Dissipative measure differential equations in Wasserstein spaces

We present the analysis of well-posedness for so-called Measure Differential Equations (MDE). These are evolution equations with state belonging to the Wasserstein space $\mathcal{P}_2(X)$ of Borel probability measures on a Hilbert space X. The vector field itself is a probability vector field $V : \mathcal{P}_2(X) \to \mathcal{P}_2(TX)$. We develop a suitable notion of dissipativity for V in the (metric) Wasserstein space. Taking inspiration from the theory of dissipative operators in Hilbert spaces and of Wasserstein gradient flows of geodesically convex functionals, we define solutions to (MDE) through a suitable Evolution Variational Inequality (EVI). Our approach is based on a measure-theoretic version of the Explicit Euler scheme.

If time allows, we introduce a Lagrangian counterpart: a characterization of the measure-valued EVI solution as the time-dependent law of the unique solution of a corresponding evolution equation in the lifted Hilbert space $L^2(\Omega)$.

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