Transportation-Cost Inequalities on Path Space Over Manifolds with Boundary

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August 21, 2009

Abstract

Let $L = \Delta + Z$ for a $C^1$ vector field $Z$ on a complete Riemannian manifold possibly with a boundary. By using the uniform distance, a number of transportation-cost inequalities on the path space for the (reflecting) $L$-diffusion process are proved to be equivalent to the curvature condition $\text{Ric} - \nabla Z \geq -K$ and the convexity of the boundary (if exists). These inequalities are new even for manifolds without boundary, and are partly extended to non-convex manifolds by using a conformal change of metric which makes the boundary from non-convex to convex.

AMS subject Classification: 60J60, 58G60.
Keywords: Transportation-cost inequality, curvature, second fundamental form, path space.

1 Introduction

In 1996 Talagrand [13] found that the $L^2$-Wasserstein distance to the standard Guassian measure can be dominated by the square root of twice relative entropy. This inequality is called (Talagrand) transportation-cost inequality, and has been extended to distributions on finite- and infinite-dimensional spaces. In particular, this inequality was established...
on the path space of diffusion processes with respect to several different distances (i.e., cost functions): see e.g. [7] for the study on the Wiener space with the Cameron-Martin distance, [17, 18] on the path space of diffusions with the $L^2$-distance, [23] on the Riemannian path space with intrinsic distance induced by the Malliavin gradient operator, and [6] on the path space of diffusions with the uniform distance. The main purpose of this paper is to investigate the Talagrand inequality on the path space of reflecting diffusion process, for which both the curvature and the second fundamental form of the boundary will take important roles.

Let $M$ be a connected complete Riemannian manifold possibly with a boundary $\partial M$. Let $L = \Delta + Z$ for a $C^1$ vector field $Z$ on $M$. Let $X_t$ be the (reflecting if $\partial M \neq \emptyset$) diffusion process generated by $L$ with initial distribution $\mu \in \mathcal{P}(M)$, where $\mathcal{P}(M)$ is the set of all probability measures on $M$. Assume that $X_t$ is non-explosive, which is the case if $\partial M$ is convex and the curvature condition

\begin{equation}
\text{Ric} - \nabla Z \geq -K
\end{equation}

holds for some constant $K \in \mathbb{R}$. In this case, for any $T > 0$, the distribution $\Pi^T_\mu$ of $X_{[0,T]} := \{X_t : t \in [0,T]\}$ is a probability measure on the (free) path space

$$M^T := C([0,T]; M).$$

When $\mu = \delta_o$, the Dirac measure at point $o \in M$, we simply denote $\Pi^T_o = \Pi^T_\delta_o$. For any nonnegative measurable function $F$ on $M_T$ such that $\Pi^T_\mu(F) = 1$, one has

\begin{equation}
\mu^T_F(dx) := \Pi^T_x(F) \mu(dx) \in \mathcal{P}(M).
\end{equation}

Let $\rho$ be the Riemannian distance on $M$; i.e. for $x, y \in M$, $\rho(x, y)$ is the length of the shortest curve on $M$ linking $x$ and $y$. Then $M_T$ is a Polish space under the uniform distance

$$\rho_\infty(\gamma, \eta) = \sup_{t \in [0,T]} \rho(\gamma_t, \eta_t), \quad \gamma, \eta \in M^T.$$

Let $W_{2,\rho_\infty}$ be the $L^2$-Wasserstein distance (or $L^2$-transportation cost) induced by $\rho_\infty$. In general, for any $p \geq 1$ and for two probability measures $\Pi_1, \Pi_2$ on $M^T$,

$$W_{p,\rho_\infty}(\Pi_1, \Pi_2) := \inf_{\pi \in \mathcal{C}(\Pi_1, \Pi_2)} \left\{ \int_{M_T \times M_T} \rho_\infty(\gamma, \eta)^p \pi(d\gamma, d\eta) \right\}^{1/p}$$

is the $L^p$-Wasserstein distance (or $L^p$-transportation cost) of $\Pi_1$ and $\Pi_2$ induced by the uniform norm, where $\mathcal{C}(\Pi_1, \Pi_2)$ is the set of all couplings for $\Pi_1$ and $\Pi_2$.

Before moving on, let us recall the Talagrand transportation-cost inequality established in [6] on the path space over Riemannian manifolds without boundary. Let $\partial M = \emptyset$ and $\rho_o = \rho(o, \cdot)$. If
\((1.3)\) \[ |Z| \leq \psi \circ \rho_o \]
holds for some positive function \(\psi\) such that \(\int_0^\infty \frac{1}{\psi(s)} ds = \infty\), then (see [6, Theorem 1.1])

\((1.4)\) \[ W_{2,\rho_\infty}(F\Pi_o^T, \Pi_o^T)^2 \leq \frac{2}{K}(e^{2KT} - 1)\Pi_o^T(F \log F), \quad F \geq 0, \Pi_o^T(F) = 1. \]

According to [12, 4, 18], the log-Sobolev inequality for a smooth elliptic diffusion implies the Talagrand transportation-cost inequality with the intrinsic distance. So, \((1.4)\) was proved in [6] by using a known damped log-Sobolev inequality on the path space and finite-dimensional approximations. To ensure the smoothness of the approximating diffusions, one needs the boundedness of curvature. To get rid of this condition, a sequence of new metric approximating the original one were constructed in [6], which satisfy \((1.1)\) and have bounded curvatures. In this way \((1.4)\) was established without using curvature upper bounds. But to realize this approximation argument, the technical condition \((1.3)\) with \(\int_0^\infty \frac{1}{\psi(s)} ds = \infty\) was adopted.

In this paper we adopt a different argument developed in [23] for diffusions on \(\mathbb{R}^d\) by using the martingale representation theorem and Girsanov transformations, so that this technical condition was avoided. Furthermore, we present a number of cost inequalities which are equivalent to the convexity of \(\partial M\) (if exists) and the curvature condition \((1.1)\).

When \(\partial M \neq \emptyset\), let \(N\) be the inward unit normal vector field of \(\partial M\). Then the second fundamental form of \(\partial M\) is defined by

\[ \mathbb{I}(U,V) = -\langle \nabla_U N, V \rangle, \quad U, V \in T\partial M, \]

where \(T\partial M\) is the tangent space of \(\partial M\). If \(\mathbb{I} \geq 0\), i.e. \(\mathbb{I}(U,U) \geq 0\) for all \(U \in T\partial M\), we call \(M\) (or \(\partial M\)) convex.

**Theorem 1.1.** Let \(P_T(o, \cdot)\) be the distribution of \(X_T\) with \(X_0 = o\), and let \(P_T\) be the corresponding semigroup. The following statements are equivalent to each other:

1. \(\partial M\) is either convex or empty, and \((1.1)\) holds.
2. For any \(T > 0, \mu \in \mathcal{P}(M)\) and nonnegative \(F\) with \(\Pi_T\mu(F) = 1\),

\[ W_{2,\rho_\infty}(F\Pi_T, \Pi_T)^2 \leq \frac{2}{K}(e^{2KT} - 1)\Pi_T(F \log F) \]

holds, where \(\mu_T \in \mathcal{P}(M)\) is fixed by \((1.2)\).
3. \((1.4)\) holds for any \(o \in M\) and \(T > 0\).
4. For any \(o \in M\) and \(T > 0\),

\[ W_{2,\rho}(P_T(o, \cdot), fP_T(o, \cdot))^2 \leq \frac{2}{K}(e^{2KT} - 1)P_T(f \log f)(o), \quad f \geq 0, P_Tf(o) = 1. \]
(5) For any $T > 0$, $\mu, \nu \in \mathcal{P}(M)$, and $p \geq 1$,
\[ W_{p, \rho}^p(\Pi^T_\mu, \Pi^T_\nu) \leq e^{KT} W_{p, \rho}(\mu, \nu), \]
where $W_{p, \rho}$ is the $L^p$-Wasserstein distance for probability measures on $M$ induced by $\rho$.

(6) For any $x, y \in M$ and $T > 0$,
\[ W_{2, \rho}(P_T(x, \cdot), P_T(y, \cdot)) \leq e^{KT} \rho(x, y). \]

(7) For any $T > 0$, $\mu \in \mathcal{P}(M)$, and $F \geq 0$ with $\Pi^T_\mu(F) = 1$,
\[ W_{2, \rho}^\infty(F \Pi^T_\mu, \Pi^T_\mu) \leq \left\{ \frac{2}{K} (e^{2KT} - 1) \Pi^T_\mu(F \log F) \right\}^{1/2} + e^{KT} W_{2, \rho}(\mu^T_F, \mu). \]

(8) For any $\mu \in \mathcal{P}(M)$ and $C \geq 0$ such that
\[ W_{2, \rho}^\infty(F \Pi^T_\mu, \Pi^T_\mu)^2 \leq \left( \sqrt{\frac{2}{K} (e^{2KT} - 1) + \sqrt{C}} \right)^2 \Pi^T_\mu(F \log F), \quad F \geq 0, \Pi^T_\mu(F) = 1. \]

When $\partial M = \emptyset$, there exist many equivalent semigroup inequalities for the curvature condition (1.1); see e.g. [3, 10] for equivalent statements on gradient estimates, log-Sobolev/Poincaré inequalities, and isoperimetric inequality; [19, 22] for equivalent Harnack type inequalities; and [11] for equivalent inequalities on Wasserstein distances. Theorem 1.1 provides seven equivalent inequalities for the convexity of $\partial M$ (if exists) and the curvature condition (1.1), which are new even for manifolds without boundary.

To prove this Theorem, we shall use a formula of the second fundamental forms established in [22] for compact manifolds with boundary. Since in this paper the manifold is allowed to be non-compact, we shall reprove this formula in Section 2 by using the reflecting diffusion process up to the exit time of a compact domain. This formula implies the equivalence of Theorem 1.1(1) and the semigroup log-Sobolev/Poincaré inequalities (see Theorem 2.4 below). In Section 3 we prove Theorem 1.1 by using results in Section 2, the martingale representation and Girsanov transformation for (reflecting) diffusions on (convex) manifolds, which lead to a proof from (1) to (2), then prove (1) from (4) by using results obtained in Section 2. The proof of Theorem ?? will be addressed in Section 4.
To establish transportation-cost inequalities on the path space for non-convex manifolds, we shall adopt a conformal change of metric \(\langle \cdot, \cdot \rangle' = f^{-2} \langle \cdot, \cdot \rangle\) such that \(\partial M\) is convex under the new metric (see [21, Lemma 2.1]). Let \(\Delta'\) be the Laplacian induced by the new metric, we have (see [21, Lemma 2.2])

\[
L = f^{-2} \left\{ \Delta' + \varphi^2 Z + \frac{d-2}{2} \nabla f^2 \right\}.
\]

Thus, in Section 4 we modify our arguments to study the reflecting diffusion process with a non-constant coefficient, from which we partly extend Theorem 1.1 to non-convex manifolds in Section 5 to non-convex manifolds.

## 2 Formulea for the second fundamental form and applications

When \(M\) is compact, the following formula on \(\partial M\) has been found in [22]:

\[
\lim_{t \to 0} \frac{|\nabla f|^2}{\sqrt{t}} \log \frac{|\nabla P_t f|}{(P_t |\nabla f|^p)^{1/p}} = -\frac{2}{\sqrt{\pi}} \langle \nabla f, \nabla f \rangle, \quad p \geq 1,
\]

where \(f\) is a smooth function satisfying the Neumann boundary condition. When \(M\) is non-compact, some technical problems appear in the original proof when e.g. a dominated convergence is used. To fix these problems, we shall stop the process in a compact domain, so that we shall first study the behavior of hitting times.

Recall that the reflecting \(L\)-diffusion process can be constructed by solving the SDE

\[
dX_t = \sqrt{2} \Phi_t \circ dB_t + Z(X_t)dt + N(X_t)dl_t,
\]

where \(\Phi_t\) is the horizontal lift of \(X_t\) onto the frame bundle \(O(M)\), \(B_t\) is the \(d\)-dimensional Brownian motion.

By the Itô formula, for any \(f \in C^2(M)\) we have

\[
df(X_t) = \sqrt{2} \langle \nabla f(X_t), \Phi_t \circ dB_t \rangle + Lf(X_t)dt + Nf(X_t)dl_t,
\]

where \(Nf = \langle N, \nabla f \rangle\). For any \(R > 0\), let

\[
\tau_R = \inf\{t \geq 0 : \rho(X_0, X_t) \geq R\}.
\]

**Proposition 2.1.** Let \(R > 0\) and \(X_0 = o \in M\) be fixed. Then there exist two constants \(c_1, c_2 > 0\) such that

\[
P(\tau_R \leq t) \leq c_1 e^{-c_2/t}, \quad t > 0.
\]
Proof. This result is well known on manifolds without boundary (cf. [2] Lemma 2.3), and the proof works also when \( \partial M \) is convex. As in the present case the boundary is not necessarily convex, we shall follow [21] to make the boundary convex under a conformal change of metric. Since 
\[
B_R := \{ x \in M : \rho(o, x) \leq R \}
\]
is compact, there exists a constant \( \sigma > 0 \) such that \( I \geq -\sigma \) holds on \( \partial M \cap B_R \). Let \( f \geq 1 \) be smooth such that
\[
\tag{2.4}
N \log f \geq \sigma \text{ on } \partial M \cap B_R.
\]
Such a function can be constructed by using the distance function \( \rho_o \) to the boundary \( \partial M \). Since \( B_{2R} \) is compact, there exists a constant \( r_0 > 0 \) such that \( \rho_o \) is smooth on \( \{ x \in B_{2R} : \rho_o(x) \leq r_0 \} \). Let \( h \in C^\infty([0, \infty)) \) such that \( h' \geq 0, h(0) = 1, h'(0) = \sigma \) and \( h'(r) = 0 \) for \( r \geq r_0 \). Then \( h \circ \rho_o \) is smooth on \( B_{2R} \) and \( N \log h \circ \rho_o|_{\partial M \cap B_{2R}} = \sigma \). Thus, it suffices to take smooth \( f \geq 1 \) such that \( f = h \circ \rho_o \) on \( B_R \).

By [21] Lemma 2.1 and (2.4), \( \partial M \) is convex in \( B_R \) under the new metric
\[
\langle \cdot, \cdot \rangle' := f^{-2} \langle \cdot, \cdot \rangle,
\]
where \( \langle \cdot, \cdot \rangle \) is the original metric. Let \( \Delta' \) be the Laplacian induced by the new metric. We have (see [21] Lemma 2.2)
\[
L = f^{-2}(\Delta' + Z')
\]
for some \( C^1 \)-vector field \( Z' \). Let \( \tilde{\rho}_o \) be the Riemannian distance to \( o \) induced by the new metric. By the Laplacian comparison theorem,
\[
\tag{2.5}
L \tilde{\rho}_o^2 \leq c \text{ on } B_R
\]
holds for some constant \( c > 0 \) outside the cut-locus induced by \( \langle \cdot, \cdot \rangle' \). Since \( \partial M \) is convex on \( B_R \) and \( N \) is still the inward normal vector under the new metric, we have
\[
N \tilde{\rho}_o \leq 0 \text{ on } \partial M \cap B_R.
\]
Therefore, by using Kendall’s Itô formula for the distance (cf. [9] for \( f = 1 \)), (2.5) implies
\[
d\tilde{\rho}_o^2(X_t) \leq 2\sqrt{2} f^{-2}(X_t)\tilde{\rho}_o(X_t)db_t + cdt, \quad t \leq \tau_R,
\]
where \( b_t \) is some one-dimensional Brownian motion. Since \( f^{-2} \leq 1 \), this implies that for any \( \delta > 0 \), the process
\[
Z_s := \exp \left[ \frac{\delta}{t} \tilde{\rho}_o^2(X_s) - \frac{\delta}{t} cs - 4 \frac{\delta^2}{t^2} \int_0^s \tilde{\rho}_o^2(X_u)du \right], \quad s \leq \tau_R
\]
is a super martingale. Therefore, letting $C > 1$ be a constant such that $f \leq C$ on $B_R$ and thus, $\rho_o \geq \tilde{\rho}_o \geq C^{-1}\rho_o$ holds on $B_R$, we obtain

$$
P(\tau_R \leq t) = \mathbb{P}\left( \max_{s \in [0,t]} \rho_o(X_{s \wedge \tau_R}) \geq R \right) \leq \mathbb{P}\left( R \geq \max_{s \in [0,t]} \tilde{\rho}_o(X_{s \wedge \tau_R}) \geq \frac{R}{C} \right)
$$

$$
\leq \mathbb{P}\left( \max_{s \in [0,t]} Z_{s \wedge \tau_R} \geq \exp \left[ \frac{\delta R^2}{t C^2} - \delta C - \frac{4\delta^2 R^2}{t} \right] \right)
$$

$$
\leq \exp \left[ c\delta - \frac{R^2}{t C^2}(\delta - 4C^2\delta^2) \right], \quad \delta > 0.
$$

The proof is then completed by taking e.g. $\delta = 1/(8C^2)$.

**Proposition 2.2.** Let $X_0 = o \in \partial M$. Then for any $R > 0$,

$$
\limsup_{t \to 0} \frac{1}{t} \left| \mathbb{E} l_{t \wedge \tau_R} - 2\sqrt{t/\pi} \right| < \infty.
$$

**Proof.** Repeating the proof of [22, Lemma 2.2] by using $t \wedge \tau_R$ in place of $t$, we obtain

$$
(2.6) \quad \mathbb{E} l_{t \wedge \tau_R} \leq ct, \quad t \in [0,1]
$$

for some constant $c > 0$. Let $r_0 > 0$ be such that $\rho_\theta$ is smooth on $\{\rho_\theta \leq r_0\} \cap B_R$. Let

$$
\tau = \inf \{ t \geq 0 : \rho_\theta(X_t) \geq r_0 \}.
$$

By the Itô formula we have

$$
(2.7) \quad d\rho_\theta(X_t) = \sqrt{2} \, dB_t + L_{\rho_\theta}(X_t) \, dt + dl_t, \quad t \leq \tau \wedge \tau_R,
$$

where, as before, $B_t$ is some one-dimensional Brownian motion. By the proof of [22, Theorem 2.1] using $\tau \wedge \tau_R$ in place of $\tau$, we have, instead of (2.4) in [22],

$$
(2.8) \quad \mathbb{E} \left( \rho_\theta(X_{t \wedge \tau_R}) - \sqrt{2} \, |\tilde{b}_{t \wedge \tau_R}| \right)^2 \leq c_1 t^2, \quad t \in [0,1]
$$

for some constant $c_1 > 0$, where $\tilde{b}_t$ is some one-dimensional Brownian motion. Due to (2.7),

$$
|\mathbb{E} l_{t \wedge \tau_R} - \mathbb{E} \rho_\theta(X_{t \wedge \tau_R})| \leq c_2 t
$$

holds for some constant $c_2 > 0$. Combining this with (2.8) we arrive at

$$
|\mathbb{E} l_{t \wedge \tau_R} - \sqrt{2} \mathbb{E} |\tilde{b}_{t \wedge \tau_R}| | \leq c_3 t, \quad t \in [0,1]
$$
for some constant $c_3 > 0$. Since $\mathbb{E}|\tilde{b}_t| = \sqrt{2t/\pi}$ and $\mathbb{E}|\tilde{b}_t|^2 = t$, this and (2.6) imply

\[
\left| \mathbb{E}l_{t \wedge \tau_R} - \frac{2\sqrt{t}}{\pi} \right| = \left| \mathbb{E}l_{t \wedge \tau_R} - \sqrt{2} \mathbb{E} |\tilde{b}_t| \right|
\leq c_3 t + \mathbb{E} 1_{\{t \geq \tau \wedge \tau_R\}} (l_{t \wedge \tau_R} + \sqrt{2} |\tilde{b}_t|)
\leq c_3 t + c_1 \sqrt{t} \mathbb{P}(t \geq \tau \wedge \tau_R), \quad t \in [0, 1].
\]

Moreover, noting that

\[
\mathbb{P}(\tau \wedge \tau_R \leq t, \tau_R > \tau) \leq \mathbb{P}\left( \max_{s \in [0, t]} \rho_\theta(X_{s \wedge \tau \wedge \tau_R}) \geq r_0 \right),
\]

by using $\tau \wedge \tau_R$ to replace $\tau$ in the proof of [22 Proposition A.2], we conclude that

\[
\mathbb{P}(\tau \wedge \tau_R \leq t, \tau_R > \tau) \leq c_5 \exp[-r_0^2/(16t)], \quad t > 0
\]

holds for some constant $c_5 > 0$. Combining this with Proposition 2.1, we obtain

\[
\mathbb{P}(t \geq \tau \wedge \tau_R) \leq c_6 e^{-c_7/t}, \quad t > 0
\]

for some constants $c_6, c_7 > 0$. Therefore, the proof is completed by (2.9).

\[\square\]

**Theorem 2.3.** Let $f \in C^\infty(M)$ with $Nf|_{\partial M} = 0$.

1. For any $p \geq 1$ and $R > 0$,

\[
\lim_{t \to 0} \frac{|\nabla f|^2}{\sqrt{t}} \log \left( \frac{\mathbb{E}|\nabla f|^p(X_{t \wedge \tau_R})|^{1/p}}{|\nabla f|} \right) = \frac{2}{\sqrt{\pi}} \langle \nabla f, \nabla f \rangle
\]

holds at points on $\partial M$ such that $|\nabla f| > 0$.

2. Assume that for any $g \in C^1_0(M)$ the function $|\nabla P_g|$ is bounded on $[0, 1] \times M$. If moreover $f$ has a compact support, then (2.7) holds points on $\partial M$ such that $|\nabla f| > 0$.

**Proof.** (2.10) follows immediately from the proof of [22 Theorem 1.2] by using Proposition 2.2 in place of [22 Theorem 2.1], and using $t \wedge \tau_R$ in place of $t$.

Next, let $f \in C^\infty_0(M)$. By the assumption of (2) and that $Lf \in C^1_0(M)$, $|\nabla P_Lf|$ is bounded on $[0, 1] \times M$. So, the proof of [22 (3.1)] implies that

\[
\lim_{t \to 0} \frac{|\nabla f|^2}{\sqrt{t}} \log \left( \frac{|\nabla P_Lf|}{(P_t|\nabla f|^p)^{1/p}} \right) = -\lim_{t \to 0} \frac{|\nabla f|^2}{\sqrt{t}} \log \left( \frac{|\nabla f|^p}{(P_t|\nabla f|^p)^{1/p}} \right).
\]

Since by Proposition 2.1 there exist two constant $c_1, c_2 > 0$ such that

\[
|P_t|\nabla f|^p - \mathbb{E}|\nabla f|^p(X_{t \wedge \tau_R}) \leq \|\nabla f\|_\infty^p \mathbb{P}(t > \tau_R) \leq c_1 e^{-c_2/t}, \quad t > 0,
\]

we conclude that (2.11) follows from (2.11) and (2.10).

\[\square\]
As an application of (2.10), the following result provides equivalent semigroup log-Sobolev/Poincaré inequalities for Theorem 1.1(1).

**Theorem 2.4.** Each of the following statements is equivalent to Theorem 1.1(1):

(9) For any $T > 0$ and $f \in C_b(M)$,

$$P_T f^2 \log f^2 \leq (P_T f^2) \log P_T f^2 + \frac{e^{2KT} - 1}{2K} P_T |\nabla f|^2.$$

(10) For any $T > 0$ and $f \in C_b(M)$,

$$P_T f^2 \leq (P_T f)^2 + \frac{e^{2KT} - 1}{K} P_T |\nabla f|^2.$$

**Proof.** According to e.g. [16, Lemma 3.1], which holds also for the non-symmetric case, Theorem 1.1(1) implies the semigroup log-Sobolev inequality (9). It is well known that the log-Sobolev inequality implies the Poincaré inequality. So, (10) follows from (9). Hence, it remains to show that (10) implies Theorem 1.1(1). Below we shall prove the convexity of $\partial M$ and the curvature condition (1.1) respectively.

(a) Let $\partial M \neq \emptyset$. For any $o \in \partial M$ and non-trivial $X \in T_o \partial M$, we aim to show that $\mathbb{I}(X, X) \geq 0$. Let $f \in C_b^\infty(M)$ such that $Nf|_{\partial M} = 0$ and $\nabla f(o) = X$. Let $X_0 = o$ and

$$\tau_1 = \inf\{t \geq 0 : \rho(o, X_t) \geq 1\}.$$

Since $f$ and $f^2$ satisfies the Neumann boundary condition, we have

$$\mathbb{E} f(X_{t \wedge \tau_1}) = f(o) + \mathbb{E} \int_0^{t \wedge \tau_1} Lf(X_s)ds,$$

$$\mathbb{E} f^2(X_{t \wedge \tau_1}) = f^2(o) + 2\mathbb{E} \int_0^{t \wedge \tau_1} (fLf)(X_s)ds + 2\mathbb{E} \int_0^{t \wedge \tau_1} |\nabla f|^2(X_s)ds.$$

So,

$$\mathbb{E} f^2(X_{t \wedge \tau_1}) - \{\mathbb{E} f(X_{t \wedge \tau_1})\}^2 = 2 \int_0^{t \wedge \tau_1} \{f(X_s) - f(X_0)\}Lf(X_s)ds$$

$$- \left( \mathbb{E} \int_0^{t \wedge \tau_1} Lf(X_s)ds \right)^2 + 2\mathbb{E} \int_0^{t \wedge \tau_1} |\nabla f|^2(X_s)ds. \tag{2.12}$$

Since $Lf$ is bounded on $B_1 := \{x : \rho(o, x) \leq 1\}$, we have

$$\left( \mathbb{E} \int_0^{t \wedge \tau_1} Lf(X_s)ds \right)^2 \leq ct^2 \tag{2.13}$$
for some \( c > 0 \). Moreover, due to Proposition 2.1,

\[
\mathbb{P}(\tau_1 \leq t) \leq c_1 e^{-c_2 / t}, \quad t > 0
\]

holds for some constants \( c_1, c_2 > 0 \). Thus,

\[
|P_t f^2(o) - (P_t f)^2(o) - (\mathbb{E} f^2(X_t_{\wedge \tau_1}) - \{\mathbb{E} f(X_t_{\wedge \tau_1})\}^2)| = o(t^2),
\]

\[
\mathbb{E} \int_0^{t \wedge \tau_1} |\nabla f|^2(X_s) ds = t |\nabla f(o)|^2 + \int_0^t \mathbb{E} \{ |\nabla f|^2(X_{s \wedge \tau_1}) - |\nabla f(o)|^2 \} ds + o(t^2),
\]

where and in what follows, \( o(s) \) stands for a function of \( s > 0 \) such that \( \lim_{s \to 0} o(s)/s = 0 \).

Similarly, applying the Itô formula to \( \{ f(X_s) - f(o) \} Lf(X_s) \), we obtain (note that \( Nf|_{\partial M} = 0 \))

\[
\mathbb{E} \int_0^{t \wedge \tau_1} \{ f(X_s) - f(o) \} Lf(X_s) ds
\]

\[
= o(t^2) + \int_0^t \mathbb{E} \left[ (f(X_{s \wedge \tau_1}) - f(o)) Lf(X_{s \wedge \tau_1}) \right] ds
\]

\[
= o(t^2) + \mathbb{E} \int_0^t ds \int_0^{s \wedge \tau_1} L \{ f - f(o) \} Lf \{ X_r \} dr
\]

\[
+ \mathbb{E} \int_0^t ds \int_0^{s \wedge \tau_1} \{ f - f(o) \} NLf \{ X_r \} dl_r.
\]

Noting that

\[
f(X_r) - f(o) = \sqrt{2} \int_0^r \langle \nabla f(X_u), \Phi_u \circ dB_u \rangle + \int_0^r Lf(X_u) du, \quad u \leq \tau_1,
\]

and that

\[
\mathbb{E} \sup_{r \in [0,t]} \left( \int_0^r \langle \nabla f(X_u), \Phi_u \circ dB_u \rangle \right)^2 \leq c_2 t, \quad t \in [0,1]
\]

holds for some constant \( c_2 > 0 \), we obtain from (2.16) and (2.6) that

\[
\left| \mathbb{E} \int_0^{t \wedge \tau_1} \{ f(X_s) - f(o) \} Lf(X_s) ds \right| \leq c_3 t^2, \quad t \in [0,1]
\]

holds for some constant \( c_3 > 0 \). Finally, by Theorem 2.3(1), we have

\[
\mathbb{E} |\nabla f|^2(X_{s \wedge \tau_1}) = |\nabla f|^2(o) + \frac{4 \sqrt{t}}{\sqrt{\pi} \sqrt{t}} I(\nabla f, \nabla f)(o) + o(t^{1/2})
\]
for small $t > 0$. Combining this with (2.12), (2.13), (2.15) and (2.17), and noting that $U = \nabla f(o)$, we conclude that

\[ P_t f^2(o) - (P_t f)^2(o) = 2t|\nabla f(o)|^2 + \frac{16t^{3/2}}{3\sqrt{\pi}} \|\nabla f(o)\|^2 + o(t^{3/2}). \]

Finally, (2.18) and (2.14) imply that

\[ \frac{e^{2Kt} - 1}{K} P_t|\nabla f|^2(o) = 2t|\nabla f(o)|^2 + \frac{8t^{3/2}}{\sqrt{\pi}} \|U\|^2 + o(t^{3/2}). \]

Since $\frac{16}{3} < 8$, combining this with (10) and (2.19) we conclude that $\|\nabla f(o)\|^2 \geq -K$.

(b) Let $X_0 = o \in M \setminus \partial M$, we aim to show that $Ric - \nabla Z \geq -K$ holds on $T_oM$. Let $R > 0$ such that $B_R \cap \partial M = \emptyset$. Since $l_t$ increases only when $X_t \in \partial M$, $l_t = 0$ for $t \leq \tau_R$. Hence, due to Proposition 2.1, for any $f \in C_0^\infty(M)$,

\[ P_t f^2(o) - (P_t f)^2(o) = o(t^2) + \mathbb{E} f^2(X_{t \wedge \tau_R}) - (\mathbb{E} f(X_{t \wedge \tau_R}))^2 \]

\[ = o(t^2) + \int_0^t \left\{ \mathbb{E} f^2(X_{s \wedge \tau_R}) - 2f(o)\mathbb{E} f(X_{s \wedge \tau_R}) \right\} ds - \left( \int_0^t \mathbb{E} f(X_{s \wedge \tau_R}) ds \right)^2. \]

By the continuity of $s \mapsto L f(X_{s \wedge \tau_R})$, we have

\[ \left( \int_0^t \mathbb{E} f(X_{s \wedge \tau_R}) ds \right)^2 = (L f)^2(o) t^2 + o(t^2). \]

Similarly, it is easy to see that

\[ \mathbb{E} f^2(X_{s \wedge \tau_R}) - 2f(o)\mathbb{E} f(X_{s \wedge \tau_R}) \]

\[ = L f^2(o) - 2f(o)L f(o) + s \{ LL f^2 - 2f LL f \}(o) + o(s) \]

\[ = 2|\nabla f|^2(o) + 2s \{ L|\nabla f|^2(o) + (L f)^2(o) + 2\langle \nabla f, \nabla L f \rangle(o) \} + o(s). \]

Combining this with (2.20) and (2.21) we obtain

\[ P_t f^2(o) - (P_t f)^2(o) = 2t|\nabla f|^2(o) + t^2(L|\nabla f|^2 + 2\langle \nabla f, \nabla L f \rangle(o) + o(t^2). \]

Finally, by Proposition 2.1 and noting that $l_s = 0$ for $s \leq \tau_R$, we have

\[ P_t|\nabla f|^2(o) = o(t^2) + \mathbb{E} |\nabla f|^2(X_{t \wedge \tau_R}) = |\nabla f|^2(o) + tL|\nabla f|^2(o) + o(t). \]

Combining this with (10) and (2.22), we conclude that

\[ \frac{1}{2} L|\nabla f|^2(o) - \langle \nabla f, \nabla L f \rangle(o) \geq -K|\nabla f|(o), \quad f \in C_0^\infty(M). \]

This completes the proof by the Bochner-Weitzenböck formula. \qed

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3 Proof of Theorem 1.1

By taking $\mu = \delta_0$, we have $\mu_T = \Pi_T(F)\delta_0 = \delta_0$. So, (3) follows from each of (2), (7) and (8). Next, (4) follows from (3) by taking $F(X_{[0,T]}) = f(X_T)$, and (5) implies (6) by taking $p = 2$ and $\mu = \delta_x, \nu = \delta_y$. Moreover, it is clear that (8) follows from (7) while (7) is implied by (2) and (5). So, it suffices to prove that (1) $\Rightarrow$ (3) $\Rightarrow$ (2) $\Rightarrow$ (4) $\Rightarrow$ (1) $\Rightarrow$ (6) $\Rightarrow$ (5) and (6) $\Rightarrow$ (1), where “$\Rightarrow$” stands for “implies”.

(a) (1) $\Rightarrow$ (3). We shall only consider the case where $\partial M$ is non-empty and convex. For the case without boundary, the following argument works well by taking $l_t = 0$ and $N_t = 0$. The idea of the proof comes from [23], where elliptic diffusions on $\mathbb{R}^d$ were concerned. Let $\mathcal{B}_t$ be the $d$-dimensional Brownian motion on the naturally filtered probability space $(\Omega, \mathcal{F}_t, \mathbb{P})$. Let $\{X_t: t \geq 0\}$ solve (2.2) with $X_0 = o$.

Next, let $F$ be a positive bounded measurable function on $M_T$ such that $\inf F > 0$ and $\Pi_T(F) = 1$. Then

$$m_t := \mathbb{E}_\mathbb{P}(F(X_{[0,T]}))|\mathcal{F}_t) \quad \text{and} \quad L_t := \int_0^t \frac{dm_s}{m_s}, \quad t \in [0, T]$$

are square-integrable $\mathcal{F}_t$-martingales under $\mathbb{P}$, where $\mathbb{E}_\mathbb{P}$ is the expectation taken for the probability measure $\mathbb{P}$. Obviously, we have

$$m_t = e^{L_t - \frac{1}{2}(L_t)^2}, \quad t \in [0, T].$$

Since $\mathcal{F}_t$ is the natural filtration of $B_t$, by the martingale representation theorem (cf. [8, Theorem 6.6]), there exists a unique $\mathcal{F}_t$-predictable process $\beta_t$ on $\mathbb{R}^d$ such that

$$L_t = \int_0^t \langle \beta_s, dB_s \rangle, \quad t \in [0, T].$$

Let $d\mathbb{Q} = F(X_{[0,T]}d\mathbb{P}$. Since $\mathbb{E}_\mathbb{P}F(X_{[0,T]}) = \Pi_T(F) = 1$, $\mathbb{Q}$ is a probability measure on $\Omega$. Due to (3.1) and (3.2) we have

$$F(X_{[0,T]}) = m_T = e^{\int_0^T \langle \beta_s, dB_s \rangle - \frac{1}{2} \int_0^T \|\beta_s\|^2 ds}. $$

Moreover, by the Girsanov theorem,

$$\tilde{B}_t := B_t - \int_0^t \beta_s ds, \quad t \in [0, T]$$

is a $d$-dimensional Brownian motion under the probability measure $\mathbb{Q}$.

Let $Y_t$ solve the SDE

$$dY_t = \sqrt{2} P_{X_t,Y_t} \Phi_t \circ d\tilde{B}_t + Z(Y_t)dt - N(Y_t)d\tilde{t}_t, \quad Y_0 = o,
where $P_{X_t,Y_t}$ is the parallel displacement along the minimal geodesic from $X_t$ to $Y_t$ and $\tilde{t}_t$ is the local time of $Y_t$ on $\partial M$. As explained in e.g. [1, Section 3], we may assume that the minimal geodesic is unique so that $P_{x,y}$ is smooth in $x,y \in M$. Since, under $\mathbb{Q}$, $\tilde{B}_t$ is a $d$-dimensional Brownian motion, the distribution of $Y_{[0,T]}$ is $\Pi_T$.

On the other hand, by (2.2) and (3.3), we have

$$dX_t = \sqrt{2} \Phi_t \circ d\tilde{B}_t + Z(X_t) + \sqrt{2} \Phi_t \beta_t dt - N(X_t)dl_t. \quad (3.5)$$

Since for any bounded measurable function $G$ on $M^T$

$$\mathbb{E}_Q G(X_{[0,T]}) = \mathbb{E}_\mathbb{P} (FG)(X_{[0,T]}) = \Pi_T^\mathbb{P}(FG),$$

we conclude that under $\mathbb{Q}$ the distribution of $X_{[0,T]}$ coincides with $F \Pi_T^\mathbb{P}$. Therefore,

$$W_{2,\rho_{\infty}}(F \Pi_T^\mathbb{P}, \Pi_T^\mathbb{P})^2 \leq \mathbb{E}_Q \rho_{\infty}(X_{[0,T]}, Y_{[0,T]})^2 = \mathbb{E}_Q \max_{t \in [0,T]} \rho(X_t, Y_t)^2. \quad (3.6)$$

By the convexity of $\partial M$ we have

$$\langle N(x), \nabla \rho(y, \cdot)(x) \rangle = \langle N(x), \nabla \rho(\cdot, y)(x) \rangle \leq 0, \quad x \in \partial M.$$

Combining this with the Itô formula for $(X_t, Y_t)$ given by (3.4) and (3.5), we obtain from (1.1) that

$$d\rho(X_t, Y_t) \leq K \rho(X_t, Y_t) dt + \sqrt{2} \langle \Phi_t \beta_t, \nabla \rho(\cdot, Y_t)(X_t) \rangle dt \leq \left( K \rho(X_t, Y_t) + \sqrt{2} \| \beta_t \| \right) dt,$$

see e.g. [15, Lemmas 2.1 and 2.2]. Since we are using the coupling by parallel displacement instead of the mirror reflection, the martingale part here disappears (cf. Theorem 2 and (2.5) in [1]). Since $X_0 = Y_0$, this implies

$$\rho(X_t, Y_t)^2 \leq e^{2Kt} \left( \sqrt{2} \int_0^t e^{-Ks} \| \beta_s \| ds \right)^2 \leq \frac{e^{2Kt} - 1}{K} \int_0^t \| \beta_s \|^2 ds, \quad t \in [0, T].$$

Therefore,

$$\mathbb{E}_Q \max_{t \in [0,T]} \rho(X_t, Y_t)^2 \leq \frac{e^{2KT} - 1}{K} \int_0^T \mathbb{E}_Q \| \beta_s \|^2 ds. \quad (3.7)$$

It is clear that
\[ (3.8) \quad E_Q \| \beta_s \|^2 = E_P (m_T \| \beta_s \|^2) \\
= E_P (\| \beta_s \|^2 E_P (m_T | F_s)) = E_P (m_s \| \beta_s \|^2), \quad s \in [0, T]. \]

Finally, since (3.1) and (3.2) yield
\[ d \langle m \rangle_t = m_t^2 d \langle L \rangle_t = m_t^2 \| \beta_t \|^2 dt, \]
we have
\[ d m_t \log m_t = (1 + \log m_t) d m_t + \frac{d \langle m \rangle_t}{2 m_t} = (1 + \log m_t) d m_t + \frac{m_t}{2} \| \beta_t \|^2 dt. \]

As \( m_t \) is a \( \mathbb{P} \)-martingale, combining this with (3.8) we obtain
\[ (3.9) \quad \int_0^T E_Q \| \beta_s \|^2 ds = 2 E_P F (X_{[0,T]}) \log F (X_{[0,T]}). \]

Therefore, (1.4) follows from (3.6), (3.7) and (3.9).

(b) (3) \( \Rightarrow \) (2). By (3), for each \( x \in M \), there exists
\[ \pi_x \in \mathcal{C} (F \Pi^T_x (F) \Pi^T_x, \Pi^T_x) \]
such that
\[ (3.10) \quad \int_{M_T \times M_T} \rho_\infty (\gamma, \eta)^2 \pi_x (d \gamma, d \eta) \leq \frac{2}{K} (e^{2KT} - 1) \Pi^T_x (F \log \frac{F}{\Pi^T_x (F)}). \]
If \( x \mapsto \pi_x (G) \) is measurable for bounded continuous functions \( G \) on \( M_T \times M_T \), then
\[ \pi := \int_M \pi_x \mu^T_F (dx) \in \mathcal{C} (F \Pi^T_{\mu_F}, \Pi^T_{\mu_F}) \]
is well defined and by (3.10)
\[ \int_{M_T \times M_T} \rho_\infty^2 d \pi \leq \frac{2}{K} (e^{2KT} - 1) \Pi^T_x (F \log \frac{F}{\Pi^T_x (F)}) \mu (dx) \]
\[ \leq \frac{2}{K} (e^{2KT} - 1) \Pi^T_{\mu} (F \log F). \]
This implies the inequality in (2).
To confirm the measurability of $x \mapsto \pi_x$, we first consider discrete $\mu$, i.e. $\mu = \sum_{n=1}^{\infty} \varepsilon_n \delta_{x_n}$ for some $\{x_n\} \subset M$ and $\varepsilon_n \geq 0$ with $\sum_{n=1}^{\infty} \varepsilon_n = 1$. In this case

$$\pi_x = \sum_{n=1}^{\infty} 1_{\{x=x_n\}} \pi_{x_n}, \text{ $\mu$-a.e.}$$

which is measurable in $x$ and $\pi = \sum_{n=1}^{\infty} \mu_T^n(\{x_n\}) \pi_{x_n}$. Hence, the inequality in (2) holds. Then, for general $\mu$, the desired inequality can be derived by approximating $\mu$ with discrete distributions in a standard way, see (b) in the proof of [6, Theorem 4.1].

(c) (4) $\Rightarrow$ (1). According to [12, Section 7] (see also [4, Section 4.1]), by first applying the transportation-cost inequality in (3) to $1 - \varepsilon + \varepsilon f$ in place of $f$, then letting $\varepsilon \to 0$, we obtain the Poincaré inequality

$$P_T f^2 \leq \frac{\varepsilon^{2KT}}{K} - \frac{1}{K} P_T |\nabla f|^2 + (P_T f)^2, \quad f \in C^1_M, T > 0.$$ 

Thus, the proof is finished by Theorem 2.4.

(d) (1) $\Rightarrow$ (6). Let $X_t$ solve (2.2) with $X_0 = x$ and $Y_t$ solve

$$dY_t = \sqrt{2} P_{X_t} \Phi_t \circ dB_t + Z(Y_t)dt - N(Y_t) d\tilde{1}_t, \quad Y_0 = y,$$

where $\tilde{1}_t$ is the local time of $Y_t$ on $\partial M$. Since $\partial M$ is convex and (1.1) holds, as explained in (a), we have

$$d\rho(X_t, Y_t) \leq K \rho(X_t, Y_t) dt.$$ 

Thus, $\rho_\infty(X, Y) \leq e^{KT} \rho(x, y)$. This implies (6).

(e) (6) $\Rightarrow$ (5). By (6), for any $x, y \in M$, there exists $\pi_{x,y} \in C(\Pi_x^T, \Pi_y^T)$ such that

$$\int_{M^T \times M^T} \rho_\infty^p d\pi_{x,y} \leq e^{KT} \rho(x, y)^p.$$ 

As explained in (b), we assume that $\mu$ and $\nu$ are discrete, so that for any $\pi^0 \in (\mu, \nu)$, $\pi_{x,y}$ has a $\pi^0$-version measurable in $(x, y)$. Thus,

$$\pi := \int_{M \times M} \pi_{x,y}^0(dx, dy) \in C(\Pi_\mu^T, \Pi_\nu^T)$$

satisfies

$$\int_{M^T \times M^T} \rho_\infty^p d\pi \leq e^{KT} \int_{M \times M} \rho^p \pi^0(dx, dy).$$

This implies the desired inequality in (5).
(f) $(6) \Rightarrow (1)$. Let $T > 0$ be fixed. For any $x, y \in M$, let $\pi_{x,y} \in \mathcal{C}(P_T(x, \cdot), P_T(y, \cdot))$ be the optimal coupling for $W_{2,\rho}$, i.e.

$$(3.13) \quad W_{2,\rho}(P_T(x, \cdot), P_T(y, \cdot))^2 = \int_{M \times M} \rho^2 \pi_{x,y}(dx, dy).$$

Then for any $f \in C_b^2(M)$, $(6)$ implies

$$|P_T f(x) - P_T f(y)| \leq \int_{M \times M} |f(z_1) - f(z_2)| \frac{\rho(z_1, z_2)}{\rho(x, y)} \pi_{x,y}(dz_1, dz_2)$$

$$(3.14) \quad \leq W_{2,\rho}(P_T(x, \cdot), P_T(y, \cdot)) \left\{ \int_{M \times M} \frac{(f(z_1) - f(z_2))^2}{\rho(z_1, z_2)^2} \pi_{x,y}(dz_1, dz_2) \right\}^{1/2} \leq e^{KT} \left\{ \int_{M \times M} \frac{(f(z_1) - f(z_2))^2}{\rho(z_1, z_2)^2} \pi_{x,y}(dz_1, dz_2) \right\}^{1/2}.$$

Noting that $f \in C_b^2(M)$ implies

$$|f(z_1) - f(z_2)|^2 \leq \rho(z_1, z_2)^2 |\nabla f|^2(z_1) + c\rho(z_1, z_2)^3$$

for some constant $c > 0$, by $(6)$ and $(3.13)$ we obtain

$$\int_{M \times M} \frac{(f(z_1) - f(z_2))^2}{\rho(z_1, z_2)^2} \pi_{x,y}(dz_1, dz_2) \leq P_T |\nabla f|^2(x) + ce^{KT} \rho(x, y).$$

Therefore, letting $y \to x$ in $(3.14)$ we arrive at

$$|\nabla P_T f(x)| \leq e^{KT}(P_T |\nabla f|^2(x))^{1/2}.$$

By a standard argument of Bakry and Emery, this implies the Poincaré inequality $(3.11)$. Thus, $(1)$ holds according to Theorem $2.4$.

### 4 The case with diffusion coefficient

Let $\psi > 0$ be a smooth function on $M$, and let $\Pi^T_{\mu,\psi}$ be the distribution of the (reflecting if $\partial M \neq \emptyset$) diffusion process generated by $L_\psi := \psi^2(\Delta + Z)$ on time interval $[0, T]$ with initial distribution $\mu$, and let $\Pi^T_{x,\psi} = \Pi^T_{\delta_x,\psi}$ for $x \in M$. Moreover, for $F \geq 0$ with $\Pi^T_{\mu,\psi}(F) = 0$, let

$$\mu^T_{F,\psi}(dx) = \Pi^T_{x,\psi}(F) \mu(dx).$$
Theorem 4.1. Assume that $\partial M$ is either empty or convex and let \([1.1]\) hold. Let $\psi \in C^\infty_b(M)$ be strictly positive. Let

$$K_\psi = K^+\|\psi\|^2_\infty + 2\|Z\|_\infty\|
abla_\psi\|_\infty\|\psi\|_\infty.$$

Then

$$W_{2,\rho_\infty}(F\Pi^T_{\mu,\psi}, \Pi^T_{\mu,\psi})^2 \leq 2C(T,\psi)\Pi^T_{\mu,\psi}(F \log F), \quad \mu \in \mathcal{P}(M), \ F \geq 0, \ \Pi^T_{\mu,\psi}(F) = 1$$

holds for

$$C(T,\psi) := \inf_{R > 0} \left\{ (1 + R^{-1})\|\psi\|^2_\infty \frac{e^{2K_\psi T} - 1}{K_\psi} \exp \left[ 2(1 + R)\|
abla_\psi\|^2_\infty \frac{e^{2K_\psi T} - 1}{K_\psi} \right] \right\}.$$  

Proof. As explained in (a) of the proof of Theorem 4.1, we shall only consider the case that $\partial M$ is non-empty and convex. According to the proof of “(3) $\Rightarrow$ (2)”, it suffices to prove for $\mu = \delta_o, o \in M$. In this case the desired inequality reduces to

$$W_{2,\rho_\infty}(F\Pi^T_{o,\psi}, \Pi^T_{o,\psi})^2 \leq 2C(T,\psi)\Pi^T_{o,\psi}(F \log F), \quad F \geq 0, \ \Pi^T_{o,\psi}(F) = 1.$$  

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Since the diffusion coefficient is non-constant, it is convenient to adopt the Itô differential $d_I$ for the Girsanov transformation. So, the reflecting diffusion process generated by $L_\psi := \psi^2(\Delta + Z)$ can be constructed by solving the Itô SDE

$$d_I X_t = \sqrt{2}\psi(X_t)\Phi_t dB_t + \psi^2(X_t)Z(X_t)dt + N(X_t)dt,$$

where $X_0 = o$ and $B_t$ is the $d$-dimensional Brownian motion with natural filtration $\mathcal{F}_t$. Let $\beta_t, Q$ and $\tilde{B}_t$ be fixed in the proof of Theorem 4.1. Then

$$d_I X_t = \sqrt{2}\psi(X_t)\Phi_t d\tilde{B}_t + \left\{ \psi^2(X_t)Z(X_t) + \sqrt{2}\psi(X_t)\Phi_t \beta_t \right\} dt + N(X_t)dt.$$  

Let $Y_t$ solve

$$d_I Y_t = \sqrt{2}\psi(Y_t)P_{X_t,Y_t}\Phi_t dB_t + \psi^2(Y_t)Z(Y_t)dt + N(Y_t)d\tilde{t}_t, \quad Y_0 = o,$$

where $\tilde{t}_t$ is the local time of $Y_t$ on $\partial M$. As in (a) of the proof of Theorem 4.1 under $Q$, the distributions of $Y_{[0,T]}$ and $X_{[0,T]}$ are $\Pi^T_{o,\psi}$ and $F\Pi^T_{o,\psi}$ respectively. So,

$$W_{2,\rho_\infty}(F\Pi^T_{o,\psi}, \Pi^T_{o,\psi})^2 \leq \mathbb{E}_Q \max_{t \in [0,T]} \rho(X_t, Y_t)^2.$$
Noting that due to the convexity of \( \partial M \)
\[
\langle N(x), \nabla \rho(y, \cdot)(x) \rangle = \langle N(x), \nabla \rho(\cdot, y)(x) \rangle \leq 0, \quad x \in \partial M,
\]
by (4.3), (4.4) and the Itô formula, we obtain

\[
d\rho(X_t, Y_t) \leq \sqrt{2} \left\{ \psi(X_t) \langle \nabla \rho(\cdot, Y_t)(X_t), \Phi_t \, d\tilde{B}_t \rangle \right. \\
+ \left. \psi(Y_t) \langle \nabla \rho(X_t, \cdot)(Y_t), P_{X_t, Y_t} \Phi_t \, d\tilde{B}_t \rangle \right\}
\]
\[
+ \left\{ \sum_{i=1}^{d-1} U_i^2 \rho(X_t, Y_t) + \langle \psi(X_t) Z(X_t) + \sqrt{2} \psi(X_t) \Phi_t \beta_t, \nabla \rho(\cdot, Y_t)(X_t) \rangle \\
+ \langle \psi(Y_t)^2 Z(Y_t), \nabla \rho(X_t, \cdot)(Y_t) \rangle \right\} dt,
\]

where \( \{U_i\}_{i=1}^{d-1} \) are vector fields on \( M \times M \) such that \( \nabla U_i(X_t, Y_t) = 0 \) and
\[
U_i(X_t, Y_t) = \psi(X_t)V_i + \psi(Y_t)P_{X_t, Y_t}V_i, \quad 1 \leq i \leq d - 1
\]
for \( \{V_i\}_{i=1}^{d} \) an OBN of \( T_X M \) with \( V_d = \nabla \rho(\cdot, Y_t)(X_t) \).

In order to calculate \( U_i^2 \rho(X_t, Y_t) \), we adopt the second variational formula for the distance. Let \( \rho_t = \rho(X_t, Y_t) \) and let \( \{J_i\}_{i=1}^{d-1} \) be Jacobi fields along the minimal geodesic \( \gamma : [0, \rho_t] \rightarrow M \) from \( X_t \) to \( Y_t \) such that \( J_i(0) = \psi(X_t)V_i \) and \( J_i(\rho_t) = \psi(Y_t)P_{X_t, Y_t}V_i, 1 \leq i \leq d - 1 \). Note that the existence of \( \gamma \) is ensured by the convexity of \( \partial M \). Then, by the second variational formula and noting that \( \nabla U_i(X_t, Y_t) = 0 \), we have

\[
I := \sum_{i=1}^{d-1} U_i^2 \rho(X_t, Y_t) = \sum_{i=1}^{d-1} \int_0^{\rho_t} \left\{ |\nabla \gamma J_i|^2 - \langle \mathcal{R}(\gamma, J_i) J_i, \dot{\gamma} \rangle \right\}(s) ds,
\]

where \( \mathcal{R} \) is the curvature tensor. Let
\[
\tilde{J}_i(s) = \left( \frac{s}{\rho_t} \psi(Y_t) + \frac{\rho_t - s}{\rho_t} \psi(X_t) \right) P_{\gamma(s), \gamma(s)} V_i, \quad 1 \leq i \leq d - 1.
\]

We have \( \tilde{J}_i(0) = J_i(0) \) and \( \tilde{J}_i(\rho_t) = J_i(\rho_t), 1 \leq i \leq d - 1 \). By the index lemma,

\[
I \leq \sum_{i=1}^{d-1} \int_0^{\rho_t} \left\{ |\nabla \gamma \tilde{J}_i|^2 - \langle \mathcal{R}(\gamma, \tilde{J}_i) \tilde{J}_i, \dot{\gamma} \rangle \right\}(s) ds
\]
\[
= \frac{(d - 1)(\psi(X_t) - \psi(Y_t))^2}{\rho_t}
\]
\[
- \frac{1}{\rho_t^2} \int_0^{\rho_t} \left\{ s\psi(Y_t) + (\rho_t - s)\psi(X_t) \right\}^2 \text{Ric}(\dot{\gamma}(s), \ddot{\gamma}(s)) ds.
\]
Moreover,

\[
\psi(X_t)^2\langle Z(X_t), \nabla \rho(\cdot, Y_t)(X_t) \rangle + \psi(Y_t)^2\langle Z(Y_t), \nabla \rho(X_t, \cdot)(Y_t) \rangle
= \frac{1}{\rho_t^2} \int_0^{\rho_t} \frac{d}{ds} \left\{ \left( s\psi(Y_t) + (\rho_t - s)\psi(X_t) \right)^2 \langle Z(\gamma(s)), \dot{\gamma}(s) \rangle \right\} ds
\]

(4.9) 

\[
\leq \frac{1}{\rho_t^2} \int_0^{\rho_t} \left( s\psi(Y_t) + (\rho_t - s)\psi(X_t) \right)^2 \langle (\nabla \psi Z) \circ \gamma, \dot{\gamma}(s) \rangle ds
+ \frac{2}{\rho_t^2} \int_0^{\rho_t} \langle Z \circ \gamma, \dot{\gamma}(s) \rangle \psi(Y_t) - \psi(X_t) \rangle (s\psi(Y_t) + (\rho_t - s)\psi(X_t)) ds.
\]

Finally, we have

\[
\langle \nabla \rho(X_t, \cdot)(Y_t), P_{X_t, Y_t} \Phi_t d\tilde{B}_t \rangle = \langle P_{Y_t, X_t} \nabla \rho(X_t, \cdot)(Y_t), \Phi_t d\tilde{B}_t \rangle = -\langle \nabla \rho(\cdot, Y_t)(X_t), \Phi_t d\tilde{B}_t \rangle.
\]

Combining this with (4.6), (4.7), (4.8) and (4.9), we arrive at

(4.10) 

\[
d\rho(X_t, Y_t) \leq \sqrt{2} \left( \psi(X_t) - \psi(Y_t) \right) \langle \nabla \rho(\cdot, Y_t)(X_t), \Phi_t d\tilde{B}_t \rangle
+ K_\psi \rho(X_t, Y_t) dt + \sqrt{2} \| \psi \|_{\infty} \| \beta_t \| dt =: dN_t.
\]

Then

\[
M_t := \sqrt{2} \int_0^t e^{-K_\psi s} \left( \psi(X_s) - \psi(Y_s) \right) \langle \nabla \rho(\cdot, Y_s)(X_s), \Phi_s d\tilde{B}_s \rangle
\]

is a $\Q$-martingale such that

(4.11) 

\[
\rho(X_t, Y_t) \leq e^{K_\psi t} M_t + \sqrt{2} e^{K_\psi t} \int_0^t e^{-K_\psi s} \| \psi \|_{\infty} \| \beta_s \| ds, \quad t \in [0, T].
\]

So, by the Doob inequality we obtain

\[
h_t := \E_Q \max_{s \in [0, t]} \rho(X_s, Y_s)^2
\]

\[
\leq (1 + R)e^{2K_\psi t} \E_Q \max_{s \in [0, t]} M_s^2 ds + 2\| \psi \|_{\infty}^2 (1 + R^{-1})e^{2K_\psi t} \E_Q \left( \int_0^t e^{-K_\psi s} \| \beta_s \| ds \right)^2
\]

\[
\leq 4(1 + R)e^{2K_\psi t} \E_Q M_t^2 + (1 + R^{-1})\| \psi \|_{\infty}^2 \frac{e^{2K_\psi t} - 1}{K_\psi} \int_0^t \E_Q \| \beta_s \|^2 ds
\]

\[
\leq 4(1 + R)\| \nabla \psi \|_{\infty}^2 e^{2K_\psi t} \int_0^t e^{-2K_\psi s} h_s ds + (1 + R^{-1})\| \psi \|_{\infty}^2 \frac{e^{2K_\psi T} - 1}{K_\psi} \int_0^t \E_Q \| \beta_s \|^2 ds
\]

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for any $R > 0$. Since $e^{-2K\psi^s}$ is decreasing in $s$ while $h_s$ is increasing in $s$, by the FKG inequality we have

$$\int_0^t e^{-2K\psi^s}h_sds \leq \frac{1 - e^{-2K\psi^t}}{2K\psi} \int_0^t h_sds.$$  

Therefore,

$$h_t \leq 2(1 + R)\|\nabla \psi\|_\infty e^{2K\psi^T - 1} \int_0^t e^{-2K\psi^s}h_sds + (1 + R^{-1})\|\psi\|_\infty e^{2K\psi^T - 1} \int_0^t \mathbb{E}_Q\|\beta_s\|^2ds$$

holds for $t \in [0, T]$. Since $h_0 = 0$, this implies that

$$\mathbb{E}_Q \max_{t \in [0, T]} \rho(X_t, Y_t)^2 = h_T \leq (1 + R^{-1})\|\psi\|_\infty e^{2K\psi^T - 1} \exp \left[ 2(1 + R)\|\nabla \psi\|_\infty e^{2K\psi^T - 1} \int_0^T \mathbb{E}_Q\|\beta_s\|^2ds \right].$$

Combining this with the (4.5) and (3.9), we complete the proof. 

**Theorem 4.2.** In the situation of Theorem 4.1,

$$W_{2,\rho}(\Pi^T_{\mu, \psi}, \Pi^T_{\nu, \psi}) \leq 2e^{(K\psi + \|\nabla \psi\|_\infty)T}W_{2,\rho}(\mu, \nu), \quad \mu, \nu \in \mathcal{P}(M), T > 0.$$  

**Proof.** As explained in the proof of “(6) ⇒ (5)”, we only consider $\mu = \delta_x$ and $\nu = \delta_y$. Let $X_t$ solve (4.2) with $X_0 = x$, and let $Y_t$ solve, instead of (4.4),

$$d_tY_t = \sqrt{2}\psi(Y_t)P_{X_t,Y_t}\Phi_t d\tilde{B}_t + \psi^2(Y_t)Z(Y_t)dt + N(Y_t)d\tilde{I}_t, \quad Y_0 = y.$$  

Then, repeating the proof of Theorem 4.1 we have, instead of (4.11),

$$\rho(X_t, Y_t) \leq e^{K\psi^t}(M_t + \rho(x, y)), \quad t \geq 0$$

for

$$M_t := \sqrt{2} \int_0^t e^{-K\psi^s}(\psi(X_s) - \psi(Y_s))\langle \nabla \rho(\cdot, Y_s)(X_s), \Phi_s d\tilde{B}_s \rangle.$$  

So,

$$\mathbb{E}\rho(X_t, Y_t)^2 \leq e^{2K\psi^t}\left\{ \rho(x, y)^2 + 2\|\nabla \psi\|_\infty^2 \int_0^t e^{-2K\psi^s}\mathbb{E}\rho(X_s, Y_s)^2ds \right\},$$

which implies
\[ \mathbb{E}\rho(X_t, Y_t)^2 \leq e^{2(K_\psi + \|\nabla \psi\|_\infty) t} \rho(x, y)^2. \]

Combining this with (4.12) and the Doob inequality, we arrive at

\[ W_{2,\rho_\infty}(\Pi^T_{x, \psi}, \Pi^T_{y, \psi})^2 \leq \mathbb{E} \max_{t \in [0, T]} \rho(X_t, Y_t)^2 \leq e^{2K_\psi T} \mathbb{E} \max_{t \in [0, T]} (M_t + \rho(x, y))^2 \]
\[ \leq 4e^{2K_\psi T} \mathbb{E}(M_T + \rho(x, y))^2 = 4e^{2K_\psi T} (\mathbb{E}M_T^2 + \rho(x, y)^2) \]
\[ = 4e^{2K_\psi T} \left( \rho(x, y)^2 + 2\|\nabla \psi\|_\infty^2 \int_0^T e^{-2K_\psi t} \mathbb{E}\rho(X_t, Y_t)^2 dt \right) \]
\[ \leq 4e^{2(K_\psi + \|\nabla \psi\|_\infty)^T} \rho(x, y)^2. \]

This implies the desired inequality for \( \mu = \delta_x \) and \( \nu = \delta_y \).

\[ \square \]

5 Extensions to non-convex manifolds

As explained in the end of Section 1, combining Theorem 4.1 with a proper conformal change of metric, we are able to establish the following transportation-cost inequality on a class of manifolds with non-convex boundary.

**Theorem 5.1.** Let \( \partial M \neq \emptyset \) with \( I \geq -\sigma \) for some constant \( \sigma > 0 \), and let (1.7) hold for some \( K \in \mathbb{R} \). Then for any \( f \in C^\infty_b(M) \) with \( f \geq 1 \) and \( N \log f|_{\partial M} \geq \sigma \), and for any \( \mu \in \mathcal{P}(M) \),

\[ W_{2,\rho_\infty}(F\Pi_{\mu, T}, \Pi_{\mu, F})^2 \leq 2\|f\|_\infty^2 c(T, f)\Pi_{\mu}^T(F \log F), \quad F \geq 0, \Pi_{\mu}^T(F) = 1 \]

holds for

\[ c(T, f) = \inf_{R > 0} \left\{ (1 + R^{-1}) e^{2K_\psi T} - 1 \exp \left[ 2(1 + R)\|\nabla f\|_\infty \left( \frac{e^{2K_\psi T} - 1}{K_\psi} \right) \right] \right\}, \]

where

\[ \kappa_f = 5\|f\|_\infty \|\nabla f\|_\infty \|Z\|_\infty + \{2(d - 2) + (d - 3)^+\}\|\nabla f\|_\infty^2 + \|K f^2 - f \Delta f\|_\infty. \]

In particular,

\[ W_{2,\rho_\infty}(F\Pi_{\sigma, T}, \Pi_{\sigma, F})^2 \leq 2\|f\|_\infty^2 c(T, f)\Pi_{\sigma}^T(F \log F), \quad \sigma \in M, F \geq 0, \Pi_{\sigma}^T(F) = 1. \]

**Proof.** Let \( f \in C^\infty_b(M) \) such that \( f \geq 1 \). Since \( I \geq -\sigma \) and \( N \log f|_{\partial M} \geq \sigma \), by [21, Lemma 2.1] the boundary \( \partial M \) is convex under the new metric.
\[
\langle \cdot, \cdot \rangle' = f^{-2} \langle \cdot, \cdot \rangle.
\]

Let \( \Delta' \) and \( \nabla' \) be induced by the new metric. Then (see formula (2.2) in [13])

\[
L = f^{-2}(\Delta' + Z'), \quad Z' := f^2 Z + \frac{d-2}{2} \nabla f^2.
\]

Let \( \text{Ric}' \) be the Ricci curvature induced by the new metric, we have (cf. formula (3.2) in [6])

\[
(5.1) \quad \text{Ric}' = \text{Ric} + (d-2) f^{-1} \text{Hess}_f + (f^{-1} \Delta f - (d-3)|\nabla \log f|^2) \langle \cdot, \cdot \rangle.
\]

Since the Levi-Civita connection induced by \( \langle \cdot, \cdot \rangle' \) satisfies (cf. [3, Theorem 1.59(a)])

\[
\nabla'_U V = \nabla'_U V - \langle U, \nabla \log f \rangle V - \langle V, \nabla \log f \rangle U + \langle U, V \rangle \nabla \log f, \quad U, V \in TM,
\]

we have

\[
\langle \nabla'_U Z', U \rangle' = f^{-2} \left\{ \langle \nabla'_U Z', U \rangle - \langle Z', \nabla \log f \rangle |U|^2 \right\}
= 2 \langle U, \nabla \log f \rangle \langle Z, U \rangle + \langle \nabla'_U Z, U \rangle + \frac{d-2}{2 f^2} \text{Hess}_f(U, U)
- \langle Z, \nabla \log f \rangle |U|^2 - \frac{d-2}{2} \langle \nabla \log f^2, \nabla \log f \rangle |U|^2
\leq \langle \nabla'_U Z, U \rangle + 3|\nabla \log f| \cdot |Z| \cdot |U|^2 + (d-2) f^{-1} \text{Hess}_f(U, U).
\]

Combining this with (5.1), we obtain

\[
\text{Ric}'(U, U) - \langle \nabla'_U Z', U \rangle'
\geq \text{Ric}(U, U) - \langle \nabla'_U Z, U \rangle + \left\{ f^{-1} \Delta f - (d-3)|\nabla \log f| - 3|Z| \cdot |\nabla \log f| \right\} |U|^2
\geq -K' \langle U, U \rangle', \quad U \in TM,
\]

where

\[
(5.2) \quad K' = \sup_M \{ K f^2 - f \Delta f + (d-3)|\nabla f|^2 + 3|Z| |\nabla f| \}.
\]

Noting that \( f \geq 1 \), we have

\[
\sqrt{\langle Z', Z' \rangle'} = f^{-1} |f^2 Z + (d-2) f \nabla f| \leq \| f \|_{\infty} \| Z \|_{\infty} + (d-2) \| \nabla f \|_{\infty},
\]

\[
\sqrt{\langle \nabla' f^{-1}, \nabla' f^{-1} \rangle'} = f |\nabla f^{-1}| \leq \| \nabla f \|_{\infty}.
\]
Letting $K_\psi$ be defined in Theorem 4.1 for the manifold $(M, \langle \cdot, \cdot \rangle')$ and $L = \psi^2(\Delta' + Z')$ with $\psi = f^{-1}$, we deduce from $f \geq 1$, (5.2) and (5.3) that

$$K_\psi \leq \kappa_f.$$ 

Therefore, $C(T, \psi) \leq c(T, f)$ and thus, Theorem 4.1 implies

$$W_{2, \rho}^2(F \Pi^T_{\mu} \Pi^T_{\nu}) \leq 2c(T, f) \Pi^T_{\mu}(F \log F), \quad F \geq 0, \Pi^T_{\mu}(F) = 1,$$

where $\rho'_{\infty}$ is the uniform distance on $M^T$ induced by the metric $\langle \cdot, \cdot \rangle'$. The proof is completed by noting that $\rho_{\infty} \leq \|f\|_{\infty} \rho'_{\infty}$. 

Similarly, since $K_\psi \leq \kappa_f$ and

$$\rho' \leq \rho \leq \|f\|_{\infty} \rho,$$

the following result from Theorem 4.2 by taking $\psi = f^{-1}$.

**Theorem 5.2. In the situation of Theorem 5.1,**

$$W_{2, \rho}^2(\Pi^T_{\mu} \Pi^T_{\nu}) \leq 2\|f\|_{\infty} e^{(\kappa_f + \|\nabla f^{-1}\|_2^2)T} W_{2, \rho}(\mu, \nu), \quad \mu, \nu \in \mathcal{P}(M), T > 0.$$

As a consequence of Theorems 5.1 and 5.2, we present below an explicit transportation-cost inequalities for a class of non-convex manifolds.

**Corollary 5.3. Assume that (1.1) holds for some $K \geq 0$ and the injectivity radius $i_{\partial M}$ of $\partial M$ is strictly positive. Let $\sigma \geq 0$ and $\gamma, k, > 0$ be such that $-\sigma \leq \|\nabla \Pi^\mu\|_{\infty} \leq \gamma$ and $\text{Sect}_M \leq k$. Let**

$$0 < r \leq \min \left\{ i_{\partial M}, \frac{1}{\sqrt{k}} \arcsin \left( \frac{\sqrt{k}}{\sqrt{k + \gamma^2}} \right) \right\}.$$

(i) **The transportation-cost inequality**

$$W_{2, \rho}^2(F \Pi^T_{\mu} \Pi^T_{\nu}) \leq (2 + rd\sigma)^2 \frac{e^{2\theta T} - 1}{\theta} \exp \left[ \frac{4(e^{2\theta T} - 1)}{\theta} \right] \Pi^T_{\mu}(F \log F)$$

holds for all $\mu \in \mathcal{P}(M)$ and $F \geq 0$ with $\Pi^T_{\mu}(F) = 1$, where

$$\theta = K \left( 1 + rd\sigma + \frac{d^2\sigma^2}{4} \right) + \frac{d\sigma}{r} (2(d - 2) + (d - 3)^+ + \frac{d^2}{2})\sigma^2 + 5\|Z\|_{\infty} \sigma \left( 1 + \frac{rd\sigma}{2} \right).$$

In particular,

$$W_{2, \rho}^2(F \Pi^T_{\nu} \Pi^T_{\nu}) \leq (2 + rd\sigma)^2 \frac{e^{2\theta T} - 1}{\theta} \exp \left[ \frac{4(e^{2\theta T} - 1)}{\theta} \right] \Pi^T_{\nu}(F \log F).$$
holds for all \( F \geq 0 \) with \( \Pi^T_0(F) = 1 \).

(ii) For any \( T > 0 \) and \( \mu, \nu \in \mathcal{P}(M) \),

\[
W_{2,\rho_{\infty}}(\Pi^T_\mu, \Pi^T_\nu) \leq (2 + \sigma rd)e^{(\theta + \sigma^2)T}W_{2,\rho}(\mu, \nu).
\]

Proof. Let

\[
h(s) = \cos \left(\sqrt{k}s\right) - \frac{\gamma}{\sqrt{k}} \sin \left(\sqrt{k}s\right), \quad s \geq 0.
\]

Then \( h \) is the unique solution to the equation

\[
h'' + kh = 0, \quad h(0) = 1, h'(0) = -\gamma.
\]

Up to an approximation argument presented in the proof of [20, Theorem 1.1], we may apply Theorem 5.1 to

\[
f = 1 + \sigma \varphi \circ \rho_{\partial M},
\]

where \( \rho_{\partial} \) is the Riemannian distance to \( \partial M \), which is smooth on \( \{ \rho_{\partial} < \iota_{\partial} \} \), and

\[
\alpha = (1 - h(r))^{1-d} \int_0^r (h(s) - h(r))^{d-1}ds,
\]

\[
\varphi(s) = \frac{1}{\alpha} \int_0^s (h(t) - h(r))^{1-d}dt \int_{\Lambda r}^r (h(u) - h(r))^{d-1}du, \quad s \geq 0.
\]

We have \( \varphi(0) = 1, 0 \leq \varphi' \leq \varphi'(0) = 1 \). Moreover, as observed in [20, Proof of Theorem 1.1],

\[
\alpha \geq \frac{r}{d}, \quad \varphi(r) \leq \frac{r^2}{2\alpha} \leq \frac{dr}{2}, \quad \Delta \varphi \circ \rho_{\partial M} \geq -\frac{1}{\alpha} \geq -\frac{d}{r}.
\]

So,

\[
\|f\|_\infty \leq 1 + \sigma \varphi(r) \leq 1 + \frac{rd\sigma}{2}, \quad \|\nabla f\|_\infty \leq \varphi'(0) = \sigma, \quad \Delta f \geq -\frac{\sigma d}{r}.
\]

Noting that (recall that \( K \geq 0 \))

\[
\sup(Kf^2) \leq K \left(1 + rd\sigma + \frac{r^2d^2\sigma^2}{4}\right),
\]

from (5.4) we conclude that \( \kappa_f \leq \theta \). So, (i) follows from (1.5) and 5.1 for \( R = 1 \), and (ii) follows from Theorem 4.2 and (5.4). \( \square \)
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