

ON NON-LINEAR SPECTRAL GAP FOR SYMMETRIC MARKOV CHAINS WITH COARSE RICCI CURVATURES

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ABSTRACT. In this note, we report the summary of [12] for the case that the target space is a complete separable $\text{CAT}(0)$ -space. We prove an upper estimate of spectral radius for (non-linear) transition operator P over L^p -maps in the framework of symmetric Markov chains on a Polish space with positive lower bound of n -step coarse Ricci curvatures without its proof. As consequences, strong L^p -Liouville property for P -harmonic maps, a global Poincaré inequality (spectral gaps) for energy functional over L^2 -maps (or functions), and spectral bounds of L^2 -generator of Markov chains are presented.

1. COARSE RICCI CURVATURE

Throughout this note, let (E, d) be a Polish space with complete distance d and $\mathbb{N}_0 := \mathbb{N} \cup \{0\}$. Denote by $\mathcal{P}^p(E)$, the family of probability measures on (E, d) with finite p -th moment. We consider a conservative Markov chain $\mathbf{X} = (\Omega, X_k, \theta_k, \mathcal{F}_k, \mathcal{F}_\infty, \mathbf{P}_x)_{x \in E}$ with state space (E, d) . Then the transition kernel $P(x, dy)$ (or $P_x(dy)$ in short) of \mathbf{X} defined by $P(x, dy) := \mathbf{P}_x(X_1 \in dy)$, $x \in E$ satisfies

(P1) for each $x \in E$, $\mathcal{B}(E) \ni A \mapsto P(x, A)$ is a probability measure on $(E, \mathcal{B}(E))$.

(P2) for each $A \in \mathcal{B}(E)$, $E \ni x \mapsto P(x, A)$ is $\mathcal{B}(E)$ -measurable.

Conversely, for $P(x, dy)$ satisfying (P1) and (P2), we can construct a conservative Markov chain \mathbf{X} such that $P(x, dy) = \mathbf{P}_x(X_1 \in dy)$, $x \in E$. We set $Pf(x) := \int_X f(y)P(x, dy) = \mathbf{E}_x[f(X_1)]$ for any non-negative or bounded $\mathcal{B}(E)$ -measurable function f on E . For $n \in \mathbb{N}$, if we set $P^n f(x) := P(P^{n-1}f)(x)$ inductively, then $P^n f(x) = \mathbf{E}_x[f(X_n)]$

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and $P^n(x, A) := (P^n \mathbf{1}_A)(x) = P_x(X_n \in A)$. For any non-negative measure ν on $(E, \mathcal{B}(E))$ and $n \in \mathbb{N}$, we define a measure νP^n by $\nu P^n(A) := \langle \nu, P^n \mathbf{1}_A \rangle := \int_E P^n(x, A) \nu(dx) = P_\nu(X_n \in A)$, $A \in \mathcal{B}(E)$. Note that $\delta_x P^n = P_x^n$, $x \in E$.

We further assume the following condition to \mathbf{X} :

(P3) for each $x \in E$, $P_x \in \mathcal{P}^1(E)$.

For the given Markov chain \mathbf{X} as above and a fixed $n \in \mathbb{N}$, a Markov chain $\mathbf{X}^n = (\Omega, X_k^n, \theta_k^n, \mathcal{F}_k^n, \mathcal{F}_\infty^n, P_x^n)_{x \in E}$ with state space (E, d) defined by the transition kernel $P^n(x, dy)$ is called an n -step Markov chain. Note that if \mathbf{X} satisfies (P3), then \mathbf{X}^n does so.

For $\mu, \nu \in \mathcal{P}^1(E)$, the L^1 -Wasserstein/Kantorovich-Rubinstein distance $d_{W_1}(\mu, \nu)$ is defined by

$$d_{W_1}(\mu, \nu) := \inf \left\{ \int_{E \times E} d(x, y) \pi(dxdy) \mid \pi \in \Pi(\mu, \nu) \right\},$$

where $\Pi(\mu, \nu) := \{\pi \in \mathcal{P}(E \times E) \mid \pi(A \times E) = \mu(A), \pi(E \times B) = \nu(B) \text{ for any } A, B \in \mathcal{B}(E)\}$.

Definition 1.1 (Coarse Ricci Curvature, [22]). For a pair of distinct points $x, y \in E$, the *coarse Ricci curvature* $\kappa(x, y)$ of \mathbf{X} along (xy) is defined to be

$$\kappa(x, y) := 1 - \frac{d_{W_1}(P_x, P_y)}{d(x, y)} (> -\infty), \quad (x, y) \in E \times E \setminus \text{diag}$$

and $\kappa := \inf\{\kappa(x, y) \mid (x, y) \in E \times E \setminus \text{diag}\} \in [-\infty, 1]$ is said to be the *lower bound of the coarse Ricci curvature*. The n -step coarse Ricci curvature $\kappa_n(x, y)$ of \mathbf{X} along (xy) is defined to be

$$\kappa_n(x, y) := 1 - \frac{d_{W_1}(P_x^n, P_y^n)}{d(x, y)} (\geq -\infty), \quad (x, y) \in E \times E \setminus \text{diag}$$

and $\kappa_n := \inf\{\kappa_n(x, y) \mid (x, y) \in E \times E \setminus \text{diag}\} \in [-\infty, 1]$ is said to be the *lower bound of the n -step coarse Ricci curvature*.

Remark 1.2. We denote the family of Lipschitz functions on E by $\text{Lip}(E)$.

- (1) If $\kappa \in \mathbb{R}$, then $P^n f \in \text{Lip}(E)$ for any $f \in \text{Lip}(E)$ and $\text{Lip}(P^n f) \leq (1 - \kappa)^n \text{Lip}(f)$ by [22, Proposition 20], which implies that (P3) holds for all \mathbf{X}^n provided (P3) holds for \mathbf{X} and $\kappa \in \mathbb{R}$, in particular, $\kappa_n(x, y) > -\infty$ for all $n \in \mathbb{N}$ and $x \neq y$ under $\kappa \in \mathbb{R}$.
- (2) The n -step coarse Ricci curvature $\kappa_n(x, y)$ is nothing but the coarse Ricci curvature for \mathbf{X}^n and $\kappa_1(x, y) = \kappa(x, y)$ for $(x, y) \in E \times E \setminus \text{diag}$. In general, we have

$$(1 - \kappa_{k+\ell}) \leq (1 - \kappa_k)(1 - \kappa_\ell), \quad k, \ell \in \mathbb{N},$$

which implies $\lim_{\ell \rightarrow \infty} (1 - \kappa_\ell)^{1/\ell} = \inf_{n \in \mathbb{N}} (1 - \kappa_n)^{1/n} \in [0, +\infty)$. In particular, $\kappa \in \mathbb{R}$ implies $\kappa_n \in \mathbb{R}$ for all $n \in \mathbb{N}$.

The following example due to [4] shows that the lower bound 0 for the coarse Ricci curvature does not necessarily mean the same bound for the n -step coarse Ricci curvature.

Example 1.3 (Simple Random Walk on Cycle Graph, see [4]). Let $G = (V, E)$ be a cycle graph of size N , that is, G is an unweighted finite graph with vertices $V := \{x_i\}_{i=1}^N$ and edges $E := \{x_i x_{i+1}\}_{i=1}^N$ by regarding $x_{N+1} = x_1$ ($i \in \mathbb{N}$). The degree $d_x(G)$ for $x \in V$ is the number of edges starting from x is given by $d_x(G) = 2$ for this cycle graph G . The weight w_{xy} for $xy \in E$ is given by $w_{x_i x_{i+1}} = 1$ for $i = 1, 2, \dots, N$. Consider a symmetric Markov chain \mathbf{X} defined by the transition kernel $P_{x_i}(dy) := \frac{1}{2}\delta_{x_{i-1}}(dy) + \frac{1}{2}\delta_{x_{i+1}}(dy)$. As for the simple random walk on \mathbb{Z}^1 , the coarse Ricci curvature $\kappa(x, y)$ on \mathbf{X} satisfies $\kappa(x, y) = 0$ for $(x, y) \in V \times V \setminus \text{diag}$ (by [8, Theorems 2,3,4 and 5], [4, Theorems 6 and 7]), hence the n -step coarse Ricci curvature $\kappa_n(x, y)$ satisfies $\kappa_n(x, y) \geq 0$ for $(x, y) \in V \times V \setminus \text{diag}$ by [22, Proposition 25]. \mathbf{X} (hence the n -step Markov chain \mathbf{X}^n) is m -symmetric with respect to $m(dy) := \frac{1}{N} \sum_{i=1}^N \delta_{x_i}(dy)$. For simplicity, hereafter, we assume $N = 5$. 3-step Markov chain \mathbf{X}^3 is associated with the Cayley graph $G^3 := (V^3, E^3)$ defined by $V^3 := V$ and $E^3 := \{x_i x_j \mid i, j = 1, 2, 3, 4, 5 \text{ with } i \neq j\}$. G^3 is a weighted complete graph. The transition kernel $P_x^3(dy)$ of \mathbf{X}^3 is given by $P_{x_i}^3(dy) = \frac{1}{8}\delta_{x_{i-2}}(dy) + \frac{3}{8}\delta_{x_{i-1}}(dy) + \frac{3}{8}\delta_{x_{i+1}}(dy) + \frac{1}{8}\delta_{x_{i+2}}(dy)$. G^3 is a weighted graph with no loop and the degree $d_x(G^3)$ for $x \in V$ is given by $d_x(G^3) = 4$. The weight w_{xy} for $xy \in E^3$ is given by $w_{x_i x_i} = \frac{3}{2}$, $w_{x_{i-2} x_i} = w_{x_i x_{i+2}} = \frac{3}{4}$. Note here that our degree $d_x(G^3) = 4$ and the way for weighting on edges are different from those used in Section 6 of [4], but the conclusion is the same as we calculate below. The 3-step coarse Ricci curvature $\kappa_3(x, y)$ for $xy \in E^3$ can be estimated by use of [4, Theorems 6 and 7]:

$$\kappa_3(x_i, x_{i+1}) = \frac{3}{8}, \quad \frac{5}{8} \leq \kappa_3(x_i, x_{i+2}) \leq \frac{7}{8}.$$

Therefore, $\kappa_3(x, y) \geq \frac{3}{8}$ for all $(x, y) \in V \times V \setminus \text{diag}$.

Remark 1.4. For a continuous time parameter Markov process \mathbf{M} , the notion of *coarse Ricci curvature* $\kappa(x, y)$ for \mathbf{M} is discussed in [22], [28]:

$$\kappa(x, y) := \lim_{t \rightarrow 0} \frac{1}{t} \left(1 - \frac{d_{W_1}(P_t(x, \cdot), P_t(y, \cdot))}{d(x, y)} \right) \quad \text{for } (x, y) \in E \times E \setminus \text{diag}.$$

We can also define the n -step coarse Ricci curvature $\kappa_n(x, y)$:

$$\kappa_n(x, y) := \lim_{t \rightarrow 0} \frac{1}{t} \left(1 - \frac{d_{W_1}(P_{nt}(x, \cdot), P_{nt}(y, \cdot))}{d(x, y)} \right) \quad \text{for } (x, y) \in E \times E \setminus \text{diag},$$

which is nothing but the coarse Ricci curvature for the time changed process $\mathbf{M}^n = (\Omega, X_{nt}, \mathbf{P}_x)$. Then, we easily see $\kappa_n(x, y) = n\kappa(x, y)$ for $(x, y) \in E \times E \setminus \text{diag}$, in particular, the positivity of lower bound

for curvature is equivalent to each other between both coarse Ricci curvatures. In our discrete setting, we have no such a relation.

Example 1.5 (Riemannian manifold). Let (M, g) be a d -dimensional complete smooth Riemannian manifold whose Ricci curvature is bound below by $\kappa > 0$. In view of Bonnet-Myers theorem, M is compact. Consider a Brownian motion $\mathbf{M} = (\Omega, X_t, \mathbf{P}_x)$ on M associated with the following Dirichlet energy form on $L^2(M; m)$;

$$\begin{cases} D(\mathcal{E}) & := \{u \in L^2(M; m) \mid \int_M g(\nabla f, \nabla f) dm < \infty\} \\ \mathcal{E}(f, g) & := \int_M g(\nabla f, \nabla g) dm, \quad f, g \in D(\mathcal{E}) \end{cases}$$

where m is the volume element of (M, g) . Let $P_t(x, dy)$ be the transition kernel of \mathbf{M} . Under the Ricci curvature lower bound, \mathbf{M} is a conservative process, that is, $P_t(x, \cdot) \in \mathcal{P}(M)$ for any $t > 0$. Moreover, we see $P_t(x, \cdot) \in \mathcal{P}^1(M)$ for any $t > 0$. We set $P(x, dy) := P_1(x, dy)$ and consider an m -symmetric Markov chain \mathbf{X} associated with $P(x, dy)$. It is proved in [30] that

$$d_{W_1}(P_t(x, \cdot), P_t(y, \cdot)) \leq e^{-\kappa t} d(x, y), \quad x, y \in M.$$

So the coarse Ricci curvature $\kappa_{\mathbf{M}}(x, y)$ of \mathbf{M} has the lower estimate

$$\begin{aligned} \kappa_{\mathbf{M}}(x, y) &:= \liminf_{t \rightarrow 0} \frac{1}{t} \left(1 - \frac{d_{W_1}(P_t(x, \cdot), P_t(y, \cdot))}{d(x, y)} \right) \\ &\geq \frac{d}{dt} (1 - e^{-\kappa t}) \Big|_{t=0} = \kappa > 0, \quad (x, y) \in M \times M \setminus \text{diag}. \end{aligned}$$

On the other hand, the n -step coarse Ricci curvature $\kappa_n(x, y)$ of \mathbf{X} has the lower estimate

$$\kappa_n(x, y) = 1 - \frac{d_{W_1}(P_x^n, P_y^n)}{d(x, y)} \geq 1 - e^{-\kappa n} > 0, \quad (x, y) \in M \times M \setminus \text{diag}.$$

Note that the same conclusion also holds for a Markov process whose coarse Ricci curvature is bounded below by $\kappa > 0$.

2. CAT(0)-SPACES

In this section, we summarize the notions of CAT(0)-space and its properties.

Definition 2.1 (CAT(0)-space). A metric space (Y, d) is called the *CAT(0)-space* (*Hadamard space*, or *global NPC space*) if for any pair of points $\gamma_0, \gamma_1 \in Y$ and any $t \in [0, 1]$ there exists a point $\gamma_t \in Y$ such that for any $z \in Y$

$$(2.1) \quad d_Y^2(z, \gamma_t) \leq (1-t)d_Y^2(z, \gamma_0) + td_Y^2(z, \gamma_1) - t(1-t)d_Y^2(\gamma_0, \gamma_1).$$

By definition, $\gamma := (\gamma_t)_{t \in [0, 1]}$ is the minimal geodesic joining γ_0 and γ_1 . Any CAT(0)-space is simply connected. Hadamard manifolds, Euclidean Bruhat-Tits buildings (e.g. metric tree), spiders, booklets and Hilbert spaces are typical examples of CAT(0)-spaces (cf. [25]).

Let (Y, d_Y) be a CAT(0)-space. Then the distance function $d_Y : Y \times Y \rightarrow [0, \infty[$ is convex (Corollary 2.5 in [25]) and Jensen's inequality (Theorem 6.3 in [25]) can be applied to the convex function $Y \ni w \mapsto d_Y(w, z)$ for each $z \in Y$.

The inequality (2.1) yields the (strict) convexity of $Y \ni x \mapsto d_Y^2(z, x)$ for a fixed $z \in Y$. Any closed convex subset of a CAT(0)-space is again a CAT(0)-space.

The unique existence of projection (or foot-point) to closed convex set of CAT(0)-space is proved in [14] in more general setting.

Lemma 2.2 (Projection Map to Convex Set, see [25]). *Let (Y, d_Y) be a complete CAT(0)-space. The following hold:*

(1) *Let F be a closed convex subset of (Y, d_Y) . Then, for each $x \in Y$, there exists a unique element $\pi_F(x) \in F$ such that $d_Y(x, F) = d_Y(\pi_F(x), x)$ holds. We call $\pi_F : Y \rightarrow F$ the projection map to F .*

(2) *Let F be as above. Then π_F satisfies*

$$(2.2) \quad d_Y^2(z, \pi_F(z)) + d_Y^2(\pi_F(z), w) \leq d_Y^2(z, w), \quad \text{for } z \in Y, w \in F,$$

in particular, $d_Y(\pi_F(z), w) \leq d_Y(z, w)$ for $z \in Y, w \in F$.

Let (Y, d_Y) be a metric space and $\mathcal{P}(Y)$ a family of Borel probability measures on Y . For $p \geq 1$, we set

$$\mathcal{P}^p(Y) := \left\{ \mu \in \mathcal{P}(Y) \mid \int_Y d_Y^p(x, y) \mu(dy) < \infty \text{ for any/some } x \in Y \right\}.$$

Each element $\mu \in \mathcal{P}^p(Y)$ is called a *probability measure with p -th moment*.

Definition 2.3 (Barycenter or Center of Mass, see [25]). For $\mu \in \mathcal{P}^2(Y)$, if $z \mapsto \int_Y d_Y^2(z, x) \mu(dx)$ has a minimizer $b(\mu) \in Y$, then we call $b(\mu)$ the *barycenter, or center of mass* of $\mu \in \mathcal{P}^2(Y)$. For $\mu \in \mathcal{P}^1(Y)$ and $w \in Y$, we consider the following function F_w :

$$(2.3) \quad F_w(z) := \int_Y (d_Y^2(z, x) - d_Y^2(w, x)) \mu(dx).$$

We easily see

$$|F_w(z)| \leq 2d_Y(z, w) \int_Y (d_Y(z, x) + d_Y(w, x)) \mu(dx) < \infty.$$

If $Y \ni z \mapsto F_w(z)$ admits a minimizer $b(\mu)$ independent of w in the sense that $F_w(z) \geq F_w(b(\mu))$ if and only if $F_v(z) \geq F_v(b(\mu))$ for all $z, w, v \in Y$, we call it *barycenter, or center of mass* of $\mu \in \mathcal{P}^1(Y)$. If the barycenter of $\mu \in \mathcal{P}^2(Y)$ exists, then it is a barycenter of $\mu \in \mathcal{P}^1(Y)$.

Assume that (Y, d_Y) is a geodesic space. For a subset F of Y , denote by $C(F)$ the closed convex hull of F . That is, $C(F)$ is the smallest closed convex subset of Y containing F .

If (Y, d_Y) is a complete CAT(0)-space, we can obtain the unique existence of barycenter of $\mu \in \mathcal{P}^1(Y)$ proved in [25].

Lemma 2.4 ([25], cf. [16],[21]). *Let (Y, d_Y) be a complete CAT(0)-space. Then $\mu \in \mathcal{P}^1(Y)$ admits a unique barycenter.*

For any metric space (Y, d_Y) , we easily see $b(\delta_x) = x$ for $x \in Y$.

The following proposition is proved in Proposition 5.5 in [25].

Theorem 2.5 (Jensen's Inequality, see [25, Theorem 6.3]). *Let (Y, d_Y) be a complete CAT(0)-space. Let φ be a lower semi-continuous convex function on Y and $\mu \in \mathcal{P}^1(Y)$. Suppose $\varphi \in L^1(Y; \mu)$. Then we have*

$$(2.4) \quad \varphi(b(\mu)) \leq \int_Y \varphi(x) \mu(dx).$$

Corollary 2.6 (Fundamental Contraction Property, see [25]). *Let (Y, d_Y) be a complete CAT(0)-space. Let $\mu, \nu \in \mathcal{P}^1(Y)$. Then*

$$d_Y(b(\mu), b(\nu)) \leq d_{W_1}(\mu, \nu),$$

where $d_{W_1}(\mu, \nu)$ is the L^1 -Wasserstein distance on $\mathcal{P}^1(Y)$ defined by

$$d_{W_1}(\mu, \nu) := \inf_{\pi \in \Pi(\mu, \nu)} \int_{Y \times Y} d_Y(x, y) \pi(dx dy).$$

Here $\Pi(\mu, \nu) := \{\pi \in \mathcal{P}(Y \times Y) \mid \pi(A \times Y) = \mu(A), \pi(Y \times B) = \nu(B) \text{ for } A, B \in \mathcal{B}(Y)\}$.

3. L^p -MAPS

Let (E, \mathcal{E}, μ) be a σ -finite measure space and \mathcal{E}^μ a completion of \mathcal{E} with respect to μ . In what follows, we say *measurable* (resp. *μ -measurable*) for \mathcal{E} -measurable (resp. \mathcal{E}^μ -measurable). For function $f : E \rightarrow [-\infty, \infty]$, we set $\|f\|_p := (\int_E |f(x)|^p \mu(dx))^{1/p}$, $\|f\|_\infty := \inf\{\lambda > 0 \mid |f(x)| \leq \lambda \text{ } \mu\text{-a.e. } x \in E\}$. For two $\overline{\mathbb{R}}$ -valued functions f, g , they are said to be *μ -equivalent* if $f = g$ μ -a.e.

For $p \in]0, \infty]$, $L^p(E; \mu)$ denotes the family of μ -equivalence class of functions with finite $\|\cdot\|_p$ -norm. Also $L^0(E; \mu)$ denotes the family of μ -equivalence class of functions having finite value μ -a.e. Fix a metric space (Y, d_Y) . For $p \in]0, \infty]$ and measurable maps $u, v : E \rightarrow Y$, the pseudo-distance $d_{L^p}(u, v)$ is defined by $d_{L^p}(u, v) := \|d_Y(u, v)\|_p$. More precisely, for $p \in]0, \infty[$ we set

$$d_{L^p}(u, v) := \left(\int_E d_Y^p(u(x), v(x)) \mu(dx) \right)^{1/p},$$

and for $p = \infty$, $d_\infty(u, v)$ is the μ -essentially supremum of $x \mapsto d_Y(u(x), v(x))$.

We say that u and v are μ -equivalent ($u \stackrel{\mu}{\sim} v$ in short) if

$$u(x) = v(x) \text{ } \mu\text{-a.e. } x \in E.$$

For a fixed measurable map $h : E \rightarrow Y$, we set

$$L_h^p(E, Y; \mu) := \{f \in \mathcal{E}/\mathcal{B}(Y) \mid d_Y(f, h) \in L^p(E; \mu)\} / \sim.$$

Such a map $h : E \rightarrow Y$ is called a *base map* of $L_h^p(E, Y; \mu)$. If $\mu(E) < \infty$ and the image of $h : E \rightarrow Y$ is bounded, $L_h^p(E, Y; \mu)$ is independent of the choice of such a base map h . In this case, we can assume $h \equiv o$ for some fixed point $o \in Y$.

Proposition 3.1 ([23, Proposition 3.3]). *Let (Y, d_Y) be a metric space and $h : E \rightarrow Y$ a measurable map. Take $p \in [1, \infty]$. Then we have the following:*

- (1) *If (Y, d_Y) is complete, then $(L_h^p(E, Y; \mu), d_{L^p})$ is so.*
- (2) *If (Y, d_Y) is a geodesic space and any point γ_t of the constant speed geodesic $\gamma : [0, 1] \rightarrow Y$ joining γ_0 to γ_1 is a continuous map with respect to (γ_0, γ_1) , then $(L_h^p(E, Y; \mu), d_{L^p})$ is also a geodesic space.*

In what follows, we assume $m(E) < \infty$. Let $L^p(E, Y; m)$ be the space of L^p -maps with bounded base maps, that is,

$$L^p(E, Y; m) := \left\{ u : E \rightarrow Y \mid u \text{ is } m\text{-measurable,} \right. \\ \left. \int_E d_Y^p(u, o) dm < \infty \text{ for some } o \in Y \right\} / \sim^m.$$

Definition 3.2 (Lipschitz Maps). Let (Y, d_Y) be a geodesic space and (E, d) a metric space. For a map $u : E \rightarrow Y$, we set $\text{Lip}(u) := \sup_{x \neq y} \frac{d_Y(u(x), u(y))}{d(x, y)}$ and

$$\text{Lip}(E, Y) := \{u : E \rightarrow Y \mid \text{Lip}(u) < \infty\}.$$

Lemma 3.3. *Let (Y, d_Y) be a geodesic space and (E, d) a metric space. Suppose that m has a p -th moment, that is, $\int_E d^p(x, x_0) m(dx) < \infty$ for some/any point $x_0 \in E$. Then $\text{Lip}(E, Y) \subset L^p(E, Y; m)$.*

Let $S(E, Y)$ be a space of finite valued maps from E to Y . Any element of $S(E, Y)$ is called a *step map* or a *simple map*. Since $m(E) < \infty$, $S(E, Y)$ (more precisely $S(E, Y) / \sim^m$) is a subset of $L^p(E, Y; m)$.

Theorem 3.4. *Suppose that (E, d) is a Polish space and (Y, d_Y) is a separable geodesic space. Take $p \in [1, \infty[$. Then any element of $L^p(E, Y; m)$ can be L^p -approximated by elements in $S(E, Y)$. In particular, if $E = \text{supp}[m]$, then $(L^p(E, Y; m), d_{L^p})$ is a separable metric space. Moreover, if m has a finite p -th moment, then $L^p(E, Y; m)$ can be L^p -approximated by elements in $\text{Lip}(E, Y)$, if further $E = \text{supp}[m]$, then $\text{Lip}(E, Y)$ is a dense subset of $L^p(E, Y; m)$.*

In what follows, (E, d) denotes a Polish space with complete distance d .

Definition 3.5 ($P^\ell u$ for Borel Map u). Let \mathbf{X} be a conservative Markov chain on (E, d) . Suppose that (Y, d_Y) is a complete CAT(0)-space and a $\mathcal{B}(E)/\mathcal{B}(Y)$ -measurable map $u : E \rightarrow Y$ satisfies $u_\# P_x^\ell \in \mathcal{P}^1(Y)$ for $\ell \in \mathbb{N}$. Then we set

$$P^\ell u(x) := b(u_\# P_x^\ell).$$

Here $u_\# P_x^\ell$ is a push-forward measure of $P(x, \cdot)$ by u ; $u_\# P_x^\ell(A) := P^\ell(x, u^{-1}(A))$, $A \in \mathcal{B}(Y)$.

Remark 3.6. Note that any $u \in S(E, Y) \cup \text{Lip}(E, Y)$ satisfies $u_\# P_x \in \mathcal{P}^1(Y)$. Indeed, for $u \in S(E, Y)$, u is a constant on each Borel set A_i , where $\{A_i\}_{i=1}^l$ is a finite family of disjoint Borel sets satisfying $E = \bigcup_{i=1}^l A_i$, hence $\int_E d_Y(z_0, z) u_\# P_x(dz) = \sum_{i=1}^l \|d_Y(z_0, u)\|_{\infty, A_i} P_x(A_i) < \infty$. For $u \in \text{Lip}(E, Y)$, we have

$$\begin{aligned} \int_E d_Y(z_0, z) u_\# P_x(dz) &= \int_E d_Y(z_0, u(y)) P_x(dy) \\ &\leq d_Y(z_0, u(y_0)) + \text{Lip}(u) \int_E d(y_0, y) P_x(dy) < \infty. \end{aligned}$$

Lemma 3.7 (Lemma 6.4 in [23]). Let \mathbf{X} be a conservative Markov chain on (E, d) . Suppose that (Y, d_Y) is a complete separable CAT(0)-space. Then, for any Borel map $u : E \rightarrow Y$ satisfying $u_\# P_x \in \mathcal{P}^1(Y)$ for all $x \in E$, $Pu : E \rightarrow Y$ is $\mathcal{B}(E)/\mathcal{B}(Y)$ -measurable.

Definition 3.8 (Pu for L^p -map u). Fix $p \geq 1$. Let \mathbf{X} be an m -symmetric conservative Markov chain on (E, d) . Suppose that (Y, d_Y) is a complete CAT(0)-space and $u \in L^p(E, Y; m)$, we can define $Pu \in L^p(E, Y; m)$ in the following way: Let $\{u_k\} \subset S(E, Y)$ be an L^p -approximating sequence to u . Applying the Jensen's inequality to the convex function d_Y^p on $Y \times Y$ and the m -symmetry, we have the following inequality for any maps $v, w \in S(E, Y)$.

$$(3.1) \quad \begin{aligned} d_{L^p}^p(Pv, Pw) &= \int_E d_Y^p(Pv(x), Pw(x)) m(dx) \\ &\leq \int_E P d_Y^p(v, w) dm \leq d_{L^p}^p(v, w). \end{aligned}$$

These mean that $\{Pu_k\}$ forms an L^p -Cauchy sequence. We set $Pu := \lim_k Pu_k \in L^p(E, Y; m)$. The well-definedness of Pu is clear from (3.1) and this is valid for any $v, w \in L^p(E, Y; m)$.

Definition 3.9 (P -harmonic Map, [16],[15]). A (lower or upper) bounded Borel function $f : E \rightarrow \mathbb{R}$ is said to be P -subharmonic if $f \leq Pf$ on E and it is said to be P -harmonic if both f and $-f$ are P -subharmonic. A Borel map $u : E \rightarrow Y$ is said to be P -harmonic if $u = Pu$ on E holds under that $u_\# P_x \in \mathcal{P}^1(Y)$ for all $x \in E$.

Lemma 3.10. *Let \mathbf{X} be a Markov chain on (E, d) . Fix $n \in \mathbb{N}$ and assume $\kappa \in \mathbb{R}$. Suppose that (Y, d_Y) is a complete CAT(0)-space. Then for $u \in \text{Lip}(E, Y)$ and $\ell \in \mathbb{N}$, we have $P^{n\ell}u \in \text{Lip}(E, Y)$ and*

$$\text{Lip}(P^{n\ell}u) \leq (1 - \kappa_n)^\ell \text{Lip}(u),$$

in particular,

$$\text{Lip}(P^\ell u) \leq (1 - \kappa)^\ell \text{Lip}(u).$$

Corollary 3.11 (Strong Liouville Property for Lipschitz Maps). *Let \mathbf{X} be a Markov chain on (E, d) . Assume that $\kappa \in \mathbb{R}$ and there exists $n \in \mathbb{N}$ such that $\kappa_n > 0$. Suppose that (Y, d_Y) is a complete CAT(0)-space. Then any P^n -harmonic map $u \in \text{Lip}(E, Y)$ is a constant map.*

Definition 3.12 (Variance). Fix $p \geq 1$, $\mu \in \mathcal{P}(E)$, a metric space (Y, d_Y) and $u \in L^p(E, Y; \mu)$. The p -variance $\text{Var}_\mu^p(u)$ of u is defined by

$$\text{Var}_\mu^p(u) := \inf_{y \in Y} \int_E d_Y^p(u(x), y) \mu(dx) (< \infty).$$

The quasi p -variance $\overline{\text{Var}}_\mu^p(u)$ is defined by

$$\overline{\text{Var}}_\mu^p(u) := \frac{1}{2} \int_E \int_E d_Y^p(u(y), u(x)) \mu(dx) \mu(dy) (< \infty).$$

We easily see $\text{Var}_\mu^p(u) \leq 2\overline{\text{Var}}_\mu^p(u)$. When $p = 2$, we write $\text{Var}_\mu(u) := \text{Var}_\mu^2(u)$ and $\overline{\text{Var}}_\mu(u) := \overline{\text{Var}}_\mu^2(u)$, and call them simply *variance*, *quasi variance*, respectively. Let (Y, d_Y) be a complete CAT(0)-space. If $u \in L^2(E, Y; \mu)$, then $\text{Var}_\mu(u) = \int_E d_Y^2(u(x), b(u_\# \mu)) \mu(dx)$ holds. For $u \in L^2(E, Y; \mu)$, we have $\text{Var}_\mu(u) \leq \overline{\text{Var}}_\mu(u)$. If (Y, d_Y) is a Hilbert space H , then we have $\text{Var}_\mu(u) = \overline{\text{Var}}_\mu(u)$. In this case we can define the *covariance* $\text{Cov}_\mu(f, g)$ for $f, g \in L^2(E, H; \mu)$ by

$$\begin{aligned} \text{Cov}_\mu(f, g) &:= \int_E \langle f(x) - \langle \mu, f \rangle, g(x) - \langle \mu, g \rangle \rangle_H \mu(dx) \\ &= \langle \mu, \langle f, g \rangle_H \rangle - \langle \langle \mu, f \rangle, \langle \mu, g \rangle \rangle_H \\ &= \frac{1}{2} \int_E \int_E \langle f(y) - f(x), g(y) - g(x) \rangle_H \mu(dx) \mu(dy), \end{aligned}$$

where $\langle \mu, f \rangle := \int_H f(x) \mu(dx) \in H$ is the barycenter of $f_\# \mu \in \mathcal{P}^2(Y)$.

Definition 3.13 (Energy of Maps). Take $m \in \mathcal{P}(E)$ and let \mathbf{X} be an m -symmetric Markov chain and (Y, d_Y) is a metric space. For $u \in L^p(E, Y; m)$,

$$E^p(u) := \frac{1}{2} \int_E \int_E d_Y^p(u(y), u(x)) P(x, dy) m(dx)$$

is said to be p -energy of u with respect to \mathbf{X} and

$$E_*^p(u) := \frac{1}{2} \int_E d_Y^p(Pu(x), u(x)) m(dx) = \frac{1}{2} d_{L^p}^p(Pu, u)$$

is said to be *quasi p -energy* of u with respect to \mathbf{X} for $p \geq 1$ when (Y, d_Y) is a complete separable CAT(0)-space.

When $p = 2$, we simply say *energy* (resp. *quasi 2-energy*) and write $E(u) := E^2(u)$ (resp. $E_*(u) := E_*^2(u)$). Since

$$\mathrm{Var}_{P_x}^p(u) \leq \int_E d_Y^p(u(y), u(x)) P(x, dy),$$

we see

$$(3.2) \quad \frac{1}{2} \int_E \mathrm{Var}_{P_x}^p(u) m(dx) \leq E^p(u).$$

We use

$$\begin{cases} D(E^p) & := \{u \in L^p(E, Y; m) \mid E^p(u) < \infty\} \\ E^p(u) & := \frac{1}{2} \int_E \int_E d_Y^p(u(y), u(x)) P(x, dy) m(dx), \quad u \in D(E^p). \end{cases}$$

When (Y, d_Y) is a Hilbert space H , we use the symbol \mathcal{E} instead of E for the (2-)energy on $L^2(E, H; m)$ and set

$$\mathcal{E}(f, g) := \frac{1}{2} \int_{E \times E} \langle f(y) - f(x), g(y) - g(x) \rangle_H P_x(dy) m(dx)$$

for $f, g \in D(\mathcal{E})$. We see $\mathcal{E}(f) = \mathcal{E}(f, f)$ for $f \in L^2(E, H; m)$.

Proposition 3.14. *Let \mathbf{X} be an m -symmetric Markov chain on (E, d) and (Y, d_Y) is a metric space. Fix $p \in [1, \infty[$. For measurable maps $u, v : E \rightarrow Y$, the following inequalities hold:*

$$(3.3) \quad E^p(u)^{\frac{1}{p}} \leq E^p(v)^{\frac{1}{p}} + 2^{1-\frac{1}{p}} d_{L^p}(u, v),$$

$$(3.4) \quad \mathrm{Var}_m^p(u)^{\frac{1}{p}} \leq \mathrm{Var}_m^p(v)^{\frac{1}{p}} + d_{L^p}(u, v),$$

$$(3.5) \quad \overline{\mathrm{Var}}_m^p(u)^{\frac{1}{p}} \leq \overline{\mathrm{Var}}_m^p(v)^{\frac{1}{p}} + 2^{1-\frac{1}{p}} d_{L^p}(u, v).$$

Corollary 3.15. *Let \mathbf{X} be an m -symmetric Markov chain on (E, d) . Suppose that (Y, d_Y) is a complete separable CAT(0)-space. For $p \geq 1$ and $u \in L^p(E, Y; m)$, the following inequalities hold:*

$$(3.6) \quad \mathrm{Var}_m^p(u)^{\frac{1}{p}} \leq \mathrm{Var}_m^p(Pu)^{\frac{1}{p}} + 2^{\frac{1}{p}} E_*^p(u)^{\frac{1}{p}},$$

$$(3.7) \quad \overline{\mathrm{Var}}_m^p(u)^{\frac{1}{p}} \leq \overline{\mathrm{Var}}_m^p(Pu)^{\frac{1}{p}} + 2E_*^p(u)^{\frac{1}{p}}.$$

If $u \in L^2(E, Y; m)$, we have

$$(3.8) \quad E_*^2(u) \leq 4E^2(u).$$

Corollary 3.16 (Lower Semi Continuity of Energy). *Let \mathbf{X} be an m -symmetric Markov chain with $m \in \mathcal{P}(E)$ and (Y, d_Y) a metric space. Take $p \geq 1$ and let $(E^p, D(E^p))$ be the p -energy on $L^p(E, Y; m)$ associated with \mathbf{X} . We set $E^p(u) := \infty$ for $u \in L^p(E, Y; m) \setminus D(E^p)$. Then E^p is a $[0, \infty]$ -valued lower semi continuous functional on $L^p(E, Y; m)$.*

Remark 3.17. When $p = 2$, $Y = \mathbb{R}$, the lower semi continuity of energy is equivalent to the completeness of $D(\mathcal{E})$ with respect to the norm $\|\cdot\|_{\mathcal{E}_1}$ defined by $\|f\|_{\mathcal{E}_1} := \sqrt{\mathcal{E}_1(f, f)}$. Here $\mathcal{E}_1(f, g) := \mathcal{E}(f, g) + (f, g)_m$, $f, g \in D(\mathcal{E})$.

Lemma 3.18 (Contraction Property). *Let \mathbf{X} be an m -symmetric Markov chain on (E, d) with $m \in \mathcal{P}(E)$. Fix $p \geq 1$. Let (Y, d_Y) be a complete separable CAT(0)-space. Then, for any $u \in L^p(E, Y; m)$, we have*

$$(3.9) \quad \text{Var}_m^p(Pu) \leq \text{Var}_m^p(u),$$

$$(3.10) \quad \overline{\text{Var}}_m^p(Pu) \leq \overline{\text{Var}}_m^p(u).$$

4. MAIN RESULTS

In this section, we fix $p \geq 1$ and assume $m \in \mathcal{P}(E)$ and $\text{supp}[m] = E$.

Theorem 4.1 (Non-linear Spectral Radius of P on $L^p(E, Y; m)/\{\text{const}\}$). *Let \mathbf{X} be an m -symmetric Markov chain on (E, d) with $m \in \mathcal{P}^p(E)$ and assume $\kappa \in \mathbb{R}$. Let (Y, d_Y) be a complete separable CAT(0)-space. Then, we have*

$$(4.1) \quad \lim_{\ell \rightarrow \infty} \left(\sup_{u \in L^p(E, Y; m)} \frac{\text{Var}_m^p(P^\ell u)}{\text{Var}_m^p(u)} \right)^{\frac{1}{p^\ell}} \leq \inf_{n \in \mathbb{N}} (1 - \kappa_n)^{\frac{1}{n}} \wedge 1,$$

$$(4.2) \quad \lim_{\ell \rightarrow \infty} \left(\sup_{u \in L^p(E, Y; m)} \frac{\overline{\text{Var}}_m^p(P^\ell u)}{\overline{\text{Var}}_m^p(u)} \right)^{\frac{1}{p^\ell}} \leq \inf_{n \in \mathbb{N}} (1 - \kappa_n)^{\frac{1}{n}} \wedge 1.$$

Corollary 4.2 (Linear Spectral Radius of P on $L^2(E, H; m)/\{\text{const}\}$). *Let \mathbf{X} be an m -symmetric Markov chain on (E, d) and H a real separable Hilbert space. Assume $m \in \mathcal{P}^2(E)$ and $\kappa \in \mathbb{R}$. Then, we have*

$$(4.3) \quad \lim_{\ell \rightarrow \infty} \left(\sup_{f \in L^2(E, H; m)} \frac{\text{Var}_m(P^\ell f)}{\text{Var}_m(f)} \right)^{\frac{1}{2^\ell}} \leq \inf_{n \in \mathbb{N}} (1 - \kappa_n)^{\frac{1}{n}} \wedge 1.$$

Consequently, P is an $\inf_{n \in \mathbb{N}} (1 - \kappa_n)^{\frac{1}{n}} \wedge 1$ -contraction operator on $L^2(E, H; m)/\{\text{const}\}$. In particular, for $f \in L^2(E, H; m)/\{\text{const}\}$, the following hold:

$$(4.4) \quad \text{Var}_m(Pf) \leq \left(\inf_{n \in \mathbb{N}} (1 - \kappa_n)^{\frac{2}{n}} \wedge 1 \right) \text{Var}_m(f),$$

$$(4.5) \quad |\text{Cov}_m(Pf, f)| \leq \left(\inf_{n \in \mathbb{N}} (1 - \kappa_n)^{\frac{1}{n}} \wedge 1 \right) \text{Var}_m(f).$$

The main part of the following theorem is a slight generalization of [22, Corollary 31], and its proof is similar as in [22] based on Corollary 4.2 above.

Theorem 4.3 (Poincaré Inequality, cf. Corollary 31 in [22]). *Assume $m \in \mathcal{P}^2(E)$ and $\kappa \in \mathbb{R}$. Let \mathbf{X} be an m -symmetric Markov chain on (E, d) and H a real separable Hilbert space. Then, for $f \in L^2(E, H; m)$*

$$(4.6) \quad (1 - \inf_{n \in \mathbb{N}} (1 - \kappa_n)^{\frac{2}{n}} \wedge 1) \text{Var}_m(f) \leq \int_E \text{Var}_{P_x}(f) m(dx),$$

$$(4.7) \quad 1 - \inf_{n \in \mathbb{N}} (1 - \kappa_n)^{\frac{1}{n}} \wedge 1 \leq \frac{\mathcal{E}(f)}{\text{Var}_m(f)} \leq 1 + \inf_{n \in \mathbb{N}} (1 - \kappa_n)^{\frac{1}{n}} \wedge 1.$$

In particular, if $\kappa_n > 0$ for some $n \in \mathbb{N}$, we have a global Poincaré inequality:

$$\begin{aligned} 0 < 1 - \inf_{n \in \mathbb{N}} (1 - \kappa_n)^{\frac{1}{n}} &\leq \inf_{f \in L^2(E, H; m)} \frac{\mathcal{E}(f)}{\text{Var}_m(f)} \\ &\leq \sup_{f \in L^2(E, H; m)} \frac{\mathcal{E}(f)}{\text{Var}_m(f)} \leq 1 + \inf_{n \in \mathbb{N}} (1 - \kappa_n)^{\frac{1}{n}} < 2. \end{aligned}$$

Moreover, if \mathbf{X} is an even step Markov chain obtained from an m -symmetric Markov chain, then

$$(4.8) \quad \sup_{f \in L^2(E, H; m)} \frac{\mathcal{E}(f)}{\text{Var}_m(f)} \leq 1.$$

Corollary 4.4 (Estimates of Eigenvalues). *Let \mathbf{X} be an m -symmetric Markov chain on (E, d) with $m \in \mathcal{P}^2(E)$ and assume that $\kappa \in \mathbb{R}$ and the embedding $D(\mathcal{E}) \subset L^2(E; m)$ is compact. Then any non-zero eigenvalue λ of the L^2 -operator $-\Delta = I - P$ on $L^2(E; m)$ satisfies*

$$(4.9) \quad 1 - \inf_{n \in \mathbb{N}} (1 - \kappa_n)^{\frac{1}{n}} \wedge 1 \leq \lambda \leq 1 + \inf_{n \in \mathbb{N}} (1 - \kappa_n)^{\frac{1}{n}} \wedge 1.$$

Moreover, if \mathbf{X} is an even step Markov chain obtained from an m -symmetric Markov chain, then any eigenvalue λ satisfies $\lambda \leq 1$.

Corollary 4.5 (Recurrence). *Assume $m \in \mathcal{P}^2(E)$ and $\kappa \in \mathbb{R}$. Let \mathbf{X} be an m -symmetric Markov chain on (E, d) . Suppose that there exists $n \in \mathbb{N}$ such that $\kappa_n > 0$. Then \mathbf{X} is recurrent, that is, for any non-trivial $f \in L^1_+(E; m)$, we have $Gf = \infty$ m -a.e. Here $Gf := \sum_{i=0}^{\infty} P^i f$.*

Remark 4.6. (1) When \mathbf{X} is an m -symmetric random walk on a finite undirected weighted connected graph $G = (V, E)$ with $m(\{x\}) := d_x(G)$, the degree of G at $x \in V$, Bauer-Jost-Liu [4] proved (4.9) for any $n \in \mathbb{N}$.

(2) If we assume the existence of non-constant Lipschitz eigenfunction of $-\Delta := I - P$, then we can directly prove the estimate for the associated real eigenvalue λ ;

$$(4.10) \quad 1 - (1 - \kappa_n)^{\frac{1}{n}} \leq \lambda \leq 1 + (1 - \kappa_n)^{\frac{1}{n}}$$

under $\kappa_n(x, y) \geq \kappa_n (\in \mathbb{R})$ for $(x, y) \in E \times E \setminus \text{diag}$ without assuming the m -symmetricity of \mathbf{X} . If $\kappa_n > 0$, (4.10) is equivalent to (4.9). We show (4.10) as mentioned above. Let f

be a non-constant Lipschitz eigenfunction and assume that λ is a real eigenvalue of f with respect to $-\Delta$. Then, we have $(I - P)f = \lambda f$, equivalently, $P^k f = (1 - \lambda)^k f$ for any $k \in \mathbb{N}$. By scaling, we may assume that the Lipschitz constant of f is 1. Kantorovich-Rubinstein duality formula yields

$$\begin{aligned} d(x, y)(1 - \kappa_n) &\geq d_{W_1}(P_x^n, P_y^n) \geq P^n f(x) - P^n f(y) \\ &= (1 - \lambda)^n (f(x) - f(y)) \end{aligned}$$

for $(x, y) \in E \times E$, which implies $(1 - \kappa_n) \geq |1 - \lambda|^n$, that is, we obtain (4.10).

Theorem 4.7 (Strong L^p -Liouville Property). *Assume $m \in \mathcal{P}^p(E)$. Let \mathbf{X} be an m -symmetric Markov chain on (E, d) . Suppose that $\kappa \in \mathbb{R}$ and there exists $n \in \mathbb{N}$ such that $\kappa_n > 0$. Let (Y, d_Y) be a complete separable CAT(0)-space. Suppose that $u \in L^p(E, Y; m)$ satisfies $Pu = u$ m -a.e. on E . Then u is a constant map m -a.e. In particular, if $u \in \text{Lip}(E, Y)$ is P -harmonic, then u is a constant map.*

Corollary 4.8 (Ergodicity). *Let \mathbf{X} be an m -symmetric Markov chain on (E, d) . Suppose that $\kappa \in \mathbb{R}$ and there exists $n \in \mathbb{N}$ such that $\kappa_n > 0$. Then \mathbf{X} is ergodic, that is, for any P -invariant Borel set A , $m(A) = 0$ or $m(A^c) = 0$.*

Theorem 4.9 (Poincaré Inequality). *Assume $m \in \mathcal{P}^2(E)$ and $\kappa \in \mathbb{R}$. Let \mathbf{X} be an m -symmetric Markov chain on (E, d) . Suppose that there exists $n \in \mathbb{N}$ such that $\kappa_n > 0$. Let (Y, d_Y) be a complete separable CAT(0)-space. Then for any $\varepsilon \in]0, 1 - (1 - \kappa_n)^{\frac{1}{n}}[$, there exists $\ell_0 \in \mathbb{N}$ depending on $\varepsilon, \kappa_n, (E, d, m, \mathbf{X})$ and (Y, d_Y) such that*

$$\inf_{u \in L^2(E, Y; m)} \frac{E(u)}{\text{Var}_m(u)} \geq \frac{(1 - (1 - \kappa_n)^{\frac{1}{n}} \wedge 1 - \varepsilon)^2}{8\ell_0^2} > 0.$$

Remark 4.10. (1) For the random walk on an undirected weighted finite graph $G = (V, E)$ with $N := |V|$, Bauer-Jost-Liu [4] proved the equivalence among the following:

- (i) G is non-bipartite.
- (ii) $\lambda_{N-1} < 2$.
- (iii) There exists $n \in \mathbb{N}$ such that $\kappa_n > 0$.

Since G is connected, we have $\lambda_1 > 0$. Here λ_1 (resp. λ_{N-1}) is the smallest non-zero (resp. maximum) eigenvalue of the Laplace operator on G . Under the equivalent conditions (i)–(iii), we have a positivity of non-linear spectral gap as in Theorem 4.9. Remark that the positivity of non-linear spectral gap on the finite connected weighted graph G (having no loop and no multi-edges) with graph distance is already proved by Izeki-Kondo-Nayatani [7] for CAT(0)-space target.

- (2) Our Theorem 4.9 covers the case for the random walk derived from the Brownian motion on Riemannian manifolds with positive Ricci curvature as in Example 1.5.

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