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How to differentiate functionals involving higher order derivatives along geodesics

I will describe work with Benjamin Schachter on differentiating functionals along Wasserstein geodesics, using an Eulerian point of view. The cost functions c(x,y) we consider are defined by minimizing the integral of a suitable Lagrangian among paths from x to y. We develop a formal procedure for computing derivatives of arbitrary order, and then appeal to the theory of transport equations (first-order linear PDE) to prove that the functionals vary smoothly along the geodesics, even when the density itself is not smooth. (Based on Ben's 2017 Ph.D. thesis)