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LOGARITHMIC SOBOLEV AND INTERPOLATION INEQUALITIES ON THE SPHERE: CONSTRUCTIVE STABILITY RESULTS

GIOVANNI BRIGATI, JEAN DOLBEAULT, AND NIKITA SIMONOV

ABSTRACT. We consider Gagliardo-Nirenberg inequalities on the sphere which interpolate between the Poincaré inequality and the Sobolev inequality, and include the logarithmic Sobolev inequality as a special case. We establish explicit stability results in the subcritical regime using spectral decomposition techniques, and entropy and *carré du champ* methods applied to nonlinear diffusion flows.

1. INTRODUCTION AND MAIN RESULTS

Functional inequalities are essential in many areas of mathematics. The knowledge of optimal constants, or at least good estimates of them, is crucial for various applications. Whether optimality cases are achieved is a standard issue in analysis. The next natural question is to understand how the deficit, say the difference of the two sides of the functional inequality, measures the distance to the set of optimal functions. Such a question has been actively studied in critical Sobolev inequalities, but much less in subcritical interpolation inequalities. In the case of the sphere, a global stability result based on Bianchi-Egnell type methods was recently obtained for a family of Gagliardo-Nirenberg inequalities by R. Frank in [28], with the striking observation that only the power 4 of a natural distance is controlled by the deficit. Here we give a more detailed picture, which includes the logarithmic Sobolev inequality, and provide explicit estimates.

On the sphere \mathbb{S}^d with $d \geq 1$, the *logarithmic Sobolev inequality* can be written as

$$(LS) \quad \int_{\mathbb{S}^d} |\nabla F|^2 d\mu \geq \frac{d}{2} \int_{\mathbb{S}^d} F^2 \log \left(\frac{F^2}{\|F\|_{L^2(\mathbb{S}^d)}^2} \right) d\mu \quad \forall F \in H^1(\mathbb{S}^d, d\mu)$$

where $d\mu$ denotes the uniform probability measure. The equality case is achieved by constant functions and $d/2$ is the optimal constant as shown by taking the test functions $F_\varepsilon(x) = 1 + \varepsilon x \cdot \nu$, for some arbitrary $\nu \in \mathbb{S}^d$, in the limit as $\varepsilon \rightarrow 0$. Our first result is an improved inequality under an orthogonality constraint.

Theorem 1. *Let $d \geq 1$. For any $F \in H^1(\mathbb{S}^d, d\mu)$ such that*

$$(1) \quad \int_{\mathbb{S}^d} x F d\mu = 0,$$

we have

$$(2) \quad \int_{\mathbb{S}^d} |\nabla F|^2 d\mu - \frac{d}{2} \int_{\mathbb{S}^d} F^2 \log \left(\frac{F^2}{\|F\|_{L^2(\mathbb{S}^d)}^2} \right) d\mu \geq \mathcal{C}_d \int_{\mathbb{S}^d} |\nabla F|^2 d\mu$$

with $\mathcal{C}_d = \frac{2}{d+2}$.

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Since equality in (LS) is achieved if and only if F is a constant function, the right-hand side in (2) is an estimate of the distance to the set of optimal functions under the constraint $\int_{\mathbb{S}^d} x F d\mu = 0$. Alternatively, Theorem 1 amounts to the *improved logarithmic Sobolev inequality*

$$\int_{\mathbb{S}^d} |\nabla F|^2 d\mu \geq \frac{d+2}{2} \int_{\mathbb{S}^d} F^2 \log \left(\frac{F^2}{\|F\|_{L^2(\mathbb{S}^d)}^2} \right) d\mu \quad \forall F \in H^1(\mathbb{S}^d, d\mu) \text{ s.t. } \int_{\mathbb{S}^d} x F d\mu = 0.$$

Without Condition (1), there is no such inequality as (2). With $F_\varepsilon(x) = 1 + \varepsilon x \cdot v$ as above, as $\varepsilon \rightarrow 0$ one can indeed check that

$$\|\nabla F_\varepsilon\|_{L^2(\mathbb{S}^d)}^2 - \frac{d}{2} \int_{\mathbb{S}^d} F_\varepsilon^2 \log \left(\frac{F_\varepsilon^2}{\|F_\varepsilon\|_{L^2(\mathbb{S}^d)}^2} \right) d\mu = O(\varepsilon^4) = O(\|\nabla F_\varepsilon\|_{L^2(\mathbb{S}^d)}^4).$$

In absence of an additional constraint, like (1), such a behaviour is in fact optimal. The following estimate arises from the *carré du champ* method.

Proposition 2. *Let $d \geq 1$, $\gamma = 1/3$ if $d = 1$ and $\gamma = (4d-1)(d-1)^2/(d+2)^2$ if $d \geq 2$. Then, for any $F \in H^1(\mathbb{S}^d, d\mu)$ we have*

$$(3) \quad \int_{\mathbb{S}^d} |\nabla F|^2 d\mu - \frac{d}{2} \int_{\mathbb{S}^d} F^2 \log \left(\frac{F^2}{\|F\|_{L^2(\mathbb{S}^d)}^2} \right) d\mu \geq \frac{1}{2} \frac{\gamma \|\nabla F\|_{L^2(\mathbb{S}^d)}^4}{\gamma \|\nabla F\|_{L^2(\mathbb{S}^d)}^2 + d \|F\|_{L^2(\mathbb{S}^d)}^2}.$$

With $\|F\|_{L^2(\mathbb{S}^d)}^2 = 1$, notice that the deficit can be estimated from below by

$$\int_{\mathbb{S}^d} |\nabla F|^2 d\mu - \frac{d}{2} \int_{\mathbb{S}^d} F^2 \log(F^2) d\mu \geq \frac{\gamma}{2d} \|\nabla F\|_{L^2(\mathbb{S}^d)}^4 + o(\|\nabla F\|_{L^2(\mathbb{S}^d)}^4)$$

if $\|\nabla F\|_{L^2(\mathbb{S}^d)}^2$ is small enough.

Let $\Pi_1 F$ denote the orthogonal projection of a function $F \in L^2(\mathbb{S}^d)$ on the spherical harmonics corresponding to the first eigenvalue on \mathbb{S}^d , i.e.,

$$\Pi_1 F(x) = (d+1) x \cdot \int_{\mathbb{S}^d} y F(y) d\mu(y) \quad \forall x \in \mathbb{S}^d.$$

Our main stability result for the logarithmic Sobolev inequality combines the results of Theorem 1 and Proposition 2 as follows.

Theorem 3. *Let $d \geq 1$. For any $F \in H^1(\mathbb{S}^d, d\mu)$, we have*

$$\begin{aligned} \int_{\mathbb{S}^d} |\nabla F|^2 d\mu - \frac{d}{2} \int_{\mathbb{S}^d} F^2 \log \left(\frac{F^2}{\|F\|_{L^2(\mathbb{S}^d)}^2} \right) d\mu \\ \geq \mathcal{S}_d \left(\frac{\|\nabla \Pi_1 F\|_{L^2(\mathbb{S}^d)}^4}{\|\nabla F\|_{L^2(\mathbb{S}^d)}^2 + \frac{d}{2} \|F\|_{L^2(\mathbb{S}^d)}^2} + \|\nabla(\text{Id} - \Pi_1)F\|_{L^2(\mathbb{S}^d)}^2 \right) \end{aligned}$$

for some stability constant $\mathcal{S}_d > 0$.

An explicit estimate of \mathcal{S}_d is given in Section 4.

We also consider the subcritical *Gagliardo-Nirenberg inequalities*

$$(GN) \quad \int_{\mathbb{S}^d} |\nabla F|^2 d\mu \geq \frac{d}{p-2} (\|F\|_{L^p(\mathbb{S}^d)}^2 - \|F\|_{L^2(\mathbb{S}^d)}^2) \quad \forall F \in H^1(\mathbb{S}^d, d\mu)$$

for any $p \in [1, 2) \cup (2, 2^*)$. Here $d\mu$ again denotes the uniform probability measure on \mathbb{S}^d , the critical Sobolev exponent is $2^* := 2d/(d-2)$ if $d \geq 3$ and we adopt the convention that $2^* = +\infty$ if $d = 1$ or $d = 2$. Inequality (GN) with $p = 1$ is equivalent to the Poincaré inequality. If $d \geq 3$, Inequality (GN) also holds for the critical exponent $p = 2^*$ and it is in fact Sobolev's inequality with optimal constant on \mathbb{S}^d , but this is out of the scope of our paper which focuses on the subcritical regime $p < 2^*$. The logarithmic Sobolev inequality (LS) is obtained from (GN) by taking the limit as $p \rightarrow 2$ and the counterpart of the above results for $p \neq 2$, in the *subcritical range* $p < 2^*$, goes as follows.

Theorem 4. *Assume that $d \geq 1$ and $p \in (1, 2) \cup (2, 2^*)$. For any function $F \in H^1(\mathbb{S}^d, d\mu)$ such that the orthogonality condition (1) holds, we have*

$$(4) \quad \int_{\mathbb{S}^d} |\nabla F|^2 d\mu - \frac{d}{p-2} (\|F\|_{L^p(\mathbb{S}^d)}^2 - \|F\|_{L^2(\mathbb{S}^d)}^2) \geq \mathcal{C}_{d,p} \int_{\mathbb{S}^d} |\nabla F|^2 d\mu$$

$$\text{with } \mathcal{C}_{d,p} = \frac{2d-p(d-2)}{2(d+p)}.$$

Taking $F_\varepsilon(x) = 1 + \varepsilon x \cdot v$ as above shows that (1) is needed in Theorem 4. We also have a higher order estimate of the deficit as a consequence of the *carré du champ* method.

Proposition 5. *Let $d \geq 1$ and $p \in (1, 2) \cup (2, 2^*)$. There is a convex function ψ on \mathbb{R}^+ with $\psi(0) = \psi'(0) = 0$ such that, for any $F \in H^1(\mathbb{S}^d, d\mu)$, we have*

$$\int_{\mathbb{S}^d} |\nabla F|^2 d\mu - \frac{d}{p-2} (\|F\|_{L^p(\mathbb{S}^d)}^2 - \|F\|_{L^2(\mathbb{S}^d)}^2) \geq \|F\|_{L^p(\mathbb{S}^d)}^2 \psi \left(\frac{\|\nabla F\|_{L^2(\mathbb{S}^d)}^2}{\|F\|_{L^p(\mathbb{S}^d)}^2} \right).$$

An explicit expression of ψ will be given in Section 3. The two results of Theorem 4 and Proposition 5 can be combined to prove the analogue of Theorem 3 for $p \neq 2$, with an explicit constant: see Section 4.

Theorem 6. *Let $d \geq 1$ and $p \in (1, 2) \cup (2, 2^*)$. For any $F \in H^1(\mathbb{S}^d, d\mu)$, we have*

$$\begin{aligned} \int_{\mathbb{S}^d} |\nabla F|^2 d\mu - \frac{d}{p-2} (\|F\|_{L^p(\mathbb{S}^d)}^2 - \|F\|_{L^2(\mathbb{S}^d)}^2) \\ \geq \mathcal{S}_{d,p} \left(\frac{\|\nabla \Pi_1 F\|_{L^2(\mathbb{S}^d)}^4}{\|\nabla F\|_{L^2(\mathbb{S}^d)}^2 + \|F\|_{L^2(\mathbb{S}^d)}^2} + \|\nabla(\text{Id} - \Pi_1)F\|_{L^2(\mathbb{S}^d)}^2 \right) \end{aligned}$$

for some explicit stability constant $\mathcal{S}_{d,p} > 0$.

Let us give a brief account of the literature. The *Gagliardo-Nirenberg inequalities* (GN) on the sphere have been established with optimal constant for any $p \in (2, 2^*)$ in [10, Corollary 6.1] and in [7]. In dimension $d = 2$, Onofri's inequality is obtained from (GN) in the limit as $p \rightarrow 2^* = +\infty$: see [7, 13]. With $p \in [1, 2)$ or $p > 2$ but not too large (if $d \geq 2$), Inequality (GN) was known earlier from [3]. A Markovian point of view is presented in [5], with many more references therein on related questions. On the Euclidean space, such inequalities go back to [41, 29, 39]. The *logarithmic Sobolev inequality* (LS) is a well known limit case as $p \rightarrow 2$ and can be considered in a common framework with (GN). Whenever possible, we will adopt this point of view. The literature on (LS) on the circle and on the sphere can be retraced back at least to [46], [36, Theorem 1, page 268] with computations based on the ultraspherical operator, and [40] for a more variational approach. The inequality with optimal constant is stated in [3, Inequality (13) page 195] as a consequence of the *carré du champ* method. Also see [4]

and [14, page 342] for related results and [18, 22, 23] for a PDE approach based on entropy estimates and the *carré du champ* method. After symmetrization, the problem is reduced to a simpler family of interpolation inequalities involving only the ultraspherical operator.

The interest for stability issues was raised by [12] and the stability result of Bianchi and Egnell in [9], on the Euclidean space. Over the years, various approaches have been developed, based on compactness methods and contradiction arguments as in [9, 16], spectral analysis and orthogonality conditions as in [23, Proposition 5.4] and [31], or entropy methods and improved inequalities as in [2, 26, 21, 23, 19]. For spectral methods, a fruitful strategy relies on the Funk-Hecke formula and the approach of [34, 7], which applies to the stability result for fractional interpolation inequalities of [16] and [27, Corollary 2.3]. This is the method we use in Section 2. Stability issues for (GN) have recently been discussed in [28] with methods of Bianchi-Egnell type, with the drawback that no estimate of the stability constant is known. This drawback can be cured by a *carré du champ* method as we shall see in Section 3. Without entering into details, let us mention some recent progress on stability in [11, 20, 32, 15] for related critical inequalities.

This paper is organized as follows. Section 2 is devoted to the proof by spectral methods of Theorem 7 (see below), which is an extension of Theorems 1 and 4: under orthogonality constraints, these results are reduced to estimates of improved constants in inequalities (LS) and (GN), with various refinements based on a decomposition in spherical harmonics. An explicit stability result without constraints corresponding to Propositions 3 and 5 is proved in Section 3. The proof of Theorems 3 and 6, in Section 4, is based on the spectral decomposition method developed by R. Frank in [28]. We collect the previous estimates (with and without orthogonality constraints) in global results, with explicit constants. Various additional results are stated in two appendices: the extension of the method to interpolation inequalities for the Gaussian measure on the Euclidean space and a discussion of its limitations in Appendix A, the details of the computations of the *carré du champ* method on the sphere and its application in order to establish improved functional inequalities in Appendix B.

2. IMPROVEMENTS UNDER ORTHOGONALITY CONSTRAINTS

In this section, we prove Theorems 1 and 4 in the slightly more general framework of Theorem 7 below. Let us consider the generalized entropy functionals

$$\mathcal{E}_2[F] := \frac{1}{2} \int_{\mathbb{S}^d} F^2 \log \left(\frac{F^2}{\|F\|_{L^2(\mathbb{S}^d)}^2} \right) d\mu \quad \text{and} \quad \mathcal{E}_p[F] := \frac{\|F\|_{L^p(\mathbb{S}^d)}^2 - \|F\|_{L^2(\mathbb{S}^d)}^2}{p-2} \quad \text{if } p \neq 2.$$

With these notations, we can rephrase (LS) and (GN) as

$$\int_{\mathbb{S}^d} |\nabla F|^2 d\mu \geq d \mathcal{E}_p[F] \quad \forall F \in H^1(\mathbb{S}^d, d\mu)$$

for any $p \in [1, 2^*)$. The optimality case is achieved by considering the test function $F_\varepsilon = 1 + \varepsilon \varphi_1$ in the limit as $\varepsilon \rightarrow 0$, where φ_1 is an eigenfunction of the Laplace-Beltrami operator such that $-\Delta \varphi_1 = d \varphi_1$, for instance $\varphi_1(x) = x \cdot v$ for some $v \in \mathbb{S}^d$ as in Section 1.

Let us consider the decomposition into spherical harmonics of $L^2(\mathbb{S}^d, d\mu)$

$$L^2(\mathbb{S}^d, d\mu) = \bigoplus_{\ell=0}^{\infty} \mathcal{H}_\ell,$$

where \mathcal{H}_ℓ is the subspace of spherical harmonics of degree $\ell \geq 0$. See for instance [37, 42, 8, 35]. For any integer $k \geq 1$, let us define Π_k as the orthogonal projection with respect to $L^2(\mathbb{S}^d, d\mu)$ onto $\bigoplus_{\ell=1}^k \mathcal{H}_\ell$. The following statement extends Theorems 1 and 4.

Theorem 7. *Assume that $d \geq 1$, $p \in (1, 2^*)$ and let $k \geq 1$ be an integer. For any function $F \in H^1(\mathbb{S}^d, d\mu)$, we have*

$$(5) \quad \int_{\mathbb{S}^d} |\nabla F|^2 d\mu - d \mathcal{E}_p[F] \geq \mathcal{C}_{d,p,k} \int_{\mathbb{S}^d} |\nabla(\text{Id} - \Pi_k)F|^2 d\mu$$

for some explicit constant $\mathcal{C}_{d,p,k} \in (0, 1)$ such that $\mathcal{C}_{d,p,k} \leq \mathcal{C}_{d,p,1} = \frac{2d-p(d-2)}{2(d+p)}$.

The expression of $\mathcal{C}_{d,p,k}$ is given below in the proof. Inequality (5) can be seen as an improvement of (LS) and (GN), namely

$$(1 - \mathcal{C}_{d,p,k}) \int_{\mathbb{S}^d} |\nabla F|^2 d\mu \geq d \mathcal{E}_p[F]$$

for any $F \in H^1(\mathbb{S}^d, d\mu)$ such that $\Pi_k F = 0$. With $k = 1$, this establishes (2) and (4), thus proving Theorem 1 if $p = 2$, and Theorem 4 if $p \neq 2$.

Proof. Let $(F_j)_{j \in \mathbb{N}}$ be the decomposition of F along \mathcal{H}_j for any $j \in \mathbb{N}$. We learn from [7, Ineq. (19)] or [27, Ineq. (1.6)] that the *subcritical interpolation inequalities*

$$(6) \quad \mathcal{E}_p[F] \leq \sum_{j=1}^{\infty} \zeta_j(p) \int_{\mathbb{S}^d} |F_j|^2 d\mu \quad \forall F \in H^1(\mathbb{S}^d, d\mu)$$

hold for any $p \in (1, 2) \cup (2, 2^*)$ with

$$\zeta_j(p) := \frac{\gamma_j\left(\frac{d}{p}\right) - 1}{p - 2} \quad \text{and} \quad \gamma_j(x) := \frac{\Gamma(x)\Gamma(j+d-x)}{\Gamma(d-x)\Gamma(x+j)}.$$

Notice that $\zeta_j(p) \geq 0$ for any $p \in (1, 2) \cup (2, 2^*)$. According to [27, Lemma 2.2], the function ζ_j is strictly monotone increasing on $(1, \infty)$ for any $j \geq 2$ and the limits

$$\lambda_j = d \lim_{p \rightarrow 2^*} \zeta_j(p)$$

are the eigenvalues of the Laplace-Beltrami on the sphere, with $\lambda_j = j(j+d-1)$. Hence

$$d \mathcal{E}_p[F] \leq \sum_{j=1}^{\infty} \lambda_j \int_{\mathbb{S}^d} |F_j|^2 d\mu = \int_{\mathbb{S}^d} |\nabla F|^2 d\mu,$$

which is the essence of the proof of (GN) in [7] and also the main idea for the proof of the stability result for fractional interpolation inequalities of [27, Corollary 2.3]. Here we draw some consequences in standard norms for non-fractional operators and identify estimates of the stability constant in the corresponding stability result.

▷ *The case $p \neq 2$.* Let $x = d/p \in ((d-2)/2, d]$ if $d \geq 2$ and $x \in (0, d]$ if $d = 1$. We consider

$$\xi_j(x) := \frac{|\gamma_j(x) - 1|}{j(j+d-1)} \quad \text{and} \quad h_j(x) = \frac{j(j+d-1)(j+d-x)}{(j+1)(j+d)(j+x)},$$

notice that $\gamma_j(x) > 1$ for $x < d/2$, while $\gamma_j(x) < 1$ for $x > d/2$. An elementary computation shows that $0 < h_j(x) < 1$. Since $\gamma_{j+1}(x)\lambda_j = h_j(x)\lambda_{j+1}\gamma_j(x)$, we obtain

$$(7) \quad \xi_{j+1}(x) = h_j(x)\xi_j(x) + (1 - h_j(x))\xi_j^*(x)$$

where

$$\xi_j^*(x) := \frac{1}{1 - h_j(x)} \left| \frac{h_j(x)}{\lambda_j} - \frac{1}{\lambda_{j+1}} \right| = \frac{|d-2x|}{j(j+d)(2x-d+2)+dx}.$$

Notice that $(\xi_j^*(x))_{j \geq 2}$ is a monotone decreasing sequence for any fixed, admissible value of x . We start at $j = 2$ with the observation that $\xi_2^*(x) < \xi_2(x)$ if x is admissible. This gives, by using (7), the following estimate

$$\xi_3(x) = h_2(x)\xi_2(x) + (1 - h_2(x))\xi_2^*(x) < \xi_2(x).$$

Using $\xi_3^*(x) < \xi_2^*(x)$, we can iterate and conclude by induction that $\xi_j(x) < \xi_2(x)$ for all $j \geq 3$. As a consequence, we obtain

$$\sup_{j \geq 3} \frac{\zeta_j(p)}{j(j+d-1)} < \frac{\zeta_2(p)}{2(d+1)} = \frac{p}{2(d+p)} < \frac{1}{d} \quad \forall p \in (1, 2) \cup (2, 2^*).$$

We deduce from (6) that

$$\begin{aligned} \mathcal{E}_p[F] &\leq \int_{\mathbb{S}^d} |F_1|^2 d\mu + \frac{p}{2(d+p)} \sum_{j=2}^{\infty} j(j+d-1) \int_{\mathbb{S}^d} |F_j|^2 d\mu \\ &= \frac{1}{d} \int_{\mathbb{S}^d} |\nabla F|^2 d\mu + \frac{2d-p(d-2)}{2d(d+p)} \int_{\mathbb{S}^d} |\nabla(\text{Id} - \Pi_1)F|^2 d\mu, \end{aligned}$$

which proves the result with $k = 1$ and gives the expression of $\mathcal{C}_{d,p,1}$.

Let us consider the case $k > 1$. We already know that $\xi_2(x) > \xi_2^*(x)$. For any $j \geq 2$, we deduce from (7) that

$$\xi_{j+1}(x) - \xi_{j+1}^*(x) = h_j(x)(\xi_j - \xi_j^*(x)) + \xi_j^*(x) - \xi_{j+1}^*(x) \geq h_j(x)(\xi_j - \xi_j^*(x))$$

because $j \mapsto \xi_j^*(x)$ is monotone decreasing. By induction, this proves that $\xi_j(x) > \xi_j^*(x)$ for any $j \geq 2$. As a consequence of (7), $j \mapsto \xi_j(x)$ is also monotone decreasing and

$$\sup_{j \geq k+2} \frac{\zeta_j(p)}{j(j+d-1)} < \frac{\zeta_{k+1}(p)}{(k+1)(k+d)} < \frac{1}{d} \quad \forall p \in (1, 2) \cup (2, 2^*).$$

Altogether, for any $k \geq 1$, we have

$$d\mathcal{E}_p[F] \leq \int_{\mathbb{S}^d} |\nabla \Pi_k F|^2 d\mu + \frac{d\zeta_{k+1}(p)}{(k+1)(k+d)} \int_{\mathbb{S}^d} |\nabla F|^2 d\mu,$$

and the stability constant in (5) is estimated by

$$\mathcal{C}_{d,p,k} = 1 - \frac{d\zeta_{k+1}(p)}{(k+1)(k+d)}.$$

In our method, this constant cannot be improved as shown by a test function such that $F_j = 0$ for any $j \in \mathbb{N}$ such that $j \neq 0$ and $j \neq k+1$, but this does not prove the optimality of $\mathcal{C}_{d,p,k}$.

▷ *The case $p = 2$.* By taking the limit as $p \rightarrow 2_+$ in (6), we obtain that

$$\eta_j := \frac{2}{d} \lim_{p \rightarrow 2_+} \zeta_j(p) = \psi(j+d/2) - \psi(d/2)$$

where $\psi(z) = \Gamma'(z)/\Gamma(z)$ is the *digamma function*, and

$$\frac{1}{2} \int_{\mathbb{S}^d} F^2 \log \left(\frac{F^2}{\|F\|_{L^2(\mathbb{S}^d)}^2} \right) d\mu \leq \frac{d}{2} \sum_{j=1}^{\infty} \eta_j \int_{\mathbb{S}^d} |F_j|^2 d\mu \quad \forall F \in H^1(\mathbb{S}^d, d\mu).$$

From $\psi(z+1) = \psi(z) + 1/z$ obtained by differentiating the identity $\Gamma(z+1) = z\Gamma(z)$ with respect to z , we learn that

$$\eta_{j+1} = \eta_j + \frac{2}{d+2j}.$$

We claim that

$$\eta_2 \leq \eta_j \leq \frac{2\lambda_j}{d(d+2)} \quad \forall j \geq 2$$

because there is equality for $j = 2$ as $\eta_2 = \frac{4(d+1)}{d(d+2)}$ and $\lambda_2 = 2(d+1)$ on the one hand, and

$$\eta_{j+1} - \eta_j = \frac{2}{d+2j} \leq \frac{2(d+2j)}{d(d+2)} = \frac{2(\lambda_{j+1} - \lambda_j)}{d(d+2)}$$

on the other hand, so that the result follows by induction.

Using $\lambda_{j+1} = \lambda_j + (d+2j) = \lambda_j + 2z_j$ where $z_j := j + d/2$, we also have

$$\frac{\eta_{j+1}}{\lambda_{j+1}} = \frac{\eta_j + \frac{1}{z_j}}{\lambda_j + 2z_j} < \frac{\eta_j}{\lambda_j}$$

where the inequality follows from

$$z_j^2 > \frac{\lambda_j}{2\eta_j} \quad \forall j \geq 1.$$

This inequality is indeed true for $j = 1$ because $\eta_1 = 2/d$ and we obtain the result for any $j \geq 1$ by induction using

$$\eta_{j+1} - \eta_j = \frac{2}{d+2j} \geq \frac{\lambda_{j+1}}{2z_{j+1}^2} - \frac{\lambda_j}{2z_j^2} = 2 \frac{4j^2 + 2(d^2+2)j + d^3}{(d+2j)^2(d+2+2j)^2}.$$

Altogether, for any $k \geq 1$, we have

$$d\mathcal{E}_2[F] \leq \int_{\mathbb{S}^d} |\nabla \Pi_k F|^2 d\mu + \frac{d\eta_{k+1}}{(k+1)(k+d)} \int_{\mathbb{S}^d} |\nabla F|^2 d\mu$$

and the constant in (5) is given by

$$\mathcal{C}_{d,2,k} = 1 - \frac{d\eta_{k+1}}{(k+1)(k+d)}.$$

In the framework of our method, this estimate of the constant cannot be improved as shown by a test function such that $F_j = 0$ for any $j \in \mathbb{N}$ such that $j \neq 0$ and $j \neq k+1$, but again this does not prove the optimality of $\mathcal{C}_{d,p,k}$. \square

3. IMPROVEMENTS BY THE CARRÉ DU CHAMP METHOD

We improve upon Frank's stability result in [28] by giving a constructive estimate based on the *carré du champ* method, without assuming any additional constraint. Various computations that are needed for a complete proof, most of them already known in the literature, are collected in Appendix B.

3.1. A simple estimate based on the heat flow, below the Bakry-Emery exponent.

Let us consider the constant γ given by

$$(8) \quad \gamma := \left(\frac{d-1}{d+2} \right)^2 (p-1)(2^\# - p) \quad \text{if } d \geq 2, \quad \gamma := \frac{p-1}{3} \quad \text{if } d = 1,$$

where $2^\# := \frac{2d^2+1}{(d-1)^2}$ is the *Bakry-Emery exponent*. Notice that $\gamma = 2 - p$ with $1 \leq p \leq 2^\#$ means that

$$\begin{aligned} d = 1 & \quad \text{and} \quad p = 7/4 = p_*(1), \\ d > 1 & \quad \text{and} \quad p = p_*(d) := \frac{3 + d + 2d^2 - 2\sqrt{4d + 4d^2 + d^3}}{(d-1)^2}. \end{aligned}$$

Let us define

$$(9) \quad s_* := \frac{1}{p-2} \quad \text{if } p > 2 \quad \text{and} \quad s_* := +\infty \quad \text{if } p \leq 2.$$

For any $s \in [0, s_*)$, let

$$(10) \quad \begin{aligned} \varphi(s) &= \frac{1-(p-2)s-(1-(p-2)s)^{-\frac{\gamma}{p-2}}}{2-p-\gamma} && \text{if } \gamma \neq 2-p \quad \text{and} \quad p \neq 2, \\ \varphi(s) &= \frac{1}{2-p} (1+(2-p)s) \log(1+(2-p)s) && \text{if } \gamma = 2-p \neq 0, \\ \varphi(s) &= \frac{1}{\gamma} (e^{\gamma s} - 1) && \text{if } p = 2. \end{aligned}$$

In [19, Theorem 2.1] (also see [21] and earlier related references therein) the *improved Gagliardo-Nirenberg inequalities*

$$(11) \quad \|\nabla F\|_{L^2(\mathbb{S}^d)}^2 \geq d \varphi \left(\frac{\mathcal{E}_p[F]}{\|F\|_{L^p(\mathbb{S}^d)}^2} \right) \|F\|_{L^p(\mathbb{S}^d)}^2 \quad \forall F \in H^1(\mathbb{S}^d)$$

are stated with γ given by (8) under the conditions

$$d \geq 1 \quad \text{and} \quad 1 \leq p \leq 2^\# \quad \text{if } d \geq 2, \quad p \geq 1 \quad \text{if } d = 1.$$

Why this estimate is based on the heat flow is explained in Appendix B. Additional justifications and the discussion of the case $p = 2$ are also given in Appendix B.

Since $\varphi(0) = 0$, $\varphi'(0) = 1$, and φ is convex increasing, with an asymptote at $s = s_*$ if $p \in (2, 2^\#)$, we know that $\varphi : [0, s_*) \rightarrow \mathbb{R}^+$ is invertible and $\psi : \mathbb{R}^+ \rightarrow [0, s_*)$, $s \mapsto \psi(s) := s - \varphi^{-1}(s)$, is convex increasing with $\psi(0) = \psi'(0) = 0$, $\lim_{t \rightarrow +\infty} (t - \psi(t)) = s_*$, and

$$\psi''(0) = \varphi''(0) = \frac{(d-1)^2}{(d+2)^2} (2^\# - p)(p-1) > 0 \quad \forall p \in (1, 2^\#).$$

Proposition 8. *With the above notations, $d \geq 1$ and $p \in (1, 2^\#)$, we have*

$$\|\nabla F\|_{L^2(\mathbb{S}^d)}^2 - d \mathcal{E}_p[F] \geq d \|F\|_{L^p(\mathbb{S}^d)}^2 \psi \left(\frac{1}{d} \frac{\|\nabla F\|_{L^2(\mathbb{S}^d)}^2}{\|F\|_{L^p(\mathbb{S}^d)}^2} \right) \quad \forall F \in H^1(\mathbb{S}^d).$$

If $p = 2$, notice that ψ is explicit and given by

$$\psi(t) := t - \frac{1}{\gamma} \log(1 + \gamma t) \quad \forall t \geq 0.$$

The proof of Proposition 2 follows from the observation that $\psi(t) \geq \frac{\gamma}{2} \frac{t^2}{1 + \gamma t}$ for any $t \geq 0$.

3.2. An estimate based on the fast diffusion flow, valid up to the critical exponent.

The subcritical range $p \in [2^\#, 2^*)$ corresponding to exponents between the *Bakry-Emery exponent* and the critical Sobolev exponent is not covered in Section 3.1. In that case, we rely on entropy methods based on a fast diffusion or porous medium equation of exponent m which are detailed in Section B (with corresponding references), to establish that an improved inequality (11) holds for any $\varphi = \varphi_{m,p}$ where

$$(12) \quad \varphi_{m,p}(s) := \int_0^s \exp \left[-\zeta \left((1 - (p-2)z)^{1-\delta} - (1 - (p-2)s)^{1-\delta} \right) \right] dz$$

provided $m \in \mathcal{A}_p := \mathcal{A}_p := \left\{ m \in [m_-(d,p), m_+(d,p)] : \frac{2}{p} \leq m < 1 \text{ if } p < 4 \right\}$ where

$$(13) \quad m_\pm(d,p) := \frac{1}{(d+2)p} \left(dp + 2 \pm \sqrt{d(p-1)(2d - (d-2)p)} \right)$$

while the parameters δ and ζ are defined by

$$\delta := 1 + \frac{(m-1)p^2}{4(p-2)},$$

$$\zeta := \frac{(d+2)^2 p^2 m^2 - 2p(d+2)(dp+2)m + d^2(5p^2 - 12p + 8) + 4d(3-2p)p + 4}{(1-m)(d+2)^2 p^2}.$$

Let $s_* := 1/(p-2)$ as in (9) and consider the inverse function $\varphi_{m,p}^{-1} : \mathbb{R}^+ \rightarrow [0, s_*)$ and $\psi_{m,p}(s) := s - \varphi_{m,p}^{-1}(s)$. Exactly as in the case $m = 1$, we have the improved entropy – entropy production inequality

$$\|\nabla F\|_{L^2(\mathbb{S}^d)}^2 \geq d \|F\|_{L^p(\mathbb{S}^d)}^2 \varphi_{m,p} \left(\frac{\mathcal{E}_p[F]}{\|F\|_{L^p(\mathbb{S}^d)}^2} \right) \quad \forall F \in H^1(\mathbb{S}^d),$$

which provides us with the following stability estimate.

Proposition 9. *With above notations, $d \geq 1$, $p \in (2, 2^*)$ and $m \in \mathcal{A}_p$, we have*

$$\|\nabla F\|_{L^2(\mathbb{S}^d)}^2 - d \mathcal{E}_p[F] \geq d \|F\|_{L^p(\mathbb{S}^d)}^2 \psi_{m,p} \left(\frac{\|\nabla F\|_{L^2(\mathbb{S}^d)}^2}{d \|F\|_{L^p(\mathbb{S}^d)}^2} \right) \quad \forall F \in H^1(\mathbb{S}^d).$$

The function $\varphi_{m,p}$ can be expressed in terms of the *incomplete* Γ function, while $\psi_{m,p}$ is known only implicitly.

3.3. Comparison with other estimates.

Let us assume that $p \in (2, 2^*)$. In [28], R. Frank proves the existence of a positive constant $c_*(d, p)$ such that

$$\|\nabla F\|_{L^2(\mathbb{S}^d)}^2 - d \mathcal{E}_p[F] \geq c_*(d, p) \frac{\left(\|\nabla F\|_{L^2(\mathbb{S}^d)}^2 + \|F - \bar{F}\|_{L^2(\mathbb{S}^d)}^2 \right)^2}{\|\nabla F\|_{L^2(\mathbb{S}^d)}^2 + \frac{d}{p-2} \|F\|_{L^2(\mathbb{S}^d)}^2} \quad \forall F \in H^1(\mathbb{S}^d, d\mu)$$

where $\bar{F} := \int_{\mathbb{S}^d} F d\mu$, which in particular implies the existence of a positive constant $c(d, p)$ such that

$$(14) \quad \|\nabla F\|_{L^2(\mathbb{S}^d)}^2 - d \mathcal{E}_p[F] \geq c(d, p) \frac{\|\nabla F\|_{L^2(\mathbb{S}^d)}^4}{\|\nabla F\|_{L^2(\mathbb{S}^d)}^2 + \frac{d}{p-2} \|F\|_{L^2(\mathbb{S}^d)}^2} \quad \forall F \in H^1(\mathbb{S}^d, d\mu)$$

for all $p \in (2, 2^*)$. The value of the constant $c_*(d, p)$ found in [28] is unknown as it follows from a compactness argument, in the spirit of [9], but the exponent 4 in the r.h.s. of (14) is optimal. With the test functions $F_\varepsilon(x) = 1 + \varepsilon x \cdot \nu$ for some arbitrary $\nu \in \mathbb{S}^d$, we can indeed check that

$$\lim_{\varepsilon \rightarrow 0} \frac{1}{\varepsilon^4} \left(\|\nabla F_\varepsilon\|_{L^2(\mathbb{S}^d)}^2 - d \mathcal{E}_p[F_\varepsilon] \right) = \frac{(d+p)(p-1)}{2d(d+3)},$$

which gives the upper bounds

$$c(d, p) \leq \frac{(p-1)(d+p)}{2(p-2)(d+3)} \quad \text{and} \quad c_*(d, p) \leq \frac{d^2}{(d+1)^2} \frac{(p-1)(d+p)}{2(p-2)(d+3)}.$$

Let us notice that $\|\nabla F\|_{L^2(\mathbb{S}^d)}^2 \geq d \|F - \bar{F}\|_{L^2(\mathbb{S}^d)}^2$ by the Poincaré inequality, so that we have

$$\left(\|\nabla F\|_{L^2(\mathbb{S}^d)}^2 + \|F - \bar{F}\|_{L^2(\mathbb{S}^d)}^2 \right)^2 \geq \|\nabla F\|_{L^2(\mathbb{S}^d)}^4 \geq \frac{d^2}{(d+1)^2} \left(\|\nabla F\|_{L^2(\mathbb{S}^d)}^2 + \|F - \bar{F}\|_{L^2(\mathbb{S}^d)}^2 \right)^2$$

and, at least if $c_*(d, p)$ and $c(d, p)$ are the optimal constants

$$\frac{d^2}{(d+1)^2} c(d, p) \leq c_*(d, p) \leq c(d, p).$$

We claim that the *carré du champ* method provides us with a constructive estimate of $c(d, p)$. Let

$$\phi_c(s) := \frac{d}{2(1-c)} \left(2cs - s_* + \sqrt{s_*^2 + 4cs(s-s_*)} \right).$$

Corollary 10. *Let $p \in (2, 2^*)$. With the notations of Proposition 9, Inequality (14) holds with*

$$c = \sup \left\{ c > 0 : \exists m \in \mathcal{A}_p \text{ such that } \phi_c(s) \leq \varphi_{m,p}(s) \forall s \in [0, s_*] \right\}.$$

Proof. With no loss of generality, let us assume that $\|F\|_{L^p(\mathbb{S}^d)} = 1$ and define

$$i = \|\nabla F\|_{L^2(\mathbb{S}^d)}^2 \quad \text{and} \quad e := \frac{1 - \|F\|_{L^2(\mathbb{S}^d)}^2}{p-2}$$

so that $\|F\|_{L^2(\mathbb{S}^d)}^2 = 1 - (p-2)e$. With $c = c(d, p)$, we can rewrite (14) as

$$i - de \geq \frac{ci^2}{i + \frac{d}{p-2} - de}$$

which amounts to

$$i - de \geq \phi_c(e).$$

Since we know that $i - de \geq \varphi_{m,p}(e)$, the conclusion follows for the largest possible $c > 0$ such that $\varphi_{m,p} \geq \phi_c$. \square

4. GLOBAL STABILITY RESULTS

We collect the statements of Theorems 3 and 6 in a single result. The whole Section is devoted to its proof.

Theorem 11. *Let $d \geq 1$ and $p \in (1, 2^*)$. For any $F \in H^1(\mathbb{S}^d, d\mu)$, we have*

$$(15) \quad \int_{\mathbb{S}^d} |\nabla F|^2 d\mu - d\mathcal{E}_p[F] \geq \mathcal{S}_{d,p} \left(\frac{\|\nabla \Pi_1 F\|_{L^2(\mathbb{S}^d)}^4}{\|\nabla F\|_{L^2(\mathbb{S}^d)}^2 + \|F\|_{L^2(\mathbb{S}^d)}^2} + \|\nabla(\text{Id} - \Pi_1)F\|_{L^2(\mathbb{S}^d)}^2 \right)$$

for some explicit stability constant $\mathcal{S}_{d,p} > 0$.

The value of $\mathcal{S}_{d,p}$ is elementary and explicit but its expression is lengthy. We explain in the proof how to compute it with all necessary details to obtain a numerical expression of $\mathcal{S}_{d,p}$ for given p and d , if needed.

Proof. By homogeneity of (15), we can assume that $\|F\|_{L^2(\mathbb{S}^d)} = 1$ without loss of generality. For clarity, we subdivide the proof in various steps. Let us start with the case $p > 2$.

• *An estimate based on the carré du champ method.* If $\|\nabla F\|_{L^2(\mathbb{S}^d)}^2 / \|F\|_{L^p(\mathbb{S}^d)}^2 \geq \vartheta_0 > 0$, we know by the convexity of $\psi_{m,p}$ that

$$(16) \quad \|\nabla F\|_{L^2(\mathbb{S}^d)}^2 - d\mathcal{E}_p[F] \geq d \|F\|_{L^p(\mathbb{S}^d)}^2 \psi_{m,p} \left(\frac{1}{d} \frac{\|\nabla F\|_{L^2(\mathbb{S}^d)}^2}{\|F\|_{L^p(\mathbb{S}^d)}^2} \right) \geq \frac{d}{\vartheta_0} \psi_{m,p} \left(\frac{\vartheta_0}{d} \right) \|\nabla F\|_{L^2(\mathbb{S}^d)}^2.$$

In that case, we conclude from $\|\nabla F\|_{L^2(\mathbb{S}^d)}^2 = \|\nabla \Pi_1 F\|_{L^2(\mathbb{S}^d)}^2 + \|\nabla(\text{Id} - \Pi_1)F\|_{L^2(\mathbb{S}^d)}^2$ and

$$\|\nabla \Pi_1 F\|_{L^2(\mathbb{S}^d)}^2 \geq \frac{\|\nabla \Pi_1 F\|_{L^2(\mathbb{S}^d)}^4}{\|\nabla F\|_{L^2(\mathbb{S}^d)}^2 + \|F\|_{L^p(\mathbb{S}^d)}^2}.$$

Let us assume now that $\|\nabla F\|_{L^2(\mathbb{S}^d)}^2 < \vartheta_0 \|F\|_{L^p(\mathbb{S}^d)}^2$. By taking into account (GN), we obtain

$$\|\nabla F\|_{L^2(\mathbb{S}^d)}^2 < \vartheta_0 \|F\|_{L^p(\mathbb{S}^d)}^2 \leq \vartheta_0 \left(\|F\|_{L^2(\mathbb{S}^d)}^2 + \frac{p-2}{d} \|\nabla F\|_{L^2(\mathbb{S}^d)}^2 \right).$$

Using $\|F\|_{L^2(\mathbb{S}^d)} = 1$, and

$$\vartheta = \frac{d \vartheta_0}{d - (p-2) \vartheta_0} > 0$$

then we know that

$$(17) \quad \|\nabla F\|_{L^2(\mathbb{S}^d)}^2 < \vartheta.$$

Notice that so far the parameter ϑ (or equivalently ϑ_0) still has to be chosen.

• *An estimate of the average.* Let us estimate $\Pi_0 F := \int_{\mathbb{S}^d} F d\mu$. By the Poincaré inequality, we have

$$1 = \|F\|_{L^2(\mathbb{S}^d)}^2 = \left(\int_{\mathbb{S}^d} F d\mu \right)^2 + \|(\text{Id} - \Pi_0)F\|_{L^2(\mathbb{S}^d)}^2 \leq \left(\int_{\mathbb{S}^d} F d\mu \right)^2 + \frac{\vartheta}{d},$$

and on the other hand we know that $\left(\int_{\mathbb{S}^d} F d\mu \right)^2 \leq \|F\|_{L^2(\mathbb{S}^d)}^2 = 1$ by the Cauchy-Schwarz inequality, so that

$$(18) \quad \frac{d - \vartheta}{d} < \left(\int_{\mathbb{S}^d} F d\mu \right)^2 \leq 1.$$

We assume in the sequel that

$$(19) \quad \vartheta < d.$$

• *Partial decomposition on spherical harmonics.* With no loss of generality, let us write

$$(20) \quad F = \mathcal{M} (1 + \varepsilon \mathcal{Y} + \eta G)$$

such that $\mathcal{M} = \Pi_0 F$ and $\Pi_1 F = \varepsilon \mathcal{Y}$ where $\mathcal{Y}(x) = \sqrt{\frac{d+1}{d}} x \cdot v$ for some given $v \in \mathbb{S}^d$. Here the functions \mathcal{Y} and G are normalized so that $\|\nabla \mathcal{Y}\|_{L^2(\mathbb{S}^d)} = \|\nabla G\|_{L^2(\mathbb{S}^d)} = 1$ and

$$\mathcal{M}^{-2} \|\nabla F\|_{L^2(\mathbb{S}^d)}^2 = \varepsilon^2 + \eta^2 \quad \text{and} \quad \mathcal{M}^{-2} \|F\|_{L^2(\mathbb{S}^d)}^2 = 1 + \frac{1}{d} \varepsilon^2 + \eta^2 \|G\|_{L^2(\mathbb{S}^d)}^2.$$

We observe that $\Pi_0(F - \mathcal{M}) = 0$. Using (GN) and the Poincaré inequality, we have

$$\|F - \mathcal{M}\|_{L^p(\mathbb{S}^d)}^2 \leq \|F - \mathcal{M}\|_{L^2(\mathbb{S}^d)}^2 + \frac{p-2}{d} \|\nabla F\|_{L^2(\mathbb{S}^d)}^2 \leq \frac{p-1}{d} \|\nabla F\|_{L^2(\mathbb{S}^d)}^2.$$

Similarly, by (5)

$$\frac{d p}{2(d+p)} \|\nabla G\|_{L^2(\mathbb{S}^d)}^2 = \left(1 - \frac{2d-p(d-2)}{2(d+p)} \right) \|\nabla G\|_{L^2(\mathbb{S}^d)}^2 \geq d \mathcal{E}_p[G]$$

and the improved Poincaré inequality (5) written with $p = 1$ and $k = 1$

$$\|G\|_{L^2(\mathbb{S}^d)}^2 \leq \frac{1}{2(d+1)} \|\nabla G\|_{L^2(\mathbb{S}^d)}^2 = \frac{1}{2(d+1)},$$

we have

$$\|G\|_{L^p(\mathbb{S}^d)}^2 \leq \|G\|_{L^2(\mathbb{S}^d)}^2 + \frac{p(p-2)}{2(d+p)} \|\nabla G\|_{L^2(\mathbb{S}^d)}^2 \leq C_{p,d}$$

using $\|\nabla G\|_{L^2(\mathbb{S}^d)} = 1$, with $C_{p,d} := \frac{1}{2(d+1)} + \frac{p(p-2)}{2(d+p)}$. By the Cauchy-Schwarz inequality, we also have

$$\|G\|_{L^1(\mathbb{R}^d)} \leq \frac{1}{\sqrt{2(d+1)}},$$

We recall that the eigenvalues of $-\Delta$ on \mathbb{S}^d are $\lambda_k = k(k+d-1)$ with $k \in \mathbb{N}$. In preparation for a detailed Taylor expansion as in [28], let us consider the function

$$\mathcal{Y}(x) := \sqrt{\frac{d+1}{d}} x \cdot v,$$

which is such that $-\Delta \mathcal{Y} = \lambda_1 \mathcal{Y}$ with $\lambda_1 = d$ and

$$\begin{aligned} \|\nabla \mathcal{Y}\|_{L^2(\mathbb{S}^d)}^2 &= 1, \quad \|\mathcal{Y}\|_{L^2(\mathbb{S}^d)}^2 = \frac{1}{d}, \\ \|\mathcal{Y}\|_{L^4(\mathbb{S}^d)}^4 &= \frac{3(d+1)}{(d+3)d^2}, \quad \|\mathcal{Y}\|_{L^6(\mathbb{S}^d)}^6 = \frac{15(d+1)^2}{(d+3)(d+5)d^2}. \end{aligned}$$

The function $\mathcal{Y}_2 := \mathcal{Y}^2 - \frac{1}{d}$ is such that $-\Delta \mathcal{Y}_2 = \lambda_2 \mathcal{Y}_2$ with $\lambda_2 = 2(d+1)$ and

$$\|\mathcal{Y}_2\|_{L^2(\mathbb{S}^d)}^2 = \frac{2}{d(d+3)}, \quad \|\nabla \mathcal{Y}_2\|_{L^2(\mathbb{S}^d)}^2 = \frac{4(d+1)}{d(d+3)}.$$

The function $\mathcal{Y}_3 := \mathcal{Y}^3 - \frac{3(d+1)}{d(d+3)} \mathcal{Y}$ is such that $-\Delta \mathcal{Y}_3 = \lambda_3 \mathcal{Y}_3$ with $\lambda_3 = 3(d+2)$ and

$$\|\mathcal{Y}_3\|_{L^2(\mathbb{S}^d)}^2 = \frac{6(d+1)^2}{(d+5)(d+3)^2 d^2}, \quad \|\nabla \mathcal{Y}_3\|_{L^2(\mathbb{S}^d)}^2 = \frac{18(d+2)(d+1)^2}{(d+5)(d+3)^2 d^2}.$$

As a consequence of (20), we know that $\Pi_0 G = \Pi_1 G = 0$ and $\|\nabla G\|_{L^2(\mathbb{S}^d)} = 1$. Let

$$g_2 := \frac{\int_{\mathbb{S}^d} \nabla \mathcal{Y}_2 \cdot \nabla G d\mu}{\|\nabla \mathcal{Y}_2\|_{L^2(\mathbb{S}^d)}} \quad \text{and} \quad g_3 := \frac{\int_{\mathbb{S}^d} \nabla \mathcal{Y}_3 \cdot \nabla G d\mu}{\|\nabla \mathcal{Y}_3\|_{L^2(\mathbb{S}^d)}}.$$

With $k = 1, 2$, using $-\Delta \mathcal{Y}_k = \lambda_k \mathcal{Y}_k$ with $\lambda_k = \|\nabla \mathcal{Y}_k\|_{L^2(\mathbb{S}^d)}^2 / \|\mathcal{Y}_k\|_{L^2(\mathbb{S}^d)}^2$, we compute

$$\int_{\mathbb{S}^d} \mathcal{Y}^k G d\mu = \int_{\mathbb{S}^d} \mathcal{Y}_k G d\mu = \frac{\|\mathcal{Y}_k\|_{L^2(\mathbb{S}^d)}^2}{\|\nabla \mathcal{Y}_k\|_{L^2(\mathbb{S}^d)}^2} \int_{\mathbb{S}^d} \nabla \mathcal{Y}_k \cdot \nabla G d\mu = g_k \frac{\|\mathcal{Y}_k\|_{L^2(\mathbb{S}^d)}^2}{\|\nabla \mathcal{Y}_k\|_{L^2(\mathbb{S}^d)}^2}$$

and obtain

$$\begin{aligned} \int_{\mathbb{S}^d} \mathcal{Y}^2 G d\mu &= \int_{\mathbb{S}^d} \mathcal{Y}_2 G d\mu = \frac{g_2}{\sqrt{d(d+1)(d+3)}}, \\ \int_{\mathbb{S}^d} \mathcal{Y}^3 G d\mu &= \int_{\mathbb{S}^d} \mathcal{Y}_3 G d\mu = c_3 g_3 \quad \text{with} \quad c_3 := \frac{d+1}{d(d+3)} \sqrt{\frac{2}{(d+2)(d+5)}}. \end{aligned}$$

• *Taylor expansions (1).* Let us start with elementary estimates of $\|1 + \varepsilon \mathcal{Y}\|_{L^p(\mathbb{S}^d)}$. If $2 \leq p < 3$ and $|s| < 1$, we have

$$\frac{1}{2} \left((1+s)^p + (1-s)^p \right) \leq 1 + \frac{p}{2} (p-1) s^2 \left(1 + \frac{1}{12} (p-2)(p-3) s^2 \right).$$

because all other terms in the series expansion of the l.h.s. around $s = 0$ correspond to even powers of s and appear with non-positive coefficients. If either $1 \leq p < 2$ or $p > 3$ and $|s| < 1/2$, let

$$f_p(s) := \frac{1}{2} \left((1+s)^p + (1-s)^p \right) - \left(1 + \frac{p}{2} (p-1) s^2 \right)$$

and notice that $f_p''(s) = \frac{p}{2} (p-1) \left((1+s)^{p-2} + (1-s)^{p-2} - 2 \right) \geq 0$ by convexity of the function $y \mapsto y^{p-2}$ so that $c_p^{(+)}$ defined as the maximum of $s \mapsto f_p(s)/s^6$ on $[-1/2, 1/2] \ni s$ is finite and we have

$$(21) \quad \frac{1}{2} \left((1+s)^p + (1-s)^p \right) \leq 1 + \frac{p}{2} (p-1) s^2 \left(1 + \frac{1}{12} (p-2)(p-3) s^2 \right) + c_p^{(+)} s^6.$$

We adapt the convention that $c_p^{(+)} = 0$ if $p \in [2, 3)$. Using the fact that $\mathcal{Y}(-x) = -\mathcal{Y}(x)$,

$$\|1 + \varepsilon \mathcal{Y}\|_{L^p(\mathbb{S}^d)}^p = \frac{1}{2} \left(\|1 + \varepsilon \mathcal{Y}\|_{L^p(\mathbb{S}^d)}^p + \|1 - \varepsilon \mathcal{Y}\|_{L^p(\mathbb{S}^d)}^p \right).$$

For any $\varepsilon \in (0, 1/2)$ we use (21) to write

$$\begin{aligned} \|1 + \varepsilon \mathcal{Y}\|_{L^p(\mathbb{S}^d)}^p &- \left(1 + \frac{p}{2} (p-1) \left(\|\mathcal{Y}\|_{L^2(\mathbb{S}^d)}^2 + \frac{1}{12} (p-2)(p-3) \|\mathcal{Y}\|_{L^4(\mathbb{S}^d)}^4 \varepsilon^2 \right) \varepsilon^2 \right) \\ &\leq c_p^{(+)} \|\mathcal{Y}\|_{L^6(\mathbb{S}^d)}^6 \varepsilon^6. \end{aligned}$$

For similar reasons, one can prove that there is another constant $c_p^{(-)}$ which provides us with a lower bound $c_p^{(-)} \|\mathcal{Y}\|_{L^6(\mathbb{S}^d)}^6 \varepsilon^6$. Altogether, this amounts to

$$(22) \quad c_{p,d}^{(-)} \varepsilon^6 \leq \|1 + \varepsilon \mathcal{Y}\|_{L^p(\mathbb{S}^d)}^p - (1 + a_{p,d} \varepsilon^2 + b_{p,d} \varepsilon^4) \leq c_{p,d}^{(+)} \varepsilon^6$$

with

$$a_{p,d} := \frac{p(p-1)}{2d}, \quad b_{p,d} := \frac{1}{4} (p-2)(p-3) \frac{d+1}{d(d+3)} a_{p,d}, \quad c_{p,d}^{(\pm)} := \frac{15(d+1)^2}{(d+3)(d+5)d^2} c_p^{(\pm)}.$$

Estimate (22) is valid under the condition that $\varepsilon < 1/2$. We shall therefore request that

$$(23) \quad \vartheta < \frac{1}{4},$$

which is an obvious sufficient condition according to (17). Now we draw two consequences of (22). First, let us give an upper estimate of $\|1 + \varepsilon \mathcal{Y}\|_{L^p(\mathbb{S}^d)}^2$. Using

$$(1+s)^{\frac{2}{p}} \leq 1 + 2 \frac{s}{p} - (p-2) \frac{s^2}{p^2} + \frac{2}{3} (p-1)(p-2) \frac{s^3}{p^3},$$

we obtain

$$(24) \quad \|1 + \varepsilon \mathcal{Y}\|_{L^p(\mathbb{S}^d)}^2 \leq 1 + \frac{2}{p} a_{p,d} \varepsilon^2 + \frac{1}{p^2} (2p b_{p,d} - (p-2) a_{p,d}^2) \varepsilon^4 + r^{(+)} \varepsilon^6$$

where the remainder term $r^{(+)}$ is explicitly estimated by

$$\begin{aligned} 96 p^3 r^{(+)} &= 64 a_{p,d}^3 (p^2 - 3p + 2) + 48 a_{p,d}^2 (p^2 - 3p + 2) (2b_{p,d} + c_{p,d}) \\ &\quad + 12 a_{p,d} (p-2) (2b_{p,d} + c_{p,d}) (2b_{p,d} (p-1) + c_{p,d} (p-1) - 8p) \\ &\quad + 8 b_{p,d}^3 (p^2 - 3p + 2) + 12 b_{p,d}^2 (p-2) (c_{p,d} (p-1) - 4p) \\ &\quad + 6 b_{p,d} c_{p,d} (p-2) (c_{p,d} (p-1) - 8p) \\ &\quad + c_{p,d} (c_{p,d}^2 (p^2 - 3p + 2) - 12 c_{p,d} (p-2) p + 192 p^2). \end{aligned}$$

To do this estimate, we simply write that $\varepsilon^\alpha \leq 2^{6-\alpha} \varepsilon^6$ for any $\alpha > 6$ using the (non-optimal) bound $\varepsilon^2 < 1/2$. Similarly, using

$$\begin{aligned} (1+s)^{\frac{2}{p}-1} &\leq 1 - (p-2) \frac{s}{p} + (p-1)(p-2) \frac{s^2}{p^2} - \frac{1}{3} (p-1)(p-2)(3p-2) \frac{s^3}{p^3} \\ &\quad + \frac{1}{6} (p-1)(p-2)(3p-2)(2p-1) \frac{s^4}{p^4}, \end{aligned}$$

we obtain

$$(25) \quad \|1 + \varepsilon \mathcal{D}\|_{L^p(\mathbb{S}^d)}^2 \leq 1 + \frac{p-2}{p} a_{p,d} \varepsilon^2 - \frac{p-2}{p^2} (p b_{p,d} - (p-1) a_{p,d}^2) \varepsilon^4 + r^{(-)} \varepsilon^6$$

where the remainder term $r^{(-)}$ has also an explicit expression in terms of $a_{p,d}$, $b_{p,d}$ and $c_{p,d}^{(-)}$, which is not given here.

- *Taylor expansions (2).* With $u \geq 0$, $u+r \geq 0$ and $p > 2$, we claim that

$$(u+r)^p \leq u^p + p u^{p-1} r + \frac{p}{2} (p-1) u^{p-2} r^2 + \sum_{2 < k < p} C_k^p u^{p-k} |r|^k + K_p |r|^p$$

for some constant $K_p > 0$, where the coefficients

$$C_k^p := \frac{\Gamma(p+1)}{\Gamma(k+1)\Gamma(p-k+1)}$$

are the binomial coefficients if p is an integer. It is proved in [20] that $K_p = 1$ if $p \in (2,4) \cup \{6\}$. The proof is similar to the above analysis and left to the reader. Let us integrate this inequality and raise both sides to the power $2/p$ to get

$$\|u+r\|_{L^p(\mathbb{S}^d)}^2 \leq \|u\|_{L^p(\mathbb{S}^d)}^2 (1+s)^{\frac{2}{p}}$$

with

$$\begin{aligned} s &= \frac{1}{\|u\|_{L^p(\mathbb{S}^d)}^p} \left(p \int_{\mathbb{S}^d} u^{p-1} r \, d\mu + \frac{p}{2} (p-1) \int_{\mathbb{S}^d} u^{p-2} r^2 \, d\mu \right. \\ &\quad \left. + \sum_{2 < k < p} C_k^p \int_{\mathbb{S}^d} u^{p-k} |r|^k \, d\mu + K_p \int_{\mathbb{S}^d} |r|^p \, d\mu \right). \end{aligned}$$

By assumption $2/p < 1$ so that we may use the identity $(1+s)^{2/p} \leq 1 + 2s/p$ for any $s \geq -1$. Notice that we can assume that $u+r \geq 0$ and deduce from (1) that $s \geq -1$. As a

consequence, we have

$$\begin{aligned} \|u+r\|_{L^p(\mathbb{S}^d)}^2 &\leq \|u\|_{L^p(\mathbb{S}^d)}^2 \\ &+ \frac{2}{p} \|u\|_{L^p(\mathbb{S}^d)}^{2-p} \left(p \int_{\mathbb{S}^d} u^{p-1} r \, d\mu + \frac{p}{2} (p-1) \int_{\mathbb{S}^d} u^{p-2} r^2 \, d\mu \right. \\ &\quad \left. + \sum_{2 < k < p} C_k^p \int_{\mathbb{S}^d} u^{p-k} |r|^k \, d\mu + K_p \int_{\mathbb{S}^d} |r|^p \, d\mu \right) \end{aligned}$$

We apply these computations to $u = 1 + \varepsilon \mathcal{Y}$ and $r = \eta G$.

$$\begin{aligned} &\mathcal{M}^{-2} \|F\|_{L^p(\mathbb{S}^d)}^2 - \|1 + \varepsilon \mathcal{Y}\|_{L^p(\mathbb{S}^d)}^2 \\ &\leq \frac{2}{p} \|1 + \varepsilon \mathcal{Y}\|_{L^p(\mathbb{S}^d)}^{2-p} \eta \left(p \int_{\mathbb{S}^d} (1 + \varepsilon \mathcal{Y})^{p-1} G \, d\mu \right. \\ &\quad \left. + \frac{p}{2} (p-1) \eta \int_{\mathbb{S}^d} (1 + \varepsilon \mathcal{Y})^{p-2} |G|^2 \, d\mu \right. \\ &\quad \left. + \sum_{2 < k < p} C_k^p \eta^k \int_{\mathbb{S}^d} (1 + \varepsilon \mathcal{Y})^{p-k} |G|^k \, d\mu + K_p \eta^p \int_{\mathbb{S}^d} |G|^p \, d\mu \right). \end{aligned}$$

Let us detail the expansion of each of the terms involving G in the right-hand side of this estimates. For any $s \in (-1/2, 1/2)$, using the expansion

$$(1+s)^{p-1} \leq 1 + (p-1)s + \frac{1}{2}(p-1)(p-2)s^2 + \frac{1}{6}(p-1)(p-2)(p-3)s^3 + R_p s^4$$

for some constant $R_p > 0$ applied with $s = 1 + \varepsilon \mathcal{Y}$, we obtain

$$\begin{aligned} \eta \int_{\mathbb{S}^d} (1 + \varepsilon \mathcal{Y})^{p-1} G \, d\mu &\leq \frac{1}{2} (p-1)(p-2) \frac{g_2}{\sqrt{d(d+1)(d+3)}} \eta \varepsilon^2 \\ &\quad + \frac{1}{6} (p-1)(p-2)(p-3) c_3 g_3 \eta \varepsilon^3 + \frac{R_p \eta \varepsilon^4}{\sqrt{2(d+1)}}. \end{aligned}$$

The other terms admit simpler expansions:

$$\begin{aligned} \eta^2 \int_{\mathbb{S}^d} (1 + \varepsilon \mathcal{Y})^{p-2} |G|^2 \, d\mu &\leq \eta^2 (1 + \varepsilon)^{p-2} \|G\|_{L^2(\mathbb{S}^d)}^2 \\ &\leq \|G\|_{L^2(\mathbb{S}^d)}^2 \eta^2 + \frac{1}{2(d+1)} \eta^2 ((1 + \varepsilon)^{p-2} - 1) \end{aligned}$$

and

$$\begin{aligned} &\sum_{2 < k < p} C_k^p \eta^k \int_{\mathbb{S}^d} (1 + \varepsilon \mathcal{Y})^{p-k} |G|^k \, d\mu + K_p \eta^p \int_{\mathbb{S}^d} |G|^p \, d\mu \\ &\leq \sum_{2 < k < p} C_k^p \eta^k (1 + \varepsilon)^{p-k} \|G\|_{L^p(\mathbb{S}^d)}^k + K_p \eta^p \|G\|_{L^p(\mathbb{S}^d)}^p \\ &\leq \sum_{2 < k < p} C_k^p \eta^k (1 + \varepsilon)^{p-k} C_{p,d}^{k/p} + K_p \eta^p C_{p,d}. \end{aligned}$$

Collecting (24), (25), and the above estimates, we arrive at

$$\begin{aligned}
& \mathcal{M}^{-2} \|F\|_{L^p(\mathbb{S}^d)}^2 \\
& \leq 1 + \frac{2}{p} a_{p,d} \varepsilon^2 + \frac{1}{p^2} (2pb_{p,d} - (p-2)a_{p,d}^2) \varepsilon^4 + r^{(+)} \varepsilon^6 \\
& \quad + \left(1 + \frac{p-2}{p} a_{p,d} \varepsilon^2 - \frac{p-2}{p^2} (pb_{p,d} - (p-1)a_{p,d}^2) \varepsilon^4 + r^{(-)} \varepsilon^6 \right) \\
& \quad \cdot \left[(p-1)(p-2) \frac{g_2}{\sqrt{d(d+1)(d+3)}} \eta \varepsilon^2 + \frac{1}{3} (p-1)(p-2)(p-3) c_3 g_3 \eta \varepsilon^3 \right. \\
& \quad \left. + \frac{2R_p \eta \varepsilon^4}{\sqrt{2(d+1)}} + (p-1) \left(\|G\|_{L^2(\mathbb{S}^d)}^2 \eta^2 + \frac{1}{2(d+1)} \eta^2 ((1+\varepsilon)^{p-2} - 1) \right) \right. \\
& \quad \left. + \frac{2}{p} \left(\sum_{2 < k < p} C_k^p \eta^k (1+\varepsilon)^{p-k} C_{p,d}^{k/p} + K_p \eta^p C_{p,d} \right) \right].
\end{aligned}$$

Using $|g_2| < 1$, $|g_3| < 1$, and $2(d+1) \|G\|_{L^2(\mathbb{S}^d)}^2 < 1$, this gives rise to an explicit although lengthy expression for a positive constant $\mathcal{R}_{p,d}$ such that, assuming (17), i.e., $\varepsilon^2 + \eta^2 < \vartheta$, we have

$$\mathcal{M}^{-2} \left(\int_{\mathbb{S}^d} |\nabla F|^2 d\mu - d \mathcal{E}_p[F] \right) \geq A \varepsilon^4 - B \varepsilon^2 \eta + C \eta^2 - \mathcal{R}_{p,d} (\vartheta^p + \vartheta^{5/2})$$

with $A := \frac{(p-1)(d+p)}{2d(d+3)}$, $B := \frac{d(p-1)}{\sqrt{d(d+1)(d+3)}}$ and $C := \frac{d+2}{2(d+1)}$. The discriminant

$$B^2 - 4AC = -\frac{1}{d(d+3)} (p-1)(2d - p(d-2))$$

is negative if $p \in (1, 2^*)$, so that we can write

$$As^2 - Bs + C = (A - \lambda)s^2 - Bs + (C - \lambda) + \lambda(s^2 + 1) \geq \lambda(s^2 + 1)$$

where

$$\lambda := \frac{1}{2} \left(A + C + \sqrt{(A-C)^2 + B^2} \right)$$

is given by the condition that $B^2 - 4(A - \lambda)(C - \lambda) = 0$. Altogether, we obtain

$$\mathcal{M}^{-2} \left(\int_{\mathbb{S}^d} |\nabla F|^2 d\mu - d \mathcal{E}_p[F] \right) \geq \lambda (\varepsilon^4 + \eta^2) - \mathcal{R}_{p,d} (\vartheta^p + \vartheta^{5/2}).$$

• *Conclusion if $p > 2$.* We choose $\vartheta > 0$ such that (19) and (23) are fulfilled and we further assume that it is taken small enough so that

$$\mathcal{R}_{p,d} (\vartheta^p + \vartheta^{5/2}) \leq \frac{\lambda}{2} (\vartheta^2 + \vartheta).$$

With

$$\vartheta_{p,d} := \left\{ \vartheta > 0 : \mathcal{R}_{p,d} (\vartheta^p + \vartheta^{5/2}) = \frac{\lambda}{2} (\vartheta^2 + \vartheta) \right\}$$

this last condition amounts to

$$\vartheta \leq \vartheta_{p,d}.$$

It is elementary to check that under the condition $\varepsilon^2 + \eta^2 < \vartheta$, we have

$$\varepsilon^4 + \eta^2 \leq \frac{1}{2 + \vartheta} \left(\frac{\varepsilon^4}{\varepsilon^2 + \eta^2 + 1} + \eta^2 \right).$$

For any F such that $\|\nabla F\|_{L^2(\mathbb{S}^d)}^2 \leq \vartheta$, we obtain

$$\int_{\mathbb{S}^d} |\nabla F|^2 d\mu - d\mathcal{E}_p[F] \geq \frac{\lambda \mathcal{M}^2}{2(2+\vartheta)} \left(\frac{\|\nabla \Pi_1 F\|_{L^2(\mathbb{S}^d)}^4}{\|\nabla F\|_{L^2(\mathbb{S}^d)}^2 + \|F\|_{L^p(\mathbb{S}^d)}^2} + \|\nabla(\text{Id} - \Pi_1)F\|_{L^2(\mathbb{S}^d)}^2 \right).$$

Using (16) and (18), this completes the proof of Theorem 11 if $p > 2$ with

$$\vartheta = \min \left\{ \frac{1}{2}d, \frac{1}{4}, \vartheta_{p,d} \right\}$$

$$\text{and } \mathcal{S}_{d,p} = \min \left\{ \frac{d+(p-2)\vartheta}{\vartheta} \psi_{m,p} \left(\frac{\vartheta}{d+(p-2)\vartheta} \right), \frac{\lambda(d-\vartheta)}{2d(2+\vartheta)} \right\}.$$

• *The case $p \leq 2$.* The strategy is the same, with some simplifications, so we only sketch the proof and emphasize only the changes compared to the case $p > 2$. Let us notice that

$$(1+s)^p \leq 1 + ps + \frac{p}{2}(p-1)s^2 \quad \text{if } 1 \leq p < 2$$

and $(1+s)^2 \log((1+s)^2) \leq 2s + 2s^2 + \frac{2}{3}s^3$ in the limit case $p = 2$. The estimates involving $1 + \varepsilon \mathcal{Y}$ are therefore essentially the same if we assume $\varepsilon < 1/2$, while the computation of $\|u+r\|_{L^p(\mathbb{S}^d)}^2$ is in fact simpler, when applied to $u = 1 + \varepsilon \mathcal{Y}$ and $r = \eta G$. The estimate on the average is simplified because $\|F\|_{L^p(\mathbb{S}^d)} \leq \|F\|_{L^2(\mathbb{S}^d)}$ by Hölder's inequality, since $d\mu$ is a probability measure on \mathbb{S}^d . Spectral estimates are exactly the same and the Taylor expansions present no additional difficulty, as we can use (GN) for some exponent $q \in (2, 2^*)$ to control the remainder terms if $p = 2$, so that $(1+s)^2 \log((1+s)^2) \leq 2s + 2s^2 + \kappa_q s^q$ for some $\kappa_q > 0$. The conclusion is the same as for $p > 2$ except that we have to replace $\psi_{m,p}$ by ψ defined as in Proposition 8. \square

APPENDIX A. IMPROVED GAUSSIAN INEQUALITIES, HYPERCONTRACTIVITY AND STABILITY

Whether the results of Theorems 1, 4 and 7 can be extended to the Euclidean case with the Gaussian measure is a very natural question. Spherical harmonics can indeed be replaced by Hermite polynomials and there is a clear correspondence for spectral estimates. The answer is yes for a whole family of interpolation inequalities, but it is no for the logarithmic Sobolev inequality, which is an endpoint of the family.

Let us consider the *normalized Gaussian measure* on \mathbb{R}^d defined by

$$d\sigma(x) = (2\pi)^{-\frac{d}{2}} e^{-\frac{1}{2}|x|^2} dx.$$

For any $p \in [1, 2)$, W. Beckner in [6] established the family of interpolation inequalities

$$(26) \quad \frac{\|f\|_{L^2(\mathbb{R}^d, d\sigma)}^2 - \|f\|_{L^p(\mathbb{R}^d, d\sigma)}^2}{2-p} \leq \|\nabla f\|_{L^2(\mathbb{R}^d, d\sigma)}^2 \quad \forall f \in H^1(\mathbb{R}^d, d\sigma).$$

With $p = 1$, Inequality (26) is the *Gaussian Poincaré inequality* while one recovers the Gaussian logarithmic Sobolev inequality of [30] in the limit as $p \rightarrow 2$. For any $p \in [1, 2)$, the inequality is optimal: using $f_\varepsilon := 1 + \varepsilon \varphi$ as a test function, where φ is such that $\int_{\mathbb{R}^d} \varphi d\sigma = 0$, we recover the *Gaussian Poincaré inequality* with optimal constant in the limit as $\varepsilon \rightarrow 0$, so that the constant in (26) cannot be improved. Based on [33, 1], the improved version of the inequality

$$(27) \quad \frac{\|f\|_{L^2(\mathbb{R}^d, d\sigma)}^2 - \|f\|_{L^p(\mathbb{R}^d, d\sigma)}^2}{2-p} \leq \frac{p}{2} \|\nabla f\|_{L^2(\mathbb{R}^d, d\sigma)}^2 \quad \forall f \in H^1(\mathbb{R}^d, d\sigma)$$

holds under the additional condition

$$(28) \quad \int_{\mathbb{R}^d} x f(x) d\sigma = 0.$$

Let us give a short proof of (27). Assume that $f = \sum_{k \in \mathbb{N}} f_k$ is a decomposition on Hermite functions such that $\mathcal{L} f_k = k f_k$ where $\mathcal{L} = \Delta - x \cdot \nabla$ is the Ornstein-Uhlenbeck operator, and let $a_k := \|f_k\|_{L^2(\mathbb{R}^d, d\sigma)}^2$ for any $k \in \mathbb{N}$, so that

$$\|f\|_{L^2(\mathbb{R}^d, d\sigma)}^2 = \sum_{k \in \mathbb{N}} a_k \quad \text{and} \quad \|\nabla f\|_{L^2(\mathbb{R}^d, d\sigma)}^2 = \sum_{k \in \mathbb{N}} k a_k.$$

Let us consider the solution of

$$(29) \quad \frac{\partial u}{\partial t} = \mathcal{L} u$$

with initial datum $u(t=0, \cdot) = f$ and notice that

$$\|u(t, \cdot)\|_{L^2(\mathbb{R}^d, d\sigma)}^2 = \sum_{k \in \mathbb{N}} a_k e^{-2kt}.$$

Hence, if (28) holds, $a_1 = 0$ and

$$(30) \quad \begin{aligned} \|f\|_{L^2(\mathbb{R}^d, d\sigma)}^2 - \|u(t, \cdot)\|_{L^2(\mathbb{R}^d, d\sigma)}^2 &= \sum_{k \geq 2} a_k (1 - e^{-2kt}) \\ &\leq \frac{1}{2} (1 - e^{-4t}) \sum_{k \in \mathbb{N}} k a_k = \frac{1}{2} (1 - e^{-4t}) \|\nabla f\|_{L^2(\mathbb{R}^d, d\sigma)}^2 \end{aligned}$$

because $k \mapsto (1 - e^{-2kt})/k$ is monotone nonincreasing for any given $t \geq 0$. Next, we use Nelson's hypercontractivity estimate in [38, Theorem 3] to find $t_* > 0$ such that

$$\|u(t_*, \cdot)\|_{L^2(\mathbb{R}^d, d\sigma)}^2 \leq \|f\|_{L^p(\mathbb{R}^d, d\sigma)}^2.$$

As noted in [30], this estimate can be seen as a consequence of the *Gaussian logarithmic Sobolev inequality*

$$(31) \quad \int_{\mathbb{R}^d} |v|^2 \log \left(\frac{|v|^2}{\|v\|_{L^2(\mathbb{R}^d, d\sigma)}^2} \right) d\sigma \leq 2 \int_{\mathbb{R}^d} |\nabla v|^2 d\sigma \quad \forall v \in H^1(\mathbb{R}^d, d\sigma),$$

and the argument goes as follows. With $h(t) := \|u(t, \cdot)\|_{L^{q(t)}(\mathbb{R}^d, d\sigma)}$ for some exponent q depending on t and u solving (29), we have

$$\frac{h'}{h} = \frac{q'}{q^2} \int_{\mathbb{R}^d} \frac{|u|^q}{h^q} \log \left(\frac{|u|^q}{h^q} \right) d\sigma - \frac{4}{h^q} \frac{q-1}{q^2} \int_{\mathbb{R}^d} |\nabla (|u|^{q/2})|^2 d\sigma \leq 0$$

by (31) applied to $v = |u|^{q/2}$, if $t \mapsto q(t)$ solves the ordinary differential equation

$$q' = 2(q-1).$$

With $q(0) = p < 2$, we obtain $q(t) = 1 + (p-1)e^{2t}$ and find that Nelson's time t_* is determined by the condition $q(t_*) = 2$ which means $e^{-2t_*} = p-1$. Replacing $t = t_*$ in (30) completes the proof of (27), which can be recast in the form of a stability result for (26).

Theorem 12. *Let $d \geq 1$ and $p \in [1, 2)$. For any $f \in H^1(\mathbb{R}^d, d\sigma)$ such that (28) holds,*

$$\|\nabla f\|_{L^2(\mathbb{R}^d, d\sigma)}^2 - \frac{1}{2-p} \left(\|f\|_{L^2(\mathbb{R}^d, d\sigma)}^2 - \|f\|_{L^p(\mathbb{R}^d, d\sigma)}^2 \right) \geq \frac{2-p}{2} \|\nabla f\|_{L^2(\mathbb{R}^d, d\sigma)}^2.$$

As a byproduct of the proof, with $t = t_*$ in (30), we have the mode-by mode interpolation inequality

$$\frac{\|f\|_{L^2(\mathbb{R}^d, d\sigma)}^2 - \|f\|_{L^p(\mathbb{R}^d, d\sigma)}^2}{2-p} \leq \sum_{k \geq 1} \frac{1-(p-1)^k}{k(2-p)} \|\nabla f_k\|_{L^2(\mathbb{R}^d, d\sigma)}^2 \quad \forall f \in H^1(\mathbb{R}^d, d\sigma),$$

without imposing the condition (28), for any $p \in [1, 2)$. For any $k \geq 1$,

$$\lim_{p \rightarrow 2^-} \frac{1-(p-1)^k}{k(2-p)} = \lim_{p \rightarrow 2^-} \frac{1-(1-(2-p))^k}{k(2-p)} = 1,$$

so that no improvement should be expected by this method. This is very similar to the case of the critical exponent on the sphere of dimension $d \geq 3$. In this sense $p = 2$ is the critical case in presence of a Gaussian weight, as *all modes* are equally involved in the estimate of the constant. This is a limitation of the method which does not forbid a stability result for (31), to be established by other methods.

Let us conclude this appendix by some bibliographic comments for the literature on inequality (26), for the Gaussian measure. The analogue of Proposition 5 in the Gaussian case is known from [2]; also see [25, Section 2.5]). Assuming that not only condition (28) is satisfied, but also orthogonality conditions with all modes up to order $k_0 \geq 2$, then an improvement of the order of

$$\frac{1-(p-1)^{k_0}}{k_0(2-p)}$$

can be achieved for Inequality (26), which is the counterpart of Theorem 4 in the Gaussian case. This has been studied in [33] but we can refer to [1] for a more abstract setting and later papers, *e.g.*, to [45, 43] for results on compact manifolds and generalizations involving weights. For an overview of interpolation between Poincaré and logarithmic Sobolev inequalities from the point of view of Markov processes, and for some spectral considerations, we refer to [44, Chapter 6]. Notice that hypercontractivity appears as one of the main motivation of the founding paper [3] of the *carré du champ* method.

APPENDIX B. CARRÉ DU CHAMP METHOD AND IMPROVED INEQUALITIES

For sake of completeness, we collect various results of [22, 21, 24, 19] and draw some new consequences. Computations similar to those of Section B.1 can be found in [10] for the study of rigidity results in elliptic equations. For nonlinear parabolic flows, also see [17, 18]. Other sections of this appendix collects results which are scattered in the literature, but additional details needed in Section 3 are given, for instance a sketch of the proof Proposition 16 or the computations in the case $p = 2$.

B.1. Algebraic preliminaries. Let us denote the *Hessian* by Hv and define the *trace free Hessian* by

$$Lv := Hv - \frac{1}{d} (\Delta v) g_d.$$

We also consider the following trace free tensor

$$Mv := \frac{\nabla v \otimes \nabla v}{v} - \frac{1}{d} \frac{|\nabla v|^2}{v} g_d,$$

where $(\nabla v \otimes \nabla v)_{ij} := \partial_i v \partial_j v$ and $\|\nabla v \otimes \nabla v\|^2 = |\nabla v|^4 = (g_d^{ij} \partial_i v \partial_j v)^2$ using Einstein's convention. Using

$$L : g_d = 0, \quad M : g_d = 0$$

where $a : b$ denotes $a^{ij} b_{ij}$ and $\|a\|^2 := a : a$, and

$$\begin{aligned}\|Lv\|^2 &= \|Hv\|^2 - \frac{1}{d} (\Delta v)^2, \\ \|Mv\|^2 &= \left\| \frac{\nabla v \otimes \nabla v}{v} \right\|^2 - \frac{1}{d} \frac{|\nabla v|^4}{v^2} = \frac{d-1}{d} \frac{|\nabla v|^4}{v^2},\end{aligned}$$

we deduce from

$$\begin{aligned}\int_{\mathbb{S}^d} \Delta v \frac{|\nabla v|^2}{v} d\mu &= \int_{\mathbb{S}^d} \frac{|\nabla v|^4}{v^2} d\mu - 2 \int_{\mathbb{S}^d} Hv : \frac{\nabla v \otimes \nabla v}{v} d\mu \\ &= \frac{d}{d-1} \int_{\mathbb{S}^d} \|Mv\|^2 d\mu - 2 \int_{\mathbb{S}^d} Lv : \frac{\nabla v \otimes \nabla v}{v} d\mu - \frac{2}{d} \int_{\mathbb{S}^d} \Delta v \frac{|\nabla v|^2}{v} d\mu\end{aligned}$$

a first identity that reads

$$(32) \quad \int_{\mathbb{S}^d} \Delta v \frac{|\nabla v|^2}{v} d\mu = \frac{d}{d+2} \left(\frac{d}{d-1} \int_{\mathbb{S}^d} \|Mv\|^2 d\mu - 2 \int_{\mathbb{S}^d} Lv : \frac{\nabla v \otimes \nabla v}{v} d\mu \right).$$

The Bochner-Lichnerowicz-Weitzenböck formula on \mathbb{S}^d takes the simple form

$$\frac{1}{2} \Delta (|\nabla v|^2) = \|Hv\|^2 + \nabla(\Delta v) \cdot \nabla v + (d-1) |\nabla v|^2$$

where the last term, *i.e.*, $\text{Ric}(\nabla v, \nabla v) = (d-1) |\nabla v|^2$, accounts for the Ricci curvature tensor contracted with $\nabla v \otimes \nabla v$. An integration of this formula on \mathbb{S}^d shows a second identity,

$$(33) \quad \int_{\mathbb{S}^d} (\Delta v)^2 d\mu = \frac{d}{d-1} \int_{\mathbb{S}^d} \|Lv\|^2 d\mu + d \int_{\mathbb{S}^d} |\nabla v|^2 d\mu.$$

Hence

$$\begin{aligned}\mathcal{K}[v] &:= \int_{\mathbb{S}^d} \left(\Delta v + \kappa \frac{|\nabla v|^2}{v} \right) \left(\Delta v + (\beta-1) \frac{|\nabla v|^2}{v} \right) d\mu \\ &= \int_{\mathbb{S}^d} (\Delta v)^2 d\mu + (\kappa + \beta - 1) \int_{\mathbb{S}^d} \Delta v \frac{|\nabla v|^2}{v} d\mu + \kappa(\beta-1) \int_{\mathbb{S}^d} \frac{|\nabla v|^4}{v^2} d\mu\end{aligned}$$

can be rewritten using (32) and (33) as

$$\begin{aligned}\mathcal{K}[v] &= \frac{d}{d-1} \int_{\mathbb{S}^d} \|Lv\|^2 d\mu + d \int_{\mathbb{S}^d} |\nabla v|^2 d\mu \\ &\quad + (\kappa + \beta - 1) \frac{d}{d+2} \left(\frac{d}{d-1} \int_{\mathbb{S}^d} \|Mv\|^2 d\mu - 2 \int_{\mathbb{S}^d} Lv : Mv d\mu \right) \\ &\quad + \kappa(\beta-1) \frac{d}{d-1} \int_{\mathbb{S}^d} \|Mv\|^2 d\mu \\ &= \frac{d}{d-1} \left(\|Lv\|^2 - 2bLv : Mv + c \|Mv\|^2 \right) + d \int_{\mathbb{S}^d} |\nabla v|^2 d\mu \\ &= \frac{d}{d-1} \left(\|Lv - bMv\|^2 + (c-b^2) \|Mv\|^2 \right) + d \int_{\mathbb{S}^d} |\nabla v|^2 d\mu \\ &= \frac{d}{d-1} \|Lv - bMv\|^2 + (c-b^2) \int_{\mathbb{S}^d} \frac{|\nabla v|^4}{v^2} d\mu + d \int_{\mathbb{S}^d} |\nabla v|^2 d\mu\end{aligned}$$

where

$$b = (\kappa + \beta - 1) \frac{d-1}{d+2} \quad \text{and} \quad c = \frac{d}{d+2} (\kappa + \beta - 1) + \kappa(\beta - 1).$$

Let $\kappa = \beta(p-2) + 1$. The condition $\gamma := c - b^2 \geq 0$ amounts to

$$(34) \quad \gamma = \frac{d}{d+2} \beta(p-1) + (1 + \beta(p-2))(\beta-1) - \left(\frac{d-1}{d+2} \beta(p-1) \right)^2$$

where $\gamma = -(A\beta^2 - 2B\beta + C)$ with

$$A = \left(\frac{d-1}{d+2} (p-1) \right)^2 + 2 - p, \quad B = \frac{d+3-p}{d+2} \quad \text{and} \quad C = 1.$$

A necessary and sufficient condition for the existence of a β such that $\gamma \geq 0$ is that the reduced discriminant is nonnegative, which amounts to

$$B^2 - AC = \frac{4d(d-2)}{(d+2)^2} (p-1)(2^* - p) \geq 0.$$

Summarizing, we have the following result, which can be found in [22] for a general manifold.

Lemma 13. *With the above notations, for any smooth function v on \mathbb{S}^d , we have*

$$\mathcal{K}[v] \geq \gamma \int_{\mathbb{S}^d} \frac{|\nabla v|^4}{v^2} d\mu + d \int_{\mathbb{S}^d} |\nabla v|^2 d\mu$$

for some $\gamma > 0$ given in terms of β by (34) if $p \in (1, 2^*)$.

Notice that we recover the expression of γ in (8) if we take $\beta = 1$. The case $p = 2$ does not add any difficulty compared to $p \neq 2$.

B.2. Diffusion flow and monotonicity. Assume that u is a positive solution of

$$(35) \quad \frac{\partial u}{\partial t} = u^{-p(1-m)} \left(\Delta u + (mp-1) \frac{|\nabla u|^2}{u} \right).$$

In the linear case $m = 1$, u^p solves the heat equation. Otherwise we deal with the non-linear case either of a fast diffusion flow with $m < 1$ or of a solution of the porous media equation with $m > 1$. We claim that

$$\frac{d}{dt} \|u\|_{L^p(\mathbb{S}^d)}^2 = 0 \quad \text{and} \quad \frac{d}{dt} \|u\|_{L^2(\mathbb{S}^d)}^2 = 2(p-2) \int_{\mathbb{S}^d} u^{-p(1-m)} |\nabla u|^2 d\mu.$$

Let us assume that the parameters β and m are related by

$$(36) \quad m = 1 + \frac{2}{p} \left(\frac{1}{\beta} - 1 \right).$$

If v is a function such that $u = v^\beta$, then v solves

$$\frac{\partial v}{\partial t} = v^{2-2\beta} \left(\Delta v + \kappa \frac{|\nabla v|^2}{v} \right)$$

with $\kappa = \beta(p-2) + 1$ and as a consequence we find that

$$\frac{d}{dt} \|u\|_{L^2(\mathbb{S}^d)}^2 = 2(p-2)\beta^2 \int_{\mathbb{S}^d} |\nabla v|^2 d\mu.$$

Similarly, we find that

$$(37) \quad \frac{d}{dt} \|\nabla u\|_{L^2(\mathbb{S}^d)}^2 = -2 \int_{\mathbb{S}^d} \left(\beta v^{\beta-1} \frac{\partial v}{\partial t} \right) (\Delta v^\beta) d\mu = -2\beta^2 \mathcal{K}[v]$$

By eliminating β in (34) using (36), we obtain

$$(38) \quad \gamma = \frac{(d+2)^2 p^2 m^2 - 2p(d+2)(dp+2)m + d^2(5p^2 - 12p + 8) + 4d(3-2p)p + 4}{(d+2)^2(2-p(1-m))^2}.$$

The condition $\gamma \geq 0$ determines the range $m_-(d, p) \leq m \leq m_+(d, p)$ of *admissible* parameters m , where $m_{\pm}(d, p)$ is given by (13). Summarizing, we have the following result (also see [22]).

Lemma 14. *Assume that $p \in (1, 2^*)$ and $m \in [m_-(d, p), m_+(d, p)]$. If u solves (35), then we have*

$$(39) \quad \frac{1}{2\beta^2} \frac{d}{dt} (\|\nabla u\|_{L^2(\mathbb{S}^d)}^2 - d\mathcal{E}_p[u]) \leq -\gamma \int_{\mathbb{S}^d} \frac{|\nabla v|^4}{v^2} d\mu$$

where $v = u^{1/\beta}$ with β and γ given in terms of m respectively by (34) and (38).

Notice that the case of the linear flow corresponds to the case $m = \beta = 1$ and $v = u$.

Proof. For a smooth solution, the result follows from (37) and Lemma 13. The result for a general solution is obtained by standard regularization procedures. \square

B.3. Interpolation. Depending on the value of p , we shall consider various interpolation inequalities. Let us define

$$(40) \quad \delta := \frac{2 - (4-p)\beta}{2\beta(p-2)} \quad \text{if } p > 2, \quad \delta := 1 \quad \text{if } p \in [1, 2].$$

Lemma 15. *If one of the following conditions is satisfied:*

- (i) $p \in (1, 2^{\#})$ and $\beta = 1$ (so that $\delta = 1$),
- (ii) $p \in (4, 2^*)$ if $d \geq 5$,
- (iii) $p \in (2, \min\{4, 2^*\})$ and $1 < \beta < 2/(4-p)$,

then $u = v^{\beta}$ is such that

$$(41) \quad \int_{\mathbb{S}^d} \frac{|\nabla v|^4}{|v|^2} d\mu \geq \frac{1}{\beta^2} \frac{\int_{\mathbb{S}^d} |\nabla u|^2 d\mu \int_{\mathbb{S}^d} |\nabla v|^2 d\mu}{\left(\int_{\mathbb{S}^d} |u|^2 d\mu\right)^{\delta} \left(\int_{\mathbb{S}^d} |u|^p d\mu\right)^{\frac{\beta-1}{\beta(p-2)}}}.$$

Case (iii) was originally proved in [17, 18] and we refer to [21] for a proof in the case of the ultraspherical operator.

Proof. In case (i), $v = u$ and Inequality (41) is a consequence of the Cauchy-Schwarz inequality

$$\int_{\mathbb{S}^d} |\nabla v|^2 d\mu = \int_{\mathbb{S}^d} \frac{|\nabla v|^2}{v} \cdot v d\mu \leq \left(\int_{\mathbb{S}^d} \frac{|\nabla v|^4}{v^2} d\mu \right)^{\frac{1}{2}} \left(\int_{\mathbb{S}^d} |u|^2 d\mu \right)^{\frac{1}{2}},$$

Cases (i) and (ii) follow from two Hölder inequalities.

1) With $\frac{1}{2} + \frac{\beta-1}{2\beta} + \frac{1}{2\beta} = 1$, we deduce from

$$\int_{\mathbb{S}^d} |\nabla v|^2 d\mu = \int_{\mathbb{S}^d} \frac{|\nabla v|^2}{v} \cdot 1 \cdot v d\mu \leq \left(\int_{\mathbb{S}^d} \frac{|\nabla v|^4}{v^2} d\mu \right)^{\frac{1}{2}} \left(\int_{\mathbb{S}^d} 1 d\mu \right)^{\frac{\beta-1}{2\beta}} \left(\int_{\mathbb{S}^d} |u|^2 d\mu \right)^{\frac{1}{2\beta}},$$

and the assumption that $d\mu$ is a probability measure, the first estimate

$$\left(\int_{\mathbb{S}^d} \frac{|\nabla v|^4}{v^2} d\mu \right)^{\frac{1}{2}} \geq \frac{\int_{\mathbb{S}^d} |\nabla v|^2 d\mu}{\left(\int_{\mathbb{S}^d} |u|^2 d\mu \right)^{\frac{1}{2\beta}}}.$$

2) With $\frac{1}{2} + \frac{\beta-1}{\beta(p-2)} + \frac{2-(4-p)\beta}{2\beta(p-2)} = 1$, Hölder's inequality shows that

$$\begin{aligned} \frac{1}{\beta^2} \int_{\mathbb{S}^d} |\nabla u|^2 d\mu &= \int_{\mathbb{S}^d} v^{2(\beta-1)} |\nabla v|^2 d\mu = \int_{\mathbb{S}^d} \frac{|\nabla v|^2}{v} \cdot v^{\frac{p(\beta-1)}{p-2}} \cdot v^{2\beta\delta} d\mu \\ &\leq \left(\int_{\mathbb{S}^d} \frac{|\nabla v|^4}{v^2} d\mu \right)^{\frac{1}{2}} \left(\int_{\mathbb{S}^d} |u|^p d\mu \right)^{\frac{\beta-1}{\beta(p-2)}} \left(\int_{\mathbb{S}^d} |u|^2 d\mu \right)^{\delta} \end{aligned}$$

from which we deduce the second estimate

$$\left(\int_{\mathbb{S}^d} \frac{|\nabla v|^4}{v^2} d\mu \right)^{\frac{1}{2}} \geq \frac{1}{\beta^2} \frac{\int_{\mathbb{S}^d} |\nabla u|^2 d\mu}{\left(\int_{\mathbb{S}^d} |u|^2 d\mu \right)^{\delta} \left(\int_{\mathbb{S}^d} |u|^p d\mu \right)^{\frac{\beta-1}{\beta(p-2)}}}.$$

The combination of our two estimates proves (41). \square

Using (36), Condition (iii) in Lemma 15 is changed into the condition that $\frac{2}{p} \leq m < 1$ if $2 < p < 4$ and we may notice as in [17, 18] that it is always satisfied if we choose $\beta = 4/(6-p)$ corresponding to an *admissible* fast diffusion exponent $m = (p+2)/(2p)$, for any $p \in (2, 2^*)$. By the *admissible*, one has to understand $m_-(d, p) \leq m \leq m_+(d, p)$, so that γ is nonnegative. With the choice of $m = (p+2)/(2p)$, we find $\delta = 1/4$.

B.4. Improved functional inequalities. Let us denote the *entropy* and the *Fisher information* respectively by

$$e := \frac{1}{p-2} \left(\|u\|_{L^p(\mathbb{S}^d)}^2 - \|u\|_{L^2(\mathbb{S}^d)}^2 \right) \quad \text{and} \quad i := \|\nabla u\|_{L^2(\mathbb{S}^d)}^2$$

and let γ and δ be given respectively by (34) and (40). Up to the replacement of u by $u/\|u\|_{L^p(\mathbb{S}^d)}$, with no loss of generality, we shall assume that

$$\|u\|_{L^p(\mathbb{S}^d)} = 1.$$

We learn from (39) and (41) that

$$(42) \quad (i - de)' \leq \frac{\gamma i e'}{(1 - (p-2)e)^\delta}.$$

Solving the ordinary differential equation in the equality case of (42) with $e' = -2\beta^2 i$, that is,

$$(e' + 2d\beta^2 e)' = \frac{\gamma (e')^2}{(1 - (p-2)e)^\delta},$$

is equivalent to solve

$$\frac{d}{dt} (i - d\varphi(e)) = \frac{\gamma}{\beta^2} \frac{e'}{(1 - (p-2)e)^\delta} (i - d\varphi(e))$$

where φ solves

$$(43) \quad \varphi'(s) = 1 + \frac{\gamma}{\beta^2} \frac{\varphi(s)}{(1 - (p-2)s)^\delta}.$$

The reader is invited to check that the solution of (43) with initial datum $\varphi(0) = 0$ is given by (10) if $m = 1$ and by (12) with $\zeta = 2\gamma/(\beta(1-\beta))$ in the nonlinear case. We learn from (42) that

$$(i - d\varphi(e))' \leq -\frac{\gamma}{\beta^2} \frac{e'}{(1-(p-2)e)^\delta} (i - d\varphi(e)).$$

This is enough to prove the following result.

Proposition 16. *With the above notations, we claim that*

$$i \geq d\varphi(e).$$

Proof. Let us give the scheme of a proof. Let $\tilde{\gamma} := \gamma/\beta^2$, in order to simplify notations. We can argue as follows:

- (1) $i' + 2di = (i - de)' \leq 0$ shows that

$$0 \leq i(t) \leq i(0) e^{-2dt}$$

and in particular $\lim_{t \rightarrow +\infty} i(t) = 0$.

- (2) As $t \rightarrow +\infty$, e converges to a constant, hence $\lim_{t \rightarrow +\infty} e(t) = 0$.

- (3) From (42), we learn that

$$(i - de)' \leq d\tilde{\gamma}ee' = \frac{1}{2} d\tilde{\gamma}(e^2)'$$

where the inequality follows from $1 - (p-2)e \leq 1$ and $i \geq de$.

- (4) It follows from $(i - de)' \leq 0$ that $i \geq de$ using an integration from any $t \geq 0$ to $+\infty$.
(5) Unless u is a constant, we read from $(i - de)' \leq \frac{1}{2}\tilde{\gamma}d(e^2)'$ that $i - de > \frac{1}{2}\tilde{\gamma}de^2$ using again an integration from any $t \geq 0$ to $+\infty$.
(6) Take some $\vartheta \in (0, 1)$ and consider the solution of

$$(44) \quad \bar{\varphi}'(s) = 1 + \frac{\vartheta\tilde{\gamma}\bar{\varphi}(s)}{(1-(p-2)s)^\delta}, \quad \bar{\varphi}(0) = 0.$$

In the spirit of (42), we have a following chain of elementary estimates

$$(i - d\vartheta\bar{\varphi}(e))' \leq (i - d\bar{\varphi}(e))' + d(1-\vartheta)(\bar{\varphi}(e))' \leq (i - d\bar{\varphi}(e))'$$

and obtain

$$(45) \quad (i - d\vartheta\bar{\varphi}(e))' \leq \frac{\tilde{\gamma}e'}{(1-(p-2)e)^\delta} (i - d\vartheta\bar{\varphi}(e)).$$

We know that $\bar{\varphi}(0) = 0$ and read from (44) that $\bar{\varphi}'(0) = 1$ and $\bar{\varphi}''(0) = \vartheta\tilde{\gamma}\bar{\varphi}'(0) = \vartheta\tilde{\gamma}$ so that $\bar{\varphi}(e) - e \sim \frac{1}{2}\vartheta\tilde{\gamma}e^2$ as $e \rightarrow 0$. Using $i - de > \frac{1}{2}\tilde{\gamma}de^2$, we learn that

$$i - d\bar{\varphi}(e) \geq \frac{1}{2}\tilde{\gamma}d(1-\vartheta)e^2(1 + O(e))$$

for $e = e(t)$ small enough, i.e., for $t > 0$ large enough.

- (7) It is simple to check from (45) that $i - d\vartheta\bar{\varphi}(e)$ cannot change sign.
(8) We conclude as above that $i - d\vartheta\bar{\varphi}(e) \geq 0$ using an integration from any $t \geq 0$ to $+\infty$.
(9) Finally, we consider the limit as $\vartheta \rightarrow 1_-$.

Altogether, we conclude that $i \geq d\varphi(e)$ where φ solves (43). This completes the scheme of the proof of Proposition 16. \square

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(G. Brigati) CEREMADE (CNRS UMR n° 7534), PSL UNIVERSITY, UNIVERSITÉ PARIS-DAUPHINE,
 PLACE DE LATTRE DE TASSIGNY, 75775 PARIS 16, FRANCE
E-mail address: brigati@ceremade.dauphine.fr

(J. Dolbeault) CEREMADE (CNRS UMR n° 7534), PSL UNIVERSITY, UNIVERSITÉ PARIS-DAUPHINE,
 PLACE DE LATTRE DE TASSIGNY, 75775 PARIS 16, FRANCE
E-mail address: dolbeaul@ceremade.dauphine.fr

(N. Simonov) LJLL (CNRS UMR n° 7598) SORBONNE UNIVERSITÉ,
 4 PLACE JUSSIEU, 75005 PARIS, FRANCE
E-mail address: nikita.simonov@sorbonne-universite.fr