Nonsmooth differential geometry

Nicola Gigli

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Content

First order differential structure of metric measure spaces

- L²-normed L[∞]-modules
- Cotangent module
- Tangent module
- Behavior under transformations

RCD spaces

- Definition
- Some geometric properties
- Second order calculus

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The setting

 $(\mathcal{X},d,\mathfrak{m})$ is a complete and separable metric space equipped with a non-negative and locally finite Borel measure

L^2 -normed $L^{\infty}(\mathfrak{m})$ -modules

An L^2 -normed $L^{\infty}(\mathfrak{m})$ -module is given by a Banach space $(M, \|\cdot\|_M)$ equipped with:

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• a multiplication with $L^{\infty}(\mathfrak{m})$ functions, i.e. a bilinear map $\overline{L^{\infty}(\mathfrak{m}) \times M} \to M$ satisfying

$$f(gv) = (fg)v,$$

$$\mathbf{1}v = v,$$

for every $f, g \in L^{\infty}(\mathfrak{m})$ and $v \in M$.

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▶ a pointwise L^2 -norm, i.e. a map $|\cdot|: M \to L^2(\mathfrak{m})$ satisfying

$$|\mathbf{v}| \ge 0, \quad \mathfrak{m} - a.e.,$$

$$|f\mathbf{v}| = |f| \, |\mathbf{v}|, \quad \mathfrak{m} - a.e.,$$

$$\|\mathbf{v}\|_{M} = \sqrt{\int |\mathbf{v}|^2 \, \mathrm{d}\mathbf{m}}$$

The basic example

The space of L^2 vector fields on a Riemannian manifold.

More generally: the space of L^2 sections of a normed vector bundle.

The idea

In the smooth setting, one can fully describe a vector bundle by looking either to its fibers, or to its sections.

In the non-smooth one, we take the latter viewpoint and thus declare L^2 -normed $L^{\infty}(\mathfrak{m})$ -modules to 'be' vector bundles on our metric measure space

Basic features of modules: locality

For $v, w \in M$ and a Borel set $E \subset \mathcal{X}$ we say that

v = w, $\mathfrak{m} - a.e.$ on E

provided

$$\chi_E(\mathbf{v}-\mathbf{w})=\mathbf{0}.$$

or equivalently

$$|v-w|=0,$$
 $\mathfrak{m}-a.e.$ on E .

The set $\{v = w\} \subset \mathcal{X}$ is then defined as $\{|v - w| = 0\}$.

Basic features of modules: duality

The dual M^* of M is the space of linear continuous maps $L: M \to L^1(\mathfrak{m})$ which are local, i.e. such that

$$L(fv) = f L(v), \quad \forall v \in M, f \in L^{\infty}(\mathfrak{m}).$$

 M^* is also an L^2 -normed L^∞ -module, the pointwise norm being given by

$$|L|_* := \operatorname{ess-sup}_{v : |v| \le 1 \ \mathfrak{m}-a.e.} L(v)$$

A special case: Hilbert modules

M is an Hilbert module provided, when seen as Banach space, is an Hilbert space.

This happens if and only if

$$|v + w|^2 + |v - w|^2 = 2|v|^2 + 2|w|^2$$
, $\mathfrak{m} - a.e.$,

for every $v, w \in M$. Thus by polarization we have a pointwise scalar product

$$M \ni v, w \mapsto \langle v, w \rangle \in L^1(\mathfrak{m}),$$

symmetric and L^{∞} -linear.

Example: the dual of $L^2(\mathfrak{m})$

The dual of $L^2(\mathfrak{m})$ as Hilbert space is $L^2(\mathfrak{m})$, i.e. for $L : L^2(\mathfrak{m}) \to \mathbb{R}$ linear and continuous there is a unique $g \in L^2(\mathfrak{m})$ such that

$$L(f) = \int fg \, \mathrm{d}\mathfrak{m} \qquad \forall f \in L^2(\mathfrak{m})$$

and $\|L\|_{L^2(\mathfrak{m})'} = \|g\|_{L^2(\mathfrak{m})}$. And viceversa.

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$$T(f) = fg \quad \mathfrak{m} - a.e. \quad \forall f \in L^2(\mathfrak{m})$$

and $|T|_* = |g| \mathfrak{m}$ -a.e.. And viceversa.

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Cornerstones of the approach

Forget about:

Fibers

Geometry

Charts

Lipschitz functions

Focus on:

Sections

Analysis

Intrinsic calculus

Sobolev functions

Variational definition of |Df| on \mathbb{R}^d

Let $f : \mathbb{R}^d \to \mathbb{R}$ be smooth.

Then |Df| is the minimum continuous function *G* for which

$$|f(\gamma_1)-f(\gamma_0)|\leq \int_0^1 G(\gamma_t)|\dot{\gamma}_t|\,\mathrm{d}t$$

holds for any smooth curve γ

Test plans

Let $\pi \in \mathscr{P}(C([0, 1], \mathcal{X}))$. We say that π is a test plan provided: • for some C > 0 it holds

$$(\mathbf{e}_t)_*\pi \leq C\mathfrak{m}, \qquad \forall t \in [0,1].$$

it holds

$$\iint_0^1 |\dot{\gamma}_t|^2 \,\mathrm{d}t \,\mathrm{d}\pi < \infty$$

The Sobolev class $S^2(\mathcal{X})$

We say that $f : X \to \mathbb{R}$ belongs to $S^2(\mathcal{X})$ provided there exists $G \in L^2(\mathfrak{m}), G \ge 0$ such that

$$\int |f(\gamma_1) - f(\gamma_0)| \,\mathrm{d}\pi(\gamma) \leq \iint_0^1 G(\gamma_t) |\dot{\gamma}_t| \,\mathrm{d}t \,\mathrm{d}\pi(\gamma)$$

for any test plan π .

Any such G is called weak upper gradient of f.

The minimal G in the \mathfrak{m} -a.e. sense will be denoted by |Df|

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We also put $W^{1,2}(\mathcal{X}) := L^2 \cap S^2(\mathcal{X})$ endowed with the norm

$$||f||_{W^{1,2}}^2 := ||f||_{L^2}^2 + ||Df|||_{L^2}^2.$$

 $W^{1,2}(\mathcal{X})$ is always a Banach space.

Calculus rules for |Df|

Lower semicontinuity:

$$\begin{array}{c} (f_n) \subset S^2(\mathcal{X}) \\ f_n \to f \quad \mathfrak{m} - a.e. \\ |Df_n| \to G \text{ in } L^2(\mathfrak{m}) \end{array} \right\} \qquad \Rightarrow \qquad \left\{ \begin{array}{c} f \in S^2(\mathcal{X}) \\ |Df| \leq G \end{array} \right.$$

Subadditivity:
$$|D(\alpha f + \beta g)| \le |\alpha| |Df| + |\beta| |Dg|$$
 $\mathfrak{m} - a.e.$

Locality: |Df| = |Dg| $\mathfrak{m} - a.e.$ on $\{f = g\}$

Chain rule: $|D(\varphi \circ f)| = |\varphi'| \circ f |Df|$, for $\varphi : \mathbb{R} \to \mathbb{R}$ Lipschitz

Leibniz rule: $|D(fg)| \le |f||Dg| + |g||Df|$, for $f, g \in S^2 \cap L^{\infty}(\mathcal{X})$

The 'Pre-cotangent module'

Consider the set

$$egin{aligned} &\operatorname{Pcm} := \Big\{ (\mathcal{A}_i, f_i)_{i \in \mathbb{N}} \ : (\mathcal{A}_i) ext{ is a Borel partition of } \mathcal{X} \ & f_i \in \mathcal{S}^2(\mathcal{X}) ext{ for every } i \in \mathbb{N} \ & \sum_i \int_{\mathcal{A}_i} |\mathcal{D}f_i|^2 \, \mathrm{d} \mathfrak{m} < \infty \end{aligned} \Big\}$$

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Define an equivalence relation \sim on $\rm Pcm$ by declaring

$$(A_i, f_i)_{i \in \mathbb{N}} \sim (B_j, g_j)_{j \in \mathbb{N}}$$

provided for any $i, j \in \mathbb{N}$ we have

$$|D(f_i - g_j)| = 0$$
 $\mathfrak{m} - a.e.$ on $\{A_i \cap B_j\}$

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Denote by $[A_i, f_i]$ the equivalence class of $(A_i, f_i)_{i \in \mathbb{N}}$

Operations on Pcm/ \sim

Sum

$$[\mathbf{A}_i, \mathbf{f}_i] + [\mathbf{B}_j, \mathbf{g}_j] := [\mathbf{A}_i \cap \mathbf{B}_j, \mathbf{f}_i + \mathbf{g}_j]$$

Multiplication by a simple function For $h = \sum_j \alpha_j \chi_{E_j}$ we put $h \cdot [A_i, f_i] := [A_i \cap E_j, \alpha_j f_i]$

Pointwise norm

$$|[A_i, f_i]| := |Df_i|, \quad \mathfrak{m} - a.e. \text{ on } A_i$$

Norm

$$\|[\boldsymbol{A}_i, f_i]\| := \sqrt{\int_{\mathcal{X}} |[\boldsymbol{A}_i, f_i]|^2 \, \mathrm{d}\boldsymbol{\mathfrak{m}}} = \sqrt{\sum_i \int_{\boldsymbol{A}_i} |\boldsymbol{D}f_i|^2 \, \mathrm{d}\boldsymbol{\mathfrak{m}}}$$

We define $L^2(T^*\mathcal{X})$ to be the completion of $(Pcm/\sim, \|\cdot\|)$. Its elements are called 1-forms.

All the operations can be extended by continuity endowing $L^2(T^*\mathcal{X})$ with the structure of L^2 -normed L^{∞} -module.

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 $\mathrm{d}f := [\mathcal{X}, f]$

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We have |df| = |Df| m-a.e. by the definition of |df|.

Note: in the smooth case, the construction is canonically identifiable with the space of L^2 sections of the cotangent bundle.

Calculus rules for df

Closure:

$$\begin{cases} (f_n) \subset S^2(\mathcal{X}) \\ f_n \to f \quad \mathfrak{m} - a.e. \\ \mathrm{d}f_n \to \omega \quad \mathrm{in} \ L^2(T^*\mathcal{X}) \end{cases} \Rightarrow \qquad \begin{cases} f \in S^2(\mathcal{X}) \\ \mathrm{d}f = \omega \end{cases}$$

Linearity:
$$d(\alpha f + \beta g) = \alpha df + \beta dg$$

Locality: df = dg $\mathfrak{m} - a.e.$ on $\{f = g\}$

Chain rule: $d(\varphi \circ f) = \varphi' \circ f df$, for $\varphi : \mathbb{R} \to \mathbb{R}$ Lipschitz

Leibnitz rule: d(fg) = f dg + g df, for $f, g \in S^2 \cap L^{\infty}(\mathcal{X})$

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The tangent module

Definition The tangent module $L^2(TX)$ is the dual of the cotangent one. Its elements are called vector fields.

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Vector fields are in 1-1 correspondence with L² derivations, i.e. maps L : S²(X) → L¹(m) satisfying the Leibniz rule and such that

$$|L(f)| \leq I|Df|$$
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The tangent module

Definition The tangent module $L^2(T\mathcal{X})$ is the dual of the cotangent one. Its elements are called vector fields.

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► For any vector field $X \in L^2(T\mathcal{X})$ we have its pointwise norm $|X| \in L^2(\mathcal{X})$. It can be seen that such norm induces, in an appropriate weak sense, the original distance d on \mathcal{X} .

Infinitesimally Hilbertian spaces

We say that $(\mathcal{X}, d, \mathfrak{m})$ is 'infinitesimally Hilbertian' if $L^2(T^*\mathcal{X})$, and thus also $L^2(T\mathcal{X})$, is an Hilbert module.

On these spaces the pointwise scalar product of vector fields

$$L^{2}(T\mathcal{X}) \ni X, Y \quad \mapsto \quad \langle X, Y \rangle \in L^{1}(\mathfrak{m})$$

should be thought of as the metric tensor on $(\mathcal{X}, d, \mathfrak{m})$.

Gradients

On an infinitesimally Hilbertian space, for $f \in S^2(\mathcal{X})$ there is a unique $X \in L^2(T\mathcal{X})$ such that

$$|\mathrm{d}f|^2 = \mathrm{d}f(X) = |X|^2$$
 $\mathfrak{m} - a.e.$

Such X is called gradient and denoted by ∇f .

The map

$$S^2(\mathcal{X}) \ni f \quad \mapsto \quad \nabla f \in L^2(T\mathcal{X})$$

is linear.

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Maps of bounded deformation

A map $\varphi : \mathcal{X}_1 \to \mathcal{X}_2$ is of bounded deformation provided $\operatorname{Lip}(\varphi) < \infty$ $\varphi_* \mathfrak{m}_1 < C\mathfrak{m}_2$, for some C > 0.

Transformation of test plans and Sobolev functions

Let $\varphi : \mathcal{X}_1 \to \mathcal{X}_2$ be of bounded deformation.

Then φ induces by left composition a map $\varphi : C([0,1], \mathcal{X}_1) \rightarrow C([0,1], \mathcal{X}_2)$ which alters speed of at most a factor $\operatorname{Lip}(\varphi)$.

Transformation of test plans and Sobolev functions

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By direct verification we see that if π is a test plan on \mathcal{X}_1 , then $\varphi_*\pi$ is a test plan on \mathcal{X}_2 .

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By direct verification we see that if π is a test plan on \mathcal{X}_1 , then $\varphi_*\pi$ is a test plan on \mathcal{X}_2 .

By duality, if $f \in S^2(\mathcal{X}_2)$ we have $f \circ \varphi$ is in $S^2(\mathcal{X}_1)$ with

 $|D(f \circ \varphi)| \leq \operatorname{Lip}(\varphi)|Df| \circ \varphi$

Pullback of 1-forms

Theorem (G. '14) Let $\varphi : \mathcal{X}_1 \to \mathcal{X}_2$ be of bounded deformation. Then there exists a unique linear continuous map $\varphi^* : L^2(T^*\mathcal{X}_2) \to L^2(T^*\mathcal{X}_1)$ such that

$$arphi^* \mathrm{d} f = \mathrm{d} (f \circ arphi)
onumber \ arphi^* (oldsymbol{g} \omega) = oldsymbol{g} \circ arphi \, arphi^* \omega$$

Such map satisfies

$$|\varphi^*\omega| \leq \operatorname{Lip}(\varphi)|\omega| \circ \varphi, \qquad \mathfrak{m}_1 - a.e..$$

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Such map satisfies

$$|\varphi^*\omega| \leq \operatorname{Lip}(\varphi)|\omega| \circ \varphi, \qquad \mathfrak{m}_1 - a.e..$$

If φ is invertible with inverse of bounded deformation, then the transpose of φ^* is the differential $d\varphi : L^2(T\mathcal{X}_1) \to L^2(T\mathcal{X}_2)$. A similar statement holds for non-invertible maps involving the notion of pullback module.

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Laplacian and heat flow

Let $(\mathcal{X}, \mathsf{d}, \mathfrak{m})$ be infinitesimally Hilbertian. $D(\Delta) \subset W^{1,2}(\mathcal{X})$ is the space of *f*'s for which there is $h \in L^2(\mathfrak{m})$ such that

$$\int \langle \nabla f, \nabla g \rangle \, \mathrm{d}\mathfrak{m} = -\int hg \, \mathrm{d}\mathfrak{m}, \qquad \forall g \in W^{1,2}(\mathcal{X}).$$

We call *h* the Laplacian of *f* and denote it by Δf . $D(\Delta)$ is a vector space and $f \mapsto \Delta f$ linear.

Laplacian and heat flow

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We call *h* the Laplacian of *f* and denote it by Δf . $D(\Delta)$ is a vector space and $f \mapsto \Delta f$ linear.

There exists a unique 1-parameter semigroup of linear operators $h_t : L^2(\mathfrak{m}) \to L^2(\mathfrak{m})$ such that for every $f \in L^2(\mathfrak{m})$ the curve $t \mapsto h_t f \in L^2(\mathfrak{m})$ is absolutely continuous and satisfies

$$\frac{\mathrm{d}}{\mathrm{d}t}\mathsf{h}_t f = \Delta\mathsf{h}_t f$$

We call the h_t 's the heat flow.

$\mathsf{RCD}(K,\infty)$ spaces

Definition (Ambrosio, G., Savaré '11) Let $K \in \mathbb{R}$. Then $(\mathcal{X}, d, \mathfrak{m})$ is an RCD (K, ∞) space provided:

- i) it is infinitesimally Hilbertian
- ii) $\mathfrak{m}(B_r(x)) \leq e^{Cr^2}$ for some $x \in \mathcal{X}$ and C > 0
- iii) Every $f \in W^{1,2}(\mathcal{X})$ with $|Df| \le 1$ m-a.e. admits a 1-Lipschitz representative
- iv) For every $f \in W^{1,2}(\mathcal{X})$ and $t \ge 0$ we have

 $|D(\mathsf{h}_t f)|^2 \leq e^{-2Kt}\mathsf{h}_t(|Df|^2)$

$\mathsf{RCD}(K,\infty)$ spaces

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- iv) For every $f \in W^{1,2}(\mathcal{X})$ and $t \ge 0$ we have

$$|D(\mathsf{h}_t f)|^2 \leq e^{-2\mathcal{K}t}\mathsf{h}_t(|Df|^2)$$

Theorem (Ambrosio, G., Savaré '11 - based on Lott-Villani '05, Sturm '05, G. '09) pmGH limits of $RCD(K, \infty)$ spaces are still $RCD(K, \infty)$ spaces.

Bochner inequality

On $RCD(K, \infty)$ spaces the Bochner inequality

$$\Delta \frac{|\nabla f|^2}{2} \geq \langle \nabla f, \nabla \Delta f \rangle + K |\nabla f|^2$$

holds in the weak sense, i.e.:

$$\frac{1}{2}\int \Delta g |\nabla f|^2 \,\mathrm{d}\mathfrak{m} \geq \int g\big(\langle \nabla f, \nabla \Delta f \rangle + \mathcal{K} |\nabla f|^2 \big) \,\mathrm{d}\mathfrak{m}$$

for $f, g \in D(\Delta)$ with $\Delta f \in W^{1,2}(\mathcal{X}), g \ge 0$ and $g, \Delta g \in L^{\infty}(\mathcal{X})$.

Requiring the weak version of

$$\Delta \frac{|\nabla f|^2}{2} \geq \frac{(\Delta f)^2}{N} + \langle \nabla f, \nabla \Delta f \rangle + K |\nabla f|^2$$

leads to the notion of RCD(K, N) space (Ambrosio-G.-Savaré '12, G. '12, Erbar-Kuwada-Sturm '13)

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Geometric results known for RCD(K, N) spaces

Abresch-Gromoll inequality (G.-Mosconi '12)

Splitting theorem (G. '13)

Maximal diameter theorem (Ketterer '13)

Rectifiability results (Mondino-Naber '14)

About rectifiability

Theorem (~Mondino-Naber '14) Let $(\mathcal{X}, d, \mathfrak{m})$ be a RCD(\mathcal{K}, N) space and $\varepsilon > 0$. Then there is a Borel partition (A_n) of \mathcal{X} and maps $\varphi_n : A_n \to \mathbb{R}^{d_n}$ with $d_n \leq N$ such that $\operatorname{Lip}(\varphi_n), \operatorname{Lip}(\varphi_n^{-1}) \leq 1 + \varepsilon$

and putting $\mu_n := (\varphi_n)_*(\mathfrak{m}_{|_{A_n}})$ we have $\mu_n = \rho_n \mathcal{L}^{d_n}$ with

 $\operatorname{ess-sup}_{\varphi_n(A_n)} \rho_n - \operatorname{ess-inf}_{\varphi_n(A_n)} \rho_n \leq \varepsilon$

About rectifiability

Theorem (~Mondino-Naber '14) Let $(\mathcal{X}, d, \mathfrak{m})$ be a RCD (\mathcal{K}, N) space and $\varepsilon > 0$. Then there is a Borel partition (A_n) of \mathcal{X} and maps $\varphi_n : A_n \to \mathbb{R}^{d_n}$ with $d_n \leq N$ such that $\operatorname{Lip}(\varphi_n), \operatorname{Lip}(\varphi_n^{-1}) \leq 1 + \varepsilon$ and putting $\mu_n := (\varphi_n)_*(\mathfrak{m}_{|A_n})$ we have $\mu_n = \rho_n \mathcal{L}^{d_n}$ with $\operatorname{ess-sup}_{\varphi_n(A_n)} \rho_n - \operatorname{ess-inf}_{\varphi_n(A_n)} \rho_n \leq \varepsilon$

In particular, recalling the properties of the pullback of 1-forms we get:

Corollary The tangent module $L^2(T\mathcal{X})$ is canonically isomorphic to the space of Borel and L^2 maps assigning to \mathfrak{m} -a.e. $x \in \mathcal{X}$ an element of the pmGH-limit of rescaled spaces.

Content

First order differential structure of metric measure spaces

- L²-normed L[∞]-modules
- Cotangent module
- Tangent module
- Behavior under transformations

► RCD spaces

- Definition
- Some geometric properties
- Second order calculus

3 simple formulas

$$\begin{split} \mathrm{H}f(\nabla g,\nabla g) &= \langle \nabla \langle \nabla f,\nabla g \rangle, \nabla g \rangle - \frac{1}{2} \langle \nabla f,\nabla |\nabla g|^2 \rangle \\ \langle \nabla_{\nabla f}X,\nabla g \rangle &= \langle \nabla \langle X,\nabla g \rangle \nabla f \rangle - \mathrm{H}g(X,\nabla f) \\ \mathrm{d}\omega(X,Y) &= X(\omega(Y)) - X(\omega(Y)) - \omega([X,Y]) \end{split}$$

Why these can be used on $RCD(K, \infty)$ spaces

Starting from

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so that in particular

$$\int |\mathrm{H} f|_{\mathsf{HS}}^2 \,\mathrm{d} \mathfrak{m} \leq \int |\Delta f|^2 - \mathcal{K} |\nabla f|^2 \,\mathrm{d} \mathfrak{m}$$

(Bakry '85, Savaré '12, Sturm '14, G. '14)

Definition of the Sobolev space $W^{2,2}(\mathcal{X})$ and of the Hessian.

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Definition of the Ricci curvature via the formula

$$\operatorname{Ric}(X,X) := \Delta \frac{|X|^2}{2} - |\nabla X|^2_{HS} + \langle X, \Delta_H X \rangle$$

which is a measure-valued operator satisfying

$$\operatorname{Ric}(X,X) \geq K|X|^2 \mathfrak{m}$$

Thank you