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A TRAJECTORIAL INTERPRETATION OF THE DISSIPATIONS OF ENTROPY AND FISHER INFORMATION FOR STOCHASTIC DIFFERENTIAL EQUATIONS

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The dissipation of general convex entropies for continuous time Markov processes can be described in terms of backward martingales with respect to the tail filtration. The relative entropy is the expected value of a backward submartingale. In the case of (not necessarily reversible) Markov diffusion processes, we use Girsanov theory to explicit the Doob–Meyer decomposition of this submartingale. We deduce a stochastic analogue of the well-known entropy dissipation formula, which is valid for general convex entropies, including the total variation distance. Under additional regularity assumptions, and using Itô’s calculus and ideas of Arnold, Carlen and Ju, we obtain moreover a new Bakry–Emery criterion which ensures exponential convergence of the entropy to 0. This criterion is nonintrinsic since it depends on the square root of the diffusion matrix and cannot be written only in terms of the diffusion matrix itself. We provide examples where the classic Bakry–Emery criterion fails, but our nonintrinsic criterion applies without modifying the law of the diffusion process.

Introduction. We are interested in the long-time behavior of solutions to the stochastic differential equation

\[ dX_t = \sigma(X_t) \, dW_t + b(X_t) \, dt, \]

where \( b: \mathbb{R}^d \to \mathbb{R}^d \), \( \sigma: \mathbb{R}^d \to \mathbb{R}^{d \otimes d'} \) and \( W = (W_t, t \geq 0) \) is a standard Brownian motion in \( \mathbb{R}^{d'} \).

If (0.1) admits a reversible probability measure, the celebrated Bakry–Emery curvature dimension criterion, which involves the generator, the carré du champs and the iterated carré du champs, is a sufficient condition for this reversible measure to satisfy a Poincaré inequality and a logarithmic Sobolev inequality. From these inequalities, one can, respectively, deduce exponential convergence to 0 as \( t \to \infty \) of the chi-square distance or the relative entropy between the marginal at

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time $t$ of the process and its reversible measure. These results have been extended
to more general entropy functionals; see, for instance, \cite{2}.

In general, even when the stochastic differential equation (0.1) admits an in-
vARIANT probability measure, this measure might be not reversible. It is well known
from both a probabilistic point of view \cite{13} and the point of view of partial differ-
ential equations \cite{1} that a contribution in the drift term, antisymmetric with respect
to the invariant measure, may accelerate convergence to this invariant measure as $t \to \infty$.

Throughout this paper, we assume
\begin{align*}
(H0) \quad & U : [0, \infty) \to \mathbb{R} \text{ is a convex function such that } \inf U > -\infty, \\
& \text{and we consider the } U\text{-entropy of a probability measure } p \text{ on a measurable space}
\end{align*}

$(E, \mathcal{E})$, with respect to another probability measure $q$ on $(E, \mathcal{E})$, define by
\begin{align*}
H_U(p|q) = \begin{cases} 
\int_{\mathbb{R}^d} U \left( \frac{dp}{dq}(x) \right) dq(x), & \text{if } p \ll q, \\
+\infty, & \text{otherwise.}
\end{cases}
\end{align*}

The particular cases $U(x) = 1_{x>0} x \ln(x)$ and $U(x) = (x - 1)^2$, respectively, cor-
respond to the usual entropy and the $\chi^2$-distance. For $U(x) = |x - 1|$, $H_U(p|q)$
coincides with the total variation distance when $p \ll q$. Notice that $U$ is continuous
on $(0, +\infty)$ and that $U(0) \geq \lim_{x \to 0^+} U(x)$.

The primal goal of this work is to recover, by arguments using Itô’s stochastic
 calculus, the results of \cite{1} and \cite{2} about the long-time behavior of the $U$-entropy
of the law of $X_t$ with respect to the invariant measure. Our approach is based
on the following simple remark, valid for an arbitrary (possibly nonhomoge-
neous) continuous-time Markov process $(X_t : t \geq 0)$ with values in a measurable
space $(E, \mathcal{E})$.

If we denote:

- by $P_t$ and $Q_t$ the time marginal laws of $X_t$ when the initial laws are $P_0$ and $Q_0$, respectively, and
- by $(X^P_t)_{t \geq 0}$ and $(X^Q_t)_{t \geq 0}$ realizations of the process $(X_t)$ with $X_0$, respectively,
distributed according to $P_0$ and $Q_0$,

then, as soon as $H_U(P_t|Q_t) < +\infty$ for some $t \geq 0$, one has $P_s \ll Q_s$ for all $s \geq t$, and
the process
\begin{align*}
\left( U \left( \frac{dP_s}{dQ_s}(X^Q_s) \right) \right)_{s \geq t}
\end{align*}
is a backward $\mathcal{F}_s$-submartingale with respect to the filtration $\mathcal{F}_s := \sigma(X^Q_r, r \geq s)$. In fact, it is easily deduced from the Markov property that if $P_t \ll Q_t$ for some $t \geq 0$, then the law of $(X^P_r)_{r \geq t}$ is absolutely continuous with respect to the one
of $(X^Q_r)_{r \geq t}$ and moreover, $P_s \ll Q_s$ for all $s \geq t$ with \( \left( \frac{dP_s}{dQ_s}(X^Q_s) \right)_{s \geq t} \) a backward
martingale with respect to the filtration $\mathcal{F}_s$. Jensen’s inequality ensures that $t \mapsto H_U(P_t | Q_t)$ is nonincreasing and implies the remark.

The convergence of the $U$-entropy

$$H_U(P_s | Q_s) = \mathbb{E} \left( \left( U \left( \frac{dP_s}{dQ_s}(X^Q_s) \right) \right) \right)$$

is then deduced from the a.s. convergence of $\frac{dP_s}{dQ_s}(X^Q_s)$ to $\mathbb{E}(\frac{dP_t}{dQ_t}(X^Q_t)|\cap_{s \geq 0} \mathcal{F}_s)$ [the fact that for $r \geq t$, $\frac{dP_r}{dQ_r}(X^Q_r) = 0$ a.s. on the set $\{\mathbb{E}(\frac{dP_t}{dQ_t}(X^Q_t)|\cap_{s \geq 0} \mathcal{F}_s) = 0\}$ permits to cope with the possible discontinuity of $U$ at 0].

The first section of the paper is dedicated to time-inhomogeneous Markov diffusions given by the stochastic differential equation

$$dX_t = \sigma(t, X_t) dW_t + b(t, X_t) dt,$$

where $b : \mathbb{R}_+ \times \mathbb{R}^d \to \mathbb{R}^d$, $\sigma : \mathbb{R}_+ \times \mathbb{R}^d \to \mathbb{R}^d \otimes \mathbb{R}^d$. Under assumptions that guarantee that for both initial laws, the time-reversed processes are still diffusions, we use Girsanov theory to make explicit the Doob–Meyer decomposition of the submartingale $(U(\frac{dP_s}{dQ_s}(X^Q_s)))_{s \geq t}$. In this way, we obtain a stochastic analogue of the well-known entropy dissipation formula, valid for general convex entropies (including total variation). Taking expectations in this formula, we recover the well-known fact that the $U$-entropy dissipation is equal to the $U$-Fisher information. The proofs of the main results of this section are given in Appendix A.

It should be noticed that the idea of considering a trajectorial interpretation of entropy to obtain functional inequalities is not new, at least for reversible diffusions; see, for example, the work of Cattiaux [5] whose results are nevertheless of quite a different nature. However, even in the reversible case, time reversal of a diffusion starting out of equilibrium modifies the dynamics of the diffusion. The backward martingale approach takes this fact into account and moreover permits the use of Itô’s calculus under less regularity than is a priori needed when working in the forward time direction. Its interest thus goes beyond the treatment of nonreversible situations.

In the second section, we further suppose that the stochastic differential equation is time-homogeneous [i.e., of the form (0.1)] and that it admits an invariant probability distribution that is chosen as the initial law $Q_0$. Under additional regularity assumptions, and using Itô’s calculus and some ideas similar to those of Arnold, Carlen and Ju [1], we obtain a new Bakry–Emery criterion which ensures exponential convergence of the $U$-Fisher information to 0 and therefore exponential convergence of the $U$-entropy to 0. In addition, under this criterion, the invariant measure satisfies a $U$-convex Sobolev inequality. This criterion is nonintrinsic: it depends on the square root $\sigma$ of the diffusion matrix $a = \sigma \sigma^*$ and cannot
be written only in terms of the diffusion matrix itself, whereas, under mild regularity assumptions on $b$ and $a$, the law of $(X_t)_{t \geq 0}$ solving (0.1) is characterized by the associated martingale problem only written in terms of $a$ and $b$. The main results of this section are proved in Appendix B. In Appendix C, we point out that our approach allows us to recover the results and criterion provided in [1]. We also highlight the difference between the arguments leading to each of the two criteria. Additionally, we provide a combined criterion.

Finally, we provide in the third section two examples where the classic Bakry–Emery criterion fails, but our nonintrinsic criterion ensures exponential convergence to equilibrium without modifying the law of the diffusion process.

As future work, we plan to investigate how to choose the square root $\sigma$ of the diffusion matrix in order to maximize the rate of exponential convergence to equilibrium given by our nonintrinsic Bakry–Emery criterion.

Throughout this work, we use the convention of summation over repeated indexes.

1. Entropy dissipation for diffusion processes. From now on we assume that $(X_t, t \geq 0)$ is a Markov diffusion process which satisfies the stochastic differential equation

$$dX_t = \sigma(t, X_t) dW_t + b(t, X_t) dt,$$

where $W = (W_t, t \geq 0)$ is a standard Brownian motion in $\mathbb{R}^d$ and $b : \mathbb{R}_+ \times \mathbb{R}^d \to \mathbb{R}^d$, $\sigma : \mathbb{R}_+ \times \mathbb{R}^d \to \mathbb{R}^{d \otimes d'}$ are measurable coefficients satisfying conditions that will be specified below.

For $P_0$ and $Q_0$ two probability measures on $\mathbb{R}^d$, we now denote by $(X^P_t)_{t \geq 0}$ and $(X^Q_t)_{t \geq 0}$ two solutions of (1.1) with $X_0$, respectively, distributed according to $P_0$ and $Q_0$. For $t \geq 0$, the law of $X^P_t$ (resp., $X^Q_t$) is denoted by $P_t$ (resp., $Q_t$).

Our first goal is to explicitly describe the backward submartingale $U(\frac{dP_t}{dQ_s}(X^Q_s))$ when $P_0 \ll Q_0$ and, as a byproduct, the decrease of its expectation $H(U(P_t | Q_s))$.

In a way, this backward-in-time approach to entropy is converse to Föllmer’s approach to the study of time reversal of diffusion processes [8] (see [9] for the infinite-dimensional case) based on the stability under time reversal of the usual pathwise entropy. The latter corresponds to $U(r) = r \ln r$ in Remark 1.1 below.

We fix a finite time-horizon $T \in (0, +\infty)$ in order to work with standard (forward) filtrations by time reversal in $[0, T]$. Let us introduce some notation:

- $Q^T$ (resp., $P^T$) will denote the law of the time reversed processes $(X^Q_t)_{t \leq T}$ (resp., $(X^P_t)_{t \leq T}$) on the canonical space $C([0, T], \mathbb{R}^d)$.
- Throughout the sequel, $E^T$ will denote the expectation under the law $Q^T$.
- $(Y_t)_{t \leq T}$ stands from now on for the canonical process on $C([0, T], \mathbb{R}^d)$, and $\mathcal{G}_t = \sigma(Y_s, 0 \leq s \leq t)$ denotes its natural (complete, right continuous) filtration.
Whenever $P_0 \ll Q_0$, by the Markov property we have $P^T \ll Q^T$ with $\frac{dP^T}{dQ^T} = \frac{dP_0}{dQ_0}(Y_T)$, and

\[
D_t \overset{\text{def}}{=} \frac{d\mathbb{P}^T}{d\mathbb{Q}^T} \bigg|_{\mathcal{G}_t} = \frac{dP_{T-t}}{dQ_{T-t}}(Y_t), \quad 0 \leq t \leq T
\]

is a $\mathbb{Q}^T - \mathcal{G}_t$ martingale. Moreover, $H_U(P_s \mid Q_s) < +\infty$ for $s \in [0, T]$ if and only if $(U(D_t))_{0 \leq t \leq T-s}$ is a uniformly integrable $\mathbb{Q}^T - \mathcal{G}_t$ submartingale, in which case one has

\[
H_U(P_t \mid Q_t) = \mathbb{E}^{\mathbb{Q}^T}(U(D_{T-t})) \quad \text{for all } t \in [s, T].
\]

**Remark 1.1.** If $H_U(\mathbb{P}_1 \mid \mathbb{P}_2)$ denotes the pathwise $U$-entropy of a probability measure $\mathbb{P}_1$ on $C([0, T], \mathbb{R}^d)$ with respect to a second probability measure $\mathbb{P}_2$,

\[
H_U(\mathbb{P}_1 \mid \mathbb{P}_2) := \begin{cases} 
\int_{C([0, T], \mathbb{R}^d)} U \left( \frac{d\mathbb{P}_1}{d\mathbb{P}_2}(w) \right) d\mathbb{P}_2(w), & \text{if } \mathbb{P}_1 \ll \mathbb{P}_2, \\
+\infty, & \text{otherwise},
\end{cases}
\]

we easily deduce that

\[
H_U(P_0 \mid Q_0) = H_U(\text{law}(X^P_t : 0 \leq t \leq T) \mid \text{law}(X^Q_t : 0 \leq t \leq T))
\]

\[
= H_U(\mathbb{P}^T \mid \mathbb{Q}^T).
\]

In order to use Itô calculus to obtain the explicit form of the Girsanov density $D_t$ as a $\mathbb{Q}^T - \mathcal{G}_t$ martingale, and then deduce the Doob–Meyer decomposition of the submartingale $U(D_t)$, we will assume that the Markov processes $(X^Q_{T-t}, t \leq T)$ and $(X^P_{T-t}, t \leq T)$ are diffusion processes as well. Conditions ensuring this fact have been studied in Föllmer [8], in Hausmann and Pardoux [11], in Pardoux [18] and in Millet, Nualart and Sanz [17] among others, who in particular provide the semimartingale decomposition of $(X^Q_{T-t}, t \leq T)$ in its filtration. We recall in Theorem 1.2 below the general results in [17] in a slightly more restrictive setting. The following conditions are needed:

1. For each $T > 0$, $\sup_{t \in [0, T]}(|b(t, 0)| + |\sigma(t, 0)|) < +\infty$ and for every $A > 0$ there is a constant $K_{T, A} > 0$ such that

\[
|b(t, x) - b(t, y)| + \sum_{i=1}^{d'} |\sigma_{i}(t, x) - \sigma_{i}(t, y)| \leq K_{T, A}|x - y|
\]

$\forall t \in [0, T], \forall x, y \in B(0, A)$,

where $\sigma_{i}$ denotes the $i$th column of the matrix $\sigma$ and $B(0, A)$ is the ball of radius $A > 0$ centered at the origin in $\mathbb{R}^d$. Moreover:
(H1)' the constants $K_{T,A}$ do not depend on $A$, or
(H1)" for each $s \geq 0$, equation (1.1) starting at time $s$ is strictly conservative, and for any bounded open set $D \subset \mathbb{R}^d$,
\[
\sup_{x \in D} \sup_{s \in [0,T]} \mathbb{E} \left\{ \exp \left[ \int_s^T 4B_{s,t}(x) + 8 \sum_j |A_{s,t}^j(x)|^2 \, dt \right] \right\} < \infty,
\]
where
\[
B_{s,t}(x) = \left[ \sum_{i,k=1}^d \partial_i b_k(t, X_{s,t}(x))^2 \right]^{1/2},
\]
\[
A_{s,t}^j(x) = \left[ \sum_{i,k=1}^d \partial_i \sigma_{kj}(t, X_{s,t}(x))^2 \right]^{1/2}
\]
and $X_{s,t}(x)$ denotes the solution to (1.1) starting from $x$ at time $s < t$.

(H2) For each $t > 0$, the law $Q_t(dx)$ of $X_t^Q$ has a density $q_t(x)$ with respect to Lebesgue measure.

(H3) Setting $a_{ij} = (\sigma \sigma^*)_{ij}$, for each $i = 1, \ldots, d$ the distributional derivative $\partial_j (a_{ij}(t,x)q_t(x))$ is a locally integrable function on $[0, T] \times \mathbb{R}^d$:
\[
\int_0^T \int_D |\partial_j (a_{ij}(t,x)q_t(x))| \, dx \, dt < \infty
\]
for any bounded open set $D \subset \mathbb{R}^d$.

For $(t, x) \in [0, T] \times \mathbb{R}^d$ we write:

- $\tilde{a}_{ij}(t, x) := a_{ij}(T - t, x), i, j = 1, \ldots, d$,
- $\tilde{b}_i^Q(t, x) := -b_i(T - t, x) + \frac{\partial_j (a_{ij}(T-t,x)q_{T-t}(x))}{q_{T-t}(x)} \quad \text{[with the convention that the term involving} \frac{1}{q_{T-t}(x)} \text{is zero when} q_{T-t}(x) \text{is zero]}

and notice that $\tilde{b}_i^Q(t, x)$ is defined $dt \otimes dx$ a.e. on $[0, T] \times \mathbb{R}^d$ under assumption (H3)Q.

**Theorem 1.2.** Assume that (H1) and (H2)Q hold.

(a) Suppose moreover (H3)Q. Then $Q^T$ is a solution to the martingale problem

\[(MP)_{Q}: M_t^f := f(Y_t) - f(Y_0) - \int_0^t \frac{1}{2} \tilde{a}_{ij}(s, Y_s) \partial_{ij} f(Y_s) + \tilde{b}_i^Q(s, Y_s) \partial_i f(Y_s) \, ds,
\]
\[t \in [0, T],\]
is a continuous martingale with respect to the filtration $(\mathcal{G}_t)$ for all $f \in C^\infty_0(\mathbb{R}^d)$. 

(b) Let \( \tilde{\sigma} : \mathbb{R}_+ \times \mathbb{R}^d \to \mathbb{R}^{d^d} \) and \( \sigma : \mathbb{R}_+ \times \mathbb{R}^d \to \mathbb{R}^{d+d} \) be measurable functions such that \( \int_0^T \int_D |\tilde{a}_{ij}(t,x)| + |\tilde{b}_i(t,x)|q_{T-t}(x) \, dx \, dt < \infty \) for any bounded open set \( D \subset \mathbb{R}^d \). Assume moreover that \( \mathbb{Q}^T \) is a solution to the martingale problem with respect to \( (G_t) \) for the generator \( \mathcal{L} f(x) = \frac{1}{2} \tilde{a}_{ij}(t,x) \partial_{ij} f(x) + \tilde{b}_i(t,x) \partial_i f(x) \). Then \( (H3)_Q \) holds, \( \tilde{b} = \bar{b} \) and \( \tilde{a} = \bar{a} \).

**PROOF.** According to Theorem 3.3 in [17], under \( (H1), (H2)_Q \) and \( (H3)_Q \), \((M^f_t)_{t \in [0,T]}\) is a continuous \( G_t \)-martingale under \( \mathbb{Q}^T \). When \( f \) is \( C^\infty \) on \( \mathbb{R}^d \) and vanishes outside \( B(0,A) \), we have

\[
\mathbb{E}^T \left( \int_0^T |\bar{b}_i^Q(s,Y_s)| \left| \partial_i f(Y_s) \right| \, ds \right) 
\leq \sup_{B(0,A)} |\nabla f| \left( \sup_{[0,T] \times B(0,A)} |b(s,x)| \right)
\]

\[
+ \int_{[0,T] \times B(0,A)} \sum_{i=1}^d \left| \partial_j (a_{ij}(s,x)q_s(x)) \right| \, ds \, dx,
\]

where the right-hand side is finite under \( (H1) \) and \( (H3)_Q \). This implies that \( \mathbb{E}^T (|M^f_t|) < +\infty \), and together with \( (H1) \), that \( (M^f_t)_{t \in [0,T]} \) is a continuous \( G_t \)-martingale under \( \mathbb{Q}^T \). Part (b) follows from Theorem 3.3 in [17]. □

Assume \( (H1), (H2)_P, (H2)_Q, (H3)_P \) and \( (H3)_Q \). Then, under \( (MP)_Q \) and \( (MP)_P \), the process \( Y_t \) is, respectively, a weak solution to the SDEs

\[
dX_t = \tilde{\sigma}(t,X_t) d\bar{W}_t + \tilde{b}_Q(t,X_t) dt, \quad t \in [0,T]
\]

and

\[
dX_t = \tilde{\sigma}(t,X_t) d\tilde{W}_t + \tilde{b}_P(t,X_t) dt, \quad t \in [0,T],
\]

where \( \tilde{\sigma}(t,x) = \sigma(T-t,x) \) and \( \bar{W} \) and \( \tilde{W} \) are \( d' \)-dimensional Brownian motions in possibly enlarged probability spaces. If for all \( t > 0, x \mapsto p_t(x) \) and \( x \mapsto q_t(x) \) are strictly positive and differentiable, then the difference between the drift terms of the two equations is given by

\[
\tilde{b}_P^P(t,x) - \tilde{b}_Q^Q(t,x) = \tilde{a}_{ij}(t,\cdot) \partial_j \ln p_{T-t}(x) - \tilde{a}_{ij}(t,\cdot) \partial_j \ln q_{T-t}(x)
\]

\[
= \tilde{a}_{ij}(t,x) \partial_j \left[ \ln \frac{p_{T-t}}{q_{T-t}}(x) \right].
\]

If uniqueness in law holds for the second stochastic differential equation, then the simplest form of Girsanov theorem allows us to deduce that

\[
D_t = \frac{p_T}{q_T}(Y_0) \exp \left\{ \int_0^t \nabla^* \left[ \ln \frac{p_{T-t}}{q_{T-t}}(Y_s) \right] \tilde{\sigma}(t,Y_t) \, d\bar{W}_t \right\}
\]

\[
- \frac{1}{2} \int_0^t \nabla^* \left[ \ln \frac{p_{T-s}}{q_{T-s}}(Y_s) \right] (Y_s) \partial_s \left[ \ln \frac{p_{T-s}}{q_{T-s}}(Y_s) \right] (Y_s) \, ds
\]
(in the above equation and from now on, we denote by $\nabla^*$ the transpose of the gradient). However, in the general case when $q_t(x)$ or $p_t(x)$ may vanish and are possibly not differentiable, it is not clear what sense should be given to the derivatives above. If the diffusion matrix is singular, neither is it clear that the difference of drift terms $\bar{b}_Q$ and $\bar{b}_P$ (defined by means of distributional derivatives) is in the range of the diffusion matrix, which is required in order to use Girsanov theorem.

The problem of finding $D_t$ in the general case is reminiscent of and, somehow, reciprocal to the stochastic construction of Nelson processes, where $Q^T$ and the possibly singular difference of drift terms are given, and one aims to construct $P^T$; see, for instance, [6]. The following technical lemma answers the question in the most general situations covered by Theorem 1.2. Its proof, not hard but lengthy, relies on Girsanov theory in the absolutely continuous setting and is given in the Appendix A.1. Recall that an element $P_0 \in \mathcal{M}$ of a given set $\mathcal{M}$ of probability measures in $C([0, T], \mathbb{R}^d)$ is said to be extremal if $P_0 = \alpha P_1 + (1 - \alpha)P_2$ for some $P_1, P_2 \in \mathcal{M}$ and $\alpha \in (0, 1)$ implies $P_0 = P_1 = P_2$.

**Lemma 1.3.** Assume that $(H1)$, $(H2)_Q$, $(H3)_Q$ and $(H3)_P$ hold, with $P_0 \ll Q_0$, and let $\frac{p_t}{q_t}(x)$ be the Radon–Nikodym derivative of $p_t(x) dx dt$ w.r.t. $q_t(x) dx dt$ on $[0, T] \times \mathbb{R}^d$. Then:

(a) there exists a measurable function in $[0, T] \times \mathbb{R}^d \to \mathbb{R}^d$ denoted $(t, x) \mapsto \nabla \ln \frac{p_t}{q_t}(x)$ such that

$$\bar{b}^P(t, x) - \bar{b}^Q(t, x) = \tilde{a}(t, x) \nabla \ln \frac{p_{T-t}}{q_{T-t}}(x), \quad p_{T-t}(x) dx dt \text{ a.e.}$$

(b) Define $q_t(x) dx dt$ a.e. in $[0, T] \times \mathbb{R}^d$ the function $(t, x) \mapsto \nabla \ln \frac{p_t}{q_t}(x)$ by

$$\nabla \left[ \frac{p_t}{q_t} \right](x) := \frac{p_t}{q_t}(x) \nabla \ln \left[ \frac{p_t}{q_t} \right](x),$$

and assume moreover that $Q^T$ is an extremal solution to the martingale problem $(MP)_Q$. Then the $Q^T$–$(G_t)$ martingale $(D_t)_{t \in [0, T]}$ introduced in (1.2) has a continuous version (denoted in the same way) satisfying

$$D_t = \frac{p_T}{q_T}(Y_0) + \int_0^t D_s \nabla \ln \left[ \frac{p_{T-s}}{q_{T-s}} \right](Y_s) 1_{s < R} \cdot dM_s$$

$$= \frac{p_T}{q_T}(Y_0) + \int_0^t \nabla \left[ \frac{p_{T-s}}{q_{T-s}} \right](Y_s) 1_{(p_{T-s}/q_{T-s})(Y_s) > 0} \cdot dM_s,$$

where $M_t = (M_t^i)_{i=1}^d$ are the continuous local martingales w.r.t. $Q^T$ and $(G_t)$ defined by

$$M_t^i := Y_t^i - Y_0^i - \int_0^t \bar{b}_Q^i(s, Y_s) ds, \quad t \in [0, T],$$
and $R$ is the $(\mathcal{G}_t)$-stopping time $R := \inf\{s \in [0, T] : D_s = 0\}$. Moreover, $\mathbb{Q}^T$ a.s., one has

$$
\langle D \rangle_t = \int_0^t \nabla^* \left[ \frac{p_{T-s}}{q_{T-s}} \right] (Y_s) \tilde{a}(s, Y_s) \nabla \left[ \frac{p_{T-s}}{q_{T-s}} \right] (Y_s) 1_{s < R} \, ds \quad \forall t \in [0, T].
$$

From the proof of Lemma 1.3 it will be clear that if $p_t$ and $q_t$ are everywhere strictly positive and of class $C^1$, $(t, x) \mapsto \nabla \left[ \frac{p_t}{q_t} \right](x)$ and $(t, x) \mapsto \nabla \ln \left[ \frac{p_t}{q_t} \right](x)$ can be, respectively, taken to be the usual gradient and gradient of the logarithm of $\frac{p_t}{q_t}$.

We now introduce the notation $U'$ and $U''(dy)$ for the left-hand derivative of the restriction of the convex function $U : [0, \infty) \to \mathbb{R}$ to $(0, +\infty)$ and the nonnegative measure on $(0, +\infty)$ equal to the second order distribution derivative of this restriction.

We are ready to state the main result of this section:

**Theorem 1.4 (Stochastic $U$-entropy dissipation).** Let $Q_0$ and $P_0$ be probability measures on $\mathbb{R}^d$ such that

$$
HU(P_0 | Q_0) < \infty,
$$

and assume that $(H1)_Q$, $(H3)_Q$ and $(H3)_P$ hold. Suppose moreover that $\mathbb{Q}^T$ is an extremal solution to the martingale problem $(MP)_Q$.

Then the submartingale $(U(D_t))_{t \in [0, T]}$ has the Doob–Meyer decomposition

$$
U(D_t) = U(D_0) + \int_0^t U'(D_s) \nabla \left[ \frac{p_{T-s}}{q_{T-s}} \right] (Y_s) 1_{s < R} \cdot dM_s
$$

$$
+ \frac{1}{2} \int \int_{(0, +\infty)} L^t_r(D) U''(dr) - 1_{[0 < R \leq t]} \Delta U (0) \quad \forall t \in [0, T]
$$

where $R := \inf\{s \in [0, T] : D_s = 0\}$, $\Delta U (0) = \lim_{x \to 0^+} U(x) - U(0) \leq 0$ and $L^t_r(D)$ denotes the local time at level $r \geq 0$ and time $t$ of the continuous version of the martingale $(D_s)_{s \in [0, T]}$.

In particular, if $U$ is continuous on $[0, +\infty)$ and $C^2$ on $(0, +\infty)$, one has

$$
U(D_t) = U(D_0) + \int_0^t U'(D_s) \nabla \left[ \frac{p_{T-s}}{q_{T-s}} \right] (Y_s) 1_{s < R} \cdot dM_s
$$

$$
+ \frac{1}{2} \int_0^t U''\left( \frac{p_{T-s}}{q_{T-s}} (Y_s) \right) \left( \nabla^* \left[ \frac{p_{T-s}}{q_{T-s}} \right] \tilde{a}(s, \cdot) \nabla \left[ \frac{p_{T-s}}{q_{T-s}} \right] (Y_s) \right) 1_{s < R} \, ds
$$

$$
\forall t \in [0, T].
$$

Theorem 1.4 is proved in Appendix A. We next briefly discuss some of its assumptions and then state some consequences.
REMARK 1.5. (a) By Theorem 3.1 in [11], conditions \((H2)_Q\) and \((H3)_Q\) hold under condition \((H1)'\) if \(Q_0\) has a density \(q_0\) w.r.t. the Lebesgue measure s.t.
\[
\int_{\mathbb{R}^d} \frac{q_0^2(x) dx}{1 + |x|^k} < +\infty \quad \text{for some } k > 0 \text{ and either}
\]
\[
\forall T > 0, \exists \varepsilon > 0, \forall (t, x) \in [0, T] \times \mathbb{R}^d \quad a(t, x) = \sigma \sigma^* (t, x) \geq \varepsilon I_d
\]
or the second-order distribution derivatives \(\frac{\partial^2 a_{ij}}{\partial x_i \partial x_j}(t, x)\) are bounded on \([0, T] \times \mathbb{R}^d\) for each \(T > 0\) (by Theorem 3.1, page 1199 of [11], the latter conditions imply that (A)(ii) on page 1189 and thus Theorem 2.1 therein hold). In particular, under \((H1)'\) and the previous conditions, \((H2)_P\) and \((H3)_P\) also hold if, for instance, \(P_0 \ll Q_0\) and \(\frac{dP_0}{dQ_0}\) has polynomial growth.

(b) Condition \((H1)''\) introduced in [17] allows us to include in our study the fundamental examples of Langevin diffusions with \(a(x) = I_d\) and \(b(x) = -\nabla V(x)\) for a nonnegative \(C^2\) potential \(V\), possibly superquadratic, but satisfying
\[
\begin{align*}
\limsup_{|x| \to \infty} \frac{-x^* \nabla V(x)}{|x|^2} &< +\infty, \\
\limsup_{|x| \to \infty} \frac{\Delta V}{|\nabla V|^2} (x) &< 2, \\
\limsup_{|x| \to \infty} \frac{\sqrt{\partial_i \partial_j V} \partial_i \partial_j V}{V}(x) &= 0.
\end{align*}
\]
See Section A.5 for a proof of this fact.

(c) Extremality of the solution \(Q_T\) to the martingale problem \((MP)_Q\) is implied by pathwise uniqueness for the stochastic differential equation (1.4). In the relevant case when \(\sigma\) and \(b\) in (1.1) are time-homogeneous and (0.1) admits an invariant density \(p_\infty(x) > 0\), for the choice \(Q_0(dx) = p_\infty(x) dx\), equation (1.4) takes the form
\[
dX_t = \sigma(X_t) dW_t + \left( \frac{\partial_j (a_{i,j} p_\infty)}{p_\infty} (X_t) - b(X_t) \right) dt, \quad t \in [0, T].
\]
Pathwise uniqueness for this SDE can be proved under \((H1)\) by a standard argument using localization, Itô’s formula and Gronwall’s lemma, whenever the function \(-\frac{\partial_j (a_{i,j} p_\infty)}{p_\infty}\) is the sum of a locally Lipschitz function and a monotone function.

The proof of Theorem 1.4 will justify that expectations can be taken in (1.5) and (1.6), yielding

**Corollary 1.6 (U-entropy dissipation).** Under the assumptions of Theorem 1.4,
\[
H_U(P_t | Q_t) = H_U(P_T | Q_T) - \Delta U(0) Q_T^T (0 < R \leq T - t)
\]
\[
+ \frac{1}{2} \int_{(0, +\infty)} \mathbb{E}^T(L_{T-t}^r(D)) U''(dr) \quad \forall t \in [0, T].
\]
If $U$ is moreover continuous on $[0, +\infty)$ and $C^2$ on $(0, +\infty)$, we get the well-known expression for the entropy dissipation, $\forall t \in [0, T],$

$$H_U(P_t|Q_t) = -H_U(P_0|Q_0)$$

(1.9)  

$$-\frac{1}{2} \int_0^t \int_{\{(p_s/q_s)(x) > 0\}} U''\left(\frac{p_s}{q_s}(x)\right) \times \left(\nabla^* \left[\frac{p_s}{q_s}\right] a(s, \cdot) \nabla \left[\frac{p_s}{q_s}\right]\right)(x) q_s(x) \, dx \, ds,$$

with $U''(r)$ now standing for the second order derivative of $U$ at $r > 0$.

The particular case $U(x) = |x - 1|$ of the total variation distance is more intricate, but we are still able to derive an analogous dissipation formula. To our knowledge this formula is new:

**COROLLARY 1.7 (Dissipation of total variation).** Under the assumptions of Theorem 1.4, suppose moreover that for a.e. $t \in [0, T]$, the functions $x \mapsto q_t(x)$ and $x \mapsto \frac{p_t}{q_t}(x)$ are, respectively, of class $C^1$ and $C^2$, and there exists a sequence $(r_n)_n$ of positive numbers tending to $+\infty$ as $n \to \infty$, such that $\lim_{n \to \infty} \frac{1}{r_n} \int_{|r_n| \leq |x| < 2r_n} |a(t, x)\nabla[\frac{p_t}{q_t}](x)| q_t(x) \, dx = 0$. Furthermore, assume that $\int_0^T \int_{\mathbb{R}^d} |\nabla \cdot [\tilde{a}(s, x)\nabla\left[\frac{p_{T-s}}{q_{T-s}}\right](x) q_{T-s}(x)]| \, dx \, ds < \infty$. Then, $\forall t \in [0, T],$

$$\|P_t - Q_t\|_{TV}$$

(1.10)  

$$= \|P_0 - Q_0\|_{TV} + \frac{1}{2} \int_0^t \int_{\mathbb{R}^d} \tilde{\text{sign}}\left(\frac{p_s}{q_s} - 1\right)(x) \nabla \cdot \left[\tilde{a}(s, x)\nabla\left[\frac{p_s}{q_s}\right]\right](x) q_s(x) \, dx \, ds,$$

where $\tilde{\text{sign}}(r) = -1_{(-\infty, 0)}(r) + 1_{(0, \infty)}(r)$ and the integral is nonpositive for all $t \in [0, T]$.

The proof is given in Appendix A.3.

**REMARK 1.8.** (a) Denote by $\mathbb{Q}$ the law of $(X_t^Q, t \leq T)$ and by $\mathbb{E}$ the corresponding expectation. The following “forward” version of formula (1.8) holds under the assumptions of Theorem 1.4 if moreover $\frac{dP_t}{d\mathbb{Q}_t}(Y_t)$ is a continuous $(\mathcal{G}_t)$ semimartingale under $\mathbb{Q}$ [in particular if $(t, x) \mapsto \frac{dP_t}{d\mathbb{Q}_t}(x)$ has a version of class $C^{1,2}$]:

$$H_U(P_t|Q_t) = H_U(P_0|Q_0)$$

$$+ \Delta U(0) \mathbb{Q}(0 < S \leq t) - \frac{1}{2} \int_{(0, +\infty)} \mathbb{E} \left(L^r_t\left(\frac{p_t}{q_t}(Y_t)\right)\right) U''(dr)$$

$\forall t \in [0, T],$. 

where $S := \inf\{ s \in [0, T] : \frac{P_t}{Q_t} (Y_s) > 0 \}$. This follows from the pathwise relation
\[
L_T^r \left( \frac{P_{T-r}}{Q_{T-r}} (X^Q_{T-r}) \right) - L_T^{r-t} \left( \frac{P_{T-r}}{Q_{T-r}} (X^Q_{T-r}) \right) = L_T^t \left( \frac{P_t}{Q_t} (X^Q) \right)
\]
and the fact that $\left( \frac{P_{T-r}}{Q_{T-r}} (X^Q_{T-r}) \right)_{t \in [0, T]}$ is a.s. stopped upon hitting 0, by Lemma 1.3.

(b) The limit type assumption in Corollary 1.7 is not too stringent. Thanks to (1.9) and the Cauchy–Schwarz inequality, it holds true, for instance, if the matrix $a$ is uniformly bounded and $H_U (P_0 | Q_0) < \infty$ for $U(r) = (r - 1)^2$, since $|a \nabla [\frac{P_t}{Q_t}]| = \sup_{|v| \leq 1} (\sigma v)^* (\sigma \nabla \frac{P_t}{Q_t}) \leq \sqrt{|a|} \sqrt{\nabla^* [\frac{P_t}{Q_t}] a \nabla [\frac{P_t}{Q_t}]}$.

We end this section providing sufficient conditions in order that $\lim_{t \to \infty} H_U (P_t | Q_t) = 0$. The proof of the following result is differed to Appendix A.4.

**Proposition 1.9.** Let us assume that the coefficients $\sigma$ and $b$ are time-homogeneous and globally Lipschitz continuous. Then the semigroup associated with the SDE (0.1) is Feller. Let us also suppose that (0.1) admits an invariant density $p_\infty$, locally Lipschitz and bounded away from 0 and $+\infty$, and such that $\int_{\mathbb{R}^d} \frac{p_k^2(x) dx}{1+|x|^k} < +\infty$ for some $k > 0$ and that $-\frac{\partial_j (a \cdot \nabla p_\infty)}{p_\infty}$ is the sum of a locally Lipschitz function and a monotone function. Finally, we suppose that

\[
\forall A > 0, \exists \varepsilon_A > 0, \forall |x| \leq A \quad a(x) \geq \varepsilon_A I_d
\]

with either $\varepsilon_A$ not depending on $A$ or the second-order distribution derivatives $\frac{\partial a ij}{\partial x_i \partial x_j}$ bounded on $\mathbb{R}^d$. Then the tail sigma-field $\bigcap_{t \geq 0} \sigma (X_r, r \geq t)$ is trivial a.s. w.r.t. the law of $(X^Q_t)_{t \geq 0}$. In particular, if $U(1) = 0$, then as soon as $H_U (P_s | Q_s) < +\infty$ for some $s < +\infty$, one has $\lim_{t \to \infty} H_U (P_t | Q_t) = 0$.

**Remark 1.10.** The triviality of the tail sigma-field still holds when $(X_t)_{t \geq 0}$ is Feller, has an invariant distribution and a strictly positive transition density $\varphi_t(x, y)$ with respect to the Lebesgue measure which is continuous in $(x, y)$ for each $t > 0$. (The continuity implies the strong Feller property, the positivity implies the ergodicity of the invariant measure and combining both, one checks that $(X_t)_{t \geq 0}$ is Harris recurrent. Then one concludes by Theorem 1.3.9 in [15].) Notice that conditions ensuring the positivity and joint continuity in $(x, y)$ of $\varphi_t(x, y)$ can be found in [10], Chapter 9, under uniform ellipticity, and in [16], Theorem 4.5, under hypoellipticity.

2. Dissipation of the Fisher information and nonintrinsic Bakry–Emery criterion. From this point forward, we will focus on the case when $Q_0(dx) =
$p_{\infty}(x) \, dx$ is a stationary probability law for the time-homogeneous Markov diffusion (0.1). We denote

$$I_U(p_s|p_{\infty}) = \frac{1}{2} \int_{\{p_s/p_{\infty} > 0\}} U'' \left( \frac{p_s}{p_{\infty}} \right) \nabla^* \left[ \frac{p_s}{p_{\infty}} \right] \nabla \left[ \frac{p_s}{p_{\infty}} \right] p_{\infty} \, dx$$

the integral that appears in the right-hand side of (1.9), and we refer to it as the $U$-Fisher information.

Inspired by the famous Bakry–Emery approach, we want to compute the derivative of $I_U(p_s|p_{\infty})$ with respect to the time variable.

Throughout the sequel, we make the following assumptions:

1. $(H_4)$ The drift function $b$ and the matrix $\sigma$ are time-homogeneous and such that $(H_1)$ holds. Moreover, $b$ (resp., $\sigma$) admits first (resp., second) order derivatives which are locally $\alpha$-Hölder-continuous on $\mathbb{R}^d$ for some $\alpha > 0$.

2. $(H_5)_{p_{\infty}}$ The Markov process defined by (0.1) has an invariant density $p_{\infty}(x)$ and $Q_0(dx) = p_{\infty}(x) \, dx$. Moreover, $p_{\infty}$ admits derivatives up to the second order which are locally $\alpha$-Hölder-continuous on $\mathbb{R}^d$ for some $\alpha > 0$ and $p_{\infty}(x) > 0$ for all $x \in \mathbb{R}^d$.

3. $(H_6)_{P_0}$ The initial distribution $P_0$ admits a probability density $p_0$ with respect to the Lebesgue measure. Moreover, we assume that $(H_2)_{P_0}$ holds and that $p_t(x)$ has spatial derivatives up to the second order for each $t > 0$, which are continuous in $(t,x) \in (0,T] \times \mathbb{R}^d$ and bounded and Hölder continuous in $x \in \mathbb{R}^d$ uniformly on $[\delta,T] \times \mathbb{R}^d$ for each $\delta \in (0,T]$.

Let us also introduce some notation:

- We write $P_T := Q$ and $\tilde{b}_i := \tilde{b}_i^Q, i = 1, \ldots, d$.
- By possibly enlarging the probability space $\mathcal{G} - \mathbb{P}_{\infty}$, we introduce a Brownian motion $\tilde{W}$ such that $(Y_t)_{t \in [0,T]}$ solves the stochastic differential equation

$$dY_t = \sigma(Y_t) \, d\tilde{W}_t + \tilde{b}(Y_t) \, dt$$

(2.1)

where $\tilde{b}_i(y) = -b_i(y) + \frac{\partial_j (a_{ij}(y)p_{\infty}(y))}{p_{\infty}(y)}$.

By assumptions $(H_4)$ and $(H_5)_{\infty}$, the coefficients $\sigma$ and $\tilde{b}$ are locally Lipschitz so that trajectorial uniqueness holds for this SDE. By the Yamada–Watanabe theorem, one deduces that uniqueness holds for the martingale problem $(MP)_Q$.

- We write $\rho_t(x) := \frac{P_T - t}{P_{\infty}}(x), t \in [0,T]$.

Notice that $(H_5)_{p_{\infty}}$ implies $(H_2)_Q$ for $Q_0(dx) = p_{\infty}(x) \, dx$ and combined with $(H_4)$, it implies $(H_3)_Q$. Moreover $(H_6)_{P_0}$ implies $(H_2)_P$ and $(H_3)_P$. Therefore the hypotheses of Theorem 1.4 hold within the present section. Notice also that, under $(H_5)_{\infty}$ and $(H_6)_{P_0}$, the first-order spatial derivatives of $\frac{P_t}{P_{\infty}}$ are defined everywhere. Thus, we may and will assume in the sequel that Lemma 1.3(b) and equation (1.9) hold with the standard gradient $\nabla \frac{P_t}{P_{\infty}}$. Under $(H_4)$, if moreover $a$ and $b$ are bounded with $a$ uniformly elliptic, then $(H_6)_{P_0}$ holds for any com-
an additional assumption on $U$ needed. Notice that if \( \text{(H7)} \) we make the following regularity assumption on $U$:

\[ \forall r \in (0, \infty), (U^{(3)}(r))^2 \leq \frac{1}{2} U''(r)U^{(4)}(r), \]

which is satisfied, for instance, by $U(r) = r \ln r - (r - 1)$ and by $U(r) = (r - 1)^2$. Let us recall consequences of \( \text{(H7)}' \) pointed out in [2] (see Remark 2.3 therein) which will be used in proving the following results.

**Remark 2.1.** Condition \( \text{(H7)}' \) implies that $(\frac{1}{U''})'' \leq 0$ at points where $U'' \neq 0$. Since $U'' \geq 0$, and excluding the uninteresting case where $U''$ identically vanishes, the previous implies that $\frac{1}{U''}$ is finite in $[0, \infty)$, and therefore that $U$ is strictly convex. We then deduce from \( \text{(H7)}' \) that $U^{(4)}(r) \geq 0$ in $(0, \infty)$. By concavity and positivity of $\frac{1}{U''}$ this function is moreover nondecreasing, and we deduce that $U^{(3)}(r) \leq 0$ in $(0, \infty)$.

We do not assume that the entropy function $U$ is $C^4$ on the closed interval $[0, +\infty)$, since we want to deal with $U(r) = r \ln r - (r - 1)$. This is why we introduce some regularization $U_\delta$ indexed by a positive parameter $\delta$: we choose $U_\delta$ such that $U_\delta(r) = U(r + \delta)$ for $r \geq 0$, and $U_\delta$ is extended to a $C^4$ function on $\mathbb{R}$. In the next proposition as well as in the remaining of the paper, we will omit the argument $(t, Y_t)$ in order to obtain more compact formulas.

**Proposition 2.2.** Under \( \text{(H4)}, \text{(H5)}_{\rho_\infty}, \text{(H6)}^T_{p_0} \) and \( \text{(H7)} \), one has on the time-interval $[0, T]$,

\[
\frac{d[U''(\rho)\nabla^* \rho \nabla \rho]}{\text{tr}(\Lambda \Gamma)} dt + U''(\rho)\bar{\theta} dt + d\bar{M}_t^{(5)}
\]

with $\text{tr}(\Lambda \Gamma) \geq 0$ under \( \text{(H7)}' \)

and where $\bar{M}_t^{(5)} = \int_0^t \partial_k[U''(\rho)\nabla^* \rho \nabla \rho] \sigma_{kr} d\bar{W}^r_s$ is a $\mathcal{G}_t \subset \mathbb{P}^T_{\infty}$-local martingale,

\[
\bar{\theta} = 2\left[ \partial_l \rho \partial_{\rho} \rho \left[ \frac{1}{4} (\partial_k \sigma_{ij} a_{km} \partial_m \sigma_{l'j} - \sigma_{ki} \partial_k \sigma_{ij} \sigma_{mj} \partial_m \sigma_{l'i}) + \frac{1}{2} \bar{b}_{ml} \partial_m a_{il'} + \frac{1}{2} \sigma_{li} a_{mk} \partial_m \sigma_{il'} - a_{ml'} \partial_m \bar{b}_l \right]
\]

\[
+ \left[ \sigma_{li} a_{mk} - \sigma_{kl} a_{ml'} \right] \partial_l \rho \partial_m \sigma_{li} \partial_{kl} \rho \right],
\]
and $\Lambda_\delta$ and $\Gamma$ are the square matrices defined by

$$
\Lambda_\delta := \begin{bmatrix} U'''_\delta(\rho) & U^{(3)}_\delta(\rho) \\ U^{(3)}_\delta(\rho) & \frac{1}{2} U^{(4)}_\delta(\rho) \end{bmatrix},
$$

$$
\Gamma := \begin{bmatrix} \Gamma_{11} & (\sigma_{*i} \cdot \nabla \rho) \nabla^* \rho a \nabla (\sigma_{*i} \cdot \nabla \rho) \\ (\sigma_{*i} \cdot \nabla \rho) \nabla^* \rho a \nabla (\sigma_{*i} \cdot \nabla \rho) & |\nabla^* \rho a \nabla \rho|^2 \end{bmatrix}
$$

with $\Gamma_{11} = \sum_{i,j=1}^d (\sigma_{kj}\sigma_{li}\partial_{kl}\rho + \frac{1}{2}(\sigma_{kj}\partial_k\sigma_{li} + \sigma_{ki}\partial_k\sigma_{lj})\partial_l\rho)^2$.

The computation of $d[U''_\delta(\rho)\nabla^* \rho a \nabla \rho]$ is postponed to Appendix B. Let us nevertheless discuss the sign of the term $\text{tr}(\Lambda_\delta \Gamma)$ which is inspired from [3], page 202, and also from the term $\text{tr}(XY)$ in [1], pages 163–164; see Appendix C for a detailed comparison with the computations in that paper. Since, by the Cauchy–Schwarz inequality,

$$
((\sigma_{*i} \cdot \nabla \rho) \nabla^* \rho a \nabla (\sigma_{*i} \cdot \nabla \rho))^2 = \left( (\sigma^* \nabla \rho)_i (\sigma^* \nabla \rho)_j \left(\sigma_{kj}\sigma_{li}\partial_{kl}\rho + \frac{1}{2}(\sigma_{kj}\partial_k\sigma_{li} + \sigma_{ki}\partial_k\sigma_{lj})\partial_l\rho\right) \right)^2
$$

$$
\leq \Gamma_{11} \sum_{i,j=1}^d (\sigma^* \nabla \rho)^2 \frac{1}{2}(\sigma^* \nabla \rho)^2 = \Gamma_{11} |\nabla^* \rho a \nabla \rho|^2,
$$

the determinant of the matrix $\Gamma$ is nonnegative, and this matrix is positive semidefinite. Under $(H7')$, $\Lambda_\delta$ is also positive semidefinite and $\text{tr}(\Lambda_\delta \Gamma) \geq 0$.

**REMARK 2.3.** In a previous version of this paper, the coefficient $\Gamma_{11}$ was chosen equal to

$$
\sum_{i,j=1}^d (\sigma_{kj}\sigma_{li}\partial_{kl}\rho + \sigma_{kj}\partial_k\sigma_{li}\partial_l\rho)^2 = \sum_{i,j=1}^d (\sigma^* \nabla (\sigma^* \nabla \rho))_j^2,
$$

$$
= \nabla^* (\sigma \nabla \rho)_i a \nabla (\sigma \nabla \rho)_i.
$$

We thank Anton Arnold for pointing out to us that the positive semidefiniteness of the matrix $\Gamma$ is preserved under the new choice of this coefficient. Notice that, by symmetry of $\sigma_{kj}\sigma_{li}\partial_{kl}\rho$ in $i$ and $j$,

$$
\sum_{i,j=1}^d (\sigma_{kj}\sigma_{li}\partial_{kl}\rho + \sigma_{kj}\partial_k\sigma_{li}\partial_l\rho)^2 - \Gamma_{11}
$$

$$
= \frac{1}{4} \sum_{i,j=1}^d ((\sigma_{kj}\partial_k\sigma_{li} - \sigma_{ki}\partial_k\sigma_{lj})\partial_l\rho)^2
$$

$$
= \frac{1}{2}(\partial_k\sigma_{lj}\partial_m\sigma_{lj} - \sigma_{ki}\partial_k\sigma_{lj}\sigma_{mj}\partial_m\sigma_{lj})\partial_l\rho\partial_l\rho.
$$
is a nonnegative quadratic form applied to $\nabla \rho$ which implies that the Bakry–Emery criterion below improves upon the one of the previous version.

We introduce one last assumption on the density flow $\rho_t = \frac{p_t - \rho}{p_\infty}$:

$$(H6')_{p_0}^T$$ For each $T' \in (0, T)$ the following integrals are finite:

- $\int_0^{T'} |U^{(3)}(\rho) \vee -1|^2 |\nabla^* \rho a \nabla \rho|^3 p_\infty(x) \, dx \, dt$;
- $\int_0^{T'} (U''(\rho) \wedge 1)^2 |\nabla^* (\nabla^* \rho a \nabla \rho) a \nabla (\nabla^* \rho a \nabla \rho)| p_\infty(x) \, dx \, dt$;
- $\int_0^{T'} (U''(\rho) \wedge 1) \left[ |(\sigma_{i';i} a_m - \sigma_{i'i} a_{ml'}) \partial_m \sigma_{il'}| + |\partial_k ([\sigma_{i'i} a_{mk} - \sigma_{ki} a_{ml'}] \partial_m \sigma_{il'})| \right] \left| \partial_{l'} \rho \right| \left| \partial_l \rho \right| p_\infty(x) \, dx \, dt$;
- $\int_0^{T'} (U''(\rho) \wedge 1) \left| (\sigma_{i'i} a_{mk} - \sigma_{ki} a_{ml'}) \right| \times \partial_m \sigma_{il} (\partial_l \rho \partial_k \ln p_\infty + \partial_{lk} \rho) \left| \partial_{l'} \rho \right| p_\infty(x) \, dx \, dt$.

We also denote by $(H6)_{p_0}^\infty$ [resp., $(H6')_{p_0}^\infty$] the assumption that $(H6)_{p_0}^T$ [resp., $(H6')_{p_0}^T$] holds for each $T > 0$.

**Theorem 2.4.** Let $\Theta$ denote the $d \times d$ symmetric matrix defined by

$$\Theta_{ll'} = -\frac{1}{2} b_m \partial_m a_{ll'} + \frac{1}{2} (a_{kl'} \partial_k b_l + a_{kl} \partial_k b_{ll'}) - \frac{1}{4} a_{mk} \partial_m a_{ll'}$$

$$- \frac{1}{2} (a_{kl'} \partial_k a_{lj} + a_{kl} \partial_k a_{lj'}) - a_{kl} a_{lj'} \partial_k \ln(p_\infty)$$

$$- \frac{1}{2} (a_{kl} \partial_k a_{lj'} + a_{kl'} \partial_k a_{lj}) \partial_j \ln(p_\infty)$$

$$- \frac{1}{4} (a_{mk} \partial_m \sigma_{il} \partial_k \sigma_{lj'} + \sigma_{ki} \partial_k \sigma_{lj} \partial_m \sigma_{il'} + \sigma_{ki} \partial_k \sigma_{lj} \partial_m \sigma_{il'})$$

$$+ \frac{1}{2} \sigma_{kl} (\partial_m \sigma_{il} a_{ml'} + \partial_m \sigma_{il'} a_{ml}) \partial_k \ln(p_\infty)$$

$$+ \frac{1}{2} \partial_k \left[ \sigma_{ki} (\partial_m \sigma_{il} a_{ml'} + \partial_m \sigma_{il'} a_{ml}) \right],$$

and assume that $\Theta(x)$ is $p_\infty(x) \, dx$-a.e. positive semidefinite. Then, under $(H4)$, $(H5)_{p_\infty}$, $(H6)_{p_0}$, $(H6')_{p_0}$, $(H7)$ and $(H7')$, for a.e. $t \in [0, T]$ one has

$$\frac{d}{dt} \int_{\rho_t > 0} U''(\rho_t) [\nabla^* \rho_t a \nabla \rho_t] p_\infty \, dx$$

$$\geq 2 \int_{\rho_t > 0} U''(\rho_t) \nabla^* \rho_t \Theta \nabla \rho_t p_\infty \, dx.$$

If moreover $I_U(p_0|p_\infty) < +\infty$, $(H6)_{p_0}^\infty$ and $(H6')_{p_0}^\infty$ hold and the matrix $\Theta$ satisfies the nonintrinsic Bakry–Emery criterion
(NIBEC) \( \exists \lambda > 0, \forall x \in \mathbb{R}^d, \Theta(x) \geq \lambda a(x) \),
then \( \forall t \geq 0, I_U(p_t|p_\infty) \leq e^{-2\lambda t} I_U(p_0|p_\infty) \) and the nonincreasing function \( t \mapsto H_U(p_t|p_\infty) \) also converges at exponential rate \( 2\lambda \) to its limit as \( t \to \infty \).

**Remark 2.5.**

- The matrix \( \Theta \) and therefore our Bakry–Emery criterion are nonintrinsic in the sense that they cannot in general be written in terms of the diffusion matrix \( a \) only without making explicit use of \( \sigma \). This is because we got rid of the nonnegative term \( \text{tr}(\Lambda_1 \delta \Gamma) \) which appears in the first equation in Proposition 2.2 and involves the nonintrinsic term \( \Gamma_{11} \).
- In case \( a = 2\nu I_d \) and \( b = - (\nabla V + F) \) with \( F \) such that \( \nabla \cdot (e^{-V/\nu} F) = 0 \), then \( p_\infty \propto e^{-V/\nu} \), \( \bar{b} = - (\nabla V + F) \) and
\[
\Theta_1(x) = \nu(2\nabla^2 V - \nabla F - \nabla F^*) = \nu(2\nabla^2 V - \nabla F - \nabla F^*) \geq \lambda I_d \]
which is exactly condition (A2) in the Introduction of [1], page 158.

The proof of (2.2) is postponed to Appendix B.2. Let us deduce the last assertion of Theorem 2.4. Reverting time in (2.2) and using (NIBEC), one obtains that for \( r \geq 0 \),
\[
\frac{d}{dr} I_U(p_r|p_\infty) \leq -2\lambda I_U(p_r|p_\infty).
\]
Hence \( \forall r \geq t \geq 0, I_U(p_r|p_\infty) \leq e^{-2\lambda(r-t)} I_U(p_t|p_\infty) \). Since by Theorem 1.4, one has \( \frac{d}{dr} H_U(p_r|p_\infty) = - I_U(p_r|p_\infty) \), we deduce that
\[
0 \leq H_U(p_r|p_\infty) - \lim_{r \to \infty} H_U(p_r|p_\infty)
\]
(2.3)
\[
= \int_t^\infty I_U(p_r|p_\infty) \, dt \leq \frac{I_U(p_t|p_\infty)}{2\lambda} \leq \frac{e^{-2\lambda t} I_U(p_0|p_\infty)}{2\lambda}.
\]

We deduce the following theorem.

**Theorem 2.6.** Assume (H4), (H5) \( p_\infty \), (H6) \( p_0 \), (H6') \( p_0 \), (H7) and (H7'), that the matrix \( \Theta(x) \) is \( p_\infty(x) \, dx \)-a.e. positive semidefinite, that the diffusion matrix \( a \) is locally uniformly strictly positive definite and that \( H_U(p_t|p_\infty) < +\infty \) for some \( s \geq 0 \). Then \( H_U(p_t|p_\infty) \) converges to 0 as \( t \to \infty \). Moreover, under (NIBEC), for \( t > s \), one has the convex Sobolev inequality
\[
(2.4) \quad H_U(p_t|p_\infty) \leq \frac{1}{2\lambda} I_U(p_t|p_\infty)
\]
and
\[
(2.5) \quad \forall t \geq s \quad H_U(p_t|p_\infty) \leq e^{-2\lambda(t-s)} H_U(p_s|p_\infty).
\]
Proof. Reverting time in (2.2), we obtain that \( t \mapsto I_U(p_t|p_\infty) \) is nonincreasing. When \( H_U(p_s|p_\infty) \) is finite for some \( s \geq 0 \), writing (1.9) on the interval \([s,T]\) with arbitrarily large \( T \), we deduce that \( I_U(p_t|p_\infty) \) is finite on \((s, +\infty)\) and tends to 0 as \( t \to \infty \). When \( a \) is locally uniformly strictly positive definite, the beginning of the proof of Theorem 2.5 [1] [before part (a)], ensures that \( p_t \) tends to \( p_\infty \) in \( L^1(\mathbb{R}^d) \). As a consequence, in the notation of the Introduction, \( \mathbb{E}[\frac{dP_t}{dQ_t}(X^Q_t)|\bigcap_{s \geq 0} \mathcal{F}_s] \) of \( \frac{dP_t}{dQ_t}(X^Q_t) \) is equal to 1. By (0.2), one concludes that \( H_U(p_t|p_\infty) \) tends to 0 as \( t \to \infty \) at exponential rate \( 2\lambda \) as soon as \( H_U(p_s|p_\infty) < \infty \) for some \( s \geq 0 \). By the last step of the proof of Theorem 2.6, this implies (2.4) and (2.5) under (NIBEC).

Remark 2.7. In view of (0.2) and Remark 1.10, the local uniform strict positive definiteness assumption on the diffusion matrix \( a \) may be replaced by some hypoellipticity assumption, in order to ensure that \( H_U(p_t|p_\infty) \) tends to 0 as \( t \to \infty \) at exponential rate \( 2\lambda \). Moreover, (2.3) under (NIBEC).
and \( \sqrt{\partial_{ij} \partial_{kl} V(x_1, x_2)} \leq C \sqrt{1 + |x_2|^{2\alpha} + |x_1 - x_2|^{2\alpha}} \) so that

\[
\limsup_{|x_1, x_2| \to +\infty} \frac{\sqrt{\partial_{ij} \partial_{kl} V(x_1, x_2)}}{V(x_1, x_2)} = 0.
\]

Finally \( \Delta V(x_1, x_2) \leq C (1 + |x_2|^\alpha + |x_1 - x_2|^\alpha) \) whereas

\[
|\nabla V|^2 (x_1, x_2) \geq 2|x_2| + (2 + \alpha) |x_1 - x_2|^{1+\alpha} \mathbf{1}_{\text{sign}(x_2) \not= \text{sign}(x_2-x_1)}
\]

\[
+ (2 + \alpha) (|x_2|^{1+\alpha} + |x_1 - x_2|^{1+\alpha}) \mathbf{1}_{\text{sign}(x_2) = \text{sign}(x_2-x_1)}
\]

since \( \text{sign}(x_2) \not= \text{sign}(x_2-x_1) \) if and only if \( x_1 \geq x_2 \geq 0 \) or \( x_1 \leq x_2 \leq 0 \). Therefore

\[
\limsup_{|x_1, x_2| \to +\infty} \frac{\Delta V}{|\nabla V|^2} (x_1, x_2) = 0
\]

and, by Remark 1.5(b), \((H1')''\) is satisfied.

The classic Bakry–Emery criterion fails since \( \nabla^2 V(0, 0) \) is singular, but a logarithmic Sobolev inequality can be obtained by the perturbative argument of Holley and Stroock [12]. The potential \( V \) is also a particular case of the examples considered by Arnold, Carlen and Ju in Section 3 of [1]. We notice that in order to check that \( p_\infty \) satisfies the convex Sobolev inequality (2.4), they first modify the Fokker–Planck equation by adding a nonsymmetric drift term \( F \), as described in Remark 2.5(ii), above. Exponential convergence to 0 of \( H_U(p_t|p_\infty) \) for the solution \( p_t \) of the original Fokker–Planck equation is only deduced in a second step.

It is nevertheless of interest to see how our nonintrinsic Bakry–Emery criterion allows us to prove directly that \( p_\infty \) satisfies the convex Sobolev inequality (2.4) and that \( H_U(p_t|p_\infty) \) converges exponentially to 0. In contrast to [1] we modify the stochastic differential equation associated with the diffusion processes, by changing the square root \( \sigma \) of the diffusion matrix, but not the law of its solution or the associated Fokker–Planck equation. We consider

\[
\sigma = \begin{pmatrix}
\cos \phi & \sin \phi \\
-\sin \phi & \cos \phi
\end{pmatrix}
\]

for a function \( \phi : \mathbb{R}^2 \to \mathbb{R}^2 \) of class \( C^2 \) to be chosen later. We obtain, after some computation,

\[
\Theta = \nabla^2 V - \frac{1}{4} |\nabla \phi|^2 I_2 - \frac{1}{4} \begin{pmatrix}
(\partial_2 \phi)^2 & -\partial_1 \phi \partial_2 \phi \\
-\partial_1 \phi \partial_2 \phi & (\partial_1 \phi)^2
\end{pmatrix}
\]

\[
+ \begin{pmatrix}
\frac{\partial_{12} \phi}{2} & \frac{\partial_{22} \phi - \partial_{11} \phi}{2} \\
\frac{\partial_{22} \phi - \partial_{11} \phi}{2} & -\partial_{12} \phi
\end{pmatrix}
\]

\[
+ \begin{pmatrix}
-2 \partial_1 \phi \partial_2 V & \partial_1 \phi \partial_1 V - \partial_2 \phi \partial_2 V \\
\partial_1 \phi \partial_1 V - \partial_2 \phi \partial_2 V & 2 \partial_2 \phi \partial_1 V
\end{pmatrix}.
\]

We now consider a parameter \( \varepsilon > 0 \) which will be chosen small and a \( C^2 \) function \( \varphi : \mathbb{R} \to \mathbb{R} \) such that \( \varphi(s) = s \) if \( |s| \leq 1 \) and \( \varphi(s) = 0 \) if \( |s| \geq 2 \). Then we
define
\[ \phi(x_1, x_2) = -\varepsilon \varphi_\varepsilon(x_1) \varphi_\varepsilon(x_2), \quad (x_1, x_2) \in \mathbb{R}^2, \]
where \( \varphi_\varepsilon(s) = \varepsilon \varphi(s/\varepsilon) \). Notice that
\[ \varphi_\varepsilon = O(\varepsilon), \quad \varphi_\varepsilon'' = O(1/\varepsilon) \quad \text{and} \quad \varphi_\varepsilon' = \begin{cases} 1, & \text{if } |s| \leq \varepsilon, \\ O(1), & \text{if } \varepsilon < |s| < 2\varepsilon, \\ 0, & \text{if } |s| \geq 2\varepsilon. \end{cases} \]

Then, defining \( B_\varepsilon := \{(x_1, x_2) \in \mathbb{R}^2 \text{ s.t. } |x_1| \vee |x_2| \leq \varepsilon \} \) and \( C_\varepsilon := B_{2\varepsilon} \setminus B_\varepsilon \), we have
\[ \partial_1 \phi(x_1, x_2), \partial_2 \phi(x_1, x_2) = \begin{cases} O(\varepsilon^2), & \text{if } (x_1, x_2) \in B_{2\varepsilon}, \\ 0, & \text{if } (x_1, x_2) \in B_{2\varepsilon}^c, \end{cases} \]
\[ \partial_{12} \phi(x_1, x_2) = \begin{cases} -\varepsilon, & \text{if } (x_1, x_2) \in B_\varepsilon, \\ O(\varepsilon), & \text{if } (x_1, x_2) \in C_\varepsilon, \\ 0, & \text{if } (x_1, x_2) \in B_{2\varepsilon}^c, \end{cases} \]
\[ \frac{1}{2}(\partial_{11} \phi(x_1, x_2) - \partial_{22} \phi(x_1, x_2)) = \begin{cases} 0, & \text{if } (x_1, x_2) \in B_\varepsilon, \\ O(\varepsilon), & \text{if } (x_1, x_2) \in C_\varepsilon, \\ 0, & \text{if } (x_1, x_2) \in B_{2\varepsilon}^c. \end{cases} \]

and \( \partial_1 V = O(\varepsilon), \partial_2 V = O(\varepsilon^{1+\alpha}) \) on \( B_{2\varepsilon} \). It follows that
\[ \Theta = \nabla^2 V + \begin{pmatrix} -\varepsilon & 0 \\ 0 & \varepsilon \end{pmatrix} + O(\varepsilon^3) \geq \begin{pmatrix} 2 - \varepsilon & 0 \\ 0 & \varepsilon \end{pmatrix} + O(\varepsilon^3) \quad \text{on } B_\varepsilon. \]

Next, the smallest eigenvalue of \( \nabla^2 V(x_1, x_2) \) is given by
\begin{equation}
\gamma_- := 1 + \kappa_1 + \kappa_2/2 - \sqrt{1 + \kappa_1^2 - \kappa_2 + \kappa_2^2/4} \geq 1 + \kappa_2/2 - \sqrt{(\kappa_2/2 - 1)^2} = \kappa_2 \wedge 2
\end{equation}
with \( \kappa_1 = \kappa_1(x_1, x_2) := (2 + \alpha)(1 + \alpha)|x_1 - x_2]|^\alpha \) and \( \kappa_2 = \kappa_2(x_1, x_2) := (2 + \alpha)(1 + \alpha)|x_2|\). Since \( \gamma_- = \kappa_1 + \kappa_2 + O(\kappa_1^2 + \kappa_2^2) \) as \( \kappa_1^2 + \kappa_2^2 \to 0 \) and \( |x_2|\alpha + |x_1 - x_2|\alpha \geq (|x_2| + |x_1 - x_2|)\alpha \geq |x_1|\alpha \), we deduce that on \( C_\varepsilon \),
\[ \Theta = \nabla^2 V + O(\varepsilon) \geq (2 + \alpha)(1 + \alpha)x^{x|I_2} + o(\varepsilon^\alpha). \]

Finally, by (3.1), \( \inf_{(x_1, x_2) \in B_{2\varepsilon}} \gamma_- \geq (2 + \alpha)(1 + \alpha)(\varepsilon^{\alpha}) \wedge 2 > 0. \) We conclude that for \( \varepsilon \) small enough, (NIBEC) holds.

We next study a related second example of application of our criterion, where \( \nabla^2 V \) is singular on a ball with positive radius. Once again, the perturbative argument of Holley and Stroock [12] also ensures that a logarithmic Sobolev inequality holds for this choice of potential.
Let \( \nu \) be a convex \( C^2 \) function which vanishes on \([\frac{-1}{4}, \frac{1}{4}]\) and such that \( \nu'' = 2 \) on \((-\infty, \frac{1}{2}] \cup [\frac{1}{2}, +\infty)\). We set \( \nu_\varepsilon(s) = \varepsilon^2 \nu(\frac{s}{\varepsilon}) \) and \( V_\varepsilon(x_1, x_2) = x_1^2 + \nu_\varepsilon(x_2) + \nu_\varepsilon(x_1 - x_2) \). For \( \varepsilon < \frac{1}{3} \), let \( \varphi_\varepsilon \) be a \( C^2 \) function such that
\[
\varphi_\varepsilon(s) = \begin{cases} s, & \text{when } |s| \leq \varepsilon, \\ 0, & \text{when } |s| \geq 1 \end{cases}
\]
and such that \( -\frac{2\varepsilon}{1-\varepsilon} \leq \varphi'_\varepsilon \leq 1 \), \( |\varphi_\varepsilon'| \leq 2\varepsilon \) and \( |\varphi''_\varepsilon| \leq C \) where \( C \) is a constant not depending on \( \varepsilon \). We set \( \phi(x_1, x_2) = -\varphi_\varepsilon(x_1)\varphi_\varepsilon(x_2) \) so that \( -1 \leq \partial_{12}\phi(x_1, x_2) \leq \frac{2\varepsilon}{1-\varepsilon} \) with the first inequality being an equality on \( B_\varepsilon \). We have \( |\partial_{22}\phi - \partial_{11}\phi| \leq 4C\varepsilon \) and \( |\nabla \phi| = O(\varepsilon) \). As a consequence, \( \Theta = \hat{\Theta} + O(\varepsilon) \) where
\[
\hat{\Theta} = \begin{pmatrix} 2 + \nu''_\varepsilon(x_1 - x_2) + \partial_{12}\phi(x_1, x_2) & -\nu''_\varepsilon(x_1 - x_2) \\ -\nu''_\varepsilon(x_1 - x_2) & \nu''_\varepsilon(x_2) + \nu''_\varepsilon(x_1 - x_2) - \partial_{12}\phi(x_1, x_2) \end{pmatrix}.
\]
On \( B_\varepsilon \), we have \( \partial_{12}\phi(x_1, x_2) = -1 \) and \( \hat{\Theta} \succeq I_2 \). If \( |x_2| \geq \frac{\varepsilon}{2} \), then \( \nu''_\varepsilon(x_2) = 2 \) so that \( \hat{\Theta} \succeq (2 - 1) \land (2 - \frac{2\varepsilon}{1-\varepsilon})I_2 \). When \( |x_2| \leq \frac{\varepsilon}{2} \) and \( |x_1| > \varepsilon \), \( |x_1 - x_2| \geq \frac{\varepsilon}{2} \) holds so that \( \nu''_\varepsilon(x_1 - x_2) = 2 \) and
\[
\hat{\Theta} \succeq \begin{pmatrix} 4 + \partial_{12}\phi & -2 \\ -2 & 2 - \partial_{12}\phi \end{pmatrix} \succeq (3 - \sqrt{5} + 2\partial_{12}\phi - (\partial_{12}\phi)^2)I_2.
\]
We conclude that
\[
\forall \lambda \in (0, 3 - \sqrt{5}) \quad \text{for } \varepsilon > 0 \text{ and small enough, } \forall x \in \mathbb{R}^d, \Theta(x) \succeq \lambda I_2.
\]

APPENDIX A

In the present Appendix section we give the proofs of the main results of Section 1.

A.1. Proof of Lemma 1.3. The proof of part (a) relies on the following technical result:

**Lemma A.1.** Assume that \((H1), (H2)p \) and \((H3)p \) hold.

(i) For each \( i = 1, \ldots, d \) and a.e. \( t \in (0, T], \) the distribution \([a_{ij}(t, \cdot)\partial_j p_t] := \partial_j(a_{ij}(t, \cdot) p_t) - p_t \partial_j a_{ij}(t, \cdot)\) is a function in \( L^{1}_{\text{loc}}(dx) \) and, as a Radon measure in \([0, T] \times \mathbb{R}^d, \) one has \([a_{ij}(t, \cdot)\partial_j p_t](x) \, dx \, dt \ll p_t(x) \, dx \, dt \). A measurable in \((t, x)\) version of the Radon–Nikodym density is given by \([a_{ij}(t, \cdot)\partial_j p_t](x) / p_t(x)\). Moreover, there exists a measurable function \((t, x) \mapsto K^p(t, x) \in \mathbb{R}^d\) such that for each \( i = 1, \ldots, d, \)
\[
[a_{ij}(t, \cdot)\partial_j p_t](x) / p_t(x) = a_{i\bullet}(t, x) K^p(t, x), \\
p_t(x) \, dx \, dt \text{ a.e.,}
\]
where \( a_{i\bullet} \) denotes the row vector \((a_{i1}, \ldots, a_{id})\).
(ii) If, moreover, \((H2)_Q\), \((H3)_Q\) and \(P_0 \ll Q_0\) hold, one has
\[\{a_{ij}(t,\cdot)\partial_j p_t\}(x)\,dx\,dt \ll q_t(x)\,dx\,dt,\]
and \([a_{ij}(t,\cdot)\partial_j p_t]/q_t(x)\) is a measurable in \((t,x)\) version of the Radon–Nikodym derivative. Furthermore, it holds
\[p_{T-t}(x)\,dx\,dt [\text{but not necessarily} q_{T-t}(x)\,dx\,dt]\]
ea.e. that
\[
\tilde{b}_i^p(t,x) - \tilde{b}_i^q(t,x) = \left[\tilde{a}_{ij}(t,\cdot)\partial_j p_{T-t}\right](x)/p_{T-t}(x)
- \left[\tilde{a}_{ij}(t,\cdot)\partial_j q_{T-t}\right](x)/q_{T-t}(x)
= \tilde{a}_{i\bullet}(t,x)(K^p(T-t,x) - K^q(T-t,x)),
\]
and \(q_{T-t}(x)\,dx\,dt\) and thus \(p_{T-t}(x)\,dx\,dt\) a.e. that
\[
\frac{p_{T-t}(x)}{q_{T-t}(x)}\left(\tilde{b}_i^p(t,x) - \tilde{b}_i^q(t,x)\right)
= \frac{p_{T-t}(x)}{q_{T-t}(x)}\tilde{a}_{i\bullet}(t,x)(K^p(T-t,x) - K^q(T-t,x)).
\]

\textbf{Proof.}\, The Lipschitz character of \(a\) [following from \((H1)\)] ensures that \(a\) has a.e. defined spatial derivatives of order 1 in \(L^\infty_{\text{loc}}([0,T] \times \mathbb{R}^d)\). Thus, the distribution \(a_{ij}(t,\cdot)\partial_j p_t\) is a function in \(L^1_{\text{loc}}([0,T] \times \mathbb{R}^d)\) under \((H3)_p\). This implies, by Lemma A.2 in [17] (see also Lemma A.2 in [11]), that \(a_{ij}(t,x)\partial_j p_t(x)\) vanishes a.e. on \(\{x: p_t(x) = 0\}\). This fact easily yields the remaining assertions, except the existence of the functions \(K^p\) or \(K^q\), which we establish in what follows.

We will, on one hand, use the fact asserted in the proof of Lemma A.2 in [17] that, for a.e. \(t > 0\) and each bounded open set \(O\), \(a_{ij}(t,x)\partial_j p_t(x)\) is the \(\sigma(L^1(O),L^\infty(O))\)-weak limit of some subsequence of \(a_{ij}(t,x)\partial_j [\rho_n \ast p_t]\)(x), for compactly supported regularizing kernels \(\rho_n(x) = n^d \rho(nx)\). It is indeed shown in Lemma A.1 in [11] that for a suitable bounded sequence \(\alpha_n > 0\), \(\alpha_n^{-1}|x|\|\nabla \rho_n(x)\|\) is again a regularizing kernel. The local Lipschitz character of \(a\) then yields the domination \(\forall x \in O\), \(|a_{ij}(t,x)\partial_j [\rho_n \ast p_t]\|(x) \leq |\rho_n \ast \partial_j (a_{ij}(t,\cdot) p_t)(x)| + C \alpha_n^{-1} \|x - y\|\|\nabla \rho_n(x - y)\| p_t(\lambda)\,dy\), the right-hand side being, by the previous, an \(L^1(O)\)-converging sequence. Weak compactness is then provided by the Dunford–Pettis criterion, and the limit is identified integrating by parts against smooth test functions compactly supported in \(O\). On the other hand, diagonalizing the symmetric positive semidefinite matrix \((a_{ij}(t,x)) = [u_1(t,x),\ldots,u_d(t,x)]\Lambda(t,x)[u_1(t,x),\ldots,u_d(t,x)]^*\) provides orthonormal vectors \((u_i(t,x))_{i=1}^d\) and the corresponding eigenvalues and diagonal components \((\lambda_i(t,x))_{i=1}^d\) of \(\Lambda(t,x)\), that are measurable as functions of \((t,x)\).

We take \(O\) as before and \(a_{ij}(t,x)\partial_j [\rho_n \ast p_t]\)(x) to be the subsequence described above. Defining the vectorial functions \(w^{(n)} := [u_1,\ldots,u_d]^*\nabla [\rho_n \ast p_t]\) and \(v_k = \text{sign}(u_k^*[a \nabla p]) u_k\), \(k = 1,\ldots,d\), we have
\[
\int_{O \cap [\lambda_k = 0]} v_k^*[a \nabla p_t] = \lim_{n \to \infty} \int_{O \cap [\lambda_k = 0]} v_k^*[a \nabla [\rho_n \ast p_t]]
= \lim_{n \to \infty} \int_{O \cap [\lambda_k = 0]} \lambda_k w^{(n)}_k \text{sign}(u_k^*[a \nabla p_t]) = 0,
\]
since $a \nabla[\rho_n * p_t] = \sum_{j=1}^d \lambda_j w_j^{(n)} u_j$ by the spectral decomposition of $a$. Consequently, for each $t$ and a.e. $x \in \mathbb{R}^d$, the vector $[a(t, x) \nabla p_t(x)]$ belongs to the linear space $(u_j(t, x))_{j=1, \ldots, d}$ with diagonal coefficients in $\text{Ker}(t, x)$. Denote now by $w = (w_j)_{j=1}^d := (u_j^* a \nabla p_t)^{d}_{j=1}$ the coordinates of $a \nabla p_t$ w.r.t. the orthogonal basis $(u_j(t, x))_{j=1, \ldots, d}$, so that $w$ is a measurable function of $(t, x)$. If we moreover denote by $\Lambda$ the diagonal matrix with diagonal coefficients $\lambda_j^{-1}1_{\lambda_j \neq 0}$, $j = 1, \ldots, d$, and set $v := [u_1, \ldots, u_d]\Lambda w$, then

$$av = [u_1, \ldots, u_d]\Lambda[u_1, \ldots, u_d]w = [u_1, \ldots, u_d]\Lambda\Lambda w$$

since $w = (w_j 1_{\lambda_j \neq 0})_{j=1}^d$.

We can now take $\nabla \ln \frac{p_t}{q_t}(x)$ to be an arbitrary representant of the equivalence class of the function $K^p(t, x) - K^q(t, x)$ under the relation $f(t, x) - g(t, x) \in \text{Ker}(a(t, x))$, $p_t(x) dx dt$ a.e. Finally, $K^p(t, x) := v(t, x)/p_t(x)1_{p_t(x) > 0}$ has the required properties.

The proof of part (b) of Lemma 1.3 first relies on the following martingale representation property ensured by the extremality assumption, according to Theorem 12.21 in [14]:

**Lemma A.2.** Assume that (H1), (H2)$_Q$ and (H3)$_Q$ hold. For each $i = 1, \ldots, d$,

$$M^i_t := Y^i_t - Y^i_0 - \int_0^t \tilde{b}^Q_i(s, Y_s) ds, \quad t \in [0, T]$$

is a continuous local martingale with respect to $Q^T$ and $(\mathcal{G}_t)$, and $(M^i, M^j)_t = \int_0^t a^{ij}(s, Y_s) ds$ for all $i, j = 1, \ldots, d$. Moreover, if $Q^T$ is an extremal solution to the martingale problem (MP)$_Q$, then for any martingale $(N_t)_{t \in [0, T]}$ with respect to $Q^T$ and $(\mathcal{G}_t)$ such that $N_0 = 0$, there exist predictable processes $(h^i_t)_{t \in [0, T], i = 1, \ldots, d}$ with $\sum_{i, j=1}^d \int_0^T h^i_t \tilde{a}^{ij}(s, Y_s)h^j_s ds < \infty$, $Q^T$ a.s., and such that $(\int_0^t h^i_s \cdot dM^i_s)_{t \in [0, T]}$ is a modification of $(N_t)_{t \in [0, T]}$. In particular, $(N_t)_{t \in [0, T]}$ has a continuous modification.

The main assertions in part (b) of Lemma 1.3 are then consequences of the next result.

**Lemma A.3.** Assume that (H1), (H2)$_Q$, (H3)$_Q$ and (H3)$_P$ hold together. Suppose moreover that $P_0 \ll Q_0$ and that $Q^T$ is an extremal solution to the martingale problem (MP)$_Q$. Recall that $(t, x) \mapsto \nabla \frac{P_t}{q_t}(x)$ is $q_t(x) dx dt$ a.e. defined in $[0, T] \times \mathbb{R}^d \to \mathbb{R}^d$ by $\nabla \frac{P_t}{q_t}(x) := \frac{P_t}{q_t}(x) \nabla \ln \frac{P_t}{q_t}(x)$. 

(i) With $R$ the $(\mathcal{G}_t)$-stopping time $R := \inf\{s \in [0, T]: D_s = 0\}$, we have 
$Q^T$-a.s. that
$$
\forall t \in [0, T] \quad \int_0^t \nabla^* \left[ \frac{p_{T-s}}{q_{T-s}} \right] (Y_s) \tilde{a}(s, Y_s) \nabla \left[ \frac{p_{T-s}}{q_{T-s}} \right] (Y_s) 1_{s < R} ds < \infty,
$$
and on $\{ R > 0 \}$,
$$
\forall t \in [0, R) \quad \int_0^t \nabla^* \left[ \frac{p_{T-s}}{q_{T-s}} \right] (Y_s) \tilde{a}(s, Y_s) \nabla \left[ \frac{p_{T-s}}{q_{T-s}} \right] (Y_s) ds < \infty.
$$

(ii) The process $(D_t)_{t \in [0, T]}$ has a continuous version, denoted in the same way, such that $Q^T$ a.s., $\forall t \in [0, T]$, 
$$
D_t = \frac{p_T}{q_T} (Y_0) + \int_0^t \nabla \left[ \frac{p_{T-s}}{q_{T-s}} \right] (Y_s) \cdot 1_{s < R} dM_s
$$
and
$$
\langle D \rangle_t = \int_0^t \nabla^* \left[ \frac{p_{T-s}}{q_{T-s}} \right] (Y_s) \tilde{a}(s, Y_s) \nabla \left[ \frac{p_{T-s}}{q_{T-s}} \right] (Y_s) 1_{s < R} ds.
$$

**Proof.** By Lemma A.2, the $Q^T$-martingale $(D_t)_{t \in [0, T]}$ admits the continuous version $D_0 + \sum_{j=1}^d \int_0^t h^i_j dM^j_s$ still denoted by $D_t$ for simplicity. The martingale representation property and standard properties of stochastic integrals moreover imply that $D_t$ is determined by the processes $\langle D, M^i \rangle = \int_0^t \tilde{a}_{ij}(t, Y_t) h^i_j dt, i = 1, \ldots, d$. Consequently, $h_t$ can be replaced (leaving $D_t$ unchanged) by any predictable process $k_t$ such that for each $i$, $\int_0^T \sum_{j=1}^d h^i_j \tilde{a}_{ij}(t, Y_t) dt = \int_0^T \tilde{a}_{ij}(t, Y_t) k^i_t dt$ $Q^T$ a.s. [the fact that $\int_0^T k^i_t \tilde{a}_{ij}(s, Y_s) ds = \int_0^T \sum_{i,j=1}^d h^i_j \tilde{a}_{ij}(s, Y_s) h^i_j ds < \infty$ $Q^T$ a.s. then follows immediately]. Furthermore, since $D_t = D_t \wedge R$ by standard properties of nonnegative continuous martingales, we may and shall assume that $Q^T$ a.s. $h_t = h_t 1_{t < R} = h_t 1_{D_t > 0}$ for all $t \in [0, T]$. Let us also notice that, by Fubini’s theorem, it $Q^T$-a.s. holds that $D_s = \frac{p_{T-s}}{q_{T-s}} (Y_s)$ (and then $1_{\{R > s\}} = 1_{\{(p_{T-s}/q_{T-s})(Y_s) > 0\}}$) for a.e. $s \in [0, T]$.

Now, by our assumptions and Theorem 1.2(a), $P^T \ll Q^T$ are probability measures, respectively, solving the martingale problems $(MP)_P$ and $(MP)_Q$. The processes $\int_0^T \tilde{b}^P_i (t, Y_t) dt$ and $\int_0^T \tilde{b}^O_i (t, Y_t) dt + \int_0^T (D_t)^{-1} h^i_t d \langle M^i, M^i \rangle_t$ then are $P^T$-indistinguishable; see, for example, Proposition 12.18(v) in [14]. Using these facts, the expression for $\langle M^i, M^j \rangle$ in Lemma A.2 and part (ii) of Lemma A.1, we deduce first that, $P^T$-a.s.,
$$
\forall t \in [0, T], \forall i \quad \tilde{b}^P_i (t, Y_t) - \tilde{b}^O_i (t, Y_t)
$$
(A.1)
$$
= \tilde{a}_{ij}(t, Y_t) \left( h^j_t \frac{q_{T-t}}{p_{T-t}} (Y_t) \right)
$$
$$
= \tilde{a}_{ij}(t, Y_t) (K^P (T - t, Y_t) - K^q (T - t, Y_t)).
$$
By part (ii) of Lemma A.1 we then also get
\[
\int_0^t \tilde{a}_{ij}(t, Y_t) h^i_t \, dt = \int_0^t \tilde{a}_{ij}(t, Y_t) (K^p(T - t, Y_t) - K^q(T - t, Y_t)) \frac{p_{T-t}(Y_t)}{q_{T-t}(Y_t)} \, dt,
\]
i = 1, \ldots, d, \mathbb{P}|T\text{-a.s.}, and then \( \mathbb{Q}|T \text{-a.s.} \) because of our assumption on \( h \). From these identities and our previous discussion, we deduce that we can choose \( h_t = \nabla \frac{p_{T-t}}{q_{T-t}}(Y_t) 1_{\{p_{T-t}/q_{T-t}(Y_t) > 0\}} = \nabla \frac{p_{T-t}}{q_{T-t}}(Y_t) 1_{\{R > t\}} \). This proves part (ii). The first property of the process \( \nabla \frac{p_{T-t}}{q_{T-t}}(Y_t) \) in (i) is thus consequence of the general properties of \( h \) in the representation formula for \( D_t \). The second assertion in (i) easily follows from the first one, taking into account the definitions of \( \nabla \frac{p_{T-t}}{q_{T-t}}(Y_t) \) and \( \nabla \ln \frac{p_{T-t}}{q_{T-t}}(Y_t) \) and the properties of \( D_t \).

**A.2. Proof of Theorem 1.4.** Since, by Lemma 1.3, \((D_t)_{t \in [0,T]}\) is a continuous nonnegative \( \mathbb{Q}|T \) martingale and \( U'_- \) is locally bounded on \((0, +\infty), t \mapsto \int_0^t [U'_-(D_s)]^2 \, d\langle D \rangle_s \) is finite and continuous on \([0, T]\) when \( R > T \) and finite and continuous on \([0, R) \) otherwise. In the latter case, \( \int_0^R [U'_-(D_s)]^2 \, d\langle D \rangle_s \) makes sense but is possibly infinite. Define for any positive integer \( n \) the stopping time
\[
R_n := \inf \left\{ t \in [0, T \wedge R] : D_t \leq \frac{1}{n} \text{ or } \int_0^t \left[ U'_-(D_s) \right]^2 \, d\langle D \rangle_s \geq n \right\}.
\]
For all \( t \in [0, T] \), \( \int_0^{t \wedge R_n} [U'_-(D_s)]^2 \, d\langle D \rangle_s \leq n \) and \( \mathbb{E}(\int_0^{t \wedge R_n} U'_-(D_s) \, dD_s) = 0 \). Moreover \( R_n \nrightarrow R \) as \( n \to \infty \).

Let \( t \in [0, T] \). By Tanaka’s formula,
\[
U(D_{t \wedge R_n}) = U(D_0) + \int_0^{t \wedge R_n} U'_-(D_s) \, dD_s + \frac{1}{2} \int_{(0, +\infty)} L^r_{t \wedge R_n} (D) U''(dr).
\](A.2)
The finiteness of \( H_U(P_0 | Q_0) \) implies that \((U(D_s))_{s \in [0,T]}\) is a uniformly integrable \( \mathbb{Q}|T \) submartingale. Since the \( \mathbb{Q}|T \) -expectation of the stochastic integral is zero, one deduces
\[
\mathbb{E}^T(U(D_{t \wedge R_n})) = \mathbb{E}^T(U(D_0)) + \frac{1}{2} \mathbb{E}^T \left( \int_{(0, +\infty)} L^r_{t \wedge R_n} (D) U''(dr) \right).
\]
When \( n \to \infty \), since \( U \) is continuous on \((0, +\infty)\) by convexity, \( U(D_{t \wedge R_n}) \) converges to \( U(D_t) + \Delta U(0) 1_{[0 < R \leq t]} = U(D_t) + \Delta U(0) 1_{[0 < R \leq t]} \). Then, by uniform integrability, \( \mathbb{E}^T(U(D_{t \wedge R_n})) \) converges to \( \mathbb{E}^T(U(D_t)) + \Delta U(0) \mathbb{Q}^T(0 < R \leq t) \). Dealing with the expectation of the integral on the right-hand side above by monotone convergence, we obtain
\[
\mathbb{E}^T(U(D_t)) = \mathbb{E}^T(U(D_0)) - \Delta U(0) \mathbb{Q}^T(0 < R \leq t)
+ \frac{1}{2} \mathbb{E}^T \left( \int_{(0, +\infty)} L^r_{t \wedge R} (D) U''(dr) \right).
\]
Moreover, \( Q^T \) a.s., \( \int_{(0, +\infty)} L_r^\prime(D) U''(dr) \) is the finite limit of the integral with respect to \( U''(dr) \) in the right-hand side of (A.2) as \( n \to \infty \). Since the left-hand side converges to \( U(D_r) + \Delta U(0) \mathbf{1}_{[0 < r \leq t]} \) we deduce that the stochastic integral on the right-hand side also has a finite limit. Hence \( \lim_{t \to 0} \int_{(0, +\infty)} L_r^\prime(D_\cdot) d\langle D \rangle_s < +\infty \), \( \int_0^{t \wedge R} U'(D_\cdot) dD_\cdot \) makes sense, and (1.5) holds. When \( U \) is continuous on \([0, +\infty)\) and \( C^2 \) on \((0, +\infty)\), (1.6) follows by the occupation times formula. In this case, Lemma 1.3(b) and (1.8) written for \( t = 0 \), combined with the same arguments, imply that

\[
H_U(P_0 | Q_0) = H_U(P_T | Q_T) + \frac{1}{2} \mathbb{E}^T \left( \int_0^T U''(D_s) \mathbf{1}_{[s < R]} \nabla^* \left[ \frac{pT-s}{qT-s} \right] (Y_s) a(s, Y_s) \nabla \left[ \frac{pT-s}{qT-s} \right] (Y_s) ds \right).
\]

Since \( Y_s \) admits the density \( q_{T-s} \) and for almost all \( s \in [0, T] \), \( D_s = \frac{pT-s}{qT-s} (Y_s) \) and \( \{ R > s \} = \{ \frac{pT-s}{qT-s}(Y_s) > 0 \} \), (1.9) follows by the change of variables \( s \mapsto T - s \).

**A.3. Proof of Corollary 1.7.** We notice first that

\[
\mathbb{E}^T \int_0^T 1_{|D_s - 1| < \delta} \nabla^* \left[ \frac{pT-s}{qT-s} \right] (Y_s) a(s, Y_s) \nabla \left[ \frac{pT-s}{qT-s} \right] (Y_s) ds < \infty
\]

\[\forall \delta \in (0, 1).\] (A.3)

Indeed, for \( \delta \in (0, 1) \), we can easily construct a \( C^2 \) convex function \( \tilde{U} \) on \( \mathbb{R} \) such that \( \forall r \in \mathbb{R}, 0 \leq \tilde{U}(r) \leq |r - 1| \) and \( \forall r \in [1 - \delta, 1 + \delta], \tilde{U}''(r) \geq \alpha \) for some \( \alpha > 0 \), so that the integral in (A.3) is bounded thanks to (1.9) by \( \frac{1}{\alpha} H_{\tilde{U}}(P_0 | Q_0) \leq \frac{1}{\alpha} \| P_0 - Q_0 \|_{TV} \). For \( r \in \mathbb{R} \), since

\[
L_r^\prime(D) = 2 \left( (D_t - r)^+ - (D_0 - r)^+ - \int_0^t 1_{Ds = \cdot} dD_s \right),
\]

by Doob’s inequality we obtain \( \| \mathbb{E}^T (L_r^\prime(D) - L_r^1(D)) \| \leq 4|r - 1| + 2(\mathbb{E}^T \int_0^|\| P_0 | Q_0 \|_{TV} |L_r^\prime(D) - L_r^1(D)| d\langle D \rangle_s)^{1/2} \). Hence, Lemma 1.3(b) and (A.3) imply that \( r \mapsto \mathbb{E}^T (L_r^1(D)) \) is continuous (and finite) at \( r = 1 \). With the occupation times formula, one deduces that

\[
2 \mathbb{E}^T (L_r^1(D)) = \lim_{\varepsilon \to 0} \frac{1}{\varepsilon} \int_{1-\varepsilon}^{1+\varepsilon} \mathbb{E}^T (L_r^1(D)) dr
\]

\[
= \lim_{\varepsilon \to 0} \mathbb{E}^T \frac{1}{\varepsilon} \int_0^t 1_{|Ds - 1| < \varepsilon} \nabla^* \left[ \frac{pT-s}{qT-s} \right] (Y_s) a(s, Y_s) \nabla \left[ \frac{pT-s}{qT-s} \right] (Y_s) ds
\]
\[
\lim_{\varepsilon \to 0} \int_0^t \frac{1}{\varepsilon} \int |(p_{T-s}/q_{T-s}) (x) - 1| \leq \varepsilon \bigg[ \frac{p_{T-s}}{q_{T-s}} \bigg] (x) a(s, x) \bigg[ \frac{p_{T-s}}{q_{T-s}} \bigg] (x) q_{T-s} (x) \, dx \, ds.
\]

Define now the function \( \varphi_{\varepsilon}(r) := 1_{[-\varepsilon, \varepsilon]}(r) r^{-1} + 1_{(\varepsilon, \infty)}(r) - 1_{(-\infty, -\varepsilon]}(r) \).
Since the function \( \varepsilon \mapsto \int_0^t \int |(p_{T-s}/q_{T-s}) (x) - 1| \leq \varepsilon \bigg[ \frac{p_{T-s}}{q_{T-s}} \bigg] (x) q_{T-s} (x) \, dx \, ds \) is increasing and right continuous, we can choose \( \varepsilon_k \to 0 \) a sequence with \( \int_0^t \int |(p_{T-s}/q_{T-s}) (x) - 1| \leq \varepsilon_k \bigg[ \frac{p_{T-s}}{q_{T-s}} \bigg] (x) q_{T-s} (x) \, dx \, ds = 0 \) so that \( 2L^1 \big( L^1(D) \big) \) is equal to

\[
\lim_{k \to \infty} \int_0^t \int \nabla^* \bigg[ \varphi_{\varepsilon_k} \left( \frac{p_{T-s}}{q_{T-s}} - 1 \right) \bigg] (x) a(s, x) \nabla \bigg[ \frac{p_{T-s}}{q_{T-s}} \bigg] (x) q_{T-s} (x) \, dx \, ds
\]

where the last equality follows from the integrability assumption made on \( \nabla \cdot [a(s, x) \nabla \big( \frac{p_{T-s}}{q_{T-s}} \big) (x) q_{T-s} (x)] \). To justify the integration by parts at the second equality, we introduce functions \( \phi_n \in C_0^\infty(\mathbb{R}^d) \) such that \( 1_{B(0, r_n)} \leq \phi_n \leq 1_{B(0, 2r_n)} \) and \( 0 \leq \nabla \phi_n \leq 2/r_n \), and functions \( \varphi_{\varepsilon_k, m} : \mathbb{R} \to \mathbb{R} \) of class \( C^1 \) such that \( \varphi_{\varepsilon_k, m} \to \varphi_{\varepsilon_k, m} \) \( \nabla \varphi_{\varepsilon_k, m} \leq \nabla \varphi_{\varepsilon_k} \) on \( \mathbb{R} \) and \( \varphi_{\varepsilon_k, m} \to \varphi_{\varepsilon_k} \), \( \nabla \varphi_{\varepsilon_k, m} \leq \nabla \varphi_{\varepsilon_k} \) on \( \mathbb{R} \setminus \{-\varepsilon_k, +\varepsilon_k\} \) as \( m \to \infty \). Using the assumptions, \( (A.3) \) and the choice of \( \varepsilon_k \), we take the limits \( n \to \infty \) then \( m \to \infty \) by dominated convergence in the equality

\[
\int_{\mathbb{R}^d} \varphi_{\varepsilon_k, m} \left( \frac{p_{T-s}}{q_{T-s}} - 1 \right) (x) \nabla^* \bigg[ \frac{p_{T-s}}{q_{T-s}} \bigg] (x) a(T - s, x) \nabla \bigg[ \frac{p_{T-s}}{q_{T-s}} \bigg] (x) q_{T-s} (x) \phi_n (x) \, dx
\]

where

\[
\nabla \cdot \left[ \frac{p_{T-s}}{q_{T-s}} \right] (x) q_{T-s} (x) \phi_n (x) \, dx
\]

is increasing and right continuous, we can choose \( \varepsilon_k \to 0 \) a sequence with \( \int_0^t \int |(p_{T-s}/q_{T-s}) (x) - 1| \leq \varepsilon_k \bigg[ \frac{p_{T-s}}{q_{T-s}} \bigg] (x) q_{T-s} (x) \, dx \, ds = 0 \) so that \( 2L^1 \big( L^1(D) \big) \) is equal to

\[
\lim_{k \to \infty} \int_0^t \int \nabla^* \bigg[ \varphi_{\varepsilon_k} \left( \frac{p_{T-s}}{q_{T-s}} - 1 \right) \bigg] (x) a(s, x) \nabla \bigg[ \frac{p_{T-s}}{q_{T-s}} \bigg] (x) q_{T-s} (x) \, dx \, ds
\]

where the last equality follows from the integrability assumption made on \( \nabla \cdot [a(s, x) \nabla \big( \frac{p_{T-s}}{q_{T-s}} \big) (x) q_{T-s} (x)] \). To justify the integration by parts at the second equality, we introduce functions \( \phi_n \in C_0^\infty(\mathbb{R}^d) \) such that \( 1_{B(0, r_n)} \leq \phi_n \leq 1_{B(0, 2r_n)} \) and \( 0 \leq \nabla \phi_n \leq 2/r_n \), and functions \( \varphi_{\varepsilon_k, m} : \mathbb{R} \to \mathbb{R} \) of class \( C^1 \) such that \( \varphi_{\varepsilon_k, m} \to \varphi_{\varepsilon_k, m} \) \( \nabla \varphi_{\varepsilon_k, m} \leq \nabla \varphi_{\varepsilon_k} \) on \( \mathbb{R} \) and \( \varphi_{\varepsilon_k, m} \to \varphi_{\varepsilon_k} \), \( \nabla \varphi_{\varepsilon_k, m} \leq \nabla \varphi_{\varepsilon_k} \) on \( \mathbb{R} \setminus \{-\varepsilon_k, +\varepsilon_k\} \) as \( m \to \infty \). Using the assumptions, \( (A.3) \) and the choice of \( \varepsilon_k \), we take the limits \( n \to \infty \) then \( m \to \infty \) by dominated convergence in the equality

\[
\int_{\mathbb{R}^d} \varphi_{\varepsilon_k, m} \left( \frac{p_{T-s}}{q_{T-s}} - 1 \right) (x) \nabla^* \bigg[ \frac{p_{T-s}}{q_{T-s}} \bigg] (x) a(T - s, x) \nabla \bigg[ \frac{p_{T-s}}{q_{T-s}} \bigg] (x) q_{T-s} (x) \phi_n (x) \, dx
\]

where

\[
\nabla \cdot \left[ \frac{p_{T-s}}{q_{T-s}} \right] (x) q_{T-s} (x) \phi_n (x) \, dx
\]
A.4. Proof of Proposition 1.9. To check the Feller property, we introduce a continuous function \( f : \mathbb{R}^d \to \mathbb{R} \) going to 0 at infinity. Using Itô’s calculus and Gronwall’s lemma, we check under the assumptions on the coefficients that the solution \( X_t^x \) of (0.1) starting from \( x \in \mathbb{R}^d \) satisfies

\[
\mathbb{E}((1 + |X_t^x|^2)^{-1}) \leq C(1 + |x|^2)^{-1}
\]

for some \( C > 0 \). Then the inequality

\[
|\mathbb{E}(f(X_t^x))| \leq \sup_{|y| \leq A} |f(y)| \frac{C(1 + A^2)}{1 + |x|^2} + \sup_{|y| > A} |f(y)|
\]

for all \( A > 0 \) (following from the previous estimate and Markov’s inequality) implies that \( \mathbb{E}(f(X_t^x)) \to 0 \) when \( x \to \infty \). Finally, the continuity of \( x \to \mathbb{E}(f(X_t^x)) \) follows from the bound \( \mathbb{E}(|X_t^x - X_t^y|^2) \leq C|x - y|^2 \) and the uniform continuity and boundedness of \( f \).

By Theorem 1.3.8 [15], since \( (X_t)_{t \geq 0} \) is Feller, the tail sigma field is trivial as soon as \( \|P_t - Q_t\|_{TV} \to 0 \) as \( t \to \infty \) for all pair of initial laws \( P_0 \) and \( Q_0 \). Since \( \|P_t - Q_t\|_{TV} \leq \|P_t - p_\infty\| dx \|_{TV} + \|p_\infty\| dx - Q_t\|_{TV} \), by Theorem 2.1.3, page 162 of [4], the local uniform ellipticity assumption ensures that \( P_t \) admits a density with respect to the Lebesgue measure for all \( t > 0 \), it is enough to show that \( \|P_t - p_\infty\| dx \|_{TV} \to 0 \) as \( t \to \infty \) when \( P_0 \) admits a density \( p_0 \) with respect to the Lebesgue measure.

For \( k \in \mathbb{N}^* \), consider the probability density:

\[
p_0^k(x) = (p_0(x) \land kp_\infty(x)) + p_\infty(x) \int_{p_0 > kp_\infty} (p_0(y) - kp_\infty(y)) dy.
\]

Since \( p_\infty \) is positive, on one hand we have \( \lim_{k \to \infty} \|p_0 - p_0^k\|_1 = 0 \) and \( p_0^k \leq (k + 1)p_\infty \). On the other hand, the total variation distance between the marginal laws at time \( t \) of the solutions to (0.1) started from the initial densities \( p_0 \) and \( p_0^k \) is not larger than \( \|p_0 - p_0^k\|_1 \). Therefore we can moreover restrict ourselves to the case when \( \frac{p_0}{p_\infty} \) is bounded. Then

\[
\int_{\mathbb{R}^d} \left( \frac{p_0}{p_\infty}(x) - 1 \right)^2 p_\infty(x) dx \leq \left( \int_{\mathbb{R}^d} \left( \frac{p_0}{p_\infty}(x) - 1 \right)^4 p_\infty(x) dx \right)^{1/2} < +\infty.
\]

We set \( Q_0 = p_\infty \) dx. By Remark 1.5(a) and (c), conditions (H1), (H2)_Q, (H3)_Q and (H3)_P hold, and for each \( T > 0 \), \( \mathbb{Q}_{T} \) is an extremal solution of the martingale problem (MP). Applying Theorem 1.4, respectively, with \( U(r) = (r - 1)^4 \) and \( U(r) = (r - 1)^2 \), we get that \( t \mapsto \int_{\mathbb{R}^d} \left( \frac{p_t}{p_\infty}(x) - 1 \right)^2 p_\infty(x) dx \) is nonincreasing and that

\[
\sup_{t \geq 0} \int_{\mathbb{R}^d} \left( \frac{p_t}{p_\infty}(x) - 1 \right)^4 p_\infty(x) dx + \int_0^\infty \int_{\{p_t/p_\infty(x) > 0\}} \left( \nabla^* \left[ \frac{p_t}{p_\infty} \right] a \nabla \left[ \frac{p_t}{p_\infty} \right] \right) (x) p_\infty(x) dx \, dt < +\infty.
\]
Since $a$ is locally uniformly elliptic, the proof of Lemma A.1 ensures that $dt$ a.e., the gradient $\nabla p_t$ (resp., $\nabla p_\infty$) of $p_t$ (resp., $p_\infty$) in the sense of distributions is a locally integrable function on $\mathbb{R}^d$ that vanishes a.e. on $\{x : p_t(x) = 0\}$. Moreover, we can choose therein $K^p(t, x) = 1_{\{p_t(x) > 0\}} \frac{\nabla p_t}{p_t}(x)$ and $K^q(t, x) = \frac{\nabla p_\infty}{p_\infty}(x)$. Then, in (A.4), $\nabla[ \frac{p_t}{p_\infty}] = \frac{\nabla p_t}{p_\infty} - \frac{p_t \nabla p_\infty}{p_\infty}$ is a.e. equal to 0 when $\frac{p_t}{p_\infty}$ is equal to 0 so that the restriction of the spatial integration to $\{\frac{p_t}{p_\infty}(x) > 0\}$ can be removed. Since $p_\infty$ is assumed to be locally Lipschitz continuous and bounded away from 0, the function $\frac{1}{p_\infty}$ is locally bounded with a locally bounded distributional gradient equal to $-\frac{\nabla p_\infty}{p_\infty}$. We deduce that the gradient $\nabla \frac{p_t}{p_\infty}$ of $\frac{p_t}{p_\infty}$ in the sense of distributions is equal to $\nabla[ \frac{p_t}{p_\infty}]$.

From the finiteness of the time-integral in (A.4), we deduce the existence of a sequence $(t_n)_n$ tending to $+\infty$ such that $\lim_{n \to \infty} \int_{\mathbb{R}^d} (\nabla^* \frac{p_{tn}}{p_\infty} \cdot \nabla \frac{p_{tn}}{p_\infty})(x) p_\infty(x) dx = 0$. For $A > 0$, writing the integral on $\mathbb{R}^d$ as the sum of the integrals on the ball $B(0, A)$ and its complementary $B(0, A)^c$, one has

$$\int_{\mathbb{R}^d} \left( \frac{p_{tn}}{p_\infty}(x) - 1 \right)^2 p_\infty(x) dx \leq \int_{B(0, A)} \left( \frac{p_{tn}}{p_\infty}(x) - \frac{\int_{B(0, A)} p_{tn}(y) dy}{\int_{B(0, A)} p_\infty(y) dy} \right)^2 p_\infty(x) dx$$

$$+ \frac{\left( \int_{B(0, A)} (p_{tn} - p_\infty)(y) dy \right)^2}{\int_{B(0, A)} p_\infty(y) dy}$$

$$+ \left( \int_{B(0, A)^c} \left( \frac{p_{tn}}{p_\infty}(x) - 1 \right)^4 p_\infty(x) dx \int_{B(0, A)^c} p_\infty(x) dx \right)^{1/2}$$

$$\leq \int_{B(0, A)} \left( \frac{p_{tn}}{p_\infty}(x) - \frac{\int_{B(0, A)} (p_{tn} / p_\infty)(y) dy}{\int_{B(0, A)} dy} \right)^2 p_\infty(x) dx$$

$$+ \frac{\left( \int_{B(0, A)^c} ((p_{tn} / p_\infty)(y) - 1)p_\infty(y) dy \right)^2}{\int_{B(0, A)} p_\infty(y) dy}$$

$$+ \left( \int_{\mathbb{R}^d} \left( \frac{p_0}{p_\infty}(x) - 1 \right)^4 p_\infty(x) dx \int_{B(0, A)^c} p_\infty(x) dx \right)^{1/2}.$$
the sum of the last two terms on the right-hand side tends to 0 uniformly in $n$ as $A \to \infty$. Using (1.11) and denoting by $C_A < +\infty$ the constant of the Poincaré–Wirtinger inequality satisfied by the Lebesgue measure on the ball $B(0, A)$, we check that the first term is smaller than

$$C_A \sup_{B(0,A)} p_\infty \inf_{B(0,A)} \int_{\mathbb{R}^d} \left( \nabla^* p_{t_n} \frac{\nabla P_{t_n}}{p_{t_n}} \right)(x) p_\infty(x) \, dx,$$

which tends to 0 as $n \to \infty$. Hence $\lim_{n \to \infty} \int_{\mathbb{R}^d} \left( \frac{P_{t_n}}{p_{t_n}}(x) - 1 \right)^2 p_\infty(x) \, dx = 0$. Since $\|p_t - p_\infty\|_1^2 \leq \int_{\mathbb{R}^d} \left( \frac{P_{t_n}}{p_{t_n}}(x) - 1 \right)^2 p_\infty(x) \, dx$ where the right-hand side is nonincreasing with $t$, we conclude that $\lim_{t \to \infty} \|p_t - p_\infty\|_1 = 0$.

**A.5. Sufficient conditions for superquadratic potentials to satisfy (H1)''.**

**Lemma A.4.** Let $b(x) = -\nabla V(x)$ for a nonnegative $C^2$ potential $V$ in $\mathbb{R}^d$ satisfying (1.7), and $\sigma$ be any globally Lipschitz continuous choice of the square root of the identity $I_d$. Then condition (H1)' holds for the diffusion process $dX_t = \sigma(X_t) dW_t - \nabla V(X_t) dt$.

**Proof.** Computing $d|X_t|^2$, we see that the first condition in (1.7) prevents explosion for the SDE which has locally Lipschitz coefficients. Since for $c > 0$,

$$de^{cV(X_t)} = e^{cV(X_t)} \left( c \nabla^* V(X_t) \sigma(X_t) dW_t + \frac{c}{2} \left[ \Delta V + (c - 2)|\nabla V|^2 \right](X_t) dt \right),$$

the second condition ensures that for $c$ small enough, $\mathbb{E}(e^{cV(X_t)}) \leq e^{K(c)T} \mathbb{E}(e^{cV(X_0)})$ for some finite constant $K(c)$ only depending on $V$ and $c$. The third assumption ensures the existence of a finite constant $\tilde{K}(c/T)$ only depending on $c/T$ and $V$ such that

$$\mathbb{E}\left( \exp\left( 4 \int_0^T \sqrt{\partial_{i_k} V \partial_{i_k} V(X_t)} \, dt \right) \right) \leq \tilde{K}\left( \frac{c}{T} \right) \mathbb{E}\left( \exp\left( \frac{c}{T} \int_0^T V(X_t) \, dt \right) \right).$$

By Jensen’s inequality, we deduce that

$$\mathbb{E}\left( \exp\left( 4 \int_0^T \sqrt{\partial_{i_k} V \partial_{i_k} V(X_t)} \, dt \right) \right) \leq \tilde{K}\left( \frac{c}{T} \right) \int_0^T \mathbb{E}(e^{cV(X_t)}) \, dt \leq \tilde{K}\left( \frac{c}{T} \right) e^{K(c)T} \mathbb{E}(e^{cV(X_0)}).$$

**APPENDIX B**

We next provide the proofs of the main results of Section 2.
B.1. Proof of Proposition 2.2. We will make use of the stochastic flow defined by the two-parameter process $\xi_t(x)$ satisfying
\[
d\xi^i_t(x) = \sigma_{ik}(\xi_t(x)) d\bar{W}^k_t + \bar{b}^i_t(\xi_t(x)) dt,
\]
(B.1)
\[(t, x) \in [0, T] \times \mathbb{R}^d, i = 1, \ldots, d,
\]
and $\xi_0(x) = x$, noting that $\xi_t(Y_0) = Y_t$. We shall also deal with the family of continuous $\mathcal{G}_t - \mathbb{P}_T$-local martingales $(D_t(x) : t \in [0, T])_{x \in \mathbb{R}^d}$ defined by
\[
dD_t(x) = [\sigma_{ik} \partial_i \rho](t, \xi_t(x)) d\bar{W}^k_t, \quad D_0(x) = \frac{pT}{p_{\infty}}(x) = \rho_0(x).
\]
According to Lemma 1.3, $\mathcal{D}_t(Y_0)$ is equal to the process $D_t$ defined in (1.2). Writing $\nabla \rho_t(\xi_t(x)) = (\nabla^*_x \xi_t(x))^{-1} \nabla_x \rho_t(\xi_t(x))$ we remark that, thanks to the Itô product rule, $d\nabla \rho_t(\xi_t(x))$ can be obtained with by computing $d(\nabla^*_x \xi_t(x))^{-1}$ and $d\nabla_x [\rho_t(\xi_t(x))]$. Those computations are part of the contents of the two next lemmas:

**Lemma B.1.** The process $(t, x) \mapsto \xi_t(x)$ has a $\mathbb{P}_{\infty}$ a.s. continuous version such that the mapping $x \mapsto \xi_t(x)$ is a global diffeomorphism of class $C^{1, \alpha}$ for some $\alpha \in (0, 1)$ and every $t \in [0, T]$. Moreover, we have for all $(t, x) \in [0, T) \times \mathbb{R}^d$,
\[
d(\nabla \xi_t(x))^{-1} = -(\nabla \xi_t(x))^{-1}_{ki} [\partial_i \sigma_{ir}](\xi_t(x)) d\bar{W}^r_t - (\nabla \xi_t(x))^{-1}_{ki} [\partial_i \bar{b}^i_t](\xi_t(x)) dt
\]
+ $(\nabla \xi_t(x))^{-1}_{ki} [\partial_m \sigma_{ir} \partial_l \sigma_{mr}](\xi_t(x)) dt$, \quad $(t, x) \in [0, T) \times \mathbb{R}^d$.
\[
(B.4)
\]
**Proof.** Under assumptions $(H4)$ and $(H5)_{p_{\infty}}$, classic results of Kunita [15] (see Theorem 4.7.2) imply the asserted regularity properties of the stochastic flow, as well as the $\mathbb{P}_{\infty}$ a.s. existence of the inverse matrix $(\nabla \xi_t(x))^{-1}$ for all $(t, x) \in [0, T) \times \mathbb{R}^d$. Since the smooth map $A \mapsto A^{-1}$, defined on nonsingular $d \times d$ matrices, has first and second derivatives, respectively, given by the linear and bilinear operators $F \mapsto -A^{-1}FA^{-1}$ and $(F, K) \mapsto A^{-1}FA^{-1}KA^{-1} + A^{-1}KA^{-1}FA^{-1}$ (where $F, K$ are generic square-matrices), we deduce that for $A = (A_{ij})_{i, j=1,\ldots, d}$,
\[
\frac{\partial(A^{-1})_{kl}}{\partial A_{ij}} = -A^{-1}_{ki}A^{-1}_{jl} \quad \text{and} \quad \frac{\partial^2(A^{-1})_{kl}}{\partial A_{ij} \partial A_{mn}} = A^{-1}_{ki}A^{-1}_{jm}A^{-1}_{nl} + A^{-1}_{km}A^{-1}_{ni}A^{-1}_{jl}
\]
for all $k, l, i, j, m, n \in \{1, \ldots, d\}$. Equation (B.4) follows by applying Itô’s formula to each of the functions $A \mapsto (A^{-1})_{kl}$ and the semimartingales $(\partial_j \xi^i_t(x))$, $i, j = 1, \ldots, d$. \[\square\]
Lemma B.2. The process $D_t(x)$ has a modification still denoted by $D_t(x)$ such that $\mathbb{P}^T\big|_{t=\infty}$ a.s. the function $(t, x) \mapsto D_t(x)$ is continuous and $x \mapsto D_t(x)$ is of class $C^1$ for each $t$. This modification is indistinguishable from $(\rho_t(\xi_t(x))) : (t, x) \in [0, T) \times \mathbb{R}^d$, and we have

$$d\partial_k D_t(x) = \partial_m[\sigma_{ir} \partial_l \rho](t, \xi_t(x)) \partial_k \xi_t^m(x) d\overline{W}_t^r$$

(B.5)

for all $(t, x) \in [0, T) \times \mathbb{R}^d$.

Proof. Thanks to the regularity of $x \mapsto \xi_t(x)$ established in Lemma B.1 and assumptions $(H5)^{\infty}$ and $(H6)^{T_0}$, the statements follow from Theorem 3.3.3 of Kunita [15]; see also Exercise 3.1.5 therein.

We can now proceed to prove Proposition 2.2. Evaluating expressions (B.4) and (B.5) in $x = Y_0$, we obtain using Itô’s product rule that

$$d\partial_l \rho_t(Y_t) = [\sigma_{kr} \partial_k \rho](t, \xi_t(x)) d\overline{W}_t^r - [\sigma_{kr} \partial_k \rho \partial_l \rho \partial_j \sigma_{jr} + \partial_k \rho \partial_l \rho \partial_j \bar{b}_k](t, Y_t) dt$$

(B.6)

For the remainder of the proof, the argument $(t, Y_t)$ will be omitted for notational simplicity. By Itô’s formula we get

$$d[\sigma_{li} \partial_l \rho](t, Y_t) = \frac{1}{2} \sigma_{li} \partial_l \rho \partial_j \rho \partial_j \sigma_{li} + \partial_l \rho \partial_k \rho \partial_l \rho \partial_k \bar{b}_k(t, Y_t) dt$$

where we used in the stochastic integral the fact that $\partial_l \rho \partial_m \sigma_{ri} \partial_l \rho = \partial_l \rho \sigma_{mr} \partial_m \sigma_{li} + \sigma_{li} \sigma_{kr} \partial_l \rho \partial_k \rho = \partial_l \rho \sigma_{mr} \partial_m \sigma_{li} + \sigma_{li} \sigma_{kr} \partial_l \rho \partial_k \rho = \partial_k \partial_l \rho \partial_m \sigma_{li}$. It follows that

$$d\left[\nabla^* \rho \nabla \rho\right] = \frac{1}{2} \sigma_{li} \partial_l \rho \partial_j \rho \partial_j \rho \partial_k \rho \partial_l \rho \partial_k \bar{b}_k dt$$

(B.7)
\[ + 2U'_\delta^{(3)}(\rho)\sigma_{l'j'}\partial_{l'}\rho\partial_k[\sigma_{li}\partial_l \rho]a_{jk}\partial_j \rho \, dt \]
\[ + 2U''_\delta(\rho)\left[ [\sigma_{l'j'}\partial_{l'}\rho a_{mk}\partial_m \sigma_{li}\partial_k \rho] \right. \]
\[ \quad + \sigma_{l'j'}\partial_{l'}\rho \partial_l \rho \left[ \tilde{b}_m \partial_m \sigma_{li} + \frac{1}{2}a_{mk}\partial_m \sigma_{li} \right] \]
\[ \quad - a_{lj'}\partial_{lj'}\rho \left[ \sigma_{kr}\partial_k \rho \partial_j \rho + \partial_k \rho \partial_l \tilde{b}_k \right] \right) \, dt \]
\[ + U''_\delta(\rho)a_{kk'} \partial_k' [\partial_l \rho \sigma_{li}] \partial_{k'} [\partial_{l'} \rho \sigma_{l'i}] \, dt. \]

Equivalently,
\[ d\left[ U''_\delta(\rho)\nabla^* \rho a \nabla \rho \right] = d\tilde{M}(\delta) + \text{tr}[\Lambda_{\delta} \Gamma] \, dt \]
\[ + 2U''_\delta(\rho)\left[ \partial_{l'} \rho \partial_l \rho \left[ \frac{1}{4}(\partial_k \sigma_{lj} a_{km} \partial_m \sigma_{lj}) - \sigma_{ki} \partial_k \sigma_{lj} \sigma_{mj} \partial_m \sigma_{l'i} \right] \right. \]
\[ \quad + \frac{1}{2}[\tilde{b}_m \partial_m \sigma_{li} + \frac{1}{2}\sigma_{l'i} a_{mk} \partial_m \sigma_{li} - a_{kk'} \partial_k \tilde{b}_k] \right] \]
\[ \quad + [\sigma_{l'i} a_{mk} - \sigma_{ki} a_{ml'}] \partial_{l'} \rho \partial_m \sigma_{li} \partial_{k'l} \rho \right) \, dt. \]

**B.2. Proof of Theorem 2.4.** Let us check (2.2). Since \( U'' \) is continuous and nonincreasing in \((0, \infty)\) by Remark 2.1, one has \( U''_\delta(r) \not\succ U''(r) \) for each \( r > 0 \) as \( \delta \to 0 \). It is therefore enough to obtain (the integrated version of) inequality (2.2) with \( U''_\delta \) instead of \( U'' \), monotone convergence allowing us to pass to the limit as \( \delta \to 0 \) on both sides. For \( 0 \leq r \leq t < T \), we have by Proposition 2.2 that
\[ \left[ U''_\delta(\rho)\nabla^* \rho a \nabla \rho \right](t, Y_t) - \left[ U''_\delta(\rho)\nabla^* \rho a \nabla \rho \right](r, Y_r) \]
\[ \geq \tilde{M}(\delta) - \tilde{M}(\delta) + 2 \int_r^t U''_\delta(\rho)[\sigma_{l'i} a_{mk} - \sigma_{ki} a_{ml'}] \partial_{l'} \rho \partial_m \sigma_{li} \partial_{k'l} \rho \, ds \]
(B.8)
\[ + 2 \int_r^t U''_\delta(\rho) \partial_{l'} \rho \partial_l \rho \left( \frac{1}{4}(\partial_k \sigma_{lj} a_{km} \partial_m \sigma_{lj}) - \sigma_{ki} \partial_k \sigma_{lj} \sigma_{mj} \partial_m \sigma_{l'i} \right) \]
\[ \quad + \frac{1}{2}[\tilde{b}_m \partial_m \sigma_{li} + \sigma_{l'i} a_{mk} \partial_m \sigma_{li}] - a_{kk'} \partial_k \tilde{b}_k \right) \, ds. \]

Since \( \partial_{k'l'} \rho U''_\delta(\rho)[\sigma_{l'i} a_{mk} - \sigma_{ki} a_{ml'}] = 0 \) and
\[ \partial_k \left( U''_\delta(\rho) \right) \partial_{l'} \rho \left[ \sigma_{l'i} a_{mk} - \sigma_{ki} a_{ml'} \right] = U''_\delta(\rho) \partial_k \rho \partial_{l'} \rho \left[ \sigma_{l'i} a_{mk} - \sigma_{ki} a_{ml'} \right] = 0, \]
one has
\[ U''_\delta(\rho)[\sigma_{l'i} a_{mk} - \sigma_{ki} a_{ml'}] \partial_{l'} \rho \partial_m \sigma_{li} \partial_{k'l} \rho \]
(B.9)
\[ = \frac{1}{p_\infty} \partial_k \left( \partial_{l'} \rho \partial_{l'} \rho U''_\delta(\rho)[\sigma_{l'i} a_{mk} - \sigma_{ki} a_{ml'}] \partial_m \sigma_{li} p_\infty \right) \]
\[ - \frac{\partial_{l'} \rho \partial_{l'} \rho U''_\delta(\rho)}{p_\infty} \partial_k \left( [a_{mk} \sigma_{l'i} - \sigma_{ki} a_{ml'}] \partial_m \sigma_{li} p_\infty \right). \]
Setting
\[\Sigma_{ll'} \stackrel{\text{def}}{=} \frac{1}{4} (\partial_k \sigma_{lj} a_{km} \partial_m \sigma_{l'j} - \sigma_{ki} \partial_k \sigma_{lj} \sigma_{mj} \partial_m \sigma_{l'i}) + \frac{1}{2} \bar{b}_m \partial_m a_{ll'} + \sigma_{l'i} a_{mk} \partial_m \sigma_{li} - a_{ml'} \partial_m \bar{b}_l \]
\[\quad - \frac{1}{p\infty} \partial_k \left( \left( \frac{1}{2} a_{mk} \partial_m a_{ll'} - \sigma_{ki} a_{ml'} \partial_m \sigma_{li} \right) p\infty \right),\]
we deduce that
\[\left[ U''_\delta (\rho) \nabla^* \rho a \nabla \rho \right] (t, Y_t) - \left[ U''_\delta (\rho) \nabla^* \rho a \nabla \rho \right] (r, Y_r) \geq \hat{M}_\delta \left( t - \hat{M}_\delta \left( r \right) + 2 \int_r^t \frac{1}{p\infty} \partial_k \left( \partial_l \rho \partial_l \rho U''_\delta (\rho) [\sigma_{l'i} a_{mk} - \sigma_{ki} a_{ml'}] \partial_m \sigma_{li} p\infty \right) ds.\]
(B.10)

Using (2.1) and the identity \(\sigma_{ki} \partial_k \sigma_{li} = \partial_k \sigma_{lj} a_{kl} - \partial_k \sigma_{lj} \sigma_{ki} \partial_l \sigma_{li}\), one can check that
\[\Theta_{ll'} = \frac{1}{2} \bar{b}_k \partial_k a_{ll'} + \frac{1}{2} \left( a_{kl'} \partial_k \bar{b}_l + a_{kl} \partial_k \bar{b}_l \right) + \frac{1}{4} a_{kk'} \partial_k a_{ll'} \]
\[\quad - \frac{1}{4} \left( a_{kk'} \partial_k \sigma_{li} \partial_k \sigma_{l'i} + \sigma_{ki} \partial_k \sigma_{lj} \sigma_{k'j} \partial_k \sigma_{l'i} \right) + \frac{1}{2} \sigma_{ki} \left( \partial_k \sigma_{lj} a_{kl'} + \partial_k \sigma_{lj} a_{kl} \right) \partial_k \ln(p\infty) - \frac{1}{2} a_{kk'} \partial_k a_{ll'} \partial_k \ln(p\infty) \]
\[\quad + \frac{1}{2} \partial_k \left[ \sigma_{ki} \left( \partial_k \sigma_{lj} a_{kl'} + \partial_k \sigma_{lj} a_{kl} \right) - a_{kk'} \partial_k a_{ll'} \right] = \frac{\Sigma_{ll'} + \Sigma_{l'i}}{2},\]
and therefore, the second integral on the right-hand side of (B.10) rewrites as
\[2 \int_r^t U''_\delta (\rho) \Theta_{ll'} \partial_l \rho \partial_l \rho ds.\]

Now, the quadratic variation of \(\hat{M}_\delta\) is bounded above in \([0, T)\) by a constant times
\[\int_0^T \left[ \left| U''_\delta (\rho) \right|^2 \right| \nabla^* \rho a \nabla \rho \right]^3 (Y_s) + \left( U''_\delta (\rho) \right)^2 \nabla^* (\nabla^* \rho a \nabla \rho) a \nabla (\nabla^* \rho a \nabla \rho) \] (Y_s) ds.

This fact and our assumptions imply that \(\hat{M}_\delta\) is a martingale in \([0, T)\) for all \(\delta > 0\) sufficiently small. Indeed, we have from Remark 2.1 that \(U''_\delta (r) \leq U''(\delta) \wedge U''(r)\) and \(|U''_\delta (r)| \leq |U''(\delta)| \wedge |U''(r)|\) for all \(r \geq 0\). Therefore (since \(U'' > 0\)) we have \(U''_\delta (r) \leq (U''(r) \wedge 1) \mathbf{1}_{U''(\delta) \leq 1} + U''(\delta)(U''(r)/U''(\delta)) \wedge 1) \mathbf{1}_{U''(\delta) > 1}\) whence \(U''_\delta (r) \leq (U''(\delta) + 1)(U''(r) \wedge 1)\). As \(U''(\delta)\) is nondecreasing and nonpositive, either \(|U''(\delta)| \neq 0\) for all \(\delta\) sufficiently small, in which case we similarly get
|U_δ^{(3)}(r)| \leq ((U_δ^{(3)}(\delta)) + 1)((U_δ^{(3)}(r)) \land 1), or otherwise U_δ^{(3)} identically vanishes for all \delta. Assumption (H6')_p \infty and the previous then ensure that \langle M^{(\delta)} \rangle_t has finite expectation for \tau \in [0, T).

In order to conclude that inequality (2.2) holds for the function U_δ, noting that \nabla \rho_t vanishes on \{\rho_t = 0\}, it is enough to show that the last integral in (B.10) has (well-defined) null expectation. Using (B.9) and assumption (H6')_p \infty we obtain [with the same estimation for \langle M^{(\delta)} \rangle_t as before] that

\mathbb{E}^{\mathbb{F}_T} \int_r^{t_f} \frac{1}{\rho_\infty} \partial_j (\partial_j \rho \partial_j \rho U''_\delta(\rho) [\sigma_{j'i} a_{mk} - \sigma_{ki} a_{m'l'}] \partial_m \sigma_{il} \rho p_\infty) (Y_s) \, ds

(B.12)

\int_r^{t_f} \int_{\mathbb{R}^d} \partial_k (\partial_l \rho \partial_l \rho U''_\delta(\rho) [\sigma_{l'i} a_{mk} - \sigma_{ki} a_{m'l'}] \partial_m \sigma_{li} \rho p_\infty) \, dx \, ds

< \infty,

which shows that the expectation of the last term in (B.10) is well defined. Moreover, the (everywhere-defined) spatial divergence of \langle g(s, x) := \partial_j \rho \partial_j \rho U''_\delta(\rho_s) \times [\sigma_{j'i} a_{m'} - \sigma_{i'j} a_{m'}] \partial_m \sigma_{il} \rho p_\infty \rangle = L^1(dx, \mathbb{R}^d) for a.e. s. For such s and \phi_n \in C^\infty_{0}(\mathbb{R}^d) satisfying 0 \leq \phi_n \leq 1, 0 \leq |\nabla \phi_n| \leq 1, \phi_n(x) = 1 for x \in B(0, n) and \phi_n(x) = 0 for x \in B(0, 2n)^C, we have

0 = \int_{\mathbb{R}^d} \nabla \cdot (\phi_n(x) g(s, x)) \, dx

= \int_{\mathbb{R}^d} \phi_n(x) \nabla \cdot g(s, x) \, dx + \int_{\mathbb{R}^d} \nabla \phi_n(x) \cdot g(s, x) \, dx.

Since by Lebesgue’s theorem, the second term on the right-hand side tends to 0 as n \to \infty, the limit \int_{\mathbb{R}^d} \nabla \cdot g(s, x) \, dx of the first term is equal to 0.

APPENDIX C

In this section we compare our results on the dissipation of the Fisher information with the computations and results in [1].

The form of the term tr(\Lambda_\delta \Gamma) in Proposition 2.2 is inspired from the term tr(XY) in [1], pages 163–164, where X = 2\Lambda_\delta. One has

\Gamma_{12} = (\nabla^* \rho \alpha) \partial_j (\sigma_{ki} \partial_k \rho) \sigma_{il} \partial_l \rho

= \frac{1}{2} (\nabla^* \rho \alpha) \partial_j (\sigma_{ki} \partial_k \rho) \sigma_{il} \partial_l \rho + \partial_j (\sigma_{ki} \partial_k \rho) \sigma_{il} \partial_l \rho

= \frac{1}{2} (\nabla^* \rho \alpha) \partial_j [\partial_i \rho a_{kl}] \partial_k \rho = \frac{1}{2} (\nabla^* \rho \alpha) \nabla (\nabla^* \rho \alpha \nabla \rho)

which, with \frac{\partial v}{\partial x} := (\partial_j v_i)_{i,j} denoting the Jacobian matrix of vector field v, equals

\frac{1}{2} (\nabla^* \rho \alpha) \partial_j [\partial_k \rho a_{kl}] \partial_l \rho = \frac{1}{2} (\nabla^* \rho \alpha) \partial_j [\partial_k \rho a_{kl}] \partial_l \rho + \partial_j [a_{kl}] \partial_l \rho \partial_k \rho

= \frac{1}{2} \nabla^* \rho \alpha \partial \nabla \rho \alpha \nabla \rho + \frac{1}{2} \nabla^* \rho \alpha \partial \nabla \rho \alpha \nabla \rho

\nabla \rho
and corresponds to $4Y_{12}$ in [1], page 164 [noting that in their notation, $D(x) = a(x)/2$]. Similarly, $\Gamma_{22} = 4Y_{22}$. However $\Gamma_{11}$ cannot in general be identified with $4Y_{11}$. For instance, in the case of scalar diffusion $D(x) = a(x)/2 = D(x)Id$ for some real valued function $D$, the term $\Gamma_{11}(x)$ above, when written in terms of $D$, reads

$$
\frac{1}{2} |\nabla D|^2 |\nabla \rho|^2 + \frac{1}{2} (\nabla D \cdot \nabla \rho)^2 + 4D \partial_j D \partial_i \rho \partial_{ij} \rho + 4D^2 \sum_{ij} (\partial_{ij} \rho)^2
$$

for the choice $\sigma(x) = \sqrt{2D(x)}Id$, whereas

$$
4Y_{11} = 4 \left( D^2 \sum_{ij} (\partial_{ij} \rho)^2 + \left( \frac{d}{4} - \frac{1}{2} \right) (\nabla \rho \cdot \nabla D)^2 + 2D \partial_j D \partial_i \rho \partial_{ij} \rho \right.
$$

$$
- D(\nabla \rho \cdot \nabla D) \Delta \rho + \frac{1}{2} |\nabla D|^2 |\nabla \rho|^2 \right).
$$

Moreover, our term $\Gamma_{11}$ is nonintrinsic, in the sense that it cannot in general be written in terms of the diffusion matrix $a$ only (without making explicit use of $\sigma$), contrary to the term $Y_{11}$ in the matrix of [1].

We will next check that the criterion in [1] can also be derived from the computations in Proposition 2.2 in case $a$ is nonsingular, which amounts to making an alternative choice in the expression for $d[U''_\delta(\rho) \nabla^* \rho a \nabla \rho]$ of the quantities in the roles of the coefficient $\Gamma_{11}$ and of the term $\bar{\theta}$. This will also allow us to compare and combine both criteria.

Recall first that the matrix $D(x)$ in [1] equals half of our matrix $a(x)$, and notice that our forward drift term writes in their notation $b = -DV\phi - DF + \nabla \cdot D$, where $(\nabla \cdot D)_i = \partial_j D_{ij}$, $e^{-\phi} = p_\infty$ is the invariant density, and $F$ a is vector field satisfying $\nabla \cdot (DFe^{-\phi}) = 0$. Thus $\bar{b} = a \nabla \ln p_\infty + \nabla \cdot a - b = -DV\phi + DF + \nabla \cdot D$.

The factor of $U''_\delta(\rho)$ in (B.7) takes the intrinsic form

$$
a_{kk'}[\partial_{kl} \rho \sigma_{li} \partial_{k'l'} \rho \sigma_{li'} + \partial_{kl} \rho \sigma_{li} \partial_{k'l'} \rho \partial_{k'k} \rho \sigma_{li'} + \partial_{k'l'} \rho \partial_{k} \sigma_{li} \partial_{k'k} \rho \sigma_{li'}]
$$

$$
+ \partial_{k'l'} \rho \partial_{k} \sigma_{li} \partial_{k'} \rho \partial_{k'k} \sigma_{li'}
$$

$$
+ 2\sigma_{li'} \partial_{k'l'} \rho a_{kk'} \partial_{k} \sigma_{li} \partial_{k'k} \rho + \partial_{k'l'} \rho \partial_{k} \rho a_{kk'} \partial_{k'k} \rho \sigma_{li} \sigma_{li'} - 2a_{ll'} \partial_{l'} \rho \sigma_{kr} \partial_{kk'} \rho \partial_{l'r} \sigma_{l'i'}
$$

$$
+ \bar{b}_m \partial_{m} a_{ll'} \partial_{l'} \rho \partial_{l'k} \rho \partial_{k} \rho \partial_{k} \bar{b}_k
$$

$$
= a_{kk'}[\partial_{kl} \rho \partial_{k'l'} \rho a_{ll'}] + 2a_{kl} \partial_{l'} \rho \partial_{k'k} \rho a_{ll'} + \frac{1}{2} a_{kk'} \partial_{ll'} \rho \partial_{l'} \rho \partial_{kk'} a_{ll'}
$$

$$
- a_{ll'} \partial_{l'} \rho \partial_{kk'} \rho \partial_{k'k} \rho + \bar{b}_m \partial_{m} a_{ll'} \partial_{l'} \rho \partial_{l'} \rho - 2a_{ll'} \partial_{l'} \rho \partial_{k} \rho \partial_{l} \bar{b}_k,
$$

where to the second and third terms in the bracket on the left-hand side, brought together, we have added the first term after the bracket, and moreover the fourth term in the bracket on the left-hand side was added to the second term outside the
Hence, writing

\[
\begin{align*}
Q_1 & := -a_{ll'} \partial_{l'} \rho \partial_k \rho a_{kk'} + \tilde{b}_m \partial_m a_{ll'} \partial_l \rho \partial_{l'} \rho - 2a_{ll'} \partial_{l'} \rho \partial_k \rho \partial_{l'} \rho \tilde{b}_k, \\
Q_2 & := a_{kk'} [\partial_{k} \rho \partial_{k'} \rho a_{ll'} + 2\partial_{kl'} \rho \partial_{k} \rho a_{ll'} + \frac{1}{2} a_{kk'} \partial_l \rho \partial_{l'} \rho \partial_k \partial_{k'} a_{ll'}],
\end{align*}
\]

and using the last expression for \( \Gamma_{12} \) above, we can write

\[
\begin{align*}
& \frac{1}{2} \delta d [U''(\rho) \nabla^* \rho a \nabla \rho] \\
& = \frac{1}{2} \delta \tilde{M}(\delta) + \frac{U''(\rho)}{2} (Q_1 + Q_2) dt + \frac{U^{(4)}_\delta (\rho)}{4} |\nabla^* \rho a \nabla \rho|^2 dt \\
& \quad + \frac{U^{(3)}_\delta (\rho)}{2} \left( \nabla^* \rho a \frac{\partial (\nabla \rho)}{\partial x} a \nabla \rho + \nabla^* \rho a \frac{\partial (a \nabla \rho)}{\partial x} * \nabla \rho \right) dt \\
& = \frac{1}{2} \delta \tilde{M}(\delta) + \left[ \frac{U^{(4)}_\delta (\rho)}{4} |\nabla^* \rho a \nabla \rho|^2 \\
& \quad + \frac{U^{(3)}_\delta (\rho)}{4} \left( \nabla^* \rho a \frac{\partial (\nabla \rho)}{\partial x} a \nabla \rho + \nabla^* \rho a \frac{\partial (a \nabla \rho)}{\partial x} * \nabla \rho \right) \right] dt \\
& \quad + \left[ \frac{U''(\rho)}{2} Q_1 \right] dt \\
& \quad + \left[ \frac{U''(\rho)}{2} Q_2 \right] dt \\
& \quad + \frac{U^{(3)}_\delta (\rho)}{4} \left( \nabla^* \rho a \frac{\partial (\nabla \rho)}{\partial x} a \nabla \rho + \nabla^* \rho a \frac{\partial (a \nabla \rho)}{\partial x} * \nabla \rho \right) dt.
\end{align*}
\]

C.1

The latter identity yields the expression for the dissipation of entropy dissipation computed in [1]. Indeed, denoting, respectively, by \( J_1, J_2 \) and \( J_3 \) the expectations of the first, second and third terms in square brackets on the right-hand side, we observe that \( J_1 \) is, up to time reversal \( t \mapsto T - t \), exactly equal to the term \( \tilde{R}_1 \), at the top of page 162 in [1]. Starting from the last expression of \( T_3 \), page 160, and the definition (2.23) of \( \tilde{R}_2 \) and \( T_4 \), and replacing \( DF \) by its expression \( \tilde{b} - \frac{1}{2} (a \nabla \ln(p_\infty) + \nabla \cdot a) \) in our notation, we get that \( \tilde{R}_2 + T_3 + T_4 \) is equal to

\[
\int_{\mathbb{R}^d} \frac{U''(\rho)}{2} Q_1 p_\infty - \int_{\mathbb{R}^d} \left[ \frac{U''(\rho)}{4} (\partial_i \rho \partial_j a_{ik} \partial_k \rho + 2\partial_i \rho a_{ik} \partial_k \rho) \right] \times \partial_l (a_{lj} p_\infty) \\
- \int_{\mathbb{R}^d} \frac{U''(\rho)}{2} [a_{ij} \partial_{l_{ij}} \rho \partial_k \rho a_{kl}] p_\infty
\]

up to time reversal. The first term corresponds to \( J_2 \). Integrating by parts the second term to get rid of the derivative, with respect to the \( l \)th coordinate in the second factor, one checks that its sum with the last one is equal to \( J_3 \). Hence, up to time
reversal, we have \( J_1 + J_2 + J_3 = (\tilde{R}_1 + T_3) + (\tilde{R}_2 + T_4) \), which is the expression for the dissipation of entropy dissipation computed in [1], page 160.

In order to recover the Bakry–Emery criterion in [1], we rewrite \( Q_1 + Q_2 = K_1(\rho) + K_2(\rho) \) where
\[
K_1(\rho) := \tilde{b}_m \partial_m a_{ll'} \partial_l \rho \partial_{l'} \rho - 2a_{ll'} \partial_{l'} \rho \partial_k \rho \partial_{k'} \tilde{b}_k + \frac{1}{2} a_{kk'} \partial_l \rho \partial_{l'} \rho \partial_{kk'} a_{ll'}
\]
and
\[
K_2(\rho) := a_{kk'} \partial_{kl} \rho a_{ll'} \partial_{k'} \rho \partial_{l'} \rho + 2a_{kk'} \partial_{kl} \rho \partial_{l'} \rho \partial_{k'} a_{ll'} - a_{k'l'} \partial_{l'} \rho \partial_{kl} \rho \partial_{k'} a_{kl}.
\]
When \( a \) is nonsingular, introducing \( G_{jk}(\rho) = \partial_{l'} \rho a_{kk'} \partial_{k'} \rho a_{jk} \) and \( H_{lj}(\rho) = \partial_{j} a_{ll'} \partial_{l'} \rho \), we can write
\[
K_2(\rho) = \text{tr}[(a \nabla^2 \rho)^2 + 2H(\rho)a \nabla^2 \rho - G(\rho)\nabla^2 \rho]
\]
where we have used the cyclicity of the trace and its invariance by transposition. Following [1], we complete the trace of a squared sum of matrices to get
\[
K_2(\rho) = \text{tr}[a \nabla^2 \rho + \frac{1}{2}(H(\rho) + aH(\rho)^* a^{-1} - G(\rho)a^{-1})]^2
\]
where \( H(\rho) = aH(\rho)^* a^{-1} - G(\rho)a^{-1} \). The finite variation part on the right-hand side of the first line in (C.1) therefore rewrites
\[
\frac{U_2''(\rho)}{2} \left( K_1(\rho) - \frac{1}{4} \text{tr}[H(\rho) + aH(\rho)^* a^{-1} - G(\rho)a^{-1}]^2 \right)
\]
\[
+ \frac{U_2''(\rho)}{2} \text{tr} \left[ a \nabla^2 \rho + \frac{1}{2}(H(\rho) + aH(\rho)^* a^{-1} - G(\rho)a^{-1}) \right]^2 dt
\]
(C.2)
\[
+ \frac{U_3''(\rho)}{2} \left( \nabla^* \rho a \frac{\partial (\nabla \rho)}{\partial x} - a \nabla \rho + \nabla^* \rho a \frac{\partial (a \nabla \rho)^*}{\partial x} \nabla \rho \right) dt
\]
\[
+ \frac{U_4''(\rho)}{4} |\nabla^* \rho a \nabla \rho|^2 dt.
\]
The sum of the second, third and fourth lines correspond to the matrix product \( XY \) in [1] and is shown to be nonnegative on page 164 therein. We can then check that for a smooth function \( v : \mathbb{R}^d \to \mathbb{R} \), the term \( \frac{1}{2}(K_1(v) - \frac{1}{4} \text{tr}[H(v) + aH(v)^* a^{-1} - G(v)a^{-1}]^2) \) is twice the expression on the left-hand side of inequality (2.13) on page 158 of [1] (with \( \nabla v \) corresponding to their vector field “\( U' \)”). Consequently,
their Bakry–Emery criterion (2.13) corresponds, in our notation, to imposing the condition

\[ \exists \lambda > 0 \text{ such that for all smooth functions } v : \mathbb{R}^d \to \mathbb{R} \text{ and all } x \in \mathbb{R}^d, \]

\[ \frac{1}{2} (K_1(v) - \frac{1}{4} \text{tr} [H(v) + aH(v)^*a^{-1} - G(v)a^{-1}]^2)(x) \geq \lambda \nabla v^*a \nabla v(x), \]

which implies exponential convergence at rate $2\lambda$ of the $U$-Fisher information and the $U$-relative entropy.

We may combine this criterion with ours by introducing some $C^1$ function $\alpha : \mathbb{R}^d \to [0, 1]$ and writing the finite variation part on the right-hand side of the first line in (C.1) as $(1 - \alpha)$ multiplied by the expression (C.2), plus $\frac{1}{2} \alpha$ multiplied by the finite variation part in the right-hand side of (B.8). Because of the integration by parts performed in the proof of Theorem 2.4, the mixed criterion involves the derivatives of $\alpha$. Let

\[ \Theta_{ll'}^{\alpha} := \alpha \Theta_{ll'} - \frac{1}{2} \partial_k \alpha \left( [\sigma_{l'i} a_{mk} - \sigma_{kl} a_{ml'}] \partial_m \sigma_{li} + [\sigma_{li} a_{mk} - \sigma_{kl} a_{ml} ] \partial_m \sigma_{l'i} \right). \]

This ultimate mixed criterion writes

\[ \exists \lambda > 0 \text{ such that for all smooth function } v : \mathbb{R}^d \to \mathbb{R} \text{ and all } x \in \mathbb{R}^d: \]

\[ (1 - \alpha(x)) \left( \frac{1}{2} (K_1(v) - \frac{1}{4} \text{tr} [H(v) + aH(v)^*a^{-1} - G(v)a^{-1}]^2)(x) \right) + \nabla v^* \Theta^\alpha \nabla v(x) \geq \lambda \nabla v^*a \nabla v(x) \]

and also implies exponential convergence at rate $2\lambda$ of the $U$-Fisher information and the $U$-relative entropy.

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