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# THE SCHRÖDINGER EQUATION IN THE MEAN-FIELD AND SEMICLASSICAL REGIME 

FRANÇOIS GOLSE AND THIERRY PAUL


#### Abstract

In this paper, we establish (1) the classical limit of the Hartree equation leading to the Vlasov equation, (2) the classical limit of the $N$-body linear Schrödinger equation uniformly in $N$ leading to the $N$-body Liouville equation of classical mechanics and (3) the simultaneous mean-field and classical limit of the $N$-body linear Schrödinger equation leading to the Vlasov equation. In all these limits, we assume that the gradient of the interaction potential is Lipschitz continuous. All our results are formulated as estimates involving a quantum analogue of the Monge-Kantorovich distance of exponent 2 adapted to the classical limit, reminiscent of, but different from the one defined in [F. Golse, C. Mouhot, T. Paul, arXiv:1502.06143]. As a by-product, we also provide bounds on the quadratic Monge-Kantorovich distances between the classical densities and the Husimi functions of the quantum density matrices.


## 1. Introduction

Consider the nonrelativistic quantum dynamics of a system of $N$ particles interacting through a two-body potential with a mean-field type coupling constant. (In other words, the coupling constant is chosen so that the kinetic and potential energies of typical $N$-particle configurations are of the same order of magnitude.) After suitable rescalings of the various quantities involved (see the introduction of [7] for details), the dynamics happens to be governed by a two parameters family of Schrödinger equations indexed by $\hbar$ and $N$, of the form

$$
\left\{\begin{array}{l}
i \hbar \partial_{t} \Psi_{N, \hbar}=-\frac{1}{2} \hbar^{2} \sum_{k=1}^{N} \Delta_{x_{k}} \Psi_{N, \hbar}+\frac{1}{N} \sum_{k, l=1}^{N} V\left(x_{k}-x_{l}\right) \Psi_{N, \hbar}  \tag{1}\\
\left.\Psi_{N, \hbar}\right|_{t=0}=\Psi_{N, \hbar}^{i n}
\end{array}\right.
$$

Here $\Psi_{N, \hbar}^{i n} \equiv \Psi_{N, \hbar}^{i n}\left(x_{1}, \ldots, x_{N}\right) \in \mathbf{C}$ and $\Psi_{N, \hbar} \equiv \Psi_{N, \hbar}\left(t, x_{1}, \ldots, x_{N}\right) \in \mathbf{C}$ are the wave functions of the $N$-particle system initially and at time $t$ respectively, while $V$ is the real-valued, rescaled interaction potential.

We are concerned with various asymptotic limits of this dynamics as $N \rightarrow \infty$ and $\hbar \rightarrow 0$, which are represented in the diagram below.

In [7], the limits corresponding to the horizontal arrows have been studied in detail. Following an idea of Dobrushin [6], we arrived at quantitative estimates on distances metricizing the weak convergence of probability measures, or of their quantum analogues. However, the method used in [7] differs from Dobrushin's in [6]

[^0]in several ways. First, we avoid formulating our results in terms of the $N$-particle phase-space empirical measure, which does not seem to have any clear quantum analogue. Likewise, we avoided expressing the solution of the $N$-particle Liouville equation by the method of characteristics, of which there is no convenient quantum analogue. Our approach of the Vlasov limit of the $N$-particle Liouville equation is of a completely Eulerian nature, so that its extension to the quantum dynamics is rather straightforward.


Diagram 1: The large $N$ and small $\hbar$ asymptotic limits

The main result in [7] is that the upper horizontal arrow, i.e. the large $N$, mean-field limit of the $N$-particle linear Schrödinger equation to the Hartree equation is uniform as $\hbar \rightarrow 0$. This uniform convergence was stated in terms of a nonnegative quadratic quantity $M K_{2}^{\hbar}\left(\rho, \rho^{\prime}\right)$, defined for pairs of density operators $\rho, \rho^{\prime}$ (nonnegative operators of trace 1 ), obtained by quantization of the quadratic Monge-Kantorovich distance dist ${ }_{M K, 2}$ (see section 2 where the definition of this distance is recalled for the reader's convenience). The corresponding estimate was proved under the assumption that the interaction force field $\nabla V$ is bounded and Lipschitz continuous.

An important observation is that $M K_{2}^{\hbar}$ is not a distance on the set of density operators. However, $M K_{2}^{\hbar}\left(\rho, \rho^{\prime}\right)$ remains to within $O(\hbar)$ of the quadratic MongeKantorovich distance between classical objects attached to $\rho, \rho^{\prime}$. Specifically,

$$
\operatorname{dist}_{\mathrm{MK}, 2}\left(\tilde{W}_{\hbar}[\rho], \tilde{W}_{\hbar}\left[\rho^{\prime}\right]\right)^{2}-O(\hbar) \leq M K_{2}^{\hbar}\left(\rho, \rho^{\prime}\right)^{2}
$$

where $\tilde{W}_{\hbar}$ designates the Husimi transform, while

$$
M K_{2}^{\hbar}\left(\rho, \rho^{\prime}\right)^{2} \leq \operatorname{dist}_{\mathrm{MK}, 2}\left(\mu, \mu^{\prime}\right)^{2}+O(\hbar)
$$

if $\rho, \rho^{\prime}$ are Töplitz operators at scale $\hbar$ whose respective symbols are the Borel probability measures $\mu, \mu^{\prime}$. (See section 2, where the definitions of the Husimi transform and of Töplitz operators are recalled.)

Proving the uniformity as $\hbar \rightarrow 0$ of the mean-field limit corresponding to the horizontal arrow in Diagram 1 is obviously the key to obtaining the convergence of the $N$-body Schrödinger equation to the Vlasov equation in the joint limit as $N \rightarrow \infty$ and $\hbar \rightarrow 0$. This convergence holds independently of distinguished scaling assumptions that would link $N$ and $\hbar$, as a consequence of the main result in [7], and of Theorem IV. 2 in [10], which establishes the validity of the classical limit of the Hartree equation, leading to the Vlasov equation (the rightmost vertical arrow in Diagram 1).

Indeed, the classical limit of the Hartree equation leading to the Vlasov equation has been first investigated mathematically in [10] for very general initial data and potentials, including the Coulomb potential, in terms of an some appropriate weak
topology and related compactness methods. The price to pay for this generality on the data is the lack of quantitative information on the rate of convergence. Besides convergence is proved along sequences $\hbar_{n} \rightarrow 0$. Under additional assumptions on the initial data and the interaction potential, one can prove [1] that the Wigner function of the solution of Hartree's equation is $L^{2}$-close to its weak limit, i.e. to the solution of the Vlasov equation. The quantum counterpart of this result is the closeness of the solution of Hartree's equation to the (Weyl) quantization of the solution of Vlasov in Hilbert-Schmidt norm. The convergence rate is $O\left(\hbar^{\alpha}\right)$ with $\alpha<1$ depending on the initial data and potential (assumed regular enough). The case $\alpha=1$ was recently treated in [4], where a more exhaustive bibliography on the subject can be found. The case of pure states is treated in [2] for initial data given by coherent states, and the solution of Hartree's equation is computed at leading order in terms of the linearization of the "Vlasov flow". Most likely, the method used in [2] can be extended to any order in the expansion of the Hartree solution in powers of $\hbar^{1 / 2}$.

Our first main result in the present paper, Theorem 2.5, bears on a quantitative estimate for the classical limit of Hartree's equation leading to the Vlasov equation, i.e. on the convergence rate for Theorem IV. 2 in [10]. It involves a hybrid quantity $E_{\hbar}$ built on dist $_{\mathrm{MK}, 2}$ and $M K_{2}$, whose main properties are stated in Theorem 2.4 and which allows comparing classical and quantum objects (see Definition 2.2 below). This convergence rate is established under the assumption that the interaction force field $\nabla V$ is bounded and Lipschitz continuous, and involves the Lipschitz constant of $\nabla V$. Observe that the large-time growth of the convergence rate obtained in Theorem 2.5 is exponential, at variance with the estimates obtained in $[1,4]$, which are super-exponential. Our result can be also formulated as a direct comparison between the Vlasov solution and the Husimi function of the Hartree solution. (A similar comparison can be found in our previous work with C. Mouhot, at least implicitly, as a consequence Theorem 2.4 and 2.3 (2) in [7].) Since a density operator is completely determined by it Husimi function for each $\hbar>0$ (see Remark 2.3 below), the estimate in Theorem 2.5 involves all the information included in the quantum density, i.e. the Hartree solution. We also recall that the Husimi and the Wigner functions of a density operator have the same classical limit (i.e. the same limit as $\hbar \rightarrow 0$ ): see Theorem III. 1 (1) in [10].

Our second main result, Theorem 2.6, establishes the limit of the $N$-body linear Schrödinger equation leading to the Vlasov equation in the limit as $N \rightarrow \infty$ and $\hbar \rightarrow 0$ jointly, again with a convergence rate where the "distance" between the single-particle marginal of the $N$-body density operator and the Vlasov solution is expressed in terms of the quantity $E_{\hbar}$ defined in Definition 2.2. Since the quantities $M K_{2}^{\hbar}$ and $E_{\hbar}$ are not distances, the estimate in Theorem 2.6 does not immediately follow from Theorem 2.5 and the uniform convergence result, i.e. Theorem 2.4 in [7]. For that reason, we have provided a direct proof of the limit as as $N \rightarrow \infty$ and $\hbar \rightarrow 0$ jointly, corresponding to the diagonal arrow in Diagram 1. This proof combines ideas from the proofs of Theorem 2.5 and of Theorem 2.4 in [7]. As for Theorem 2.5, the convergence rate obtained in Theorem 2.6 grows exponentially fast as $t \rightarrow+\infty$. The convergence proof involves a stability and a consistency estimate, in the sense of the Lax equivalence theorem in numerical analysis [9]. Perhaps the new element in this proof, in addition to the idea of measuring the "distance" between a classical and a quantum density by the $E_{\hbar}$ functional, is the following
observation: while the consistency estimate involves the $N$-fold tensor product of copies of the Vlasov solution, the stability estimate is most conveniently formulated in terms of the first equation only in the BBGKY hierarchy of the quantum $N$-body problem.

To the best of our knowledge, the first work concerning this subject is the seminal paper by Graffi-Martinez-Pulvirenti [8]. For each sequence $\hbar(N) \rightarrow 0$ as $N \rightarrow \infty$ and each monokinetic solution of the Vlasov equation (i.e. of the form $f(t, x, \xi):=$ $\rho(t, x) \delta(\xi-u(t, x)))$, the Wigner transform at scale $\hbar(N)$ of the first marginal of the solution of Schrödinger is proved to converge to the solution of Vlasov over the time interval $[0, T]$. A priori, the convergence rate and the time $T$ depend both on the Vlasov solution $f$ and on the sequence $\hbar(N)$ (see Theorem 1.1 in [8]). On the preceding diagram, the result proved in [8] corresponds to the leftmost vertical and bottom horizontal arrows along distinguished sequences $(\hbar(N) ; N)$, over time intervals which may involve the dependence of $\hbar$ in terms of $N$.

Another approach of the same problem can be found in [13]: it is proved that each term in the semiclassical expansion as $\hbar \rightarrow 0$ of the quantum $N$-body problem converges as $N \rightarrow \infty$ to the corresponding term in the semiclassical expansion of Hartree's equation.

One should also mention the earlier reference [12], which treated the mean-field limit for systems of $N$ fermions with $\hbar(N)=N^{-1 / 3}$ (see also [14], together with the more recent reference [4]).

Finally, we have applied the ideas in the proofs of Theorems 2.5 and 2.6, i.e. using the $E_{\hbar}$ functional and the first equation in the BBGKY hierarchy of the quantum $N$-body problem in the stability estimate, to the classical limit of the quantum $N$-body problem (i.e. the $N$-body Schrödinger equation) to the classical $N$-body problem (i.e. the $N$-body Liouville equation) in the limit as $\hbar \rightarrow 0$. This is the leftmost vertical arrow in Diagram 1. This limit has been the subject matter of a large body of mathematical literature for $N$ fixed. At variance with all these results, the main novelty in Theorem 2.7 is that this vanishing $\hbar$-limit is uniform as $N \rightarrow \infty$. Here again, a convergence rate in terms of the $E_{\hbar}$ functional and of the Lipschitz constant of the interaction force $\nabla V$ is given.

The precise statements of all the assumptions and main results of this article, together with the general setting of our approach are given in detail in the next section.

## 2. Main Results

2.1. From the Hartree Equation to the Vlasov Equation. Let us consider the Cauchy problem for the Hartree equation, written in terms of density operators:

$$
\begin{equation*}
i \hbar \partial_{t} R_{\hbar}=\left[-\frac{1}{2} \hbar^{2} \Delta_{x}+V \star_{x} \rho\left[R_{\hbar}\right](t, x), R_{\hbar}\right],\left.\quad R_{\hbar}\right|_{t=0}=R_{\hbar}^{i n} \tag{2}
\end{equation*}
$$

The notation is as follows: $R_{\hbar} \equiv R_{\hbar}(t) \in \mathcal{L}(\mathfrak{H})$ is the time-dependent density operator on the state space $\mathfrak{H}:=L^{2}\left(\mathbf{R}^{d}\right)$. Henceforth, it is assumed that

$$
R_{\hbar}(t)=R_{\hbar}(t)^{*} \geq 0, \quad \text { and that } \operatorname{trace}\left(R_{\hbar}(t)\right)=1 \quad \text { for all } t \geq 0
$$

The set of all bounded operators on $\mathfrak{H}$ satisfying these properties is denoted by $\mathcal{D}(\mathfrak{H})$. Denoting by $r_{\hbar}(t, x, y)$ the integral kernel of $R_{\hbar}(t)$, i.e.

$$
R_{\hbar}(t) \phi(x):=\int_{\mathbf{R}^{d}} r_{\hbar}(t, x, y) \phi(y) d y
$$

we set

$$
\rho\left[R_{\hbar}\right](t, x):=r_{\hbar}(t, x, x)
$$

The interaction potential $V$ is assumed to be an even, real-valued, bounded function in the class $C^{1,1}(\mathbf{R})$. The existence and uniqueness theory for the Cauchy problem (2) has been studied in [5].

On the other hand, consider the Vlasov equation

$$
\begin{equation*}
\partial_{t} f+\left\{\frac{1}{2}|x|^{2}+V \star_{x} \rho_{f}(t, x), f\right\}=0,\left.\quad f\right|_{t=0}=f^{i n} \tag{3}
\end{equation*}
$$

Here $f \equiv f(t, x, \xi)$ is a time-dependent probability density on $\mathbf{R}^{d} \times \mathbf{R}^{d}$,

$$
\rho_{f}(t, x):=\int_{\mathbf{R}^{d}} f(t, x, \xi) d \xi
$$

and $\{\cdot, \cdot\}$ is the Poisson bracket such that

$$
\left\{x_{k}, x_{l}\right\}=\left\{\xi_{k}, \xi_{l}\right\}=0, \quad\left\{x_{k}, \xi_{l}\right\}=\delta_{k l} .
$$

Next we define a way to measure the convergence rate of $R_{\hbar}$ to $f$ in the limit as $\hbar \rightarrow 0$. It involves a quantity which is intermediate between the notion of Monge-Kantorovich distance of exponent 2 between Borel probability measures on $\mathbf{R}^{d} \times \mathbf{R}^{d}$ and the pseudo-distance $M K_{2}^{\epsilon}$ between density operators defined in [7] (Definition 2.2). First we define a notion of coupling between distribution functions in statistical mechanics and density operators in quantum mechanics.
Definition 2.1. Let $p \equiv p(x, \xi)$ be a probability density on $\mathbf{R}^{d} \times \mathbf{R}^{d}$, and let $R \in \mathcal{D}(\mathfrak{H})$. A coupling of $p$ and $R$ is a measurable function $Q:(x, \xi) \mapsto Q(x, \xi)$ defined a.e. on $\mathbf{R}^{d} \times \mathbf{R}^{d}$ and with values in $\mathcal{L}(\mathfrak{H})$ s.t. $Q(x, \xi) \in \mathcal{D}(\mathfrak{H})$ for a.e. $(x, \xi) \in \mathbf{R}^{d} \times \mathbf{R}^{d}$, and

$$
\left\{\begin{array}{l}
\operatorname{trace}(Q(x, \xi))=p(x, \xi) \text { for a.e. }(x, \xi) \in \mathbf{R}^{d} \times \mathbf{R}^{d}, \\
\iint_{\mathbf{R}^{d} \times \mathbf{R}^{d}} Q(x, \xi) d x d \xi=R .
\end{array}\right.
$$

The set of all such functions is denoted by $\mathcal{C}(p, R)$.
Mimicking the definition of Monge-Kantorovich distances, we next define the pseudo-distance between $R_{\hbar}$ and $f$ in terms of an appropriate "cost function" analogous to the quadratic cost function used in optimal transport.
Definition 2.2. For each probability density $p \equiv p(x, \xi)$ on $\mathbf{R}^{d} \times \mathbf{R}^{d}$ and each $\rho \in \mathcal{D}(\mathfrak{H})$, we set

$$
E_{\hbar}(p, R):=\left(\inf _{Q \in \mathcal{C}(p, R)} \int_{\mathbf{R}^{d} \times \mathbf{R}^{d}} \operatorname{trace}\left(c_{\hbar}(x, \xi) Q(x, \xi)\right) d x d \xi\right)^{1 / 2} \in[0,+\infty]
$$

where the transportation cost $c_{\hbar}$ is the function of $(x, \xi)$ with values in the set of unbounded operators on $\mathfrak{H}=L^{2}\left(\mathbf{R}_{y}^{d}\right)$ defined by the formula

$$
c_{\hbar}(x, \xi):=\frac{1}{2}\left(|x-y|^{2}+\left|\xi+i \hbar \nabla_{y}\right|^{2}\right) .
$$

Before going further, we briefly discuss some basic properties of $E_{\hbar}$. First we recall a few elementary facts concerning Töplitz quantization on $\mathbf{R}^{d}$. For each $z=x+i \xi \in \mathbf{C}^{d}$, we denote

$$
|z, \hbar\rangle: y \mapsto(\pi \hbar)^{-d / 4} e^{-|y-x|^{2} / 2 \hbar} e^{i \xi \cdot(y-x) / \hbar}
$$

and we designate by $|z, \hbar\rangle\langle z, \hbar|$ the orthogonal projection on the line $\mathbf{C}|z, \hbar\rangle$ in $\mathfrak{H}$.
An elementary computation shows that

$$
\||z, \hbar\rangle \|_{\mathfrak{H}}=1
$$

For each Borel probability density on $\mathbf{R}^{d} \times \mathbf{R}^{d}$, we set

$$
\mathrm{OP}_{\hbar}^{T}(\mu):=\frac{1}{(2 \pi \hbar)^{d}} \int_{\mathbf{R}^{d} \times \mathbf{R}^{d}}|x+i \xi, \hbar\rangle\langle x+i \xi, \hbar| \mu(d x d \xi)
$$

and we recall that

$$
\begin{equation*}
\mathrm{OP}_{\hbar}^{T}(1)=I_{\mathfrak{H}} \tag{4}
\end{equation*}
$$

If $\phi$ is a polynomial of degree $\leq 2$, one has
(5) $\quad \mathrm{OP}_{\hbar}^{T}(\phi(x))=\phi(x)+\frac{1}{4} \hbar(\Delta \phi) I_{\mathfrak{H}}, \quad \mathrm{OP}_{\hbar}^{T}(\phi(\xi))=\phi\left(-i \hbar \nabla_{x}\right)+\frac{1}{4} \hbar(\Delta \phi) I_{\mathfrak{H}}$,
according to formula (48) in [7].
We also recall the definition of the Wigner and Husimi transforms of a density operator on $\mathfrak{H}$. If $R \in \mathcal{D}(\mathfrak{H})$ with integral kernel $r$, its Wigner transform at scale $\hbar$ is the function on $\mathbf{R}^{d} \times \mathbf{R}^{d}$ defined by the formula

$$
W_{\hbar}[R](x, \xi):=\frac{1}{(2 \pi)^{d}} \int_{\mathbf{R}^{d}} e^{-i \xi \cdot y} r\left(x+\frac{1}{2} \hbar y, x-\frac{1}{2} \hbar y\right) d y
$$

The Husimi transform of $R$ is

$$
\widetilde{W}_{\hbar}[R]:=e^{\hbar \Delta_{x, \xi} / 4} W_{\hbar}[R]
$$

and we recall that

$$
\widetilde{W}_{\hbar}[R] \geq 0
$$

while

$$
\int_{\mathbf{R}^{d} \times \mathbf{R}^{d}} \widetilde{W}_{\hbar}[R](x, \xi) d x d \xi=\int_{\mathbf{R}^{d} \times \mathbf{R}^{d}} W_{\hbar}[R](x, \xi) d x d \xi=\operatorname{trace}(R)=1
$$

In particular, $\widetilde{W}_{\hbar}[R]$ is a probability density on $\mathbf{R}^{d} \times \mathbf{R}^{d}$ for each $R \in \mathcal{D}(\mathfrak{H})$.
Remark $2.3\left(\widetilde{W_{\hbar}}[R]\right.$ determines $R$ ). According to (4),

$$
\begin{equation*}
L^{2}\left(\mathbf{R}^{d}\right)=\overline{\operatorname{span}\left\{|z, \hbar\rangle \text { s.t. } z \in \mathbf{C}^{d}\right\}} \tag{6}
\end{equation*}
$$

so that $R$ is completely determined by its "matrix elements" on this set, i.e. by $\langle z, \hbar| R\left|z^{\prime}, \hbar\right\rangle$ as $z, z^{\prime}$ run through $\mathbf{C}^{d}$. On the other hand, a straightforward computation shows that

$$
\widetilde{W}_{\hbar}[R](x, \xi)=\langle x+i \xi, \hbar| R|x+i \xi, \hbar\rangle:=(|x+i \xi, \hbar\rangle, R|x+i \xi, \hbar\rangle)_{L^{2}\left(\mathbf{R}^{d}\right)}
$$

In other words, the Husimi function of $R$ captures only the diagonal part of the distribution of these matrix elements. One might therefore suspect that some information on $R$ is lost in $\widetilde{W}_{\hbar}[R]$. However, the total family of coherent states appearing in the right hand side of (6) is so much redundant that the diagonal matrix elements of a density operator $R$ on that set, i.e. its Husimi transform, determine $R$ uniquely. Indeed, denoting by $r \equiv r\left(y, y^{\prime}\right)$ the integral kernel of $R$, one has

$$
\begin{aligned}
(\pi \hbar)^{d / 2} e^{\left(|z+\bar{z}|^{2}+\left|z^{\prime}+\bar{z}^{\prime}\right|^{2}\right) / 8 \hbar} & \langle z, \hbar| R\left|z^{\prime}, \hbar\right\rangle \\
& =\int_{\mathbf{R}^{d}} r\left(y, y^{\prime}\right) e^{-\left(|y|^{2}+\left|y^{\prime}\right|^{2}\right) / 2 \hbar} e^{-\left(y \cdot z+y^{\prime} \cdot \bar{z}^{\prime}\right) / \hbar} d y d y^{\prime}
\end{aligned}
$$

Let $R, R^{\prime} \in \mathcal{D}(\mathfrak{H})$, with integral kernels denoted $r \equiv r\left(y, y^{\prime}\right)$ and $r^{\prime} \equiv r^{\prime}\left(y, y^{\prime}\right)$ respectively. Since $R$ and $R^{\prime}$ are in particular Hilbert-Schmidt operators, one has $r, r^{\prime} \in L^{2}\left(\mathbf{R}^{d} \times \mathbf{R}^{d}\right)$ so that

$$
S\left(z, z^{\prime}\right):=\int_{\mathbf{R}^{d}}\left(r\left(y, y^{\prime}\right)-r^{\prime}\left(y, y^{\prime}\right)\right) e^{-\left(|y|^{2}+\left|y^{\prime}\right|^{2}\right) / 2 \hbar} e^{-\left(y \cdot z+y^{\prime} \cdot z^{\prime}\right) / \hbar} d y d y^{\prime}
$$

is holomorphic in $\left(z, \bar{z}^{\prime}\right)$ on $\mathbf{C}^{d} \times \mathbf{C}^{d}$. If $\widetilde{W}_{\hbar}[R]=\widetilde{W}_{\hbar}\left[R^{\prime}\right]$ identically on $\mathbf{R}^{d} \times \mathbf{R}^{d}$, then $S$ vanishes identically on the linear manifold of equation $z=z^{\prime}$ in $\mathbf{C}^{d} \times \mathbf{C}^{d}$. The Taylor expansion of $S$ in $z$ at $z^{\prime}$ is therefore of the form

$$
S\left(z, z^{\prime}\right)=\left(z-z^{\prime}\right) \sum_{n \geq 0} a_{n}\left(z^{\prime}, \bar{z}^{\prime}\right)\left(z-z^{\prime}\right)^{n}
$$

with $a_{n}$ real-analytic on $\mathbf{C}^{d}$ for each $n \geq 0$. Since $S(z, \cdot)$ is antiholomorphic for each $z \in \mathbf{C}^{d}$, one has

$$
\left\{\begin{array}{l}
\partial_{z^{\prime}} a_{n}=(n+2) a_{n+1}, \quad n \geq 0, \\
a_{0}=0
\end{array}\right.
$$

and one concludes that $a_{n}=0$ identically for each $n \geq 0$, so that $S\left(z, z^{\prime}\right)=0$ identically on $\mathbf{C}^{d} \times \mathbf{C}^{d}$. Equivalently, the matrix elements satisfy $\langle z, \hbar| R\left|z^{\prime}, \hbar\right\rangle=$ $\langle z, \hbar| R^{\prime}\left|z^{\prime}, \hbar\right\rangle$ for all $z, z^{\prime} \in \mathbf{C}^{d}$, and this implies that $R=R^{\prime}$. This elementary argument shows that knowing $\widetilde{W}_{\hbar}[R](x, \xi)$ for all $x, \xi \in \mathbf{R}^{d}$ determines $R$ completely.

If $\mu$ is a Borel probability measure on $\mathbf{R}^{d} \times \mathbf{R}^{d}$, then

$$
\begin{equation*}
\operatorname{trace}\left(\mathrm{OP}_{\hbar}^{T}(\mu) R\right)=\int_{\mathbf{R}^{d} \times \mathbf{R}^{d}} \widetilde{W}_{\hbar}[R](x, \xi) \mu(d x d \xi) \tag{7}
\end{equation*}
$$

according to formula (54) in [7]. In particular, for each polynomial of degree $\leq 2$, one has
(8) $\operatorname{trace}\left(\left(\phi(x)+\phi\left(-i \hbar \nabla_{x}\right)\right) \mathrm{OP}_{\hbar}^{T}(\mu)=\int_{\mathbf{R}^{d} \times \mathbf{R}^{d}}(\phi(x)+\phi(\xi)) \mu(d x d \xi)+\frac{1}{2} \hbar \Delta \phi\right.$,
see formula (55) in [7].
In addition, we shall need the following properties of $E_{\hbar}$.
Theorem 2.4. For each probability density $p$ on $\mathbf{R}^{d} \times \mathbf{R}^{d}$ such that

$$
\int_{\mathbf{R}^{d} \times \mathbf{R}^{d}}\left(|x|^{2}+\left.\xi\right|^{2}\right) p(x, \xi) d x d \xi<\infty
$$

and each $R \in \mathcal{D}(\mathfrak{H})$, one has

$$
E_{\hbar}(p, R)^{2} \geq \frac{1}{2} d \hbar
$$

(1) Let $R_{\hbar}=\mathrm{OP}_{\hbar}^{T}\left((2 \pi \hbar)^{d} \mu\right)$, where $\mu$ is a Borel probability measure on $\mathbf{R}^{d} \times \mathbf{R}^{d}$. Then

$$
E_{\hbar}\left(p, R_{\hbar}\right)^{2} \leq \operatorname{dist}_{\mathrm{MK}, 2}(p, \mu)^{2}+\frac{1}{2} d \hbar
$$

(2) For each $R \in \mathcal{D}(\mathfrak{H})$, one has

$$
E_{\hbar}(p, R)^{2} \geq \operatorname{dist}_{\mathrm{MK}, 2}\left(p, \widetilde{W}_{\hbar}[R]\right)^{2}-\frac{1}{2} d \hbar
$$

(3) If $R_{\hbar} \in \mathcal{D}(\mathfrak{H})$ and $W_{\hbar}\left[R_{\hbar}\right] \rightarrow \mu$ in $\mathcal{S}^{\prime}\left(\mathbf{R}^{d} \times \mathbf{R}^{d}\right)$, then $\mu$ is a Borel probability measure on $\mathbf{R}^{d} \times \mathbf{R}^{d}$ and one has

$$
\operatorname{dist}_{\mathrm{MK}, 2}(p, \mu) \leq \lim _{\hbar \rightarrow 0} E_{\hbar}\left(p, R_{\hbar}\right)
$$

The main result in this section is a quantitative estimate of the convergence rate of the solution $R_{\hbar}$ of the Hartree equation to the solution $f$ of the Vlasov equation in terms of the pseudo-distance $E_{\hbar}$ and, as a by-product, in terms of the MongeKantorovich distance between $f$ and the Husimi function of $R_{\hbar}$. We recall that this limit has been formulated in terms of the Wigner transform of $R_{\hbar}$ in [10] (Theorem IV.2). This is the left vertical arrow in the diagram of section 1.

Theorem 2.5. Let $V$ be an even, real-valued function of class $C^{1,1}$ on $\mathbf{R}^{d}$. Denote by $L$ the Lipschitz constant of $\nabla V$ and let $\Lambda=1+4 L^{2} \vee 1$. Let $f^{\text {in }}$ be a probability density on $\mathbf{R}^{d} \times \mathbf{R}^{d}$ such that

$$
\int_{\mathbf{R}^{d} \times \mathbf{R}^{d}}\left(|x|^{2}+|\xi|^{2}\right) f^{i n}(x, \xi) d x d \xi<\infty
$$

and let $f$ be the (weak) solution of the Vlasov equation (3) with initial data $f^{i n}$. Let $R_{\hbar}^{i n} \in \mathcal{D}(\mathfrak{H})$, and let $R_{\hbar}$ be the (weak) solution of (2) with initial data $R_{\hbar}^{i n}$.

Then, for each $t \geq 0$, one has

$$
E_{\hbar}\left(f(t), R_{\hbar}(t)\right)^{2} \leq e^{\Lambda t} E_{\hbar}\left(f^{i n}, R_{\hbar}^{i n}\right)^{2} .
$$

In particular, for all $t \geq 0$, one has

$$
\operatorname{dist}_{\mathrm{MK}, 2}\left(f(t), \widetilde{W}_{\hbar}\left[R_{\hbar}(t)\right]\right)^{2} \leq e^{\Lambda t} E_{\hbar}\left(f^{i n}, R_{\hbar}^{i n}\right)^{2}+\frac{1}{2} d \hbar
$$

Moreover, if $R_{\hbar}^{i n}=\mathrm{OP}_{\hbar}^{T}\left[(2 \pi \hbar)^{d} \mu^{i n}\right]$, where $\mu^{i n}$ is a Borel probability measure on $\mathbf{R}^{d} \times \mathbf{R}^{d}$, then

$$
\operatorname{dist}_{\mathrm{MK}, 2}\left(f(t), \widetilde{W}_{\hbar}\left[R_{\hbar}(t)\right]\right)^{2} \leq e^{\Lambda t}\left(\operatorname{dist}_{\mathrm{MK}, 2}\left(f^{i n}, \mu^{i n}\right)^{2}+\frac{1}{2} d \hbar\right)+\frac{1}{2} d \hbar
$$

Notice that, because of statement (3) in Theorem 2.4, if the Wigner transform of $R_{\hbar}(t)$ satisfies

$$
W_{\hbar}\left[R_{\hbar}(t)\right] \rightarrow \mu(t) \quad \text { in } \mathcal{S}^{\prime}\left(\mathbf{R}^{d} \times \mathbf{R}^{d}\right)
$$

for all $t \geq 0$ as $t \geq 0$, then the last inequality in Theorem 2.5 leads to

$$
\operatorname{dist}_{\mathrm{MK}, 2}(f(t), \mu(t)) \leq \operatorname{dist}_{\mathrm{MK}, 2}\left(f^{i n}, \mu^{i n}\right) e^{L t / 2}, \quad t \geq 0
$$

Since $\mu$ is a weak solution of the Vlasov equation by Theorem IV. 2 in [10], this inequality is precisely the analogue of Dobrushin's inequality in [6], formulated in the Monge-Kantorovich distance of exponent 2, instead of the Monge-Kantorovich distance of exponent 1 as in [6]. (That the Monge-Kantorovich distance of exponent 2 can be used in Dobrushin's argument has been observed by Loeper [11]; see also [7] for an extension to Monge-Kantorovich distances of arbitrary exponents.)

### 2.2. From the $N$-Body Schrödinger Equation to the Vlasov Equation.

 In this section, we explain how the Vlasov equation, i.e. the mean-field theory of large particle systems in classical mechanics, can be deduced from the $N$-body Schrödinger equation in the limit of large $N$ and small $\hbar$. In other words, we combine the classical limit discussed in the previous section with the mean-field limit in quantum mechanics, in which the Hartree equation is deduced from the linear $N$-body Schrödinger equation. Since the mean-field limit of the $N$-body Schrödinger equation is uniform in the limit as $\hbar \rightarrow 0$ according to Theorem 2.4 in [7], this combined limit is a straightforward consequence of the quantitative estimate for the classical limit obtained in Theorem 2.5 above, at least when formulated in terms of Monge-Kantorovich distances and Husimi transforms.In this section, we propose a slightly different approach, and estimate directly the difference between the single-particle marginal of the $N$-particle density operator and the Vlasov solution in terms of the $E_{\hbar}$ functional. This estimate combines the ideas used in the proof of Theorem 2.5 above, with those of [7].

Before stating our main result, we introduce some elements of notation pertaining to large particle systems.

Firstly, the particles considered in the present work are indistinguishable. The mathematical formulation of this property is the following symmetry condition. For each $N>1$, let $\mathfrak{S}_{N}$ be the group of permutations of the set $\{1, \ldots, N\}$. For each $\sigma \in \mathfrak{S}_{N}$ and each $X_{N}:=\left(x_{1}, \ldots, x_{N}\right) \in\left(\mathbf{R}^{d}\right)^{N}$, we denote

$$
\sigma \cdot X_{N}:=\left(x_{\sigma(1)}, \ldots, x_{\sigma(N)}\right)
$$

With $\mathfrak{H}:=L^{2}\left(\mathbf{R}^{d}\right)$ as in the previous section, we set $\mathfrak{H}_{N}:=\mathfrak{H}^{\otimes N}=L^{2}\left(\left(\mathbf{R}^{d}\right)^{N}\right)$. For each $\psi \in \mathfrak{H}_{N}$ and each $\sigma \in \mathfrak{S}_{N}$, we set

$$
U_{\sigma} \psi_{N}\left(X_{N}\right):=\psi_{N}\left(\sigma \cdot X_{N}\right) .
$$

Obviously

$$
U_{\sigma}^{*}=U_{\sigma^{-1}}=U_{\sigma}^{-1}
$$

so that $U_{\sigma}$ is a unitary operator on $\mathfrak{H}_{N}$. A density operator for a system of $N$ indistinguishable particles is an element $R_{N} \in \mathcal{D}\left(\mathfrak{H}_{N}\right)$ satisfying the symmetry relation

$$
U_{\sigma} R_{N} U_{\sigma}^{*}=R \quad \text { for each } \sigma \in \mathfrak{S}_{N} .
$$

The subset of elements of $\mathcal{D}\left(\mathfrak{H}_{N}\right)$ satisfying this symmetry condition is henceforth denoted $\mathcal{D}^{s}\left(\mathfrak{H}_{N}\right)$.

Secondly, we recall the notion of $n$-body marginal of an element of $\mathcal{D}\left(\mathfrak{H}_{N}\right)$ for all $n=1, \ldots, N$. For each $R_{N} \in \mathcal{D}\left(\mathfrak{H}_{N}\right)$ and each $n=1, \ldots, N$, we define $R_{N}^{\mathbf{n}}$ to be the unique element in $\mathcal{D}\left(\mathfrak{H}_{n}\right)$ such that
(9) $\operatorname{trace}_{\mathfrak{H}_{n}}\left(R_{N}^{\mathbf{n}}\left(A_{1} \otimes \ldots \otimes A_{n}\right)\right)=\operatorname{trace}_{\mathfrak{H}_{N}}\left(R_{N}\left(A_{1} \otimes \ldots \otimes A_{n} \otimes I_{\mathfrak{H}} \otimes \ldots \otimes I_{\mathfrak{H}}\right)\right)$ for each $A_{1}, \ldots, A_{n} \in \mathcal{L}(\mathfrak{H})$. Equivalently

$$
\operatorname{trace}_{\mathfrak{H}_{n}}\left(R_{N}^{\mathbf{n}} B_{n}\right)=\operatorname{trace}_{\mathfrak{H}_{N}}\left(R_{N}\left(A_{n} \otimes I_{\mathfrak{H}_{N-n}}\right)\right)
$$

for each $B_{n} \in \mathcal{L}\left(\mathfrak{H}_{n}\right)$, using the identification $\mathfrak{H}_{N} \simeq \mathfrak{H}_{n} \otimes \mathfrak{H}_{N-n}$. Clearly

$$
R_{N} \in \mathcal{D}^{s}\left(\mathfrak{H}_{N}\right) \Rightarrow R_{N}^{\mathrm{n}} \in \mathcal{D}^{s}\left(\mathfrak{H}_{n}\right)
$$

At this point, we introduce the $N$-particle dynamics. Let the interaction potential $V$ be an even, real-valued function of class $C^{1,1}$ on $\mathbf{R}^{d}$, and consider the $N$-particle quantum Hamiltonian

$$
\mathcal{H}_{\hbar, N}:=\sum_{j=1}^{N}-\frac{1}{2} \hbar^{2} \Delta_{x_{j}}+\frac{1}{N} \sum_{j, k=1}^{N} V\left(x_{j}-x_{k}\right)
$$

Assuming that the state of the $N$-particle system at time $t=0$ is given by the symmetric density operator $R_{\hbar, N}^{i n} \in \mathcal{D}^{s}\left(\mathfrak{H}_{N}\right)$, the state at time $t>0$ of that same system is biven by the propagated density operator

$$
\begin{equation*}
R_{\hbar, N}(t)=e^{-i t \mathcal{H}_{\hbar, N} / \hbar} R_{\hbar, N}^{i n} e^{i t \mathcal{H}_{\hbar, N} / \hbar}, \quad t \geq 0 \tag{10}
\end{equation*}
$$

Observe that $U_{\sigma} \mathcal{H}_{N}=\mathcal{H}_{N} U_{\sigma}$ for each $\sigma \in \mathfrak{S}_{N}$, so that $U_{\sigma} e^{i t \mathcal{H}_{N} / \hbar}=e^{i t \mathcal{H}_{N} / \hbar} U_{\sigma}$ for each $t \in \mathbf{R}$ and each $\sigma \in \mathfrak{S}_{N}$. As a result, the symmetry property of $R_{\hbar, N}^{i n}$ is propagated by the dynamics, i.e.

$$
U_{\sigma} R_{\hbar, N}(t) U_{\sigma}^{*}=R_{\hbar, N}(t) \quad \text { for each } t \geq 0 \text { and each } \sigma \in \mathfrak{S}_{N}
$$

Theorem 2.6. Let $V$ be an even, real-valued function of class $C^{1,1}$ on $\mathbf{R}^{d}$. Denote by $L$ the Lipschitz constant of $\nabla V$ and let $\Gamma=2+4 L^{2} \vee 1$. Let $R_{\hbar, N}^{i n} \in \mathcal{D}^{s}\left(\mathfrak{H}_{N}\right)$ and let $R_{\hbar, N}(t)$ be given by (10) for each $t \geq 0$. Let fin be a probability density on $\mathbf{R}^{d} \times \mathbf{R}^{d}$ such that

$$
\int_{\mathbf{R}^{d} \times \mathbf{R}^{d}}\left(|x|^{2}+|\xi|^{2}\right) f^{i n}(x, \xi) d x d \xi<\infty
$$

and let $f$ be the (weak) solution of the Vlasov equation (3) with initial data $f^{i n}$. Then

$$
\frac{1}{n} E_{\hbar}\left(f(t)^{\otimes n}, R_{\hbar, N}^{\mathrm{n}}(t)\right) \leq \frac{1}{N} E_{\hbar}\left(\left(f^{i n}\right)^{\otimes n}, R_{\hbar, N}^{i n}\right) e^{\Gamma t}+\frac{\left(2\|\nabla V\|_{L^{\infty}}\right)^{2}}{N-1} \frac{e^{\Gamma t}-1}{\Gamma}
$$

for each $n=1, \ldots, N$ and each $t \geq 0$. In particular, for each $n=1, \ldots, N$ and each $t \geq 0$, one has

$$
\begin{array}{r}
\frac{1}{n} \operatorname{dist}_{\mathrm{MK}, 2}\left(f(t)^{\otimes n}, \widetilde{W}_{\hbar}\left[R_{\hbar, N}^{\mathrm{n}}(t)\right]\right)^{2} \\
\leq \frac{1}{N} E_{\hbar}\left(\left(f^{i n}\right)^{\otimes n}, R_{\hbar, N}^{i n}\right) e^{\Gamma t}+\frac{\left(2\|\nabla V\|_{L^{\infty}}\right)^{2}}{N-1} \frac{e^{\Gamma t}-1}{\Gamma}+\frac{1}{2} d \hbar .
\end{array}
$$

If moreover $R_{\hbar, N}^{i n}$ is the Töplitz operator at scale $\hbar$ with symbol $(2 \pi \hbar)^{d} \mu_{N}^{i n}$ where $\mu_{N}^{i n}$ is a symmetric Borel probability measure on $\left(\mathbf{R}^{d}\right)^{N}$, i.e. $R_{\hbar, N}^{i n}=\mathrm{OP}_{\hbar}^{T}\left[(2 \pi \hbar)^{d N} \mu_{N}^{i n}\right]$, one has

$$
\begin{array}{r}
\frac{1}{n} \operatorname{dist}_{\mathrm{MK}, 2}\left(f(t)^{\otimes n}, \widetilde{W}_{\hbar}\left[R_{\hbar, N}^{\mathrm{n}}(t)\right]\right)^{2} \\
\leq\left(\frac{1}{N} \operatorname{dist}_{\mathrm{MK}, 2}\left(\left(f^{i n}\right)^{\otimes n}, \mu_{N}^{i n}\right)^{2}+\frac{1}{2} d \hbar\right) e^{\Lambda t}+\frac{\left(2\|\nabla V\|_{L^{\infty}}\right)^{2}}{N-1} \frac{e^{\Lambda t}-1}{\Lambda}+\frac{1}{2} d \hbar
\end{array}
$$

The result in Theorem 2.6 is the diagonal arrow in the diagram of section 1. It is natural to consider the quantity $\frac{1}{N} E_{\hbar}\left(F_{N}^{i n}, R_{\hbar, N}^{i n}\right)^{2}$ since the square of the "distance" $E_{\hbar}$ between symmetric $N$-particle densities (quantum and classical) grows linearly with the particle number $N$.
2.3. From the $N$-Body Schrödinger Equation to the $N$-Body Liouville Equation. As a by product of the methods introduced to prove Theorems 2.5 and 2.6, we establish the validity of the classical limit from the $N$-body Schrödinger equation to the $N$-body Liouville equation as $\hbar \rightarrow 0$, i.e. the right vertical arrow in the diagram of section 1 . This limit is of course well known for each $N \geq 1$ (see for instance Theorem IV. 2 in [10]); the novelty in the approach presented here is that this limit is proved to be uniform as $N \rightarrow \infty$. More precisely, we seek to compare the evolved density operator $R_{\hbar, N}(t)$ defined by (10) in the previous section 2.2, and the solution $F_{N}\left(t, X_{N}, \Xi_{N}\right)$ of the Liouville equation

$$
\left\{\begin{array}{l}
\partial_{t} F_{N}+\Xi_{N} \cdot \nabla_{X_{N}} F_{N}-\nabla_{X_{N}}\left(\frac{1}{N} \sum_{k, l=1}^{N} V\left(x_{k}-x_{l}\right)\right) \cdot \nabla_{\Xi_{N}} F=0,  \tag{11}\\
\left.F_{N}\right|_{t=0}=F_{N}^{i n} .
\end{array}\right.
$$

Specifically, we obtain a uniform (in $N$ ) bound for the quantity

$$
\frac{1}{N} E_{\hbar}\left(F_{N}(t), R_{\hbar, N}(t)\right)^{2}
$$

in terms of its value for $t=0$. For $n=1, \ldots, N$, let $F_{N}^{\mathbf{n}}$ be the $n$-th marginal of $F_{N}$, as in the statement of Theorem 2.6.
Theorem 2.7. Let $V$ be an even, real-valued function of class $C^{1,1}$ on $\mathbf{R}^{d}$. Denote by $L$ the Lipschitz constant of $\nabla V$ and let $\Lambda=1+4 L^{2} \vee 1$. Let $R_{\hbar, N}^{i n} \in \mathcal{D}^{s}\left(\mathfrak{H}_{N}\right)$ and let $R_{\hbar, N}(t)$ be given by (10) for each $t \geq 0$. Let $F_{N}^{i n}$ be a symmetric probability density on $\left(\mathbf{R}^{d} \times \mathbf{R}^{d}\right) N$ such that

$$
\int_{\mathbf{R}^{d N} \times \mathbf{R}^{d N}}\left(|x|^{2}+|\xi|^{2}\right) F_{N}^{i n}(x, \xi) d x d \xi<\infty
$$

and let $F_{N}$ be the (weak) solution of the $N$-body Liouville equation (11) with initial data $F_{N}^{i n}$.

Then, for all $t \geq 0$ and all $n=1, \ldots, N$,

$$
\frac{1}{n} E_{\hbar}\left(F_{N}^{\mathbf{n}}(t), R_{\hbar, N}^{\mathbf{n}}(t)\right)^{2} e^{\Lambda t} \leq \frac{1}{N} E_{\hbar}\left(F_{N}^{i n}, R_{\hbar, N}^{i n}\right)^{2} e^{-\frac{1}{2} d \hbar \leq t} .
$$

In particular,

$$
\frac{1}{n} \operatorname{dist}_{\mathrm{MK}, 2}\left(F_{N}^{\mathbf{n}}(t), \widetilde{W}_{\hbar}\left[R_{\hbar, N}^{\mathbf{n}}(t)\right]\right)^{2} \leq \frac{1}{n} E_{\hbar}\left(F_{N}^{\mathbf{n}}(t), R_{\hbar, N}^{\mathbf{n}}(t)\right)^{2}+\frac{1}{2} d \hbar
$$

Moreover if $R_{\hbar, N}^{i n}=\mathrm{OP}_{\hbar}^{T}\left[\mu_{N}^{i n}\right]$ where $\mu_{N}^{i n}$ is a symmetric probability measure on $\left(\mathbf{R}^{d} \times \mathbf{R}^{d}\right)^{N}$, then

$$
\begin{array}{r}
\frac{1}{n} \operatorname{dist}_{\mathrm{MK}, 2}\left(F_{N}^{\mathbf{n}}(t), \widetilde{W}_{\hbar}\left[R_{\hbar, N}^{\mathbf{n}}(t)\right]\right)^{2} \\
\leq\left(\frac{1}{N} \operatorname{dist}_{\mathrm{MK}, 2}\left(F_{N}^{i n}, \mu_{N}^{i n}\right)^{2}+\frac{1}{2} d \hbar\right) e^{-\frac{1}{2} d \hbar \leq t}+\frac{1}{2} d \hbar
\end{array}
$$

for all $t \geq 0$ and each $n=1, \ldots, N$. In the particular case where $\mu_{N}^{i n}=F_{N}^{i n}$, one finds that

$$
\frac{1}{n} \operatorname{dist}_{\mathrm{MK}, 2}\left(F_{N}^{\mathbf{n}}(t), \widetilde{W}_{\hbar}\left[R_{\hbar, N}^{\mathbf{n}}(t)\right]\right)^{2} \leq \frac{1}{2} d \hbar\left(1+e^{-\frac{1}{2} d \hbar \leq t}\right)
$$

for all $t \geq 0$ and each $n=1, \ldots, N$.
Together with Theorem 2.4 in [7], Theorem 2.7 shows that both the upper horizontal and left vertical arrows in the diagram of section 1 correpond to uniform limits. This uniformity explains why the mean-field, large $N$ limit and the classical, small $\hbar$ limit can be taken simultaneously in the quantum $N$-body problem, in the case of interaction potentials with Lipschitz continuous gradient.

## 3. Proof of Theorem 2.4

3.1. Proof of the general lower bound. Set $A_{j}=\left(x_{j}-y_{j}\right)$ and $B_{j}=\xi_{j}+i \hbar \partial_{y_{j}}$; both $A_{j}$ and $B_{j}$ are self-adjoint unbounded operators on $\mathfrak{H}$, and one has

$$
A_{j}^{2}+B_{j}^{2}=\left(A_{j}+i B_{j}\right)^{*}\left(A_{j}+i B_{j}\right)+i\left[B_{j}, A_{j}\right] \geq i\left[B_{j}, A_{j}\right]=i(-i \hbar)=\hbar
$$

for each $j=1, \ldots, d$. Thus

$$
c_{\hbar}(x, \xi)=\frac{1}{2} \sum_{j=1}^{d}\left(A_{j}^{2}+B_{j}^{2}\right) \geq \frac{1}{2} d \hbar
$$

In particular, for each $Q \in \mathcal{C}(p, R)$, one has

$$
\int_{\mathbf{R}^{d} \times \mathbf{R}^{d}} \operatorname{trace}\left(Q(x, \xi) c_{\hbar}(x, \xi)\right) d x d \xi \geq \frac{1}{2} d \hbar \int_{\mathbf{R}^{d} \times \mathbf{R}^{d}} \operatorname{trace}(Q(x, \xi)) d x d \xi=\frac{1}{2} d \hbar
$$

Minimizing the left hand side of this inequality over $\mathcal{C}(p, R)$ leads to the announced inequality.

### 3.2. Proof of (1). We shall use the following intermediate result.

Lemma 3.1. Let $p$ be a probability density and $\mu$ a Borel probability measure on $\mathbf{R}^{d} \times \mathbf{R}^{d}$, and let $q$ be a coupling for $p$ and $\mu$. Then $q$ is a measurable map $(x, \xi) \mapsto q(x, \xi)$ defined a.e. on $\mathbf{R}^{d} \times \mathbf{R}^{d}$ with values in the set of Borel probability measures on $\mathbf{R}^{d} \times \mathbf{R}^{d}$, and the map

$$
Q_{\hbar}:(x, \xi) \mapsto \mathrm{OP}_{\hbar}^{T}\left((2 \pi \hbar)^{d} q(x, \xi)\right)
$$

belongs to $\mathcal{C}\left(p, \mathrm{OP}_{\hbar}^{T}\left((2 \pi \hbar)^{d} \mu\right)\right)$.
In other words, for each coupling $q$ of $p$ and $\mu$, the Töplitz operator $Q_{\hbar}(x, \xi)=$ $\mathrm{OP}_{\hbar}^{T}(q(x, \xi))$ belongs to $\mathcal{C}\left(p, R_{\hbar}\right)$. Therefore

$$
E_{\hbar}\left(p, R_{\hbar}\right)^{2} \leq \int_{\mathbf{R}^{d} \times \mathbf{R}^{d}} \operatorname{trace}\left(c_{\hbar}(x, \xi) O p_{\hbar}^{T}(q(x, \xi))\right) d x d \xi
$$

For each $z \in \mathbf{R}^{d}$, consider the quadratic polynomial

$$
y \mapsto \gamma(z, y):=\frac{1}{2}|z-y|^{2} .
$$

Then

$$
c_{\hbar}(x, \xi)=\gamma(x, y)+\gamma\left(\xi,-i \hbar \nabla_{y}\right)
$$

and applying formula (8) shows that

$$
\begin{aligned}
\operatorname{trace}\left(c_{\hbar}(x, \xi) O p_{\hbar}^{T}(q(x, \xi))\right)= & \int_{\mathbf{R}^{d} \times \mathbf{R}^{d}} \gamma(x, \xi, y, \eta) \mu(d y d \eta)+\frac{1}{2} \hbar \Delta \gamma(z, \cdot) \\
& =\int_{\mathbf{R}^{d} \times \mathbf{R}^{d}} \gamma(x, \xi, y, \eta) \mu(d y d \eta)+\frac{1}{2} d \hbar
\end{aligned}
$$

Hence

$$
E_{\hbar}\left(p, R_{\hbar}\right)^{2} \leq \int_{\mathbf{R}^{d} \times \mathbf{R}^{d}} \gamma(x, \xi, y, \eta) \mu(d y d \eta)+\frac{1}{2} d \hbar
$$

for each $q \in \Pi(p, \mu)$, and minimizing the right hand side of this inequality as $q$ runs through $\Pi(p, \mu)$ leads to the announced inequality.

It remains to prove Lemma 3.1. This is a variant of Lemma 4.1 in [7].
Proof of Lemma 3.1. First, we observe that, for each $\phi \in C_{b}\left(\mathbf{R}^{d} \times \mathbf{R}^{d}\right)$

$$
\left|\iint_{\Omega \times\left(\mathbf{R}^{d} \times \mathbf{R}^{d}\right)} \phi(y, \eta) q(d x d \xi d y d \eta)\right| \leq\|\phi\|_{L^{\infty}} \iint_{\Omega} p(x, \xi) d x d \xi=0
$$

if $\Omega$ is Lebesgue-negligible in $\mathbf{R}^{d} \times \mathbf{R}^{d}$. Hence, for each $\phi \in C_{b}\left(\mathbf{R}^{d} \times \mathbf{R}^{d}\right)$, the bounded Borel measure on $\mathbf{R}^{d} \times \mathbf{R}^{d}$ defined by

$$
\Omega \mapsto \iint_{\Omega \times\left(\mathbf{R}^{d} \times \mathbf{R}^{d}\right)} \phi(y, \eta) q(d x d \xi d y d \eta)
$$

is absolutely continuous with respect to the Lebesgue measure on $\mathbf{R}^{d} \times \mathbf{R}^{d}$. By the Radon-Nikodym theorem, this Borel measure has a density with respect to the Lebesgue measure on $\mathbf{R}^{d} \times \mathbf{R}^{d}$ which is precisely

$$
(x, \xi) \mapsto \int_{\mathbf{R}^{d} \times \mathbf{R}^{d}} \phi(y, \eta) q(x, \xi, d y d \eta)
$$

where $q(x, \xi, \cdot)$ is the sought map.
Since $q(x, \xi)$ is a probability measure for a.e. $\left.(x, \xi) \in \mathbf{R}^{d} \times \mathbf{R}^{d}\right)$, one has

$$
Q_{\hbar}(x, \xi)=\mathrm{OP}_{\hbar}^{T}\left((2 \pi \hbar)^{d} q(x, \xi)\right)=\mathrm{OP}_{\hbar}^{T}\left((2 \pi \hbar)^{d} q(x, \xi)\right)^{*}=Q_{\hbar}(x, \xi)^{*} \geq 0
$$

and

$$
\operatorname{trace}\left(Q_{\hbar}(x, \xi)\right) \operatorname{trace}\left(\mathrm{OP}_{\hbar}^{T}\left((2 \pi \hbar)^{d} q(x, \xi)\right)\right)=\int_{\mathbf{R}^{d} \times \mathbf{R}^{d}} q(x, \xi, d y d \eta)=p(x, \xi)
$$

On the other hand

$$
\begin{aligned}
\int_{\mathbf{R}^{d} \times \mathbf{R}^{d}} Q_{\hbar}(x, \xi) d x d \xi & =\int_{\mathbf{R}^{d} \times \mathbf{R}^{d}} \mathrm{OP}_{\hbar}^{T}\left((2 \pi \hbar)^{d} q(x, \xi)\right) d x d \xi \\
& =\mathrm{OP}_{\hbar}^{T}\left((2 \pi \hbar)^{d} \int_{\mathbf{R}^{d} \times \mathbf{R}^{d}} q(x, \xi) d x d \xi\right)=\mathrm{OP}_{\hbar}^{T}\left((2 \pi \hbar)^{d} \mu\right)
\end{aligned}
$$

Hence $Q_{\hbar} \in \mathcal{C}\left(p, \mathrm{OP}_{\hbar}^{T}\left((2 \pi \hbar)^{d} \mu\right)\right)$.
3.3. Proof of (2). Let $a, b \in C_{b}\left(\mathbf{R}^{d} \times \mathbf{R}^{d}\right)$ satisfy

$$
\begin{equation*}
a(x, \xi)+b(y, \eta) \leq \frac{1}{2}\left(|x-y|^{2}+|\xi-\eta|^{2}\right)=: \Gamma(x, \xi, y, \eta) \tag{12}
\end{equation*}
$$

for each $x, y, \xi, \eta \in \mathbf{R}^{d}$. Then

$$
a(x, \xi) \mathrm{OP}_{\hbar}^{T}(1)+\mathrm{OP}_{\hbar}^{T}(b) \leq \mathrm{OP}_{\hbar}^{T}(\Gamma(x, \xi, \cdot \cdot \cdot))=c_{\hbar}(x, \xi)+\frac{1}{2} d \hbar I_{\mathfrak{H}}
$$

where the last equality follows from formulas (5).
Then, for each $Q \in \mathcal{C}(f, R)$

$$
\begin{array}{r}
\int_{\mathbf{R}^{d} \times \mathbf{R}^{d}} \operatorname{trace}\left(c_{\hbar}(x, \xi) Q(x, \xi)\right) d x d \xi \\
\geq \int_{\mathbf{R}^{d} \times \mathbf{R}^{d}} a(x, \xi) f(x, \xi) d x d \xi+\operatorname{trace}\left(\mathrm{OP}_{\hbar}^{T}(b) R\right)-\frac{1}{2} d \hbar \\
=\int_{\mathbf{R}^{d} \times \mathbf{R}^{d}} a(x, \xi) f(x, \xi) d x d \xi+\int_{\mathbf{R}^{d} \times \mathbf{R}^{d}} b(y, \eta) \widetilde{W}_{\hbar}[R](y, \eta) d y d \eta-\frac{1}{2} d \hbar .
\end{array}
$$

where the last equality follows from formula (7).
Minimizing the left-hand side of this inequality over $Q \in \mathcal{C}(f, R)$, and maximizing over all $a, b \in C_{b}\left(\mathbf{R}^{d} \times \mathbf{R}^{d}\right)$ satisfying (12), one has

$$
\begin{array}{r}
E_{\hbar}(f, R)^{2}+\frac{1}{2} d \hbar \\
\geq \sup _{\substack{a \otimes 1+1 \otimes b \leq \Gamma \\
a, b \in C_{b}\left(\mathbf{R}^{d} \times \mathbf{R}^{d}\right)}}\left(\int a(x, \xi) f(x, \xi) d x d \xi+\int b(y, \eta) \widetilde{W}_{\hbar}[R](y, \eta) d y d \eta\right) \\
=\operatorname{dist}_{\mathrm{MK}, 2}\left(f, \widetilde{W}_{\hbar}[R]\right)^{2},
\end{array}
$$

where the last equality follows from Kantorovich duality (Theorem 1 in chapter 1 of [15]).
3.4. Proof of (3). Since $W_{\hbar}\left[R_{\hbar}\right] \rightarrow \mu$ in $\mathcal{S}^{\prime}\left(\mathbf{R}^{d} \times \mathbf{R}^{d}\right)$, one has $\widetilde{W}_{\hbar}\left[R_{\hbar}\right] \rightarrow \mu$ weakly in the sense of probability measures on $\mathbf{R}^{d} \times \mathbf{R}^{d}$ as $\hbar \rightarrow 0$, by Theorem III.1 (1) in [10]. Statement (2) implies that

$$
\varliminf_{\hbar \rightarrow 0}^{\lim _{\hbar}} E_{\hbar}\left(f, R_{\hbar}\right) \geq \underline{\lim }_{\hbar \rightarrow 0} \operatorname{dist}_{\mathrm{MK}, 2}\left(f, \widetilde{W}_{\hbar}\left[R_{\hbar}\right]\right)^{2}
$$

and Remark 6.12 in [16] implies that

$$
\varliminf_{\hbar \rightarrow 0}^{\lim _{\operatorname{MK}, 2}} \operatorname{dist}_{\mathrm{M}}\left(f, \widetilde{W}_{\hbar}\left[R_{\hbar}\right]\right)^{2} \geq \operatorname{dist}_{\mathrm{MK}, 2}(f, \mu)^{2}
$$

## 4. Proof of Theorem 2.5

The proof is based on the same idea of an Eulerian variant of the Dobrushin estimate [6] for the mean field limit as in [7].

### 4.1. Step 1: Growth of the Moments of $f$.

Lemma 4.1. Let $f^{\text {in }}$ be a probability density on $\mathbf{R}^{d} \times \mathbf{R}^{d}$ such that

$$
\iint_{\mathbf{R}^{d} \times \mathbf{R}^{d}} \frac{1}{2}\left(|x|^{2}+|\xi|^{2}\right) f^{i n}(x, \xi) d x d \xi<\infty
$$

and let $f$ be the solution of the Cauchy problem (3). Then, for each $t \geq 0$, one has

$$
\begin{array}{r}
\iint_{\mathbf{R}^{d} \times \mathbf{R}^{d}} \frac{1}{2}\left(|x|^{2}+|\xi|^{2}\right) f(t, x, \xi) d x d \xi \\
\leq e^{t}\left(\iint_{\mathbf{R}^{d} \times \mathbf{R}^{d}} \frac{1}{2}\left(|x|^{2}+|\xi|^{2}\right) f^{i n}(x, \xi) d x d \xi+\|V\|_{L^{\infty}}\right) .
\end{array}
$$

Proof. First we recall the conservation of energy for solutions of the Vlasov equation:
$\frac{d}{d t}\left(\iint_{\mathbf{R}^{d} \times \mathbf{R}^{d}} \frac{1}{2}|\xi|^{2} f(t, x, \xi) d x d \xi+\frac{1}{2} \iint_{\mathbf{R}^{d} \times \mathbf{R}^{d}} V(x-y) \rho_{f}(t, x) \rho_{f}(t, y) d x d y\right)=0$
so that

$$
\iint_{\mathbf{R}^{d} \times \mathbf{R}^{d}} \frac{1}{2}|\xi|^{2} f(t, x, \xi) d x d \xi \leq \iint_{\mathbf{R}^{d} \times \mathbf{R}^{d}} \frac{1}{2}|\xi|^{2} f^{i n}(x, \xi) d x d \xi+\|V\|_{L^{\infty}}
$$

for each $t \geq 0$.
On the other hand

$$
\frac{d}{d t} \iint_{\mathbf{R}^{d} \times \mathbf{R}^{d}} \frac{1}{2}|x|^{2} f(t, x, \xi) d x d \xi=+\iint_{\mathbf{R}^{d} \times \mathbf{R}^{d}} \xi \cdot x f(t, x, \xi) d x d \xi
$$

so that

$$
m_{2}(t):=\iint_{\mathbf{R}^{d} \times \mathbf{R}^{d}} \frac{1}{2}\left(|x|^{2}+|\xi|^{2}\right) f(t, x, \xi) d x d \xi
$$

satisfies

$$
m_{2}(t) \leq m_{2}(0)+\|V\|_{L^{\infty}}+\int_{0}^{t} m_{2}(s) d s
$$

The conclusion follows from Gronwall's lemma.
4.2. Step 2: a Dynamics for Couplings of $f$ and $R_{\hbar}$. For all $Q_{\hbar}^{i n} \in \mathcal{C}\left(f^{i n}, R_{\hbar}^{i n}\right)$, let $Q_{\hbar} \equiv Q(t, x, \xi)$ be the solution of the Cauchy problem
(13)

$$
\left\{\begin{array}{l}
\partial_{t} Q_{\hbar}+\left(\xi \cdot \nabla_{x}-\nabla V \star_{x} \rho_{f}(t, x) \cdot \nabla_{\xi}\right) Q_{\hbar}+\left[-\frac{1}{2} i \hbar \Delta_{y}+\frac{i}{\hbar} V \star \rho\left[R_{\hbar}\right](t, y), Q_{\hbar}\right]=0 \\
\left.Q_{\hbar}\right|_{t=0}=Q_{\hbar}^{i n}
\end{array}\right.
$$

Let us briefly recall how the solution of (13) is obtained. Denoting $z=(x, \xi)$, let $t \mapsto Z(t, s, z) \in \mathbf{R}^{d} \times \mathbf{R}^{d}$ be the integral curve of the time-dependent vector field $\left(\xi,-\nabla V \star \rho_{f}(t, x)\right)$ passing through $(x, \xi)$ at time $t=s$. Let $t \mapsto M(t, s)$ be the time-dependent unitary operator on $\mathfrak{H}$ such that

$$
i \hbar \partial_{t} M_{\hbar}+\frac{1}{2} \hbar^{2} \Delta_{y} M_{\hbar}-V \star \rho\left[R_{\hbar}\right](t, y) M_{\hbar}=0,\left.\quad M_{\hbar}\right|_{t=0}=I_{\mathfrak{H}}
$$

Then

$$
Q_{\hbar}(t, z)=M_{\hbar}(t) Q_{\hbar}^{i n}(Z(0, t, z)) M_{\hbar}(t)^{*}
$$

(see [5], especially Proposition 4.3).
Lemma 4.2. Let $Q_{\hbar}^{i n} \in \mathcal{C}\left(f^{i n}, R_{\hbar}^{i n}\right)$. Then, for each $t \geq 0$, one has $Q_{\hbar}(t) \in$ $\mathcal{C}\left(f(t), R_{\hbar}(t)\right)$.
Proof. Since $M(t)$ is unitary

$$
\begin{aligned}
\operatorname{trace}\left(Q_{\hbar}(t, z)\right) & =\operatorname{trace}\left(M_{\hbar}(t) Q_{\hbar}^{i n}(Z(0, t, z)) M_{\hbar}(t)^{*}\right) \\
& =\operatorname{trace}\left(M_{\hbar}(t)^{*} M_{\hbar}(t)^{*} Q_{\hbar}^{i n}(Z(0, t, z))\right) \\
& =\operatorname{trace}\left(Q_{\hbar}^{i n}(Z(0, t, z))\right)=f^{i n}(Z(0, t, z))=f(t, z)
\end{aligned}
$$

while

$$
\begin{aligned}
\int_{\mathbf{R}^{d} \times \mathbf{R}^{d}} Q_{\hbar}(t, z) d x d \xi & =M_{\hbar}(t)\left(\int_{\mathbf{R}^{d} \times \mathbf{R}^{d}} Q_{\hbar}^{i n}(Z(0, t, z)) d x d \xi\right) M_{\hbar}(t)^{*} \\
& =M_{\hbar}(t) R_{\hbar}^{i n} M_{\hbar}(t)^{*}=R_{\hbar}(t) .
\end{aligned}
$$

4.3. Step 3: the Eulerian Estimate for the Second Order Moment of $Q_{\hbar}$. We define

$$
\mathcal{E}_{\hbar}(t):=\int_{\mathbf{R}^{d} \times \mathbf{R}^{d}} \operatorname{trace}\left(c_{\hbar}(z) Q_{\hbar}(t, z)\right) d x d \xi
$$

Since $Q_{\hbar}$ is a solution of (13), one has

$$
\begin{aligned}
\frac{d \mathcal{E}_{\hbar}}{d t}(t)= & \int_{\mathbf{R}^{d} \times \mathbf{R}^{d}} \operatorname{trace}\left(Q_{\hbar}(t, z)\left\{\frac{1}{2}|\xi|^{2}+V \star \rho_{f}(t, x), c_{\hbar}(z)\right\}\right) d x d \xi \\
& +\int_{\mathbf{R}^{d} \times \mathbf{R}^{d}} \operatorname{trace}\left(Q_{\hbar}(t, z)\left[-\frac{1}{2} i \hbar \Delta_{y}-\frac{i}{\hbar} V \star \rho\left[R_{\hbar}\right](t, y), c_{\hbar}(z)\right]\right) d x d \xi
\end{aligned}
$$

We shall need the following auxiliary computations. First

$$
\left\{\frac{1}{2}|\xi|^{2}, c_{\hbar}(z)\right\}=\xi \cdot(x-y)
$$

while

$$
\begin{aligned}
{\left[-\frac{1}{2} i \hbar \Delta_{y}, c_{\hbar}\right] } & =\frac{1}{2} i \hbar\left[\nabla_{y}, c_{\hbar}\right] \cdot \nabla_{y}+\frac{1}{2} i \hbar \nabla_{y} \cdot\left[\nabla_{y}, c_{\hbar}\right] \\
& -\frac{1}{2} i \hbar(y-x) \cdot \nabla_{y}-\frac{1}{2} i \hbar \nabla_{y} \cdot(y-x),
\end{aligned}
$$

so that

$$
\left\{\frac{1}{2}|\xi|^{2}, c_{\hbar}(z)\right\}+\left[\frac{1}{2} i \hbar \Delta_{y}, c_{\hbar}(z)\right]=\frac{1}{2}(x-y) \cdot\left(\xi+i \hbar \nabla_{y}\right)+\frac{1}{2}\left(\xi+i \hbar \nabla_{y}\right) \cdot(x-y) .
$$

Likewise

$$
\left\{V \star \rho_{f}(t, x), c_{\hbar}(z)\right\}=-\nabla V \star \rho_{f}(t, x) \cdot\left(\xi+i \hbar \nabla_{y}\right),
$$

while

$$
\left[c_{\hbar}(z), \frac{i}{\hbar} V \star \rho\left[R_{\hbar}\right](t, y)\right]=\frac{1}{2} \nabla V \star \rho[R](t, y) \cdot\left(\xi+i \hbar \nabla_{y}\right)+\frac{1}{2}\left(\xi+i \hbar \nabla_{y}\right) \cdot \nabla V \star \rho[R](t, y)
$$

so that

$$
\begin{aligned}
& \left\{V \star \rho_{f}(t, x), c_{\hbar}(z)\right\}+\left[-\frac{i}{\hbar} V \star \rho\left[R_{\hbar}\right](t, y), c_{\hbar}(z),\right] \\
& =\frac{1}{2}\left(\nabla V \star \rho[R](t, y)-\nabla V \star \rho_{f}(t, x)\right) \cdot\left(\xi+i \hbar \nabla_{y}\right) \\
& +\frac{1}{2}\left(\xi+i \hbar \nabla_{y}\right) \cdot\left(\nabla V \star \rho[R](t, y)-\nabla V \star \rho_{f}(t, x)\right) .
\end{aligned}
$$

Hence

$$
\begin{aligned}
& \frac{d \mathcal{E}_{\hbar}}{d t}(t)=\int_{\mathbf{R}^{d} \times \mathbf{R}^{d}} \operatorname{trace}\left(Q_{\hbar}(t, z) \frac{1}{2}\left((x-y) \cdot\left(\xi+i \hbar \nabla_{y}\right)+\left(\xi+i \hbar \nabla_{y}\right) \cdot(x-y)\right)\right) d x d \xi \\
& +\int_{\mathbf{R}^{d} \times \mathbf{R}^{d}} \operatorname{trace}\left(Q_{\hbar}(t, z) \frac{1}{2}\left(\nabla V \star \rho[R](t, y)-\nabla V \star \rho_{f}(t, x)\right) \cdot\left(\xi+i \hbar \nabla_{y}\right)\right) d x d \xi \\
& +\int_{\mathbf{R}^{d} \times \mathbf{R}^{d}} \operatorname{trace}\left(Q_{\hbar}(t, z) \frac{1}{2}\left(\xi+i \hbar \nabla_{y}\right) \cdot\left(\nabla V \star \rho[R](t, y)-\nabla V \star \rho_{f}(t, x)\right)\right) d x d \xi
\end{aligned}
$$

At this point, we recall that, if $A, B$ are self-adjoint, possibly unbounded operators on $\mathfrak{H}$, and if $\rho \in \mathcal{L}(\mathfrak{H})$ satisfies $\rho=\rho^{*} \geq 0$, then

$$
\operatorname{trace}(\rho(A B+B A)) \leq \operatorname{trace}\left(\rho\left(A^{2}+B^{2}\right)\right)
$$

since

$$
\operatorname{trace}\left(\rho(A-B)^{2}\right) \geq 0
$$

(If $T$ is an unbounded, self-adjoint nonnegative operator on $\mathfrak{H}$, we define $\operatorname{trace}(\rho T)$ as an element of $[0,+\infty]$ by the formula $\operatorname{trace}(\rho T):=\operatorname{trace}\left(\rho^{1 / 2} T \rho^{1 / 2}\right)$, even if $\rho T$ is not a trace-class operator on $\mathfrak{H}$.)

Hence
$\int_{\mathbf{R}^{d} \times \mathbf{R}^{d}} \operatorname{trace}\left(Q_{\hbar}(t, z) \frac{1}{2}\left((x-y) \cdot\left(\xi+i \hbar \nabla_{y}\right)+\left(\xi+i \hbar \nabla_{y}\right) \cdot(x-y)\right)\right) d x d \xi \leq \mathcal{E}_{\hbar}(t)$, and

$$
\begin{array}{r}
\int_{\mathbf{R}^{d} \times \mathbf{R}^{d}} \operatorname{trace}\left(Q_{\hbar}(t, z) \frac{1}{2}\left(\nabla V \star \rho_{f}(t, x)-\nabla V \star \rho[R](t, y)\right) \cdot\left(\xi+i \hbar \nabla_{y}\right)\right) d x d \xi \\
+\int_{\mathbf{R}^{d} \times \mathbf{R}^{d}} \operatorname{trace}\left(Q_{\hbar}(t, z) \frac{1}{2}\left(\xi+i \hbar \nabla_{y}\right) \cdot\left(\nabla V \star \rho_{f}(t, x)-\nabla V \star \rho[R](t, y)\right)\right) d x d \xi \\
\leq \int_{\mathbf{R}^{d} \times \mathbf{R}^{d}} \operatorname{trace}\left(Q_{\hbar}(t, z) \frac{1}{2}\left|\nabla V \star \rho_{f}(t, x)-\nabla V \star \rho[R](t, y)\right|^{2}\right) d x d \xi \\
+\int_{\mathbf{R}^{d} \times \mathbf{R}^{d}} \operatorname{trace}\left(Q_{\hbar}(t, z) \frac{1}{2}\left|\xi+i \hbar \nabla_{y}\right|^{2}\right) d x d \xi
\end{array}
$$

Next

$$
\begin{aligned}
& \int_{\mathbf{R}^{d} \times \mathbf{R}^{d}} \operatorname{trace}\left(Q_{\hbar}(t, z) \frac{1}{2}\left|\nabla V \star \rho_{f}(t, x)-\nabla V \star \rho[R](t, y)\right|^{2}\right) d x d \xi \\
\leq & \int_{\mathbf{R}^{d} \times \mathbf{R}^{d}} \operatorname{trace}\left(Q_{\hbar}(t, z)\left|\nabla V \star \rho_{f}(t, x)-\nabla V \star \rho[R](t, x)\right|^{2}\right) d x d \xi \\
+ & \int_{\mathbf{R}^{d} \times \mathbf{R}^{d}} \operatorname{trace}\left(Q_{\hbar}(t, z)|\nabla V \star \rho[R](t, x)-\nabla V \star \rho[R](t, y)|^{2}\right) d x d \xi
\end{aligned}
$$

Observe that

$$
\begin{array}{r}
|\nabla V \star \rho[R](t, x)-\nabla V \star \rho[R](t, y)|=\left|\int_{\mathbf{R}^{d}}(V(x-z)-V(y-z)) \rho[R](t, z) d z\right| \\
=\int_{\mathbf{R}^{d}}|V(x-z)-V(y-z)| \rho[R](t, z) d z \leq \operatorname{Lip}(\nabla V)|x-y| \int_{\mathbf{R}^{d}} \rho[R](t, z) d z \\
\leq \operatorname{Lip}(\nabla V)|x-y|
\end{array}
$$

Hence

$$
\begin{array}{r}
\int_{\mathbf{R}^{d} \times \mathbf{R}^{d}} \operatorname{trace}\left(Q_{\hbar}(t, z)|\nabla V \star \rho[R](t, x)-\nabla V \star \rho[R](t, y)|^{2}\right) d x d \xi \\
\leq \operatorname{Lip}(\nabla V)^{2} \int_{\mathbf{R}^{d} \times \mathbf{R}^{d}} \operatorname{trace}\left(Q_{\hbar}(t, z)|x-y|^{2}\right) d x d \xi
\end{array}
$$

Summarizing, we have proved that

$$
\begin{aligned}
\frac{d \mathcal{E}_{\hbar}}{d t}(t) & \leq \mathcal{E}_{\hbar}(t)+\int_{\mathbf{R}^{d} \times \mathbf{R}^{d}}\left|\nabla V \star \rho_{f}(t, x)-\nabla V \star \rho[R](t, x)\right|^{2} f(t, x, \xi) d x d \xi \\
& +\int_{\mathbf{R}^{d} \times \mathbf{R}^{d}} \operatorname{trace}\left(Q_{\hbar}(t, z)\left(\frac{1}{2}\left|\xi+i \hbar \nabla_{y}\right|^{2}+\operatorname{Lip}(\nabla V)^{2}|x-y|^{2}\right)\right) d x d \xi
\end{aligned}
$$

Observe that

$$
\begin{array}{r}
\nabla V \star \rho_{f}(t, X)-\nabla V \star \rho[R](t, X) \\
=\int_{\mathbf{R}^{d} \times \mathbf{R}^{d}} \nabla V(X-x) f(t, x, \xi) d x d \xi-\int_{\mathbf{R}^{d}} \nabla V(X-y) \rho\left[R_{\hbar}\right](t, y) d y \\
=\int_{\mathbf{R}^{d} \times \mathbf{R}^{d}} \nabla V(X-x) f(t, x, \xi) d x d \xi-\operatorname{trace}\left(\nabla V(X-\cdot) R_{\hbar}\right) \\
=\int_{\mathbf{R}^{d} \times \mathbf{R}^{d}} \operatorname{trace}\left((\nabla V(X-x)-\nabla V(X-y)) Q_{\hbar}(t, x, \xi)\right) d x d \xi
\end{array}
$$

so that

$$
\begin{array}{r}
\left|\nabla V \star \rho_{f}(t, X)-\nabla V \star \rho[R](t, X)\right|^{2} \\
\leq \int_{\mathbf{R}^{d} \times \mathbf{R}^{d}} \operatorname{trace}\left(|\nabla V(X-x)-\nabla V(X-y)|^{2} Q_{\hbar}(t, x, \xi)\right) d x d \xi \\
\leq \operatorname{Lip}(\nabla V)^{2} \int_{\mathbf{R}^{d} \times \mathbf{R}^{d}} \operatorname{trace}\left(|x-y|^{2} Q_{\hbar}(t, x, \xi)\right) d x d \xi
\end{array}
$$

Hence

$$
\begin{aligned}
& \frac{d \mathcal{E}_{\hbar}}{d t}(t) \leq \mathcal{E}_{\hbar}(t)+\operatorname{Lip}(\nabla V)^{2} \int_{\mathbf{R}^{d} \times \mathbf{R}^{d}} \operatorname{trace}\left(|x-y|^{2} Q_{\hbar}(t, x, \xi)\right) d x d \xi \\
& +\int_{\mathbf{R}^{d} \times \mathbf{R}^{d}} \operatorname{trace}\left(Q_{\hbar}(t, z)\left(\frac{1}{2}\left|\xi+i \hbar \nabla_{y}\right|^{2}+\operatorname{Lip}(\nabla V)^{2}|x-y|^{2}\right)\right) d x d \xi
\end{aligned}
$$

or, in other words,

$$
\frac{d \mathcal{E}_{\hbar}}{d t}(t) \leq\left(1+4 \operatorname{Lip}(\nabla V)^{2} \vee 1\right) \mathcal{E}_{\hbar}(t)
$$

Therefore

$$
E_{\hbar}\left(f(t), R_{\hbar}(t)\right)^{2}=\mathcal{E}_{\hbar}(t) \leq e^{\Lambda t} \mathcal{E}_{\hbar}(0), \quad \text { for all } t \geq 0
$$

Minimizing the left hand side of the inequality above as $Q_{\hbar}^{i n}$ runs through $\mathcal{C}\left(f^{i n}, R_{\hbar}^{i n}\right)$, we conclude that

$$
E_{\hbar}\left(f(t), R_{\hbar}(t)\right)^{2} \leq e^{\Lambda t} E_{\hbar}\left(f^{i n}, R_{\hbar}^{i n}\right)^{2}, \quad \text { for all } t \geq 0
$$

4.4. Step 4: Convergence Rate and Monge-Kantorovich Distances. First, we apply statement (2) in Theorem 2.4 to the left-hand side of the inequality above:, one finds that

$$
\begin{aligned}
\operatorname{dist}_{\mathrm{MK}, 2}\left(f(t), \widetilde{W}_{\hbar}\left[R_{\hbar}(t)\right]\right)^{2} & \leq E_{\hbar}\left(f(t), R_{\hbar}(t)\right)^{2}+\frac{1}{2} d \hbar \\
& \leq e^{\Lambda t} E_{\hbar}\left(f^{i n}, R_{\hbar}^{i n}\right)^{2}+\frac{1}{2} d \hbar, \quad \text { for all } t \geq 0
\end{aligned}
$$

In addition, if $R_{\hbar}^{i n}=\mathrm{OP}_{\hbar}^{T}\left[(2 \pi \hbar)^{d} \mu^{i n}\right)$ where $\mu^{i n}$ is a Borel probability measure on $\mathbf{R}^{d}$, we apply statement (3) in Theorem 2.4 to the right-hand side of the previous inequality, to find that

$$
\operatorname{dist}_{\mathrm{MK}, 2}\left(f(t), \widetilde{W}_{\hbar}\left[R_{\hbar}(t)\right]\right)^{2} \leq e^{\Lambda t}\left(\operatorname{dist}_{\mathrm{MK}, 2}\left(f^{i n}, \mu^{i n}\right)^{2}+\frac{1}{2} d \hbar\right)+\frac{1}{2} d \hbar
$$

for all $t \geq 0$.

## 5. Proof of Theorem 2.6

5.1. Step 1: a Dynamics for Couplings of $f^{\otimes N}$ and $R_{\hbar, N}$. Consider an arbitrary coupling $Q_{\hbar, N}^{i n} \in \mathcal{C}\left(\left(f^{i n}\right)^{\otimes N}, R_{\hbar, N}^{i n}\right)$, satisfying the symmetry condition

$$
\begin{equation*}
Q_{\hbar, N}^{i n}\left(\sigma \cdot X_{N}, \sigma \cdot \Xi_{N}\right)=U_{\sigma} Q_{\hbar, N}^{i n}\left(X_{N}, \Xi_{N}\right) U_{\sigma}^{*} \tag{14}
\end{equation*}
$$

Let $Q_{\hbar, N} \equiv Q_{\hbar, N}\left(t, X_{N}, \Xi_{N}\right)$ be the solution of the Cauchy problem

$$
\begin{align*}
\partial_{t} Q_{\hbar, N}\left(t, X_{N}, \Xi_{N}\right) & +\sum_{j=1}^{N}\left(\xi_{j} \cdot \nabla_{x_{j}}-\nabla V \star_{x} \rho_{f}\left(t, x_{j}\right) \cdot \nabla_{\xi_{j}}\right) Q_{\hbar, N}\left(t, X_{N}, \Xi_{N}\right)  \tag{15}\\
& +\frac{i}{\hbar}\left[\mathcal{H}_{\hbar, N}, Q_{\hbar, N}\left(t, X_{N}, \Xi_{N}\right)\right]_{N}=0
\end{align*}
$$

with initial data

$$
\begin{equation*}
Q_{\hbar, N}\left(0, X_{N}, \Xi_{N}\right)=Q_{\hbar, N}^{i n}\left(X_{N}, \Xi_{N}\right) \tag{16}
\end{equation*}
$$

Here, we denote by $[\cdot, \cdot]_{N}$ the commutator between operators on $\mathfrak{H}_{N}$.
Lemma 5.1. Let $Q_{\hbar, N}$ be a (weak) solution of (15) with initial data (16). Then (a) one has

$$
Q_{\hbar, N}(t) \in \mathcal{C}\left(f(t)^{\otimes N}, R_{\hbar, N}(t)\right) \quad \text { for each } t \geq 0
$$

(b) for each $\sigma \in \mathfrak{S}_{N}$ and each $t \geq 0$, one has

$$
Q_{\hbar, N}\left(t, \sigma \cdot X_{N}, \sigma \cdot \Xi_{N}\right)=U_{\sigma} Q_{\hbar, N}\left(t, X_{N}, \Xi_{N}\right) U_{\sigma}^{*}
$$

5.2. Step 2: Coupling BBGKY Hierarchies. Instead of working directly with the equation (15) for $N$-particle couplings, we look at the hierarchy of equations for the $n$-particle marginals of $Q_{\hbar, N}$.

Definition 5.2. For each $n=1, \ldots, N$, we define the $n$-particle marginal of $Q_{\hbar, N}$, henceforth denoted $Q_{\hbar, N}^{\mathbf{n}}$, as follows: for a.e. $X_{n}, \Xi_{n} \in\left(\mathbf{R}^{d}\right)^{n}$,

$$
Q_{\hbar, N}^{\mathbf{n}}\left(t, X_{n}, \Xi_{n}\right):=\int_{\left(\mathbf{R}^{d} \times \mathbf{R}^{d}\right)^{N-n}}\left[Q_{\hbar, N}\left(t, X_{N}, \Xi_{N}\right)\right]^{\mathbf{n}} d x_{n+1} d \xi_{n+1} \ldots d x_{N} d \xi_{N}
$$

where the n-particle marginal of the $N$-particle density $Q_{\hbar, N}\left(t, X_{N}, \Xi_{N}\right)$ has been defined in (9).

Integrating with respect to $x_{2}, \xi_{2}, \ldots, x_{N}, \xi_{N}$ and taking the 1st particle marginal of both sides of (15) leads to the equation

$$
\begin{aligned}
& \partial_{t} Q_{\hbar, N}^{1}\left(t, x_{1}, \xi_{1}\right)+\left(\xi_{1} \cdot \nabla_{x_{1}}-\nabla V \star_{x} \rho_{f}\left(t, x_{1}\right) \cdot \nabla_{\xi_{1}}\right) Q_{\hbar, N}^{1}\left(t, x_{1}, \xi_{1}\right) \\
& +\frac{i}{\hbar} \int_{\left(\mathbf{R}^{d} \times \mathbf{R}^{d}\right)^{N-1}}\left[\mathcal{H}_{\hbar, N}, Q_{\hbar, N}\left(t, X_{N}, \Xi_{N}\right)\right]_{N}^{1} d x_{2} d \xi_{2} \ldots, d x_{N} d \xi_{N}=0 .
\end{aligned}
$$

Then

$$
\begin{aligned}
{\left[\mathcal{H}_{\hbar, N}, Q_{\hbar, N}\left(t, X_{N}, \Xi_{N}\right)\right]_{N}^{1}=} & {\left[-\frac{1}{2} \hbar^{2} \Delta_{y_{1}}, Q_{\hbar, N}\left(t, X_{N}, \Xi_{N}\right)^{\mathbf{1}}\right]_{1} } \\
& +\frac{1}{N} \sum_{j=2}^{N}\left[V\left(y_{1}-y_{j}\right), Q_{\hbar, N}\left(t, X_{N}, \Xi_{N}\right)\right]_{N}^{1} .
\end{aligned}
$$

At this point, we integrate further in $x_{2}, \xi_{2}, \ldots, x_{N}, \xi_{N}$, and find that

$$
\begin{array}{r}
\int_{\left(\mathbf{R}^{d} \times \mathbf{R}^{d}\right)^{N-1}}\left[\mathcal{H}_{\hbar, N}, Q_{\hbar, N}\left(t, X_{N}, \Xi_{N}\right)\right]_{N}^{1} d x_{2} d \xi_{2} \ldots, d x_{N} d \xi_{N} \\
=\left[-\frac{1}{2} \hbar^{2} \Delta_{y_{1}}, \int_{\left(\mathbf{R}^{d} \times \mathbf{R}^{d}\right)^{N-1}} Q_{\hbar, N}\left(t, X_{N}, \Xi_{N}\right)^{\mathbf{1}} d x_{2} d \xi_{2} \ldots, d x_{N} d \xi_{N}\right]_{1} \\
+\frac{1}{N} \sum_{j=2}^{N} \int_{\left(\mathbf{R}^{d} \times \mathbf{R}^{d}\right)^{N-1}}\left[V\left(y_{1}-y_{j}\right), Q_{\hbar, N}\left(t, X_{N}, \Xi_{N}\right)\right]_{N}^{1} d x_{2} d \xi_{2} \ldots, d x_{N} d \xi_{N} .
\end{array}
$$

Using the symmetry relation (b) in Lemma 5.1, we observe that

$$
\left[V\left(y_{1}-y_{j}\right), Q_{\hbar, N}\left(t, X_{N}, \Xi_{N}\right)\right]_{N}^{1}=\left[V\left(y_{1}-y_{2}\right), Q_{\hbar, N}\left(t, \sigma \cdot X_{N}, \sigma \cdot \Xi_{N}\right)\right]_{N}^{1}
$$

where $\sigma$ is the permutation exchanging 2 and $j$ and leaving all the other indices invariant. Hence

$$
\begin{aligned}
\int_{\left(\mathbf{R}^{d} \times \mathbf{R}^{d}\right)^{N-1}} & {\left[\mathcal{H}_{\hbar, N}, Q_{\hbar, N}\left(t, X_{N}, \Xi_{N}\right)\right]_{N}^{\mathbf{1}} d x_{2} d \xi_{2} \ldots, d x_{N} d \xi_{N} } \\
& =\left[-\frac{1}{2} \hbar^{2} \Delta_{y_{1}}, Q_{\hbar, N}^{1}\left(t, x_{1}, \xi_{1}\right)\right]_{1} \\
& +\frac{N-1}{N} \int_{\mathbf{R}^{d} \times \mathbf{R}^{d}}\left[V\left(y_{1}-y_{2}\right), Q_{\hbar, N}^{\mathbf{2}}\left(t, x_{1}, x_{2}, \xi_{1}, \xi_{2}\right)\right]_{2}^{\mathbf{1}} d x_{2} d \xi_{2} .
\end{aligned}
$$

Eventually, we arrive at the equation for $Q_{\hbar, N}^{1}$, which is

$$
\begin{array}{r}
\partial_{t} Q_{\hbar, N}^{1}\left(t, x_{1}, \xi_{1}\right)  \tag{17}\\
+\left(\xi_{1} \cdot \nabla_{x_{1}}-\nabla V \star_{x} \rho_{f}\left(t, x_{1}\right) \cdot \nabla_{\xi_{1}}\right) Q_{\hbar, N}^{1}\left(t, x_{1}, \xi_{1}\right)-\frac{1}{2} i \hbar\left[\Delta_{y_{1}}, Q_{\hbar, N}^{1}\left(t, x_{1}, \xi_{1}\right)\right]_{1} \\
+\frac{i}{\hbar} \int_{\mathbf{R}^{d} \times \mathbf{R}^{d}}\left[\frac{N-1}{N} V\left(y_{1}-y_{2}\right), Q_{\hbar, N}^{2}\left(t, x_{1}, x_{2}, \xi_{1}, \xi_{2}\right)\right]_{2}^{1} d x_{2} d \xi_{2}=0
\end{array}
$$

This equation couples the first particle marginals of $Q_{\hbar, N}$, and is not in closed form, as it involves the 2-particle marginal $Q_{\hbar, N}^{2}$. Therefore, this equation can be regarded as coupling the first equation in the BBGKY hierarchy for the $N$-particle equation with the Vlasov equation.

Remark 5.3. Proceeding in the same way, one could also write the analogous equation coupling the $j$-th equation in the BBGKY hierarchy for the $N$-particle equation with the equation satisfied by the $j$-fold tensor product of the Vlasov solution:

$$
\begin{array}{r}
\partial_{t} Q_{\hbar, N}^{\mathbf{n}}\left(t, X_{n}, \Xi_{n}\right)+\sum_{j=1}^{n}\left(\xi_{j} \cdot \nabla_{x_{j}}-\nabla V \star_{x} \rho_{f}\left(t, x_{j}\right) \cdot \nabla_{\xi_{j}}\right) Q_{\hbar, N}^{\mathbf{n}}\left(t, X_{n}, \Xi_{n}\right)  \tag{18}\\
+\left[-\frac{1}{2} i \hbar \sum_{j=1}^{n} \Delta_{y_{j}}+\frac{1}{N} \sum_{j, k=1}^{n} V\left(y_{j}-y_{k}\right), Q_{\hbar, N}^{\mathbf{n}}\left(t, X_{n}, \Xi_{n}\right)\right]_{n} \\
+\frac{i}{\hbar} \sum_{j=1}^{n} \int_{\mathbf{R}^{d} \times \mathbf{R}^{d}}\left[\frac{N-n}{N} V\left(y_{j}-y_{n+1}\right), Q_{\hbar, N}^{\mathbf{n + 1}}\left(t, X_{n+1}, \Xi_{n+1}\right)\right]_{n+1}^{\mathbf{n}} d x_{n+1} d \xi_{n+1}=0
\end{array}
$$

For $n=N$, this equation obviously coincides with the original equation (15). Analogously, we recall that the last equation in the BBGKY equation coincides with the $N$-particle Liouville, or von Neumann equation.

In the course of the proof, we shall use only the first equation (17) in the hierarchy of equations (18) for $n=1, \ldots, N-1$, together with the original equation (15). Equations (17) and (15) are used for two different purposes in the proof. We shall return to this later.
5.3. Step 3: On Moments and Symmetries of $Q_{\hbar, N}(t)$. Henceforth we denote

$$
c_{\hbar, j}(x, \xi):=\frac{1}{2}\left(\left|x-y_{j}\right|^{2}+\left|\xi+i \hbar \nabla_{y_{j}}\right|^{2}\right), \quad j=1, \ldots, N .
$$

Define

$$
\mathcal{D}_{\hbar, N}(t):=\int_{\left(\mathbf{R}^{d} \times \mathbf{R}^{d}\right)^{N}} \frac{1}{N} \sum_{j=1}^{N} \operatorname{trace}_{\mathfrak{H}_{N}}\left(c_{\hbar, j}\left(x_{j}, \xi_{j}\right) Q_{\hbar, N}\left(t, X_{N}, \Xi_{N}\right)\right) d X_{N} d \Xi_{N}
$$

Lemma 5.4. For each $n=1, \ldots, N$ and each $t \geq 0$, one has

$$
\mathcal{D}_{\hbar, N}(t)=\int_{\left(\mathbf{R}^{d} \times \mathbf{R}^{d}\right)^{n}} \frac{1}{n} \sum_{j=1}^{n} \operatorname{trace}_{\mathfrak{H}_{n}}\left(c_{\hbar, j}\left(x_{j}, \xi_{j}\right) Q_{\hbar, N}^{\mathbf{n}}\left(t, X_{n}, \Xi_{n}\right)\right) d X_{n} d \Xi_{n}
$$

Proof. By statement (b) in Lemma 5.1, one has

$$
\begin{array}{r}
\int_{\left(\mathbf{R}^{d} \times \mathbf{R}^{d}\right)^{N}} \operatorname{trace}_{\mathfrak{H}_{N}}\left(c_{\hbar, j}\left(x_{j}, \xi_{j}\right) Q_{\hbar, N}\left(t, X_{N}, \Xi_{N}\right)\right) d X_{N} d \Xi_{N} \\
=\int_{\left(\mathbf{R}^{d} \times \mathbf{R}^{d}\right)^{N}} \operatorname{trace}_{\mathfrak{H}_{N}}\left(U_{\sigma} c_{\hbar, 1}\left(x_{j}, \xi_{j}\right) U_{\sigma}^{*} Q_{\hbar, N}\left(t, X_{N}, \Xi_{N}\right)\right) d X_{N} d \Xi_{N} \\
=\int_{\left(\mathbf{R}^{d} \times \mathbf{R}^{d}\right)^{N}} \operatorname{trace}_{\mathfrak{H}_{N}}\left(c_{\hbar, 1}\left(x_{1}, \xi_{1}\right) U_{\sigma}^{*} Q_{\hbar, N}\left(t, \sigma \cdot X_{N}, \sigma \cdot \Xi_{N}\right) U_{\sigma}\right) d X_{N} d \Xi_{N} \\
=\int_{\left(\mathbf{R}^{d} \times \mathbf{R}^{d}\right)^{N}} \operatorname{trace}_{\mathfrak{H}_{N}}\left(c_{\hbar, 1}\left(x_{1}, \xi_{1}\right) Q_{\hbar, N}\left(t, X_{N}, \Xi_{N}\right)\right) d X_{N} d \Xi_{N}
\end{array}
$$

if $\sigma$ is the permutation exchanging the indices 1 and $j$. Therefore

$$
\begin{aligned}
\mathcal{D}_{\hbar, N}(t)=\int_{\left(\mathbf{R}^{d} \times \mathbf{R}^{d}\right)^{N}} & \operatorname{trace}_{\mathfrak{H}_{N}}\left(c_{\hbar, 1}\left(x_{1}, \xi_{1}\right) Q_{\hbar, N}\left(t, X_{N}, \Xi_{N}\right)\right) d X_{N} d \Xi_{N} \\
= & \int_{\mathbf{R}^{d} \times \mathbf{R}^{d}} \operatorname{trace}_{\mathfrak{H}}\left(c_{\hbar, 1}\left(x_{1}, \xi_{1}\right) Q_{\hbar, N}^{1}\left(t, x_{1}, \xi_{1}\right)\right) d x_{1} \xi_{1}
\end{aligned}
$$

and by the same token

$$
\begin{aligned}
\mathcal{D}_{\hbar, N}(t) & =\int_{\left(\mathbf{R}^{d} \times \mathbf{R}^{d}\right)^{N}} \frac{1}{n} \sum_{j=1}^{n} \operatorname{trace}_{\mathfrak{H}_{N}}\left(c_{\hbar, j}\left(x_{j}, \xi_{j}\right) Q_{\hbar, N}\left(t, X_{N}, \Xi_{N}\right)\right) d X_{N} d \Xi_{N} \\
& =\int_{\left(\mathbf{R}^{d} \times \mathbf{R}^{d}\right)^{n}} \frac{1}{n} \sum_{j=1}^{n} \operatorname{trace}_{\mathfrak{H}_{n}}\left(c_{\hbar, j}\left(x_{j}, \xi_{j}\right) Q_{\hbar, N}^{\mathbf{n}}\left(t, X_{n}, \Xi_{n}\right)\right) d X_{n} d \Xi_{n}
\end{aligned}
$$

for all $n=1, \ldots, N$.
5.4. Step 4: a Differential Inequality for $\mathcal{D}_{\hbar, N}(t)$. The most important step in the proof of Theorem 2.6 is to obtain a differential inequality controlling the convergence rate of $R_{\hbar, N}$ to $f$ in some appropriate sense. This control involves two different arguments, referred to as "stability" and "consistency" by analogy with the Lax equivalence theorem in numerical analysis.
5.4.1. Stability. Multiplying both sides of (17) by $c_{\hbar 1}\left(x_{1}, \xi_{1}\right)$, integrating in $x_{1}, \xi_{1}$ and taking the trace of both sides of the resulting equality, we arrive at the following identity:

$$
\begin{array}{r}
\frac{d \mathcal{D}_{\hbar, N}}{d t}(t) \\
=\int_{\mathbf{R}^{d} \times \mathbf{R}^{d}} \operatorname{trace}_{\mathfrak{H}}\left(Q_{\hbar, N}^{1}\left(t, x_{1}, \xi_{1}\right)\left(\xi_{1} \cdot \nabla_{x_{1}} c_{\hbar, 1}\left(x_{1}, \xi_{1}\right)-\frac{1}{2} i \hbar\left[\Delta_{y_{1}}, c_{\hbar, 1}\left(x_{1}, \xi_{1}\right)\right]\right) d x_{1} d \xi_{1}\right. \\
\quad-\int_{\mathbf{R}^{d} \times \mathbf{R}^{d}} \operatorname{trace}_{\mathfrak{H}}\left(Q_{\hbar, N}^{1}\left(t, x_{1}, \xi_{1}\right) \nabla V \star_{x} \rho_{f}\left(t, x_{1}\right) \cdot \nabla_{\xi_{1}} c_{\hbar, 1}\left(x_{1}, \xi_{1}\right)\right) d x_{1} d \xi_{1} \\
+\frac{i}{\hbar} \frac{N-1}{N} \int_{\mathbf{R}^{d} \times \mathbf{R}^{d}} \operatorname{trace}\left(Q_{\hbar, N}^{2}\left(t, X_{2}, \Xi_{2}\right)\left[V\left(y_{1}-y_{2}\right), c_{\hbar, 1}\left(x_{1}, \xi_{1}\right)\right]_{2}\right) d x_{2} d \xi_{2}
\end{array}
$$

We shall use the following auxiliary computations:

$$
\xi_{1} \cdot \nabla_{x_{1}} c_{\hbar, 1}\left(x_{1}, \xi_{1}\right)=\xi_{1} \cdot \nabla_{x_{1}} \frac{1}{2}\left[x_{1}-\left.y_{1}\right|^{2}=\xi_{1} \cdot\left(x_{1}-y_{1}\right),\right.
$$

while

$$
\begin{aligned}
-\frac{1}{2} i \hbar\left[\Delta_{y_{1}}, c_{\hbar, 1}\left(x_{1}, \xi_{1}\right)\right]= & -\frac{1}{2} i \hbar \nabla_{y_{1}} \cdot\left[\nabla_{y_{1}}, \frac{1}{2}\left|x_{1}-y_{1}\right|^{2}\right] \\
& -\frac{1}{2} i \hbar\left[\nabla_{y_{1}}, \frac{1}{2}\left|x_{1}-y_{1}\right|^{2}\right] \cdot \nabla_{y_{1}} \\
= & -\frac{1}{2} i \hbar \nabla_{y_{1}} \cdot\left(y_{1}-x_{1}\right)-\frac{1}{2} i \hbar\left(y_{1}-x_{1}\right) \cdot \nabla_{y_{1}}
\end{aligned}
$$

so that

$$
\begin{array}{r}
\left(\xi_{1} \cdot \nabla_{x_{1}} c_{\hbar, 1}\left(x_{1}, \xi_{1}\right)-\frac{1}{2} i \hbar\left[\Delta_{y_{1}}, c_{\hbar, 1}\left(x_{1}, \xi_{1}\right)\right]\right. \\
=\frac{1}{2}\left(\xi_{1}+i \hbar \nabla_{y_{1}}\right) \cdot\left(x_{1}-y_{1}\right)+\frac{1}{2}\left(x_{1}-y_{1}\right) \cdot\left(\xi_{1}+i \hbar \nabla_{y_{1}}\right) .
\end{array}
$$

Likewise

$$
\begin{aligned}
-\nabla V \star_{x} \rho_{f}\left(t, x_{1}\right) \cdot \nabla_{\xi_{1}} c_{\hbar, 1}\left(x_{1}, \xi_{1}\right)=-\nabla V & \star_{x} \rho_{f}\left(t, x_{1}\right) \cdot \nabla_{\xi_{1}} \frac{1}{2}\left|\xi_{1}+i \hbar \nabla_{y_{1}}\right|^{2} \\
& =-\nabla V \star_{x} \rho_{f}\left(t, x_{1}\right) \cdot\left(\xi_{1}+i \hbar \nabla_{y_{1}}\right)
\end{aligned}
$$

while

$$
\begin{array}{r}
\frac{i}{\hbar}\left[V\left(y_{1}-y_{2}\right), c_{\hbar, 1}\left(x_{1}, \xi_{1}\right)\right]_{2}=\frac{i}{\hbar}\left[V\left(y_{1}-y_{2}\right), \frac{1}{2}\left|\xi_{1}+i \hbar \nabla_{y_{1}}\right|^{2}\right]_{2} \\
=-\frac{i}{2 \hbar}\left(\xi_{1}+i \hbar \nabla_{y_{1}}\right) \cdot\left[\left(\xi_{1}+i \hbar \nabla_{y_{1}}\right), V\left(y_{1}-y_{2}\right)\right]_{2} \\
-\frac{i}{2 \hbar}\left[\left(\xi_{1}+i \hbar \nabla_{y_{1}}\right), V\left(y_{1}-y_{2}\right)\right]_{2} \cdot\left(\xi_{1}+i \hbar \nabla_{y_{1}}\right) \\
=\frac{1}{2}\left(\xi_{1}+i \hbar \nabla_{y_{1}}\right) \cdot \nabla V\left(y_{1}-y_{2}\right)+\frac{1}{2} \nabla V\left(y_{1}-y_{2}\right) \cdot\left(\xi_{1}+i \hbar \nabla_{y_{1}}\right) .
\end{array}
$$

Hence

$$
\begin{array}{r}
\frac{d \mathcal{D}_{\hbar, N}}{d t}(t)=\frac{1}{2} \int_{\mathbf{R}^{d} \times \mathbf{R}^{d}} \operatorname{trace}_{\mathfrak{H}}\left(Q_{\hbar, N}^{1}\left(t, x_{1}, \xi_{1}\right)\left(\xi_{1}+i \hbar \nabla_{y_{1}}\right) \cdot\left(x_{1}-y_{1}\right)\right) d x_{1} d \xi_{1} \\
\quad+\frac{1}{2} \int_{\mathbf{R}^{d} \times \mathbf{R}^{d}} \operatorname{trace}_{\mathfrak{H}}\left(Q_{\hbar, N}^{1}\left(t, x_{1}, \xi_{1}\right)\left(x_{1}-y_{1}\right) \cdot\left(\xi_{1}+i \hbar \nabla_{y_{1}}\right)\right) d x_{1} d \xi_{1} \\
-\int_{\mathbf{R}^{d} \times \mathbf{R}^{d}} \operatorname{trace}_{\mathfrak{H}}\left(Q_{\hbar, N}^{1}\left(t, x_{1}, \xi_{1}\right) \nabla V \star_{x} \rho_{f}\left(t, x_{1}\right) \cdot\left(\xi_{1}+i \hbar \nabla_{y_{1}}\right)\right) d x_{1} d \xi_{1} \\
+\frac{N-1}{2 N} \int_{\left(\mathbf{R}^{d} \times \mathbf{R}^{d}\right)^{2}} \operatorname{trace}_{\mathfrak{H}_{2}}\left(Q_{\hbar, N}^{2}\left(t, X_{2}, \Xi_{2}\right)\left(\xi_{1}+i \hbar \nabla_{y_{1}}\right) \cdot \nabla V\left(y_{1}-y_{2}\right)\right) d X_{2} d \Xi_{2} \\
+\frac{N-1}{2 N} \int_{\left(\mathbf{R}^{d} \times \mathbf{R}^{d}\right)^{2}} \operatorname{trace}_{\mathfrak{H}_{2}}\left(Q_{\hbar, N}^{2}\left(t, X_{2}, \Xi_{2}\right) \nabla V\left(y_{1}-y_{2}\right) \cdot\left(\xi_{1}+i \hbar \nabla_{y_{1}}\right)\right) d X_{2} d \Xi_{2} .
\end{array}
$$

At this point, we use the inequality

$$
\left(A^{*} B+B^{*} A\right) \leq\left(A^{*} A+B^{*} B\right)
$$

so that

$$
\begin{equation*}
\operatorname{trace}\left(Q\left(A^{*} B+B^{*} A\right)\right) \leq \operatorname{trace}\left(Q\left(A^{*} A+B^{*} B\right)\right) \tag{19}
\end{equation*}
$$

for all $Q \geq 0$. Thus

$$
\begin{array}{r}
\frac{d \mathcal{D}_{\hbar, N}}{d t}(t) \leq \mathcal{D}_{\hbar, N}(t) \\
-\frac{1}{2} \int_{\left(\mathbf{R}^{d} \times \mathbf{R}^{d}\right)^{2}} \operatorname{trace}_{\mathfrak{H}_{2}}\left(Q_{\hbar, N}^{2}\left(t, X_{2}, \Xi_{2}\right) \mathcal{V}\left(t, x_{1}, x_{2}\right) \cdot\left(\xi_{1}+i \hbar \nabla_{y_{1}}\right)\right) d X_{2} d \Xi_{2} \\
-\frac{1}{2} \int_{\left(\mathbf{R}^{d} \times \mathbf{R}^{d}\right)^{2}} \operatorname{trace}_{\mathfrak{H}_{2}}\left(Q_{\hbar, N}^{2}\left(t, X_{2}, \Xi_{2}\right)\left(\xi_{1}+i \hbar \nabla_{y_{1}}\right) \cdot \mathcal{V}\left(t, x_{1}, x_{2}\right)\right) d X_{2} d \Xi_{2} \\
+\frac{N-1}{2 N} \int_{\left(\mathbf{R}^{d} \times \mathbf{R}^{d}\right)^{2}} \operatorname{trace}_{\mathfrak{H}_{2}}\left(Q_{\hbar, N}^{2}\left(t, X_{2}, \Xi_{2}\right)\left(\xi_{1}+i \hbar \nabla_{y_{1}}\right) \cdot \mathcal{W}\left(X_{2}, Y_{2}\right)\right) d X_{2} d \Xi_{2} \\
+\frac{N-1}{2 N} \int_{\left(\mathbf{R}^{d} \times \mathbf{R}^{d}\right)^{2}}^{\operatorname{trace}_{\mathfrak{H}_{2}}\left(Q_{\hbar, N}^{2}\left(t, X_{2}, \Xi_{2}\right) \mathcal{W}\left(X_{2}, Y_{2}\right) \cdot\left(\xi_{1}+i \hbar \nabla_{y_{1}}\right)\right) d X_{2} d \Xi_{2},}
\end{array}
$$

with the notation

$$
\mathcal{V}\left(t, x_{1}, x_{2}\right):=\nabla V \star_{x} \rho_{f}\left(t, x_{1}\right)-\frac{N-1}{N} \nabla V\left(x_{1}-x_{2}\right)
$$

and

$$
\mathcal{W}\left(X_{2}, Y_{2}\right):=\nabla V\left(x_{1}-x_{2}\right)-\nabla V\left(y_{1}-y_{2}\right) .
$$

By the same token

$$
\begin{array}{r}
\frac{d \mathcal{D}_{\hbar, N}}{d t}(t) \leq \mathcal{D}_{\hbar, N}(t) \\
-\frac{1}{2} \int_{\left(\mathbf{R}^{d} \times \mathbf{R}^{d}\right)^{2}} \operatorname{trace}_{\mathfrak{H}_{2}}\left(Q_{\hbar, N}^{2}\left(t, X_{2}, \Xi_{2}\right) \mathcal{V}\left(t, x_{1}, x_{2}\right) \cdot\left(\xi_{1}+i \hbar \nabla_{y_{1}}\right)\right) d X_{2} d \Xi_{2} \\
-\frac{1}{2} \int_{\left(\mathbf{R}^{d} \times \mathbf{R}^{d}\right)^{2}} \operatorname{trace}_{\mathfrak{H}_{2}}\left(Q_{\hbar, N}^{2}\left(t, X_{2}, \Xi_{2}\right)\left(\xi_{1}+i \hbar \nabla_{y_{1}}\right) \cdot \mathcal{V}\left(t, x_{1}, x_{2}\right)\right) d X_{2} d \Xi_{2} \\
+\frac{N-1}{2 N} \int_{\left(\mathbf{R}^{d} \times \mathbf{R}^{d}\right)^{2}} \operatorname{trace}_{\mathfrak{H}_{2}}\left(Q_{\hbar, N}^{2}\left(t, X_{2}, \Xi_{2}\right)\left|\xi_{1}+i \hbar \nabla_{y_{1}}\right|^{2}\right) d X_{2} d \Xi_{2} \\
+\frac{N-1}{2 N} \int_{\left(\mathbf{R}^{d} \times \mathbf{R}^{d}\right)^{2}} \operatorname{trace}_{\mathfrak{H}_{2}}\left(Q_{\hbar, N}^{2}\left(t, X_{2}, \Xi_{2}\right)\left|\mathcal{W}\left(X_{2}, Y_{2}\right)\right|^{2}\right) d X_{2} d \Xi_{2},
\end{array}
$$

so that

$$
\begin{array}{r}
\frac{d \mathcal{D}_{\hbar, N}}{d t}(t) \leq \mathcal{D}_{\hbar, N}(t) \\
-\frac{1}{2} \int_{\left(\mathbf{R}^{d} \times \mathbf{R}^{d}\right)^{2}} \operatorname{trace}_{\mathfrak{H}_{2}}\left(Q_{\hbar, N}^{2}\left(t, X_{2}, \Xi_{2}\right) \mathcal{V}\left(t, x_{1}, x_{2}\right) \cdot\left(\xi_{1}+i \hbar \nabla_{y_{1}}\right)\right) d X_{2} d \Xi_{2} \\
-\frac{1}{2} \int_{\left(\mathbf{R}^{d} \times \mathbf{R}^{d}\right)^{2}} \operatorname{trace}_{\mathfrak{H}_{2}}\left(Q_{\hbar, N}^{2}\left(t, X_{2}, \Xi_{2}\right)\left(\xi_{1}+i \hbar \nabla_{y_{1}}\right) \cdot \mathcal{V}\left(t, x_{1}, x_{2}\right)\right) d X_{2} d \Xi_{2} \\
+\frac{1}{2} \int_{\left(\mathbf{R}^{d} \times \mathbf{R}^{d}\right)^{2}} \operatorname{trace}_{\mathfrak{H}_{2}}\left(Q_{\hbar, N}^{2}\left(t, X_{2}, \Xi_{2}\right) \mid \xi_{1}+i \hbar \nabla_{\left.\left.y_{1}\right|^{2}\right) d X_{2} d \Xi_{2}}\right. \\
+\frac{1}{2} L^{2} \int_{\left(\mathbf{R}^{d} \times \mathbf{R}^{d}\right)^{2}} \operatorname{trace}_{\mathfrak{H}_{2}}\left(Q_{\hbar, N}^{2}\left(t, X_{2}, \Xi_{2}\right)\left|\left(x_{1}-y_{1}\right)-\left(x_{2}-y_{2}\right)\right|^{2}\right) d X_{2} d \Xi_{2} \\
-\frac{\mathcal{D}_{\hbar, N}(t)}{2} \int_{\left(\mathbf{R}^{d} \times \mathbf{R}^{d}\right)^{2}} \operatorname{trace}_{\mathfrak{H}_{2}}\left(Q_{\hbar, N}^{2}\left(t, X_{2}, \Xi_{2}\right) \mathcal{V}\left(t, x_{1}, x_{2}\right) \cdot\left(\xi_{1}+i \hbar \nabla_{y_{1}}\right)\right) d X_{2} d \Xi_{2} \\
-\frac{1}{2} \int_{\left(\mathbf{R}^{d} \times \mathbf{R}^{d}\right)^{2}} \operatorname{trace}_{\mathfrak{H}_{2}}\left(Q_{\hbar, N}^{2}\left(t, X_{2}, \Xi_{2}\right)\left(\xi_{1}+i \hbar \nabla_{y_{1}}\right) \cdot \mathcal{V}\left(t, x_{1}, x_{2}\right)\right) d X_{2} d \Xi_{2} \\
+\frac{1}{2} \int_{\mathbf{R}^{d} \times \mathbf{R}^{d}} \operatorname{trace}_{\mathfrak{H}^{\prime}}\left(Q_{\hbar, N}^{1}\left(t, x_{1}, \xi_{1}\right)\left|\xi_{1}+i \hbar \nabla_{y_{1}}\right|^{2}\right) d x_{1} d \xi_{1}
\end{array}
$$

Eventually, we arrive at the inequality

$$
\begin{array}{r}
\frac{d \mathcal{D}_{\hbar, N}}{d t}(t) \leq\left(1+1 \vee 4 \operatorname{Lip}(\nabla V)^{2}\right) \mathcal{D}_{\hbar, N}(t) \\
-\frac{1}{2} \int_{\left(\mathbf{R}^{d} \times \mathbf{R}^{d}\right)^{2}} \operatorname{trace}_{\mathfrak{H}_{2}}\left(Q_{\hbar, N}^{2}\left(t, X_{2}, \Xi_{2}\right) \mathcal{V}\left(t, x_{1}, x_{2}\right) \cdot\left(\xi_{1}+i \hbar \nabla_{y_{1}}\right)\right) d X_{2} d \Xi_{2} \\
-\frac{1}{2} \int_{\left(\mathbf{R}^{d} \times \mathbf{R}^{d}\right)^{2}} \operatorname{trace}_{\mathfrak{H}_{2}}\left(Q_{\hbar, N}^{2}\left(t, X_{2}, \Xi_{2}\right)\left(\xi_{1}+i \hbar \nabla_{y_{1}}\right) \cdot \mathcal{V}\left(t, x_{1}, x_{2}\right)\right) d X_{2} d \Xi_{2} .
\end{array}
$$

5.4.2. Consistency. The consistency part of the proof is the control of the terms
$\frac{1}{2} \int_{\left(\mathbf{R}^{d} \times \mathbf{R}^{d}\right)^{2}} \operatorname{trace}_{\mathfrak{H}}\left(Q_{\hbar, N}^{2}\left(t, X_{2}, \Xi_{2}\right) \mathcal{V}\left(t, x_{1}, x_{2}\right) \cdot\left(\xi_{1}+i \hbar \nabla_{y_{1}}\right)\right) d X_{2} d \Xi_{2}$
$\frac{1}{2} \int_{\left(\mathbf{R}^{d} \times \mathbf{R}^{d}\right)^{2}} \operatorname{trace}_{\mathfrak{H}}\left(Q_{\hbar, N}^{2}\left(t, X_{2}, \Xi_{2}\right)\left(\xi_{1}+i \hbar \nabla_{y_{1}}\right) \cdot \mathcal{V}\left(t, x_{1}, x_{2}\right)\right) d X_{2} d \Xi_{2}$.

At this point, we undo the symmetry reduction leading to equation (17), and distribute the interaction of particle 1 with particle 2 evenly into interactions of particle 1 with particles $2, \ldots, N$. In other words

$$
\begin{array}{r}
\int_{\left(\mathbf{R}^{d} \times \mathbf{R}^{d}\right)^{2}} \operatorname{trace}_{\mathfrak{H}_{2}}\left(Q_{\hbar, N}^{2}\left(t, X_{2}, \Xi_{2}\right) \mathcal{V}\left(t, x_{1}, x_{2}\right) \cdot\left(\xi_{1}+i \hbar \nabla_{y_{1}}\right)\right) d X_{2} d \Xi_{2} \\
=\int_{\left(\mathbf{R}^{d} \times \mathbf{R}^{d}\right)^{N}} \operatorname{trace}_{\mathfrak{H}_{N}}\left(Q_{\hbar, N}\left(t, X_{N}, \Xi_{N}\right) \mathcal{V}\left(t, x_{1}, x_{2}\right) \cdot\left(\xi_{1}+i \hbar \nabla_{y_{1}}\right)\right) d X_{N} d \Xi_{N} \\
=\int_{\left(\mathbf{R}^{d} \times \mathbf{R}^{d}\right)^{N}} \operatorname{trace}_{\mathfrak{H}_{N}}\left(Q_{\hbar, N}\left(t, \sigma \cdot X_{N}, \sigma \cdot \Xi_{N}\right) \mathcal{V}\left(t, x_{1}, x_{j}\right) \cdot\left(\xi_{1}+i \hbar \nabla_{y_{1}}\right)\right) d X_{N} d \Xi_{N} \\
=\int_{\left(\mathbf{R}^{d} \times \mathbf{R}^{d}\right)^{N}} \operatorname{trace}_{\mathfrak{H}_{N}}\left(U_{\sigma} Q_{\hbar, N}\left(t, X_{N}, \Xi_{N}\right) U_{\sigma}^{*} \mathcal{V}\left(t, x_{1}, x_{j}\right) \cdot\left(\xi_{1}+i \hbar \nabla_{y_{1}}\right)\right) d X_{N} d \Xi_{N} \\
=\int_{\left(\mathbf{R}^{d} \times \mathbf{R}^{d}\right)^{N}} \operatorname{trace}_{\mathfrak{H}_{N}}\left(Q_{\hbar, N}\left(t, X_{N}, \Xi_{N}\right) U_{\sigma}^{*} \mathcal{V}\left(t, x_{1}, x_{j}\right) \cdot\left(\xi_{1}+i \hbar \nabla_{y_{1}}\right) U_{\sigma}\right) d X_{N} d \Xi_{N} \\
=\int_{\left(\mathbf{R}^{d} \times \mathbf{R}^{d}\right)^{N}} \operatorname{trace}_{\mathfrak{H}_{N}}\left(Q_{\hbar, N}\left(t, X_{N}, \Xi_{N}\right) \mathcal{V}\left(t, x_{1}, x_{j}\right) \cdot\left(\xi_{1}+i \hbar \nabla_{y_{1}}\right)\right) d X_{N} d \Xi_{N}
\end{array}
$$

for all $j=2, \ldots, N$, where $\sigma$ is the permutation exchanging 2 and $j$ and leaving all the other indices invariant. Similarly

$$
\begin{aligned}
& \int_{\left(\mathbf{R}^{d} \times \mathbf{R}^{d}\right)^{2}} \operatorname{trace}_{\mathfrak{H}_{2}}\left(Q_{\hbar, N}^{2}\left(t, X_{2}, \Xi_{2}\right)\left(\xi_{1}+i \hbar \nabla_{y_{1}}\right) \cdot \mathcal{V}\left(t, x_{1}, x_{2}\right)\right) d X_{2} d \Xi_{2} \\
= & \int_{\left(\mathbf{R}^{d} \times \mathbf{R}^{d}\right)^{N}} \operatorname{trace}_{\mathfrak{H}_{N}}\left(Q_{\hbar, N}\left(t, X_{N}, \Xi_{N}\right)\left(\xi_{1}+i \hbar \nabla_{y_{1}}\right) \cdot \mathcal{V}\left(t, x_{1}, x_{j}\right)\right) d X_{N} d \Xi_{N}
\end{aligned}
$$

Therefore

$$
\begin{aligned}
& \frac{1}{2} \int_{\left(\mathbf{R}^{d} \times \mathbf{R}^{d}\right)^{2}} \operatorname{trace}_{\mathfrak{H}}\left(Q_{\hbar, N}^{2}\left(t, X_{2}, \Xi_{2}\right) \mathcal{V}\left(t, x_{1}, x_{2}\right) \cdot\left(\xi_{1}+i \hbar \nabla_{y_{1}}\right)\right) d X_{2} d \Xi_{2} \\
+ & \frac{1}{2} \int_{\left(\mathbf{R}^{d} \times \mathbf{R}^{d}\right)^{2}} \operatorname{trace}_{\mathfrak{H}}\left(Q_{\hbar, N}^{2}\left(t, X_{2}, \Xi_{2}\right)\left(\xi_{1}+i \hbar \nabla_{y_{1}}\right) \cdot \mathcal{V}\left(t, x_{1}, x_{2}\right)\right) d X_{2} d \Xi_{2} \\
= & \frac{1}{2} \int_{\left(\mathbf{R}^{d} \times \mathbf{R}^{d}\right)^{N}} \operatorname{trace}_{\mathfrak{H}_{N}}\left(Q_{\hbar, N} \frac{1}{N-1} \sum_{j=2}^{N} \mathcal{V}\left(t, x_{1}, x_{j}\right) \cdot\left(\xi_{1}+i \hbar \nabla_{y_{1}}\right)\right) d X_{N} d \Xi_{N} \\
+ & \frac{1}{2} \int_{\left(\mathbf{R}^{d} \times \mathbf{R}^{d}\right)^{N}} \operatorname{trace}_{\mathfrak{H}_{N}}\left(Q_{\hbar, N}\left(\xi_{1}+i \hbar \nabla_{y_{1}}\right) \cdot \frac{1}{N-1} \sum_{j=2}^{N} \mathcal{V}\left(t, x_{1}, x_{j}\right)\right) d X_{N} d \Xi_{N} .
\end{aligned}
$$

Applying inequality (19) shows that

$$
\begin{array}{r}
\frac{1}{2} \int_{\left(\mathbf{R}^{d} \times \mathbf{R}^{d}\right)^{2}} \operatorname{trace}_{\mathfrak{H}_{2}}\left(Q_{\hbar, N}^{2}\left(t, X_{2}, \Xi_{2}\right) \mathcal{V}\left(t, x_{1}, x_{2}\right) \cdot\left(\xi_{1}+i \hbar \nabla_{y_{1}}\right)\right) d X_{2} d \Xi_{2} \\
+\frac{1}{2} \int_{\left(\mathbf{R}^{d} \times \mathbf{R}^{d}\right)^{2}} \operatorname{trace}_{\mathfrak{H}_{2}}\left(Q_{\hbar, N}^{2}\left(t, X_{2}, \Xi_{2}\right)\left(\xi_{1}+i \hbar \nabla_{y_{1}}\right) \cdot \mathcal{V}\left(t, x_{1}, x_{2}\right)\right) d X_{2} d \Xi_{2} \\
\leq \frac{1}{2} \int_{\left(\mathbf{R}^{d} \times \mathbf{R}^{d}\right)^{N}} \operatorname{trace}_{\mathfrak{H}_{N}}\left(Q_{\hbar, N}\left|\frac{1}{N-1} \sum_{j=2}^{N} \mathcal{V}\left(t, x_{1}, x_{j}\right)\right|^{2}\right) d X_{N} d \Xi_{N} \\
+\frac{1}{2} \int_{\left(\mathbf{R}^{d} \times \mathbf{R}^{d}\right)^{N}} \operatorname{trace}_{\mathfrak{H}_{N}}\left(Q_{\hbar, N}\left|\xi_{1}+i \hbar \nabla_{y_{1}}\right|^{2}\right) d X_{N} d \Xi_{N}
\end{array}
$$

Observe that

$$
\begin{aligned}
& \int_{\left(\mathbf{R}^{d} \times \mathbf{R}^{d}\right)^{N}} \operatorname{trace}_{\mathfrak{H}_{N}}\left(Q_{\hbar, N}\left|\frac{1}{N-1} \sum_{j=2}^{N} \mathcal{V}\left(t, x_{1}, x_{j}\right)\right|^{2}\right) d X_{N} d \Xi_{N} \\
&=\int_{\left(\mathbf{R}^{d} \times \mathbf{R}^{d}\right)^{N}} \operatorname{trace}_{\mathfrak{H}_{N}}\left(Q_{\hbar, N}\right)\left|\frac{1}{N-1} \sum_{j=2}^{N} \mathcal{V}\left(t, x_{1}, x_{j}\right)\right|^{2} d X_{N} d \Xi_{N} \\
&= \int_{\left(\mathbf{R}^{d} \times \mathbf{R}^{d}\right)^{N}} f(t)^{\otimes N}\left(X_{N}, \Xi_{N}\right)\left|\frac{1}{N-1} \sum_{j=2}^{N} \mathcal{V}\left(t, x_{1}, x_{j}\right)\right|^{2} d X_{N} d \Xi_{N} \\
&=\int_{\left(\mathbf{R}^{d}\right)^{N}}\left|\frac{1}{N-1} \sum_{j=2}^{N} \mathcal{V}\left(t, x_{1}, x_{j}\right)\right|^{2} \rho_{f}(t)^{\otimes N}\left(X_{N}\right) d X_{N} .
\end{aligned}
$$

This last term is mastered by Lemma 3.3 in [7] in the case $p=2$ :

$$
\int_{\left(\mathbf{R}^{d}\right)^{N}}\left|\frac{1}{N-1} \sum_{j=2}^{N} \mathcal{V}\left(t, x_{1}, x_{j}\right)\right|^{2} \rho_{f}(t)^{\otimes N}\left(X_{N}\right) d X_{N} \leq \frac{2}{N-1}\left(2\|\nabla V\|_{L^{\infty}}\right)^{2}
$$

Finally, we have proved that

$$
\begin{array}{r}
\frac{d \mathcal{D}_{\hbar, N}}{d t}(t) \leq\left(1+1 \vee 4 \operatorname{Lip}(\nabla V)^{2}\right) \mathcal{D}_{\hbar, N}(t) \\
+\frac{1}{2} \int_{\left(\mathbf{R}^{d} \times \mathbf{R}^{d}\right)^{N}} \operatorname{trace}_{\mathfrak{H}_{N}}\left(Q_{\hbar, N}\left|\xi_{1}+i \hbar \nabla_{y_{1}}\right|^{2}\right) d X_{N} d \Xi_{N} \\
+\frac{1}{2} \int_{\left(\mathbf{R}^{d}\right)^{N}}\left|\frac{1}{N-1} \sum_{j=2}^{N} \mathcal{V}\left(t, x_{1}, x_{j}\right)\right|^{2} \rho_{f}(t)^{\otimes N}\left(X_{N}\right) d X_{N} \\
=\left(1+1 \vee 4 \operatorname{Lip}(\nabla V)^{2}\right) \mathcal{D}_{\hbar, N}(t) \\
+\frac{1}{2} \int_{\mathbf{R}^{d} \times \mathbf{R}^{d}} \operatorname{trace}_{\mathfrak{H}_{N}}\left(Q_{\hbar, N}^{1}\left(t, x_{1}, \xi_{1}\right)\left|\xi_{1}+i \hbar \nabla_{y_{1}}\right|^{2}\right) d x_{1} d \xi_{1} \\
+\frac{1}{2} \int_{\left(\mathbf{R}^{d}\right)^{N}}\left|\frac{1}{N-1} \sum_{j=2}^{N} \mathcal{V}\left(t, x_{1}, x_{j}\right)\right|^{2} \rho_{f}(t)^{\otimes N}\left(X_{N}\right) d X_{N} \\
\leq\left(2+1 \vee 4 \operatorname{Lip}(\nabla V)^{2}\right) \mathcal{D}_{\hbar, N}(t)+\frac{\left(2\|\nabla V\|_{L^{\infty}}\right)^{2}}{N-1} .
\end{array}
$$

By Gronwall's inequality

$$
\mathcal{D}_{\hbar, N}(t) \leq \mathcal{D}_{\hbar, N}(0) e^{1 t}+\frac{\left(2\|\nabla V\|_{L^{\infty}}\right)^{2}}{N-1} \frac{e^{\Gamma t}-1}{\Gamma}
$$

5.5. Step 5: Conclusion. By definition of the pseudo-distance $E_{\hbar}$, one has

$$
\frac{1}{n} E_{\hbar}\left(f(t)^{\otimes n}, R_{\hbar, N}^{\mathrm{n}}(t)\right) \leq \mathcal{D}_{\hbar, N}(0) e^{\Gamma t}+\frac{\left(2\|\nabla V\|_{L^{\infty}}\right)^{2}}{N-1} \frac{e^{\Gamma t}-1}{\Gamma}
$$

for each $n=1, \ldots, N$ and each $t \geq 0$. Minimizing the right hand side of the inequality above as the initial $Q_{\hbar, N}^{i n}$ runs through the subset of $\mathcal{C}\left(\left(f^{i n}\right)^{\otimes N}, R_{\hbar, N}^{i n}\right)$
of all couplings satisfying the symmetry relation (14), we arrive at the inequality

$$
\frac{1}{n} E_{\hbar}\left(f(t)^{\otimes n}, R_{\hbar, N}^{\mathbf{n}}(t)\right) \leq \frac{1}{N} E_{\hbar}\left(\left(f^{i n}\right)^{\otimes n}, R_{\hbar, N}^{i n}\right) e^{\Gamma t}+\frac{\left(2\|\nabla V\|_{L^{\infty}}\right)^{2}}{N-1} \frac{e^{\Gamma t}-1}{\Gamma}
$$

(Indeed

$$
\begin{array}{r}
\int_{\left(\mathbf{R}^{d} \times \mathbf{R}^{d}\right)^{N}} \operatorname{trace}_{\mathfrak{H}_{N}}\left(c_{\hbar, j}\left(x_{j}, \xi_{j}\right) Q_{\hbar, N}^{i n}\left(X_{N}, \Xi_{N}\right)\right) d X_{N} d \Xi_{N} \\
=\int_{\left(\mathbf{R}^{d} \times \mathbf{R}^{d}\right)^{N}} \operatorname{trace}_{\mathfrak{H}_{N}}\left(c_{\hbar, 1}\left(x_{1}, \xi_{1}\right) U_{\sigma}^{*} Q_{\hbar, N}^{i n}\left(\sigma \cdot X_{N}, \sigma \cdot \Xi_{N}\right) U_{\sigma}\right) d X_{N} d \Xi_{N}
\end{array}
$$

and therefore

$$
\begin{aligned}
& \int_{\left(\mathbf{R}^{d} \times \mathbf{R}^{d}\right)^{N}} \frac{1}{N} \sum_{j=1}^{N} \operatorname{trace}_{\mathfrak{H}_{N}}\left(c_{\hbar, j}\left(x_{j}, \xi_{j}\right) Q_{\hbar, N}^{i n}\left(X_{N}, \Xi_{N}\right)\right) d X_{N} d \Xi_{N} \\
= & \int_{\left(\mathbf{R}^{d} \times \mathbf{R}^{d}\right)^{N}} \frac{1}{N} \sum_{j=1}^{N} \operatorname{trace}_{\mathfrak{H}_{N}}\left(c_{\hbar, j}\left(x_{j}, \xi_{j}\right) Q_{\hbar, N}^{i n, s y m}\left(X_{N}, \Xi_{N}\right)\right) d X_{N} d \Xi_{N}
\end{aligned}
$$

where

$$
Q_{\hbar, N}^{i n, s y m}\left(X_{N}, \Xi_{N}\right)=\frac{1}{N!} \sum_{\sigma \in \mathfrak{G}_{N}} U_{\sigma}^{*} Q_{\hbar, N}^{i n}\left(\sigma \cdot X_{N}, \sigma \cdot \Xi_{N}\right) U_{\sigma}
$$

so that there is not loss of generality in assuming that $Q_{\hbar, N}^{i n}$ satisfies (14).)
By statement (2) in Theorem 2.4

$$
\begin{array}{r}
\frac{1}{n} \operatorname{dist}_{\mathrm{MK}, 2}\left(f(t)^{\otimes n}, \widetilde{W}_{\hbar}\left[R_{\hbar, N}^{\mathrm{n}}(t)\right]\right)^{2} \\
\leq \frac{1}{N} E_{\hbar}\left(\left(f^{i n}\right)^{\otimes n}, R_{\hbar, N}^{i n}\right) e^{\Gamma t}+\frac{\left(2\|\nabla V\|_{L^{\infty}}\right)^{2}}{N-1} \frac{e^{\Gamma t}-1}{\Gamma}+\frac{1}{2} d \hbar .
\end{array}
$$

If $R_{\hbar, N}^{i n}$ is a Töplitz operator, more precisely if $R_{\hbar, N}^{i n}=\mathrm{OP}_{\hbar}^{T}\left[(2 \pi \hbar)^{d N} \mu_{N}^{i n}\right]$ for some symmetric Borel probablity measure $\mu_{N}^{i n}$ on $\left(\mathbf{R}^{d}\right)^{N}$, one has

$$
\begin{array}{r}
\frac{1}{n} \operatorname{dist}_{\mathrm{MK}, 2}\left(f(t)^{\otimes n}, \widetilde{W}_{\hbar}\left[R_{\hbar, N}^{\mathrm{n}}(t)\right]\right)^{2} \\
\leq\left(\frac{1}{N} \operatorname{dist}_{\mathrm{MK}, 2}\left(\left(f^{i n}\right)^{\otimes n}, \mu_{N}^{i n}\right)^{2}+\frac{1}{2} d \hbar\right) e^{\Gamma t}+\frac{\left(2\|\nabla V\|_{L^{\infty}}\right)^{2}}{N-1} \frac{e^{\Gamma t}-1}{\Gamma}+\frac{1}{2} d \hbar
\end{array}
$$

Remark 5.5. The argument in Step 4 can be summarized as follows: the first equation in the BBGKY hierarchy at the level of couplings (i.e. equation (17)) is used in the stability part of the convergence analysis, while the last equation in the BBGKY hierarchy, or equivalently the $N$-particle equation (15) at the level of couplings, is used in the consistency part of the proof. None of the intermediate equations in the BBGKY hierarchy is used in the proof. In view of this remark, it is interesting to compare the method used in the proof of Theorem 2.6 with the abstract argument for hierarchies outlined in [3], which is based on a Cauchy-Kovalevska argument.

## 6. Proof of Theorem 2.7

Let $Q_{\hbar, N}^{i n} \in \mathcal{C}^{s}\left(F_{N}^{i n}, R_{\hbar, N}^{i n}\right)$, and let $\left(t, X_{N}, \Xi_{N}\right) \mapsto Q_{\hbar, N}\left(t, X_{N}, \Xi_{N}\right)$ be the solution of the Cauchy problem

$$
\left\{\begin{array}{l}
\partial_{t} Q_{\hbar, N}+\left\{\mathcal{H}_{N}, Q_{\hbar, N}\right\}_{N}+\frac{i}{\hbar}\left[H_{\hbar, N}, Q_{\hbar, N}\right]_{N}=0 \\
\left.Q_{\hbar, N}\right|_{t=0}=Q_{\hbar, N}^{i n}
\end{array}\right.
$$

Set

$$
\begin{array}{r}
\mathcal{D}_{\hbar, N}(t)=\frac{1}{N} \int_{\left(\mathbf{R}^{d} \times \mathbf{R}^{d}\right)^{N}} \operatorname{trace}_{\mathfrak{H}_{N}}\left(Q_{\hbar, N}\left(t, X_{N}, \Xi_{N}\right) \sum_{j=1}^{N} c_{\hbar, j}\right) d X_{N} d \Xi_{N} \\
=\int_{\left(\mathbf{R}^{d} \times \mathbf{R}^{d}\right)^{N}} \operatorname{trace}_{\mathfrak{H}_{N}}\left(Q_{\hbar, N}^{1}\left(t, x_{1}, \xi_{1}\right) c_{\hbar, 1}\right) d x_{1} d \xi_{1}
\end{array}
$$

as in Lemma 5.4 with $n=1$.
Multiplying each side of (17) by $c_{\hbar, 1}$, taking the trace and integrating in $\left(x_{1}, \xi_{1}\right)$, we get

$$
\begin{array}{r}
\dot{\mathcal{D}}_{\hbar, N}(t)=\int_{\mathbf{R}^{d} \times \mathbf{R}^{d}} \operatorname{trace}_{\mathfrak{H}}\left(Q_{\hbar, N}^{1}\left(t, x_{1}, \xi_{1}\right)\left\{\frac{1}{2} \xi_{1}, c_{\hbar 1}\left(x_{1}, \xi_{1}\right)\right\}\right) d x_{1} d \xi_{1} \\
+\int_{\mathbf{R}^{d} \times \mathbf{R}^{d}} \operatorname{trace}_{\mathfrak{H}}\left(Q_{\hbar, N}^{1}\left(t, x_{1}, \xi_{1}\right)\left[-\frac{i}{2} \hbar \Delta_{y_{1}}, c_{\hbar 1}\left(x_{1}, \xi_{1}\right)\right]\right) d x_{1} d \xi_{1} \\
+\int_{\left(\mathbf{R}^{d} \times \mathbf{R}^{d}\right)^{2}} \operatorname{trace}_{\mathfrak{H}_{2}}\left(Q_{\hbar, N}^{2}\left(t, X_{2}, \Xi_{2}\right)\left\{\frac{N-1}{N} V\left(x_{1}-x_{2}\right), c_{\hbar 1}\left(x_{1}, \xi_{1}\right)\right\}\right) d X_{2} d \Xi_{2} \\
+\int_{\mathbf{R}^{d} \times \mathbf{R}^{d}} \frac{i}{\hbar} \operatorname{trace}_{\mathfrak{H}_{2}}\left(Q_{\hbar, N}^{2}\left(t, X_{2}, \Xi_{2}\right)\left[\frac{N-1}{N} V\left(y_{1}-y_{2}\right), c_{\hbar 1}\left(x_{1}, \xi_{1}\right)\right]\right) d X_{2} d \Xi_{2} .
\end{array}
$$

One has

$$
\left\{\frac{1}{2} \xi_{1}, c_{\hbar 1}\left(x_{1}, \xi_{1}\right)\right\}=\xi_{1} \nabla_{x_{1}} c_{\hbar 1}\left(x_{1}, \xi_{1}\right)=\xi_{1} \cdot\left(x_{1}-y_{1}\right)
$$

while

$$
\left[-\frac{i}{2} \hbar \Delta_{y_{1}}, c_{\hbar 1}\left(x_{1}, \xi_{1}\right)\right]=-\frac{1}{2} i \hbar \nabla_{y_{1}} \cdot\left(y_{1}-x_{1}\right)-\frac{1}{2} i \hbar\left(y_{1}-x_{1}\right) \cdot \nabla_{y_{1}}
$$

Likewise

$$
\left\{\frac{N-1}{N} V\left(x_{1}-x_{2}\right), c_{\hbar 1}\left(x_{1}, \xi_{1}\right)\right\}=-\frac{N-1}{N} \nabla V\left(x_{1}-x_{2}\right) \cdot\left(\xi_{1}+i \hbar \nabla_{y_{1}}\right)
$$

while

$$
\begin{array}{r}
\frac{i}{\hbar}\left[\frac{N-1}{N} V\left(y_{1}-y_{2}\right), c_{\hbar 1}\left(x_{1}, \xi_{1}\right)\right]=-\frac{i}{\hbar} \frac{N-1}{N}\left[c_{\hbar 1}\left(x_{1}, \xi_{1}\right), V\left(y_{1}-y_{2}\right)\right] \\
=-\frac{i}{\hbar} \frac{N-1}{N}\left(\frac{1}{2}\left(\xi_{1}+i \hbar \nabla_{y_{1}}\right) \cdot i \hbar \nabla V\left(y_{1}-y_{2}\right)+\frac{1}{2} i \hbar \nabla V\left(y_{1}-y_{2}\right) \cdot\left(\xi_{1}+i \hbar \nabla_{y_{1}}\right)\right) \\
=\frac{N-1}{N}\left(\frac{1}{2}\left(\xi_{1}+i \hbar \nabla_{y_{1}}\right) \cdot \nabla V\left(y_{1}-y_{2}\right)+\frac{1}{2} \hbar \nabla V\left(y_{1}-y_{2}\right) \cdot\left(\xi_{1}+i \hbar \nabla_{y_{1}}\right)\right)
\end{array}
$$

so that

$$
\begin{aligned}
& \dot{\mathcal{D}}_{\hbar, N}(t)= \int_{\mathbf{R}^{d} \times \mathbf{R}^{d}} \operatorname{trace}_{\mathfrak{H}}\left(Q_{\hbar, N}^{1}\left(t, x_{1}, \xi_{1}\right) \frac{1}{2}\left(\xi_{1}+i \hbar \nabla_{y_{1}}\right) \cdot\left(x_{1}-y_{1}\right)\right) d x_{1} d \xi_{1} \\
&+\int_{\mathbf{R}^{d} \times \mathbf{R}^{d}} \operatorname{trace}_{\mathfrak{H}}\left(Q_{\hbar, N}^{1}\left(t, x_{1}, \xi_{1}\right) \frac{1}{2}\left(x_{1}-y_{1}\right) \cdot\left(\xi_{1}+i \hbar \nabla_{y_{1}}\right)\right) d x_{1} d \xi_{1} \\
&+\frac{N-1}{2 N} \int_{\left(\mathbf{R}^{d} \times \mathbf{R}^{d}\right)^{2}} \operatorname{trace}_{\mathfrak{H}_{2}}\left(Q_{\hbar, N}^{2}\left(t, X_{2}, \Xi_{2}\right)\left(\xi_{1}+i \hbar \nabla_{y_{1}}\right) \cdot \mathcal{U}\left(X_{2}, Y_{2}\right)\right) d X_{2} d \Xi_{2} \\
&+\frac{N-1}{2 N} \int_{\left(\mathbf{R}^{d} \times \mathbf{R}^{d}\right)^{2}} \operatorname{trace}_{\mathfrak{H}_{2}}\left(Q_{\hbar, N}^{2}\left(t, X_{2}, \Xi_{2}\right) \mathcal{U}\left(X_{2}, Y_{2}\right) \cdot\left(\xi_{1}+i \hbar \nabla_{y_{1}}\right)\right) d X_{2} d \Xi_{2} \\
& \leq \mathcal{D}_{\hbar, N}(t)+ \frac{N-1}{2 N} \int_{\left(\mathbf{R}^{d} \times \mathbf{R}^{d}\right)^{2}} \operatorname{trace}_{\mathfrak{H}_{2}}\left(Q_{\hbar, N}^{2}\left(t, X_{2}, \Xi_{2}\right)\left|\xi_{1}+i \hbar \nabla_{y_{1}}\right|^{2}\right) d X_{2} d \Xi_{2} \\
&+\frac{N-1}{2 N} \int_{\left(\mathbf{R}^{d} \times \mathbf{R}^{d}\right)^{2}} \operatorname{trace}_{\mathfrak{H}_{2}}\left(Q_{\hbar, N}^{2}\left(t, X_{2}, \Xi_{2}\right) \mid \mathcal{U}\left(X_{2},\left.Y_{2}\right|^{2}\right) d X_{2} d \Xi_{2},\right.
\end{aligned}
$$

with

$$
\mathcal{U}\left(X_{2}, Y_{2}\right)=\left(\nabla V\left(y_{1}-y_{2}\right)-\nabla V\left(x_{1}-x_{2}\right)\right) .
$$

Denoting again $L=\operatorname{Lip}(\nabla V)$, one has

$$
\left|\mathcal{U}\left(X_{2}, Y_{2}\right)\right| \leq L\left(\left|x_{1}-y_{1}\right|+\left|x_{2}-y_{2}\right|\right)
$$

and therefore

$$
\begin{array}{r}
\dot{\mathcal{D}}_{\hbar, N}(t) \leq \mathcal{D}_{\hbar, N}(t)+\frac{1}{2} \int_{\left(\mathbf{R}^{d} \times \mathbf{R}^{d}\right)^{2}} \operatorname{trace}_{\mathfrak{H}_{2}}\left(Q_{\hbar, N}^{2}\left(t, X_{2}, \Xi_{2}\right)\left|\xi_{1}+i \hbar \nabla_{y_{1}}\right|^{2}\right) d X_{2} d \Xi_{2} \\
+\frac{1}{2} L^{2} \int_{\left(\mathbf{R}^{d} \times \mathbf{R}^{d}\right)^{2}} \operatorname{trace}_{\mathfrak{H}_{2}}\left(Q_{\hbar, N}^{2}\left(t, X_{2}, \Xi_{2}\right)\left(\left|x_{1}-y_{1}\right|+\left|x_{2}-y_{2}\right|\right)^{2}\right) d X_{2} d \Xi_{2} \\
\leq \mathcal{D}_{\hbar, N}(t)+\frac{1}{2} \int_{\mathbf{R}^{d} \times \mathbf{R}^{d}} \operatorname{trace}_{\mathfrak{H}}\left(Q_{\hbar, N}^{1}\left(t, x_{1}, \xi_{1}\right)\left|\xi_{1}+i \hbar \nabla_{y_{1}}\right|^{2}\right) d x_{1} d \xi_{1} \\
+2 L^{2} \int_{\left(\mathbf{R}^{d} \times \mathbf{R}^{d}\right)^{2}} \operatorname{trace}_{\mathfrak{H}_{2}}\left(Q_{\hbar, N}^{1}\left(t, x_{1}, \xi_{1}\right)\left|x_{1}-y_{1}\right|^{2}\right) d x_{1} d \xi_{1} \\
\leq\left(1+1 \vee 4 L^{2}\right) \mathcal{D}_{\hbar, N}(t)
\end{array}
$$

Hence, for all $t \geq 0$ and all $n=1, \ldots, N$, one has

$$
\frac{1}{n} E_{\hbar}\left(F_{N}^{\mathbf{n}}(t), R_{\hbar, N}^{\mathbf{n}}(t)\right)^{2} \leq \mathcal{D}_{\hbar, N}(t) \leq \mathcal{D}_{\hbar, N}(0) e^{\Lambda t}
$$

Minimizing over the initial coupling $Q_{\hbar, N}^{i n} \in \mathcal{C}^{s}\left(F_{N}^{i n}, R_{\hbar, N}^{i n}\right)$, and using the same argument as in step 5 of section 5 of our paper, one finds that

$$
\inf _{Q_{\hbar, N}^{i n} \in \mathcal{C}^{s}\left(F_{N}^{i n}, R_{n, N}^{i n}\right)} \mathcal{D}_{\hbar, N}(0)^{2}=\frac{1}{N} E_{\hbar}\left(F_{N}^{i n}, R_{\hbar, N}^{i n}\right)^{2}
$$

Thus, for all $t \geq 0$ and all $n=1, \ldots, N$,

$$
\frac{1}{n} E_{\hbar}\left(F_{N}^{\mathbf{n}}(t), R_{\hbar, N}^{\mathbf{n}}(t)\right)^{2} \leq \frac{1}{N} E_{\hbar}\left(F_{N}^{i n}, R_{\hbar, N}^{i n}\right)^{2} e^{\Lambda t} .
$$

We conclude following the end of the proof of Theorem 2.6, Section 5.5.

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