
Index

- Aleksandrov solution (of Monge-Ampère equation), 131, 138
Aleksandrov's differentiability theorem, 60
Aleksandrov's lemma, 86
Aleksandrov-Fenchel inequalities, 196
Alesker-Dar-Milman diffeomorphism, 195
approximate geodesics, 119
arithmetic-geometric inequality, 159
Arnold's interpretation (Euler equation), 117
Aronson-Bénilan inequalities, 307
Aronsson's minimal Lipschitz extension problem, 105
Ascoli's theorem, 19
- Bakry-Émery theorem, 284, 294
 strategy, 279, 293
 with skew-symmetric perturbation, 333
Barenblatt-Pattle profile, 305
Barthe inequalities, 200
Beckner-Hirschman uncertainty principle, 290
Bellman principle, 177
Benamou-Brenier formula, 243
Biot-Savart formula, 259
Birkhoff's theorem, 5, 15
Blachman-Stam inequality, 289
Bochner formula, 180
Boltzmann equation, 227
Borel probability measure, 18
- bounded Lipschitz distance, 212
Brascamp-Lieb inequalities, 199
 reverse, 200
Brenier map, 69, 86
Brenier solution (Monge-Ampère), 132
Brenier's polar factorization theorem, 111
Brenier's theorem, 68, 86
Brunn-Minkowski inequality, 188
Burgers' equation, 172
- Caffarelli's log concave perturbation theorem, 295, 339
center of mass, 155
central limit theorem, 226
change of variable, 9, 127
chaos (for particle systems), 345
characteristics (for transport equations), 169
Choquet's minimization theorem, 5, 14
concavity, 62
 c -concavity, 33, 88
 semi-concavity, 93
concentration of measure, 291, 296, 346
conservation of mass, 170
convergence to equilibrium, 292
convexity, 23, 54
 in \mathbb{R}^n , 54
 semi-convexity, 61
 strict convexity, 54
 uniform convexity, 61
cost (transportation), 1
 homogeneous, 149

- optimal, 3
- total, 3
- Csiszár-Kullback-Pinsker inequality, 275, 297
- Cullen's stability principle, 329
- cyclical monotonicity, 81, 82, 84, 90
 - c -cyclical monotonicity, 88
- differentiability of Wasserstein distance, 266
- differential cost, 146
- Dirichlet boundary condition, 129
- Dirichlet form, 282, 287
- disintegration of measure, 213
- displacement convexity, 152
- displacement interpolation, 150, 175
- distribution function (cumulative), 75, 222
 - inverse, 75
- divergence, 170
- divergence formulation of the Kantorovich-Rubinstein problem, 38
- double convexification trick, 53, 62
- duality
 - for c -concave functions, 33, 89
 - Kantorovich, 19
 - Legendre-Fenchel-Rockafellar, 24, 58, 89
- elliptic equation
 - linear, 128
 - nonlinear, 129
- empirical measure, 331, 348
- energy functional
 - interaction, 154, 161
 - internal, 154, 158
 - potential, 154, 160
- entropy, 230, 274
 - and entropy production, 275, 292
 - metric, 320
- entropy power functional, 198, 285
- Euler equation
 - incompressible, 113
 - pressureless, 172
 - two-dimensional incompressible, 258
- Eulerian point of view, 115, 168, 175
- exponential map (Riemannian), 97
- extremal points (of a convex set), 5
- Fenchel-Rockafellar theorem (duality), 24
- Fisher information, 282, 283
- FKG inequalities, 335
- Fokker-Planck equation, 256, 278
- free energy, 274
- free probability theory, 282
- Gagliardo-Nirenberg inequality, 306
- Γ_2 formalism, 279
- Gangbo-McCann theorem
 - concave cost, 96
 - convex cost, 94
- Gauss curvature (prescribed), 128
- Gaussian, 197, 295
 - gaussian, 285
 - gluing lemma, 212
- Grad's number, 315
- gradient (for Wasserstein metric), 255
- gradient flow, 255, 260
 - for Wasserstein metric, 256, 263, 272
- granular flow, 273, 308, 324
- H theorem, 230
- H^{-1} norm, 238
- Hahn-Banach theorem, 24
- Hamilton-Jacobi equation, 174, 177
 - and Kantorovich duality, 180
 - viscous, 300
- Hamiltonian system, 255
 - for Wasserstein metric, 256
- Hardy-Littlewood-Sobolev inequality, 290
- Hausdorff-Young inequality, 198
- heat equation, 256
- Helmholtz decomposition, 124, 126
- Henstock-McBeath inequalities, 194
- Herbst's theorem, 284
- Hessian measure, 131
- Hessians (for Wasserstein metric), 275
- Hoeffding-Fréchet theorem, 77
- Hopf-Lax formula, 177, 291
- HWI inequality, 301
- hypercontractivity, 290
- image measure, 4
- implicit function theorem (for convex functions), 86
- incompressibility, 113, 172
- indicator function (in convex analysis), 22
- information theory, 289
- interpolation inequality (HWI), 301
- isoperimetry

- Euclidean, 188, 287
- Gaussian, 288
- Kantorovich duality, 19, 91
 - in terms of Hamilton-Jacobi equations, 180
- Kantorovich norm, 218
- Kantorovich's problem, 2
- Kantorovich-Rubinstein distance, 211
- Kantorovich-Rubinstein problem (transshipment), 37
- Kantorovich-Rubinstein theorem, 34
- kinetic energy, 242
- kinetic equations, 227
- Knott-Smith criterion, 68, 72
- Krein-Milman theorem, 15
- Kullback information, 282
- Lagrangian point of view, 115, 168
- p -Laplace equation, 100, 270
- layer cake representation, 45
- Lebesgue density point, 134
- Legendre-Fenchel transform, 23, 57
 - c -transform, 88
- Lévy distance, 44
- Lieb's theorem, 199
- linear programming, 23
- linearization
 - of Gaussian isoperimetric inequality, 288
 - of logarithmic Sobolev inequality, 287
 - of Monge-Ampère equation, 129
 - of quadratic Wasserstein distance, 237
- local compactness, 18
- logarithmic Sobolev inequality, 283, 291
 - Stam-Gross, 286
- Lusin's theorem, 73
- marginals, 2
- marriage lemma, 44, 46
- McCann's interpolation, 150
- McCann's theorem (optimal transportation on Riemannian manifolds), 98
- McKean-Vlasov equation, 256, 308, 345
- mean-field equation, 258, 344
- measure-preserving maps, 110
- minimax principle, 22
- Minkowski sum, 188
- Monge's problem, 4, 99
- Monge-Ampère equation, 127, 322
- Aleksandrov solution, 131, 138
 - almost everywhere, 135
 - Brenier solution, 132
 - linearization, 129
 - viscosity solution, 132
- monotone rearrangement, 77
- optimal matching, 6
- Otto's interpretation, 249
- Pólya-Szegő principle, 208
- particle systems, 287, 340, 344
- Poincaré inequality, 287
- polar factorization
 - of matrices, 125
 - of vector fields, 111
- Polish spaces, 18, 209
- porous medium equation, 256, 274, 306
- potential (of transportation), 100
- Prékopa-Leindler inequality, 190, 200
 - for Gaussians, 193, 200
- pressure
 - incompressible Euler equation, 113
 - thermodynamical, 156, 276
- probabilistic Kantorovich problem, 3
- projection onto $S(\Omega)$, 112
- Prokhorov distance, 44
- Prokhorov's theorem, 26
- push-forward, 4
- quantum field theory, 287
- Rademacher's theorem, 54
- rearrangement, 109
 - radially symmetric monotone, 111
- rearrangement inequality, 167
- regularity theory (Caffarelli, Urbas), 139
- relaxation, 9
- reparametrization techniques, 187
- rescaled convolution, 224
- Ricci curvature, 165, 180, 289
- Riemannian manifolds, 97, 165, 289
- Riesz' rearrangement inequality, 167
- Riesz' theorem, 18
- rigid body motion, 316
- Rockafellar's theorem, 84, 89
- Rüschendorf's theorem, 89
- Sanov's theorem, 348
- selection principle, 103
- semi-geostrophic system, 14, 270, 327
- Shannon-Stam inequality, 198, 289

- shipper's problem, 20
- shocks, 169, 181
- Skorohod's representation theorem, 223
- small sets, 54
- Sobolev inequality, 204
 - optimal, 205, 286, 306
- spectral gap, 287
- stability of optimal mapping, 73
- sticky particles, 173
- Strassen's theorem, 44
- subdifferential, 55
 - c -superdifferential, 88, 93
 - and cyclical monotonicity, 84
 - and gradient, 55, 56
 - and normal cone, 56
 - continuity, 55
- Talagrand inequality, 295, 346
 - dual formulation, 299
- Tanaka's theorem (Boltzmann equation), 233
- tightness (for probability measures), 25
- time-discretization (of gradient flow), 260
- total variation (and transportation), 8, 37
- transference plan, 2
 - approximation, 318
 - optimal, 3
- transshipment, 37
- Ulam's lemma, 26
- Urysohn's extension lemma, 39
- viscosity solution
 - of Hamilton-Jacobi equation, 178
 - of Monge-Ampère equation, 132
- Vlasov equation, 257, 340
- Vlasov-Fokker-Planck equation, 260
- volume distortion (and Hessian), 61
- Wasserstein distances, 211
 - quadratic, 12
- weak KAM theory, 105
- Wulff shape, 189
- Youdovich's theorem, 114
- Young inequality, 197
 - optimal, 198
- Young measures, 9