

Contents

Preface	v
Acknowledgments	vii
Chapter 1 An Overview of the Book	1
1.1 Introduction	1
1.2 New variational formula for the first eigenvalue	3
1.3 Basic inequalities and new forms of Cheeger's constants	10
1.4 A new picture of ergodic theory and explicit criteria	12
Chapter 2 Optimal Markovian Couplings	17
2.1 Couplings and Markovian couplings	17
2.2 Optimality with respect to distances	26
2.3 Optimality with respect to closed functions	31
2.4 Applications of coupling methods	33
Chapter 3 New Variational Formulas for the First Eigenvalue	41
3.1 Background	41
3.2 Partial proof in the discrete case	43
3.3 The three steps of the proof in the geometric case	47
3.4 Two difficulties	50
3.5 The final step of the proof of the formula	54
3.6 Comments on different methods	56
3.7 Proof in the discrete case (continued)	58
3.8 The first Dirichlet eigenvalue	62
Chapter 4 Generalized Cheeger's Method	67
4.1 Cheeger's method	67
4.2 A generalization	68
4.3 New results	70
4.4 Splitting technique and existence criterion	71
4.5 Proof of Theorem 4.4	77
4.6 Logarithmic Sobolev inequality	80
4.7 Upper bounds	83

4.8 Nash inequality	85
4.9 Birth–death processes	87
Chapter 5 Ten Explicit Criteria in Dimension One	89
5.1 Three traditional types of ergodicity	89
5.2 The first (nontrivial) eigenvalue (spectral gap)	92
5.3 The first eigenvalues and exponentially ergodic rate	95
5.4 Explicit criteria	98
5.5 Exponential ergodicity for single birth processes	100
5.6 Strong ergodicity	106
Chapter 6 Poincaré-Type Inequalities in Dimension One	113
6.1 Introduction	113
6.2 Ordinary Poincaré inequalities	115
6.3 Extension: normed linear spaces	119
6.4 Neumann case: Orlicz spaces	121
6.5 Nash inequality and Sobolev-type inequality	123
6.6 Logarithmic Sobolev inequality	125
6.7 Partial proofs of Theorem 6.1	127
Chapter 7 Functional Inequalities	131
7.1 Statement of results	131
7.2 Sketch of the proofs	137
7.3 Comparison with Cheeger’s method	140
7.4 General convergence speed	142
7.5 Two functional inequalities	143
7.6 Algebraic convergence	145
7.7 General (irreversible) case	147
Chapter 8 A Diagram of Nine Types of Ergodicity	149
8.1 Statements of results	149
8.2 Applications and comments	152
8.3 Proof of Theorem 1.9	155
Chapter 9 Reaction–Diffusion Processes	163
9.1 The models	164
9.2 Finite-dimensional case	166
9.3 Construction of the processes	170
9.4 Ergodicity and phase transitions	175
9.5 Hydrodynamic limits	177
Chapter 10 Stochastic Models of Economic Optimization	181
10.1 Input–output method	181
10.2 L.K. Hua’s fundamental theorem	182
10.3 Stochastic model without consumption	186
10.4 Stochastic model with consumption	188

10.5 Proof of Theorem 10.4	190
Appendix A Some Elementary Lemmas	193
Appendix B Examples of the Ising Model on Two to Four Sites	197
B.1 The model	197
B.2 Distance based on symmetry: two sites	198
B.3 Reduction: three sites	200
B.4 Modification: four sites	205
References	209
Author Index	223
Subject Index	226