

The logarithmic Brunn–Minkowski conjecture

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$$|A + B|^{\frac{1}{n}} \geq |A|^{\frac{1}{n}} + |B|^{\frac{1}{n}},$$

where $|\cdot|$ denotes the Lebesgue measure and the Minkowski linear combination of sets is given by

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This inequality captures the optimal concavity of the Lebesgue measure and becomes an equality if A and B are homothetic and convex.

The Brunn–Minkowski inequality (continued)

Choosing B to be a Euclidean ball B_ε of radius ε , we get that

$$|A + B_\varepsilon|^{\frac{1}{n}} \geq |A|^{\frac{1}{n}} + \varepsilon |B_1|^{\frac{1}{n}}.$$

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$$|A + B_\varepsilon|^{\frac{1}{n}} \geq |A|^{\frac{1}{n}} + \varepsilon |B_1|^{\frac{1}{n}}.$$

Therefore, the surface area of A satisfies

$$\begin{aligned} |\partial A| &= \liminf_{\varepsilon \rightarrow 0^+} \frac{|A + B_\varepsilon| - |A|}{\varepsilon} \geq \liminf_{\varepsilon \rightarrow 0^+} \frac{(|A|^{1/n} + \varepsilon |B_1|^{1/n})^n - |A|}{\varepsilon} \\ &= n |A|^{\frac{n-1}{n}} |B_1|^{\frac{1}{n}}. \end{aligned}$$

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Thus, one easily deduces the isoperimetric inequality: along all measurable sets of fixed volume, Euclidean balls have minimal surface area.

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Combining the Brunn–Minkowski inequality with AM-GM, we get that

$$|\lambda A + (1 - \lambda)B| \geq (\lambda|A|^{1/n} + (1 - \lambda)|B|^{1/n})^n \geq |A|^\lambda |B|^{1-\lambda}.$$

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Conversely, applying this dimension-free inequality to

$$A_1 = \frac{1}{|A|^{1/n}} \cdot A, \quad B_1 = \frac{1}{|B|^{1/n}} \cdot B \quad \text{and} \quad \lambda = \frac{|A|^{1/n}}{|A|^{1/n} + |B|^{1/n}},$$

we get that

$$\frac{|A + B|^{1/n}}{|A|^{1/n} + |B|^{1/n}} = |\lambda A_1 + (1 - \lambda)B_1|^{1/n} \geq |A_1|^\lambda |B_1|^{1-\lambda} = 1,$$

thus recovering the original Brunn–Minkowski inequality.

Brunn–Minkowski theory

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Broadly speaking, modern Brunn–Minkowski theory tries to relate the *size* of the *sum* of given sets with the *size* of the individual *summands*, where *size* and *sum* are interpreted more loosely than in the classical Brunn–Minkowski inequality. Particular attention is given to delicate inequalities which hold for *origin-symmetric* convex sets in \mathbb{R}^n .

Brunn–Minkowski theory (continued)

In this talk, we will be interested in the case that:

- The *size* of a subset A of \mathbb{R}^n is measured by a log-concave measure, i.e. a measure μ for which

$$\mu(\lambda A + (1 - \lambda)B) \geq \mu(A)^\lambda \mu(B)^{1-\lambda}$$

for every Borel sets A, B and $\lambda \in (0, 1)$. By classical results of Prékopa, Leindler and Borell a full-dimensional measure is log-concave if and only if it is of the form $d\mu(x) = e^{-V(x)} dx$, where $V : \mathbb{R}^n \rightarrow \mathbb{R} \cup \{+\infty\}$ is a convex function.

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$$\gamma_n(A) = \frac{1}{(2\pi)^{n/2}} \int_A e^{-|x|^2/2} dx,$$

where $|x|$ is the Euclidean length of a vector x .

Ehrhard's inequality

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The most profound Brunn–Minkowski-type inequality for the Gaussian measure is Ehrhard's inequality (1983), which asserts that for every Borel sets A, B in \mathbb{R}^n and $\lambda \in (0, 1)$,

$$\Phi^{-1}(\gamma_n(\lambda A + (1 - \lambda)B)) \geq \lambda \Phi^{-1}(\gamma_n(A)) + (1 - \lambda) \Phi^{-1}(\gamma_n(B)),$$

where Φ^{-1} is the inverse of the distribution function $\Phi(x) = \gamma_1((-\infty, x])$.

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Ehrhard's inequality also implies the Gaussian isoperimetric inequality: among all measurable sets of fixed Gaussian measure, half spaces of the form $\{x \in \mathbb{R}^n : x_1 < s\}$ have minimal Gaussian surface area.

Sums of symmetric convex sets

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If K is a symmetric convex set in \mathbb{R}^n , then its support function $h_K : \mathbb{S}^{n-1} \rightarrow \mathbb{R}$ is given by

$$h_K(\theta) = \sup_{x \in K} \langle x, \theta \rangle$$

and we can write

$$K = \{x \in \mathbb{R}^n : \langle x, \theta \rangle \leq h_K(\theta) \text{ for every } \theta \in \mathbb{S}^{n-1}\}.$$

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It is straightforward from the definition that if K, L are symmetric convex sets and for $\alpha, \beta > 0$,

$$h_{\alpha K + \beta L} \equiv \alpha h_K + \beta h_L,$$

which implies that

$$\lambda K + (1 - \lambda)L = \{x : \langle x, \theta \rangle \leq \lambda h_K(\theta) + (1 - \lambda)h_L(\theta), \forall \theta \in \mathbb{S}^{n-1}\}.$$

Sums of symmetric convex sets (continued)

If $\varphi : \mathbb{S}^{n-1} \rightarrow \mathbb{R}_+$ is a positive even function, the *Wulff shape* of φ is the symmetric convex set defined as

$$\mathbb{W}[\varphi] = \{x \in \mathbb{R}^n : \langle x, \theta \rangle \leq \varphi(\theta) \text{ for every } \theta \in \mathbb{S}^{n-1}\}.$$

Notice that $\mathbb{W}[\varphi]$ is the largest symmetric convex set M for which $h_M \leq \varphi$.

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Definition

The geometric mean $K^\lambda L^{1-\lambda}$ of two symmetric convex sets K, L in \mathbb{R}^n is the Wulff shape of the function $h_K^\lambda \cdot h_L^{1-\lambda}$. More generally, for $p \in (0, \infty)$ the L^p -average of K and L is defined as

$$\lambda K +_p (1 - \lambda)L = \mathbb{W}[(\lambda h_K^p + (1 - \lambda)h_L)^{\frac{1}{p}}].$$

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$$\lambda K +_p (1 - \lambda)L = \mathbb{W}[(\lambda h_K^p + (1 - \lambda)h_L)^{\frac{1}{p}}].$$

Notice that $\lambda K +_p (1 - \lambda)L \subseteq \lambda K +_q (1 - \lambda)L$ for $0 \leq p \leq q$.

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Conjecture (Log-Brunn–Minkowski inequality)

For every symmetric convex sets K, L in \mathbb{R}^n and every $\lambda \in (0, 1)$,

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In their original paper, Böröczky, Lutwak, Yang and Zhang confirmed the conjecture on the plane.

The log-Brunn–Minkowski inequality self-improves

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Theorem (Saroglou, 2015)

If the log-Brunn–Minkowski conjecture is true in dimension n , then for every even log-concave measure μ on \mathbb{R}^n , every symmetric convex sets K, L in \mathbb{R}^n and every $\lambda \in (0, 1)$,

$$(*) \quad \mu(K^\lambda L^{1-\lambda}) \geq \mu(K)^\lambda \mu(L)^{1-\lambda}.$$

The log-Brunn–Minkowski inequality self-improves

Moreover, the log-Brunn–Minkowski inequality for the measure μ implies all L^p Brunn–Minkowski inequalities for μ .

Proposition (Livshyts, Marsiglietti, Nayar and Zvavitch, 2017)

If a symmetric log-concave measure μ satisfies (*), then for every $p \in (0, \infty)$, every symmetric convex sets K, L in \mathbb{R}^n and every $\lambda \in (0, 1)$,

$$(**) \quad \mu(\lambda K +_p (1 - \lambda)L)^{\frac{p}{n}} \geq \lambda \mu(K)^{\frac{p}{n}} + (1 - \lambda) \mu(L)^{\frac{p}{n}}.$$

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Remark. Taking $p = 1$, $K = B(0, 1)$ and $L = \{x\}$ and (for instance) $\mu = \gamma_n$ we see that, as $x \rightarrow \infty$, (**) cannot hold without the assumption that the convex sets are symmetric.

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Using ideas of Cordero-Erausquin, Fradelizi and Maurey (2004), it is not hard to show the following special case of the conjecture.

Proposition

For every unconditional convex sets K, L in \mathbb{R}^n , every unconditional measure μ on \mathbb{R}^n and every $\lambda, p \in (0, 1)$, we have

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Böröczky and Kalantzopoulos (2020) relaxed the unconditionality assumption to the weaker property that K and L are symmetric with respect to any (not necessarily pairwise orthogonal) n hyperplanes.

A special case: the B-theorem

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Choosing K and L to be dilates of each other in $(*)$, the log-BM conjecture implies that for every symmetric convex set K and $a, b > 0$,

$$(\dagger) \quad \mu(a^\lambda b^{1-\lambda} K) \geq \mu(aK)^\lambda \mu(bK)^{1-\lambda}$$

for every symmetric log-concave measure μ . In the case of the standard Gaussian measure γ_n , inequality (\dagger) was postulated by Banaszczyk in the 90's and became known as the B-conjecture.

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Theorem (Cordero-Erausquin, Fradelizi and Maurey, 2004)

Inequality (\dagger) holds true for the standard Gaussian measure γ_n .

Moreover, (\dagger) has been confirmed for a family of *Gaussian mixtures* (E., Nayar and Tkocz, 2018) which includes the symmetric exponential measure, i.e. the measure $d\nu_n(x) = \frac{1}{2^n} e^{-\sum_{i=1}^n |x_i|} dx$.

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The $p = 1$ case of $(**)$ asserts that for every symmetric convex sets K, L and every $\lambda \in (0, 1)$,

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Theorem (E. and Moschidis, 2020)

For every symmetric convex sets K, L and every $\lambda \in (0, 1)$,

$$\gamma_n(\lambda K + (1 - \lambda)L)^{\frac{1}{n}} \geq \lambda\gamma_n(K)^{\frac{1}{n}} + (1 - \lambda)\gamma_n(L)^{\frac{1}{n}}.$$

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Combining several important results, one recovers the following L^p Brunn–Minkowski inequality *for the Lebesgue measure*, which is the best known general theorem to date.

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Theorem (Kolesnikov–E. Milman, 2017; Chen–Huang–Li–Liu, 2018)

There exists a universal constant $c \in (0, \infty)$ such that for every $n \in \mathbb{N}$ and every $p \geq 1 - \frac{c}{n^{1+o(1)}}$ the following holds. For every symmetric convex sets K, L in \mathbb{R}^n and every $\lambda \in (0, 1)$, we have

$$|\lambda K +_p (1 - \lambda)L|_n^{\frac{p}{n}} \geq \lambda |K|_n^{\frac{p}{n}} + (1 - \lambda) |L|_n^{\frac{p}{n}}.$$

The local approach to Brunn–Minkowski inequalities

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The method of proof!

Let μ be a symmetric log-concave measure on \mathbb{R}^n . We would like to prove that for every symmetric convex sets K, L in \mathbb{R}^n and every $\lambda \in (0, 1)$,

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This is equivalent (...) to the fact that for every K, L , the function

$$(***) \quad [0, 1] \ni \lambda \mapsto \mu(\lambda K +_{\rho} (1 - \lambda)L)^{\frac{p}{n}}$$

is concave on $[0, 1]$.

The local approach to BM inequalities (continued)

We can and will assume that both K and L have smooth boundaries with strictly positive principal curvatures. Then, given a C^2 even function $h : \mathbb{S}^{n-1} \rightarrow \mathbb{R}$ and $\varepsilon \in (-1, 1)$ small enough, we will write $K +_p \varepsilon \cdot h$ for the Wulff shape of $(h_K^p + \varepsilon h^p)^{1/p}$.

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Problem (Local L^p Brunn–Minkowski inequality)

Let μ be a symmetric log-concave measure on \mathbb{R}^n . Is it true that for every strictly smooth symmetric convex set K in \mathbb{R}^n and every C^2 even function $h : \mathbb{S}^{n-1} \rightarrow \mathbb{R}$,

$$(\diamond) \quad \frac{d^2}{d\varepsilon^2} \Big|_{\varepsilon=0} \mu(K +_p \varepsilon \cdot h)^{\frac{p}{n}} \leq 0?$$

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Let $M(\varepsilon) = \mu(K +_p \varepsilon \cdot h)$. Then, inequality (\diamond) is equivalent to

$$(\diamond\diamond) \quad M(0)M''(0) \leq \frac{n-p}{n} M'(0)^2.$$

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- A different proof of this implication was given by Putterman (2019).

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The local approach to BM inequalities (continued)

Proposition (Kolesnikov and E. Milman, 2017)

Let $d\mu(x) = e^{-V(x)} dx$ be a log-concave measure. For $x \in \partial K$, let n_x be the unit normal of ∂K at x and define $f : \partial K \rightarrow \mathbb{R}$ by $f(x) = \frac{h^p(n_x)}{\rho h_K^{p-1}(n_x)}$.

Then

$$M'(0) = \int_{\partial K} f(x) d\mu_{\partial K}(x);$$

$$M''(0) = \int_{\partial K} H_x f(x)^2 - \langle \mathbb{I}^{-1}(x) \nabla_{\partial K} f(x), \nabla_{\partial K} f(x) \rangle d\mu_{\partial K}(x) \\ + (1 - p) \int_{\partial K} \frac{f(x)^2}{\langle x, n_x \rangle} d\mu_{\partial K}(x),$$

where $\mu_{\partial K}$ is the restriction of μ on ∂K , \mathbb{I} is the second fundamental form of ∂K and H_x is the weighted mean curvature at x , i.e.

$$H_x = \text{tr}(\mathbb{I}(x)) - \langle \nabla V(x), n_x \rangle.$$

The local approach to BM inequalities (continued)

So, we have to show that for every even $f : \partial K \rightarrow \mathbb{R}$,

$$\int_{\partial K} \underbrace{Hf^2 - \langle H^{-1} \nabla_{\partial K} f, \nabla_{\partial K} f \rangle}_{\Phi(\partial K, V, f, \nabla f)} d\mu_{\partial K} + (1 - p) \int_{\partial K} \frac{f(x)^2}{\langle x, n_x \rangle} d\mu_{\partial K}(x) \leq \frac{n - p}{n\mu(K)} \left(\int_{\partial K} f(x) d\mu_{\partial K}(x) \right)^2.$$

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Remark. This inequality with $p = 1$ and μ being the Lebesgue measure, first appeared in work of Colesanti (2008).

The Reilly formula

Denote by \mathcal{L}_μ the elliptic operator associated to μ , whose action on a smooth function $u : \mathbb{R}^n \rightarrow \mathbb{R}$ is $\mathcal{L}_\mu u = \Delta u - \langle \nabla V, \nabla u \rangle$.

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Theorem (Reilly formula)

For every smooth $u : K \rightarrow \mathbb{R}$,

$$\int_K (\mathcal{L}_\mu u)^2 d\mu = \int_K \|\nabla^2 u\|_{\text{HS}}^2 + \langle \nabla^2 V \nabla u, \nabla u \rangle d\mu + \int_{\partial K} \Psi d\mu_{\partial K},$$

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Crucial observation! If $f : \partial K \rightarrow \mathbb{R}$ is the Neumann boundary data of u , i.e. $f(x) = \langle \nabla u(x), n_x \rangle$ for $x \in \partial K$, then

$$\Phi(\partial K, V, f, \nabla f) \leq \Psi(\partial K, V, u, \nabla u).$$

The Reilly formula (continued)

Conclusion. To derive an L^p Brunn–Minkowski inequality for μ it suffices to show that for every symmetric K and for every even $f : \partial K \rightarrow \mathbb{R}$ there exists a $u : K \rightarrow \mathbb{R}$ with Neumann boundary data f , such that

$$\int_K (\mathcal{L}_\mu u)^2 - \|\nabla^2 u\|_{\text{HS}}^2 - \langle \nabla^2 V \nabla u, \nabla u \rangle \, d\mu \\ + (1 - p) \int_{\partial K} \frac{f(x)^2}{\langle x, n_x \rangle} \, d\mu_{\partial K}(x) \leq \frac{n - p}{n\mu(K)} \left(\int_{\partial K} f(x) \, d\mu_{\partial K}(x) \right)^2.$$

Back to the Lebesgue measure

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Remark. The local L^p Brunn–Minkowski inequality

$$(\diamond) \quad \frac{d^2}{d\varepsilon^2} \Big|_{\varepsilon=0} m(K +_p \varepsilon \cdot h)^{\frac{p}{n}} \leq 0?$$

for the Lebesgue measure m is invariant under transformations of the form $K \mapsto sK$ where $s \in \mathbb{R}_+$. At the level of the main inequality above, this means that in the case of the Lebesgue measure, the desired conclusion is invariant under transformations of the form $f \mapsto f(x) + t\langle x, n_x \rangle$.

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Therefore, we can assume without loss of generality that $\int_{\partial K} f \, dm_{\partial K} = 0$. Since for every such f there exists $u : K \rightarrow \mathbb{R}$ such that $\Delta u = 0$ and $\langle \nabla u(x), n_x \rangle = f(x)$ on ∂K we have the following sufficient condition.

Back to the Lebesgue measure (continued)

Corollary

Suppose that there exists $p \in [0, 1)$ such that for any symmetric convex set K in \mathbb{R}^n , any even harmonic function $u : K \rightarrow \mathbb{R}$ satisfies

$$(\square) \quad \int_{\partial K} \frac{\langle \nabla u(x), n_x \rangle^2}{\langle x, n_x \rangle} dm_{\partial K}(x) \leq \frac{1}{1-p} \int_K \|\nabla^2 u\|_{\text{HS}}^2 dm.$$

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Remark. Taking $p = 1$, we deduce the classical Brunn–Minkowski inequality.

Back to the Lebesgue measure (continued)

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Theorem (Kolesnikov and E. Milman)

There exists a universal constant $C \in (0, \infty)$ satisfying the following. For any symmetric convex set K there exists an invertible linear map $T : \mathbb{R}^n \rightarrow \mathbb{R}^n$ such that any even function $u : TK \rightarrow \mathbb{R}$,

$$\int_{\partial TK} \frac{|\nabla u(x)|^2}{\langle x, n_x \rangle} dm_{\partial TK}(x) \leq Cn^{1+o(1)} \int_{TK} \|\nabla^2 u\|_{\text{HS}}^2 dm.$$

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Observe that they control the gradient $|\nabla u(x)|^2$ instead of $\langle \nabla u(x), n_x \rangle^2$ and they do not assume that u is harmonic.

The solution of the Gardner–Zvavitch problem

We will now discuss the proof of the following theorem.

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The lack of homogeneity of γ_n does not allow us to assume wlog that $\int_{\partial K} f \, d\gamma_{\partial K} = 0$. In fact, this case is easily treatable (...) and thus, by rescaling, we can assume that $\int_{\partial K} f \, d\gamma_{\partial K} = \gamma_n(K)$.

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The solution of the Gardner–Zvavitch problem (continued)

Theorem (E. and Moschidis, 2020)

For every $n \in \mathbb{N}$ and every symmetric convex set K in \mathbb{R}^n , every smooth symmetric function $u : K \rightarrow \mathbb{R}$ with $\mathcal{L}u = 1$ on K , satisfies

$$(\heartsuit\heartsuit) \quad \int \|\nabla^2 u\|_{\text{HS}}^2 + |\nabla u|^2 \, d\gamma_K \geq \frac{1}{n},$$

where γ_K is the normalized Gaussian probability measure on K .

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For a matrix A , denote by \hat{A} its traceless part, $\hat{A} = A - \frac{\text{tr}(A)}{n}\text{Id}$. Then,

$$\|A\|_{\text{HS}}^2 = \|\hat{A}\|_{\text{HS}}^2 + \frac{(\text{tr}A)^2}{n}.$$

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$$\|A\|_{\text{HS}}^2 = \|\hat{A}\|_{\text{HS}}^2 + \frac{(\text{tr}A)^2}{n}.$$

In particular, if $\hat{\nabla}^2 u$ is the traceless part of $\nabla^2 u$, we have

$$\|\nabla^2 u\|_{\text{HS}}^2 = \|\hat{\nabla}^2 u\|_{\text{HS}}^2 + \frac{(\Delta u)^2}{n}.$$

The solution of the Gardner–Zvavitch problem (continued)

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Notice that

$$\|\widehat{\nabla}^2 u\|_{\text{HS}}^2 = \|\widehat{\nabla}^2(u - r)\|_{\text{HS}}^2,$$

for every $r \in \text{Ker}(\widehat{\nabla}^2)$, in particular $r(x) = \frac{|x|^2}{2n}$.

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$$\|\widehat{\nabla}^2(u-r)\|_{\text{HS}}^2 = \|\nabla^2(u-r)\|_{\text{HS}}^2 - \frac{(\Delta(u-r))^2}{n} = \|\nabla^2(u-r)\|_{\text{HS}}^2 - \frac{(\Delta u - 1)^2}{n}.$$

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Combining these identities and using the equation $\mathcal{L}u = 1$,

$$\begin{aligned}\|\nabla^2 u(x)\|_{\text{HS}}^2 &= \|\nabla^2(u-r)(x)\|_{\text{HS}}^2 + \frac{2}{n}\Delta u(x) - \frac{1}{n} \\ &= \|\nabla^2(u-r)(x)\|_{\text{HS}}^2 + \frac{2}{n}\sum_{i=1}^n x_i \partial_i u(x) + \frac{1}{n}.\end{aligned}$$

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Theorem (Brascamp–Lieb, 1976)

Let $\beta \in (0, \infty)$ and $V : \mathbb{R}^n \rightarrow \mathbb{R}$ be such that $\nabla^2 V \geq \beta \text{Id}$. Then, if $d\mu(x) = e^{-V(x)} dx$, every smooth function $h : \mathbb{R}^n \rightarrow \mathbb{R}$ satisfies

$$\text{Var}_\mu h := \int h^2 d\mu - \left(\int h d\mu \right)^2 \leq \frac{1}{\beta} \int |\nabla h|^2 d\mu.$$

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In particular, since each $\partial_i(u - r)$ is odd and K is symmetric, we have

$$\sum_{j=1}^n \int (\partial_i \partial_j (u - r))^2 d\gamma_K \geq \text{Var}_{\gamma_K} (\partial_i (u - r)) = \int (\partial_i (u - r))^2 d\gamma_K.$$

The solution of the Gardner–Zvavitch problem (continued)

Adding up, we get

$$\begin{aligned} \int \|\nabla^2(u - r)\|_{\text{HS}}^2 d\gamma_K &\geq \int_K |\nabla(u - r)|^2 d\gamma_K \\ &= \int_K |\nabla u(x)|^2 - \frac{2}{n} \sum_{i=1}^n x_i \partial_i u(x) + \frac{|x|^2}{n^2} d\gamma_K(x). \end{aligned}$$

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Putting everything together,

$$\int \|\nabla^2 u\|_{\text{HS}}^2 + |\nabla u|^2 d\gamma_K \geq \int 2|\nabla u(x)|^2 + \frac{|x|^2}{n^2} + \frac{1}{n} d\gamma_K(x)$$

and the proof is complete. □

Thank you!