and convex subset of $\mathbb{R}^3$ and

$$J := \begin{pmatrix} 0 & -1 & 0 \\ 1 & 0 & 0 \\ 0 & 0 & 0 \end{pmatrix}.$$

We look for solutions P_t which are *convex* for every t (this ansatz is based on the Cullen stability principle [34, Section 3.2]). If we consider the measure[4] $\rho_t = (\nabla u)_\sharp \mathscr{L}^3_\Omega$, then ρ_t solves (formally) the following continuity type equation

$$\begin{cases} \partial_t \rho_t + \nabla \cdot (\boldsymbol{\mathcal{U}}_t \rho_t) = 0 \\ \boldsymbol{\mathcal{U}}_t(x) = J(x - \nabla P_t^*(x)) \\ (\nabla P_t^*)_\sharp \rho_t = \mathscr{L}^3_\Omega, \end{cases} \tag{7}$$

where P_t^* is the convex conjugate of P_t. Even if the velocity field $\boldsymbol{\mathcal{U}}_t$ is coupled with the density through a highly non-linear equation, existence of (distributional) solutions of (7) can be obtained under very mild conditions on the initial densities $\rho_0 = (\nabla P_0)_\sharp \mathscr{L}^3_\Omega$, [13]. Given a solution of (7) we can formally obtain a solution to (6) by taking $P_t = (P_t^*)^*$ and

$$\boldsymbol{u}_t(x) := [\partial_t \nabla P_t^*](\nabla P_t(x)) + [\nabla^2 P_t^*](\nabla P_t(x)) J(\nabla P_t(x) - x). \tag{8}$$

To give a meaning to the above velocity field we have to understand the regularity of $\nabla^2 P_t^*$ where P_t^* satisfies $(\nabla P_t^*)_\sharp \rho_t = \mathscr{L}^3_\Omega$. Notice that the only condition we get for free is that $\boldsymbol{\mathcal{U}}_t$ has zero divergence. In particular, if the initial density ρ_0 is bounded away from zero and infinity, the same it is true (with the same bounds) for ρ_t. It is then natural to study the $W^{2,1}$ regularity of solutions of (5) under the only assumption that the right hand side is bounded between two positive constants. This is done in

[4] With $\mathscr{L}^3_\Omega$ we denote the normalized Lebesgue measure restricted to Ω:

$$\mathscr{L}^3_\Omega := \frac{1}{\mathscr{L}^3(\Omega)} \mathscr{L}^3 \llcorner \Omega$$

.

Chapters 3 and 4 (based on [40, 41] in collaboration with Alessio Figalli, and on [44] in collaboration with Alessio Figalli and Ovidiu Savin) while in Chapter 5 (based on [5, 6] in collaboration with Luigi Ambrosio, Maria Colombo and Alessio Figalli) we study the applications of this results to the semigeostrophic system.

Finally we came back to the regularity of solutions of (2) with a general cost function c, referring to Section 1.3 for a more complete discussion. In this case, apart from the obstruction given by the geometry of the target domain (as in the quadratic cost case) it has been shown in [80, 78] that a structural condition on the cost function, the so called *MTW-condition*, is needed in order to ensure the smoothness of the optimal transport map. In particular if the above condition does not hold it is possible to construct two smooth densities such that the optimal map between them is even discontinuous.

In spite of this, one can try to understand how large can be the set of discontinuity points of optimal maps between two smooth densities for a generic smooth cost c. In Chapter 6 (based on [43] in collaboration with Alessio Figalli), we will show that, under very mild assumptions on the cost c (essentially the one needed in order to get existence of optimal maps), there exist two closed and Lebesgue negligible sets Σ_1 and Σ_2 such that

$$T : \operatorname{spt} \rho_1 \setminus \Sigma_1 \to \operatorname{spt} \rho_2 \setminus \Sigma_2$$

is a smooth diffeomorphism. A similar result holds true also in the case of optimal transportation on Riemannian manifolds with cost $c = d^2/2$. Up to now similar results were known only in the case of quadratic cost when the support of the target density is not convex, [52, 55]. We remark here that in this case the obstruction to regularity is given only by the geometry of the domain, while in the case of a generic cost function c we have to face the possible failure of the MTW condition at every point. Thus, to achieve the proof of our result, we have to use a completely different strategy.

We conclude this first part of the introduction with a short summary of each chapter of the thesis (more details are given at the beginning of each chapter):

- **Chapter 1.** In this Chapter we briefly recall the general theory of optimal transportation, with a particular focus on the case of quadratic cost in $\mathbb{R}^n$. We also show how to pass from solutions of the Monge-Ampère equation given by the optimal transportation to Aleksandrov solutions to the Monge-Ampère equation in case the support of the target density is convex. Finally in the last Section we address the case of a general cost function.

- **Chapter 2.** We start the study of the regularity of Aleksandrov solutions to the Monge-Ampère equation, in particular we give a complete proof of Caffarelli's $C^{1,\alpha}$ regularity theorem.
- **Chapter 3.** We start investigating the $W^{2,1}$ regularity of Aleksandrov solutions to the Monge-Ampère equation. We give a complete proof of the results in [40], where we show that $D^2u \in L \log L$. Then, following the subsequent paper [44], we show how the above estimate can be improved to $D^2u \in L^{1+\varepsilon}$ for some small $\varepsilon > 0$. We also give a short proof of the above mentioned Caffarelli $W^{2,p}$ estimates.
- **Chapter 4.** Here, following [41], we show the (somehow surprising) stability in the *strong* $W^{2,1}$ topology of Aleksandrov solutions with respect to the L^1 convergence of the right-hand sides.
- **Chapter 5.** In this Chapter, based on [5, 6], we apply the results of the previous chapters to show the existence of a distributional solution to the semigeostrophic system (6) in the 2-dimensional periodic case and in the case of a bounded convex 3-dimensional domain Ω. In the latter case we have to impose a suitable decay assumption on the initial density $\rho_0 = (\nabla P_0)_\sharp \mathscr{L}^3_\Omega$.
- **Chapter 6.** Here we report the partial regularity theorems for solutions of the optimal transport problem for a general cost function c proved in [43].

2. Other papers

In this second part of the introduction we give a short summary of the additional research made during the PhD studies, only vaguely related to the theme of the thesis. We briefly report the results obtained and we refer to the original papers for a more complete treatment of the problem and the relevant literature.

1. Γ-convergence of non-local perimeter

In [29] Caffarelli-Roquejoffre and Savin introduced the following notion of *non-local* perimeter of a set E relative of an open set Ω:

$$\mathcal{J}_s(E,\Omega) = \int_{E\cap\Omega}\int_{E^c\cap\Omega} \frac{dxdy}{|x-y|^{n+s}} + \int_{E\cap\Omega}\int_{E^c\cap\Omega^c} \frac{dxdy}{|x-y|^{n+s}} + \int_{E\cap\Omega^c}\int_{E^c\cap\Omega} \frac{dxdy}{|x-y|^{n+s}},$$

and study the regularity of local minimizers of it. This functional naturally arises in the study of phase-transitions with a non-local interaction term, see the nice survey [63] and reference therein for an updated account of the theory.

In [10], in collaboration with Luigi Ambrosio and Luca Martinazzi, we show the Γ-convergence of the functional $(1-s)\mathcal{J}_s(\cdot,\Omega)$ to the classical De Giorgi perimeter $\omega_{n-1}P(\cdot,\Omega)$ with respect to the topology of locally L^1 convergence of sets (a similar earlier result has been obtained in [30] for the convergence of local minimizers of the functionals). We also show equicoercivity of the functionals. More precisely we prove:

Theorem. *Let $s_i \uparrow 1$, then the following statements hold:*

(i) (Equicoercivity). *Assume that E_i are measurable sets satisfying*

$$\sup_{i\in\mathbb{N}}(1-s_i)\mathcal{J}^1_{s_i}(E_i,\Omega') < \infty \qquad \forall \Omega' \Subset \Omega.$$

Then $\{E_i\}_{i\in\mathbb{N}}$ is relatively compact in $L^1_{\mathrm{loc}}(\Omega)$ and any limit point E has locally finite perimeter in Ω.

(ii) (Γ-convergence). *For every measurable set $E\subset\mathbb{R}^n$ we have*

$$\Gamma - \lim_{s\uparrow 1}(1-s)\mathcal{J}_s(E,\Omega) = \omega_{n-1}P(E,\Omega).$$

with respect to the the L^1_{loc} convergence of the corresponding characteristic functions in $\mathbb{R}^n$.

(iii) (Convergence of local minimizers). *Assume that E_i are local minimizers of $\mathcal{J}_{s_i}(\cdot,\Omega)$, and $E_i \to E$ in $L^1_{\mathrm{loc}}(\mathbb{R}^n)$. Then*

$$\limsup_{i\to\infty}(1-s_i)\mathcal{J}_{s_i}(E_i,\Omega') < +\infty \qquad \forall\Omega'\Subset\Omega,$$

E is a local minimizer of $P(\cdot,\Omega)$ and $(1-s_i)\mathcal{J}_{s_i}(E_i,\Omega') \to \omega_{n-1}P(E,\Omega')$ whenever $\Omega'\Subset\Omega$ and $P(E,\partial\Omega')=0$.

2. Sobolev regularity of optimal transport map and differential inclusions

In [9], written in collaboration with Luigi Ambrosio and Bernd Kirchheim, we started the investigation of the Sobolev regularity of (stricly convex) Aleksandrov solution to the Monge-Ampé re equation. More precisely we show that in the 2-dimensional case the Sobolev regularity of optimal transport maps is *equivalent* to the rigidity of a partial differential inclusion for Lipschitz maps (see [74, 84] for nice surveys on partial differential inclusions). Referring to the paper for more details, let us define the set of “admissible” gradients

$$\mathcal{A} := \Big\{ M\in \mathrm{Sym}^{2\times 2} : \ \|M\|\le 1,\ (\lambda+1)|\mathrm{Trace}(M)| \le (1-\lambda)(1+\det(M))\Big\}, \tag{9}$$

where $\|\cdot\|$ is the operator norm, and the subset $\mathcal{S}$ of "singular" gradients is defined by

$$\mathcal{S} := \left\{ R^{-1} \begin{pmatrix} 1 & 0 \\ 0 & -1 \end{pmatrix} R : \; R \in SO(2) \right\}. \tag{10}$$

Our main result says that the following two problems are equivalent

Problem 1. *Let $\Omega \subset \mathbb{R}^2$ be a bounded open convex set and let $u : \Omega \to \mathbb{R}$ be a strictly convex Aleksandrov solutions to the Monge-Ampère equation*

$$\lambda \leq \det D^2 u \leq 1/\lambda \qquad \text{in } \Omega.$$

Show that $u \in W^{2,1}_{\mathrm{loc}}$.

Problem 2. *Let $B \subset \mathbb{R}^2$ be a connected open set, $f : B \to \mathbb{R}^2$ Lipschitz, and assume that $Df \in \mathcal{A}$ $\mathscr{L}^2$-a.e. in B. Show that if the set*

$$\{x \in B : \; Df(x) \in \mathcal{S}\}$$

has positive $\mathscr{L}^2$-measure, then f is locally affine.

At the time we wrote the paper we were not able to solve none of the above problems. Notice that the result of Chapter 3 gives a positive answer to Problem 1. In particular this show (in a very unconventional way) that the inclusion in Problem 2 is rigid.

3. A non-autonomous chain rule in $W^{1,p}$ and BV

In [7], in collaboration with Luigi Ambrosio, Giovanni Crasta and Virginia De Cicco, we prove a non-autonomous chain-rule in BV when the function with which we left compose has only a BV-regularity in the x variable. This type of results have some application in the study of conservation laws and semicontinuity of non-autonomous functionals (again we refer to the original paper for a more complete discussion and the main notation). The main result of [7] is the following:

Theorem. *Let $F : \mathbb{R}^n \times \mathbb{R}^h \to \mathbb{R}$ be satisfying:*

(a) *$x \mapsto F(x, z)$ belongs to $BV_{\mathrm{loc}}(\mathbb{R}^n)$ for all $z \in \mathbb{R}^h$;*
(b) *$z \mapsto F(x, z)$ is continuously differentiable in $\mathbb{R}^h$ for almost every $x \in \mathbb{R}^n$.*

Assume that F satisfies, besides (a) and (b), the following structural assumptions*:*

(H1) *For some constant M, $|\nabla_z F(x, z)| \leq M$ for all $x \in \mathbb{R}^n \setminus C_F$ and $z \in \mathbb{R}^h$.*

(H2) *For any compact set* $H \subset \mathbb{R}^h$ *there exists a modulus of continuity* $\tilde{\omega}_H$ *independent of* x *such that*

$$|\nabla_z F(x,z) - \nabla_z F(x,z')| \le \tilde{\omega}_H(|z-z'|)$$

for all $z,\ z' \in H$ *and* $x \in \mathbb{R}^n \setminus C_F$.

(H3) *For any compact set* $H \subset \mathbb{R}^h$ *there exist a positive Radon measure* λ_H *and a modulus of continuity* ω_H *such that*

$$|\widetilde{D}_x F(\cdot,z)(A) - \widetilde{D}_x F(\cdot,z')(A)| \le \omega_H(|z-z'|)\lambda_H(A)$$

for all $z,\ z' \in H$ *and* $A \subset \mathbb{R}^n$ *Borel.*

(H4) *The measure*

$$\sigma := \bigvee_{z\in\mathbb{R}^h} |D_x F(\cdot,z)|,$$

(*where* $\bigvee$ *denotes the least upper bound in the space of nonnegative Borel measures*) *is finite on compact sets,* i.e. *it is a Radon measure.*

Then there exists a countably $\mathcal{H}^{n-1}$*-rectifiable set* $\mathcal{N}_F$ *such that, for any function* $u \in BV_{\mathrm{loc}}(\mathbb{R}^n;\mathbb{R}^h)$*, the function* $v(x) := F(x,u(x))$ *belongs to* $BV_{\mathrm{loc}}(\mathbb{R}^n)$ *and the following chain rule holds:*

(i) (diffuse part) $|Dv| \ll \sigma + |Du|$ *and, for any Radon measure* μ *such that* $\sigma + |Du| \ll \mu$*, it holds*

$$\frac{d\widetilde{D}v}{d\mu} = \frac{d\widetilde{D}_x F(\cdot,\tilde{u}(x))}{d\mu} + \nabla_z \tilde{F}(x,\tilde{u}(x))\frac{d\widetilde{D}u}{d\mu} \qquad \mu\text{-a.e. in } \mathbb{R}^n.$$

(ii) (jump part) $J_v \subset \mathcal{N}_F \cup J_u$ *and, denoting by* $u^\pm(x)$ *and* $F^\pm(x,z)$ *the one-sided traces of* u *and* $F(\cdot,z)$ *induced by a suitable orientation of* $\mathcal{N}_F \cup J_u$*, it holds*

$$D^j v = \big(F^+(x,u^+(x)) - F^-(x,u^-(x))\big)\nu_{\mathcal{N}_F\cup J_u}\mathcal{H}^{n-1} \llcorner (\mathcal{N}_F \cup J_u)$$

in the sense of measures.

Moreover for a.e. x *the map* $y \mapsto F(y,u(x))$ *is approximately differentiable at* x *and*

$$\nabla v(x) = \nabla_x F(x,u(x)) + \nabla_z F(x,u(x))\nabla u(x) \quad \mathscr{L}^n\text{-a.e. in } \mathbb{R}^n\,.$$

A similar result holds true also in the Sobolev case.

4. Aleksandrov-Bakelman-Pucci estimate for the infinity Laplacian

In [31], with Fernando Charro, Agnese Di Castro and Davi Máximo, we investigate the validity of the classical Aleksandrov-Bakelman-Pucci estimates for the *infinity laplacian*

$$\Delta_\infty u := \Big\langle D^2 u \frac{\nabla u}{|\nabla u|}, \frac{\nabla u}{|\nabla u|} \Big\rangle.$$

The ABP estimate for a solution of a uniformly elliptic PDE states that

$$\sup_\Omega u \le \sup_{\partial\Omega} u + C(n, \lambda, \Lambda)\, \mathrm{diam}\,(\Omega) \|f\|_{L^n(\Omega)}, \tag{11}$$

for f the right-hand side of the equation and $0 < \lambda \le \Lambda$ the ellipticity constants (see for instance [25]). A particular useful feature of the above estimates is the presence of an integral norm on the right hand side. In particular the above estimate plays a key role in the proof of the Krylov-Safonov Harnack inequality for solutions to a non-divergence form elliptic equation (see [25]).

In [31] we show that such an estimate cannot hold for solutions of

$$-\Delta_\infty u = f, \tag{12}$$

at least with the L^n norm of f in the right hand side. However we show that a (much weaker) form of the estimate is avaible, namely

$$\Big(\sup_\Omega u - \sup_{\partial\Omega} u^+\Big)^2 \le C\, \mathrm{diam}(\Omega)^2 \int_{\sup_{\partial\Omega} u^+}^{\sup_\Omega u} \|f\|_{L^\infty(\{u=\Gamma_u=r\})}\, dr, \tag{13}$$

where Γ_u is the convex envelope of u. Even if this estimate is weaker than (11) it is still stronger that the plain L^∞-estimate:

$$\sup_\Omega u \le \sup_{\partial\Omega} u + C(n)\, \mathrm{diam}\,(\Omega)^2 \|f\|_{L^\infty(\Omega)}.$$

Moreover we are able to obtain a full family of estimates of the type of (13) for solutions of the non-variational p-laplacian equation:

$$-\Delta_p u = f,$$

where

$$\Delta_p u := \frac{1}{p} |\nabla u|^{2-p}\, \mathrm{div}\big(|\nabla u|^{p-2} \nabla u\big). \tag{14}$$

Using that our estimates are stable as p goes to $+\infty$ and some simple comparison argument we also show that viscosity solutions to (14) converges as $p \to +\infty$ to solutions of (12).

5. Stability for the Plateau problem

In [45], together with Francesco Maggi, we study the global stability of smooth solution to the Plateau problem in the framework of Federer and Fleming codimension one integral currents, [49]. More precisely we prove that a global stability inequality is equivalent to its local counterpart, namely the strict positivity of the *shape-operator*. Our main result reads as follows

Theorem. *Let M be a smooth $(n-1)$ dimensional manifold with boundary which is uniquely mass minimizing as an integral $n-1$-current. The two following statements are equivalent:*

(a) *The first eigenvalue $\lambda(M)$ of the second variation of the area at M,*

$$\lambda(M)=\inf\left\{\int_M |\nabla^M\varphi|^2-|\mathrm{II}_M|^2\varphi^2\,d\mathcal{H}^n : \varphi\in C^1_0(M)\,,\ \int_M \varphi^2\,d\mathcal{H}^n=1\right\},$$

is strictly positive.

(b) *There exists $\kappa > 0$, depending on M, such that, if M' is a smooth manifold with the same boundary of M, then, for some Borel set $E\subset\mathbb{R}^n$ with ∂E equivalent up to a $\mathcal{H}^{n-1}$-null set to $M\Delta M'$,*

$$\mathcal{H}^{n-1}(M')-\mathcal{H}^{n-1}(M)\geq\kappa\ \min\left\{\mathscr{L}^n(E)^2,\mathscr{L}^n(E)^{(n-1)/n}\right\}.$$

We also obtain similar statements in the case of a particular family of singular minimizing cones.

6. Stability for the second eigenvalue of the Stekloff-Laplacian

In [15], together with Lorenzo Brasco and Berardo Ruffini, we address the study of the stability of the following spectral optimization problem

$$\max\Big\{\sigma_2(\Omega):\quad \Omega\subset\mathbb{R}^n\quad |\Omega|=|B_1|\Big\}. \tag{15}$$

Here $\sigma_2(\Omega)$ denotes the first non trivial Stekloff eigenvalue of the laplacian, *i.e.*

$$\begin{cases}-\Delta u=0 & \text{in }\Omega\\ \nabla u\cdot\nu_\Omega=\sigma_2(\Omega)u & \text{on }\partial\Omega,\end{cases}$$

with u not identically constant. In [17, 94] it has been showed that the maximum is achieved by balls. The proof is based on the following isoperimetric property of the ball:

$$P_2(\Omega)\geq P_2(B_1)\quad\forall\Omega:\ |\Omega|=|B_1|, \tag{16}$$

where

$$P_2(\Omega) := \int_{\partial\Omega} |x|^2.$$

The above isoperimetric type inequality has been proved by Betta, Brock, Mercaldo, Posteraro in [14] through a symmetrization technique.

We enforce (15) in a quantitative way, namely we prove that there exists a positive (and computable) constant c_n such that

$$\sigma_2(\Omega) \le \sigma_2(B)\big(1 - c_n \mathcal{A}^2(\Omega)\big) \quad \forall\Omega : \ |\Omega| = |B_1| \tag{17}$$

where we have introduced the asymmetry of Ω

$$\mathcal{A}(\Omega) := \min\left\{ \frac{|B\Delta\Omega|}{|B|} \quad B \text{ ball}, |B| = |\Omega| \right\}.$$

To prove (17) we had to show a quantitative version of (16), that reads as

$$P_2(B_1)\Big(1 + \tilde{c}_n\, |\Omega\Delta B_1|^2\Big) \le P_2(\Omega) \quad \forall\Omega : \ |\Omega| = |B_1|. \tag{18}$$

In order to do this, we give a simpler proof of (16) through calibrations which allows to take care of all the reminders in order to obtain (18).

Showing that (17) is optimal, *i.e.* that there exists a sequence of sets Ω_ε converging to B_1 such that

$$\sigma_2(\Omega_\varepsilon) - \sigma_2(B_1) \approx \mathcal{A}^2(\Omega_\varepsilon),$$

requires some fine constructions due to the fact the $\sigma_2(B_1)$ is a multiple eigenvalue.

7. Regularity of the convex envelope

In [42] with Alessio Figalli we investigate the regularity of the convex envelope of a continuous function v inside a convex domain Ω:

$$\Gamma_v(x) := \sup\{\ell(x) \ : \ \ell \le v \text{ in } \overline{\Omega}, \ \ \ell \text{ affine}\}.$$

We prove the following two theorems:

Theorem. *Let $\alpha, \beta \in (0,1]$, Ω be a bounded convex domain of class $C^{1,\beta}$, and $v : \overline{\Omega} \to \mathbb{R}$ be a globally Lipschitz function which is $(1+\alpha)$-semiconcave[5] in $\overline{\Omega}$. Then $\Gamma_v \in C^{1,\min\{\alpha,\beta\}}_{\text{loc}}(\Omega)$.*

[5] Given $\alpha \in (0,1]$, a continuous function v is said to be $(1+\alpha)$-semiconcave in $\overline{\Omega}$ if for every $x_0 \in \overline{\Omega}$ there exists a slope $p_{x_0} \in \mathbb{R}^n$ such that

$$v(x) \le v(x_0) + p_{x_0} \cdot (x - x_0) + C|x - x_0|^{1+\alpha} \quad \text{for every } x \in \overline{\Omega} \cap B(x_0, \varrho_0).$$

for some constants C and ϱ_0 independent of x_0.