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L^q estimates of functions in the kernel of an elliptic operator and applications

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Abstract. In this work, we will find a family of small functions η_y in the Kernel of an operator defined in the intersection of the Sobolev space $H^{2,q}(S^n)$ with the orthogonal complement in $H^{1,2}(S^n)$ of the first eigenspace of the laplacian on S^n , parameterized with a variable y belonging to a small ball contained in B^{n+1} . We will find L^q estimates of these functions and we will use those estimates to find a subcritical solution to the scalar curvature problem on S^n , and a solution $u_{y_1} = \alpha_{F_{y_1}^{-1}}(1 + \eta_{y_1}) = |F'_{y_1}|^{\frac{n-2}{2}}(1 + \eta_{y_1}) \circ F_{y_1}$ of a nonlinear elliptical problem related to that problem, where $F_{y_1} : S^n \rightarrow S^n$ is a centered dilation.

Keywords: Sobolev spaces, conformal deformations, elliptic equations.

MSC2010: 53C21, 58J32, 46E35, 58E11.

Estimativos L^q de funciones en el núcleo de un operador elíptico y aplicaciones

Resumen. En este trabajo, vamos a encontrar una familia de pequeñas funciones η_y en el kernel de un operador definido en la intersección del espacio de Sóbolev $H^{2,q}(S^n)$ con el complemento ortogonal en $H^{1,2}(S^n)$ del primer espacio propio del laplaciano sobre S^n , parametrizado con una variable y que pertenece a una pequeña bola contenida en B^{n+1} . Encontraremos estimativos L^q de estas funciones, las cuales utilizaremos para encontrar una solución subcrítica al problema de curvatura escalar sobre S^n y una solución $u_{y_1} = \alpha_{F_{y_1}^{-1}}(1 + \eta_{y_1}) = |F'_{y_1}|^{\frac{n-2}{2}}(1 + \eta_{y_1}) \circ F_{y_1}$ de un problema elíptico no lineal relacionado con este problema, donde $F_{y_1} : S^n \rightarrow S^n$ es una dilatación centrada.

Palabras clave: Espacios de Sóbolev, deformaciones conformes, ecuaciones elípticas.

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1. Introduction

Let (S^n, δ_{ij}) be the unitary sphere with the standard metric. A natural question in Riemannian geometry is: given a function $K : S^n \rightarrow \mathbb{R}$, is there a metric g conformally related to the standard metric δ_{ij} such that K is the scalar curvature of S^n with respect to the metric g ? This is equivalent to the problem of finding a positive smooth function $u : S^n \rightarrow \mathbb{R}$ which satisfies the equation

$$\Delta u - \frac{n(n-2)}{4}u + \frac{n-2}{4(n-1)}Ku^{\frac{n+2}{n-2}} = 0. \quad (1)$$

If we set $g = u^{\frac{4}{n-2}}\delta_{ij}$, where u is a solution of this problem, then the function K is the scalar curvature of S^n with respect to the metric g .

The problem of conformal deformation of metrics in S^n have been extensively studied by many authors (for example, see [1], [2], [3], [5], [6], [7], [8], [9] and the references therein). An important feature of this problem is that it is a conformal invariant one. More precisely, if u is a solution of equation (1) then for any conformal map $F : S^n \rightarrow S^n$ the function $\alpha_F(u) = |(F^{-1})'|^{-\frac{n-2}{2}}u \circ F^{-1}$ is a solution to problem (1) with scalar curvature $K \circ F$.

The problem of conformal deformation of metrics in S^n can be approached using the so called Yamabe method, which consists in studying first the subcritical problem in the equation (1):

$$\Delta u_p - \frac{n(n-2)}{4}u_p + \frac{n-2}{4(n-1)}Ku_p^p = 0, \quad (2)$$

with $p \in \left(1, \frac{n+2}{n-2}\right)$, and then consider the limit of the solutions when $p \uparrow \frac{n+2}{n-2}$.

Let $E(u)$ be the energy norm associated with the linear part of (2), and let \mathcal{S} be the set of non-negative functions $u \in W^{2,q}(S^n)$, ($q > \frac{n}{2}$) such that $E(u) = E(1)$. Let us consider the open unit ball B^{n+1} and the map $\Phi : B^{n+1} \rightarrow \mathcal{S}$ defined by

$$\Phi(y) = \alpha_y := \alpha_{F_y}(1) = |(F_y^{-1})'|^{-\frac{n-2}{2}},$$

where $F_y : S^n \rightarrow S^n$ is the restriction to S^n of a special conformal map $F_y : \overline{B^{n+1}} \rightarrow \overline{B^{n+1}}$ that satisfies $F_y(0) = y$ and fix the points $\pm \frac{y}{|y|}$; this function maps 0 to y and commutes with rotations about the line joining the origin and the point y . This map is referred to as a centered dilation.

For $p \in \left(1, \frac{n+2}{n-2}\right)$ and $u \in \mathcal{S}$, let $J_p(u)$ defined by $J_p(u) = \int_{S^n} Ku^{p+1}d\sigma$. If u is a critical point of $J_p(\cdot)$ on \mathcal{S} , then a multiple of u satisfies problem (2). Let us define the function $\bar{J}_p = J_p \circ \Phi$. In this paper, we will consider the equation

$$Lu + \frac{n(n-2)}{4}vol(S^n)(\bar{J}_p(y))^{-1}Ku^p = 0, \quad (3)$$

where $K : S^n \rightarrow \mathbb{R}$ is a nondegenerate function (Morse function) with $\Delta K \neq 0$ in its critical points, and $Lu = \Delta u - \frac{n(n-2)}{4}u$.

Let $F : S^n \rightarrow S^n$ be a conformal transformation and $v = \alpha_F(u) : |(F^{-1})'|^{n-2} u \circ F^{-1}$. A straightforward calculation shows that u is solution of (3) if and only if the function $\eta = v - 1$ is a solution of an equation of the form

$$\mathcal{L}(\eta) + \mathcal{Q}(\eta) = \frac{(n-2)n}{4}(1-a)(1+\eta)^{\frac{n+2}{n-2}}, \quad (4)$$

where $a = \text{vol}(S^n)(\bar{J}_p(y))^{-1}K \circ F^{-1}|(F^{-1})'|^{n-2}(1+\eta)^{-\delta}$, $\mathcal{L}(\eta) = \Delta\eta + n\eta$, $\mathcal{Q}(\eta)$ is a term which is quadratically small in η , and $\delta = \frac{n+2}{n-2} - p$. The linear operator \mathcal{L} has an $(n+1)$ dimensional kernel consisting of the first order spherical harmonics. This obstruction to invert the linear operator \mathcal{L} may be removed by replacing equation (4) by the projected equation $T(y, \eta) = 0$, where

$$T(y, \eta) = \mathcal{L}(\eta) + \mathbf{P}(\mathcal{Q}(\eta)) - \mathbf{P}\left(\frac{(n-2)n}{4}(1-a)(1+\eta)^{\frac{n+2}{n-2}}\right), \quad (5)$$

and \mathbf{P} denotes the \mathbb{L}^2 -orthogonal projection onto the orthogonal complement W of the first eigenspace of the laplacian on S^n .

This work is motivated by the work of Schoen and Zhang in [8] on the prescribed scalar curvature problem on the n -dimensional sphere, $n \geq 3$, and by the work of Escobar and García in [3] on the prescribed mean curvature on the n -dimensional unit ball, $n \geq 3$. In fact our method parallels those of [8] and [3]. In this paper we will find in Section 3, using the inverse function Theorem, small solutions η_y of equation (5), where y is close to a critical point of \bar{J}_p . In Section 4, we will find L^q and integral estimates of η_y and its first two derivatives.

In the last section, setting $u_y = \alpha_{F_y}(1 + \eta_y)$, we perturb the function u_y and consider the function $\tilde{u}_y = \Lambda_y u_y$ in order to achieve that $E(\tilde{u}_y) = E(1)$. Next we define the map $\tilde{J}_p(y) = J_p(\tilde{u}_y)$ and we show that the functions $\bar{J}_p(y)$ and $\tilde{J}_p(y)$ are close in the C^2 norm, using the estimates of the functions η_y . The fact that the functions $\bar{J}_p(y)$ and $\tilde{J}_p(y)$ are close implies that $\tilde{J}_p(y)$ has a unique critical point y_1 close to the critical point y_0 of $\bar{J}_p(y)$. This implies that \tilde{u}_{y_1} is a solution of the equation

$$Lu + \frac{n(n-2)}{4}K\text{vol}(S^n)(J_p(u))^{-1}u^p = 0. \quad (6)$$

Multiplying the function \tilde{u}_{y_1} by suitable constants, we find a solution of problem (2) and prove that $u_{y_1} = \alpha_{F_{y_1}}(1 + \eta_{y_1})$ is a solution of problem (3), respectively.

2. Preliminaries

Let $y \in B^{n+1}$. Up to a rotation we will assume that $y = (0, \dots, 0, y_{n+1})$, $y_{n+1} \geq 0$. In this case the centered dilation function F_y is given by $F_y(x) = \Sigma^{-1} \circ D_\mu \circ \Sigma(x)$, where the function

$$\Sigma(x) = \frac{2\bar{x}}{1 + x_{n+1}}$$

is the stereographic projection from the south pole of the sphere, the function

$$\Sigma^{-1}(\bar{x}) = \left(\frac{4\bar{x}}{|\bar{x}|^2 + 4}, \frac{4 - |\bar{x}|^2}{|\bar{x}|^2 + 4} \right)$$

is the inverse of the stereographic projection, and the function $D_\mu : \mathbb{R}^n \rightarrow \mathbb{R}^n$ is defined by $D_\mu(\bar{x}) = \mu\bar{x}$, where $x = (\bar{x}, x_{n+1}) \in S^n$ with $\bar{x} = (x_1, \dots, x_n)$ and $\mu = \frac{1-|y|}{1+|y|}$.

Since $F_y = \Sigma^{-1} \circ D_\mu \circ \Sigma$, then $F_y(x) = B^{-1}(4\mu A\bar{x}, (A^2 - 4\mu^2|\bar{x}|^2))$ and $F_y(0) = y$, where

$$A = 2(1 + x_{n+1}) \quad \text{and} \quad B = 4\mu^2|\bar{x}|^2 + 4(1 + x_{n+1})^2.$$

Note that $F_y^{-1} = F_{-y}$.

If $y \in B_{\beta(1-|y_0|)}(y_0)$ for some $0 < \beta < 1$, then we have

$$(1 - \beta)(1 - |y_0|) \leq 1 - |y| \leq (1 + \beta)(1 - |y_0|). \quad (7)$$

The number μ satisfies the inequalities

$$\mu \leq C(1 - |y_0|) \quad (8)$$

and

$$\frac{1}{\mu} \leq \frac{C}{1 - |y_0|}. \quad (9)$$

Consider the map $\Phi : B^{n+1} \rightarrow \mathcal{S}$ defined by $\Phi(y) = \alpha_y := \alpha_{F_y}(1) = |(F_y^{-1})'|^{n-2}$, where $F_y : S^n \rightarrow S^n$ is the conformal map that satisfies $F_y(0) = y$, and fix the points $\pm \frac{y}{|y|}$. For $p \in \left(1, \frac{n+2}{n-2}\right]$ and $u \in \mathcal{S}$, let $J_p(u)$ be defined by

$$J_p(u) = \int_{S^n} K u^{p+1} d\sigma.$$

If u is a critical point of $J_p(\cdot)$ on \mathcal{S} , $p \in \left(1, \frac{n+2}{n-2}\right)$, then a multiple of u satisfies problem (2). Let us define $\bar{J}_p = J_p \circ \Phi$. The functions \bar{J}_p are eigenfunctions of the laplacian on B^{n+1} with the hyperbolic metric. In fact,

$$\Delta \bar{J}_p + \lambda_p \bar{J}_p = 0; \quad \lambda_p = \left(\frac{n-2}{2}\right)^2 (p+1)\delta,$$

where $\delta = \frac{n+2}{n-2} - p$.

Let us define the function $v_p(y) = \int_{S^n} (\alpha_y(\xi))^{p+1} d\sigma(\xi)$, so that $v_p(y) = \text{vol}(S^n)$ for $p = \frac{n+2}{n-2}$. The function v_p is positive and radially symmetric. Let us define the function $\hat{J}_p = v_p^{-1} \bar{J}_p$. For $n \geq 3$ the functions \hat{J}_p are uniformly bounded in the $C^2(B^{n+1})$ norm and they agree with K on S^n . Using that all critical points of the function K are non-degenerate and $\Delta K \neq 0$ at each critical point, the following facts are proven in Proposition 2.1 in [8]. Since \hat{J}_p is C^2 in the closed ball, then $\frac{\partial \hat{J}_p}{\partial r} = 0$ in the boundary of the ball. From here it can be seen that the critical points of \hat{J}_p near ∂B^{n+1} actually lie on ∂B^{n+1} and are the critical points of K . If y_0 is a critical point of the function \bar{J}_p near ∂B^{n+1} , then $|\frac{\partial v_p}{\partial r}(y_0)| \leq C v_p(y_0)(1 - |y_0|)$. It is also proven that there exist constants $C_1, C_2 > 0$ such that

$$C_1 \delta \leq (1 - |y_0|)^2 \leq C_2 \delta, \quad (10)$$

and consequently,

$$C_1 \delta \leq \mu^2 \leq C_2 \delta. \quad (11)$$

The estimates of the following proposition (see [4]) are very useful in this work.

Proposition 2.1. *Let y_0 be a point near ∂B^{n+1} which is the critical point of the function \overline{J}_p and let $y \in B_{\beta(1-|y_0|)}(y_0)$. Then,*

1. $\left| \nabla K \left(\frac{y_0}{|y_0|} \right) \right| \leq C\mu^{1-w}$, where w is any small positive number less than one.
2. If $f = P \left(K - K \left(\frac{y}{|y|} \right) \right)$, $\|f \circ F_y\|_{0,q} \leq C\mu^{2-w}$, with $0 < w < 1$.
3. If $\frac{n}{2} < q < n$, $\|\nabla_y(K \circ F_y)\|_{0,q} \leq C\mu^{1-w}$, where $0 < w < 1$.
4. For $\frac{n}{2} < q < n$ and $1 - \frac{n}{2q} < r < \frac{1}{2}$, $\|\nabla_y \nabla_y(K \circ F_y)\|_{0,q} \leq \mu^{-2r}$.

The following propositions, which are useful to find a solution of problem (2), are respectively the Corollary 2.2 and Lemma 2.3 in [8].

Proposition 2.2. *There is a number $\beta < 1$ such that, if we denote by y_0 one of the critical points of \overline{J}_p near ∂B^{n+1} , then the following bound holds for $y \in B_{\beta(1-|y_0|)}(y_0)$:*

$$(1 - |y_0|)^{-1} \|\nabla \overline{J}_p\| + \|\nabla \nabla \overline{J}_p\| \leq c, \quad |\det(\text{Hess}(\overline{J}_p))| \geq c^{-1}.$$

For $y \in B_{\beta(1-|y_0|)}(y_0)$ we have $\|\nabla \overline{J}_p\| \geq c^{-1}(1 - |y_0|)$.

Proposition 2.3. *Suppose f, g are C^2 functions in the closed unit ball \overline{B}^{n+1} in \mathbb{R}^{n+1} . Suppose there is a positive constant c such that*

$$\|\nabla f\| + \|\nabla \nabla f\| \leq c, \quad |\det(\text{Hess}(f))| \geq c^{-1} \quad \text{and} \quad \inf_{\partial B_1} \|\nabla f\| \geq c^{-1}.$$

Assume f has a unique critical point y_0 in B^{n+1} , and g is close to f in the sense that

$$\|\nabla(f - g)\| + \|\nabla \nabla(f - g)\| \leq \epsilon.$$

If ϵ is sufficiently small, then g has a unique critical point y_1 in B^{n+1} .

3. The projected equation

To begin with, we will do several transformations of equation (2). One of those transformations involves the definition of an operator

$$\mathcal{T} : \mathcal{B}^{2,q} \rightarrow \mathcal{B}^{0,q}, \quad \text{where} \quad \mathcal{B}^{j,q} = C^2(B_{\beta(1-|y_0|)}(y_0), H^{j,q}(S^n) \cap W), \quad j = 0, 2,$$

by setting $\mathcal{T}(\eta)(y) = T(y, \eta)$; this operator and the inverse function Theorem allow us to find a solution to problem (5).

After multiplying a solution u of equation (2) by a suitable constant, we can rewrite that equation as

$$Lu + \frac{n(n-2)}{4} K \text{vol}(S^n) (J_p(u))^{-1} u^p = 0, \tag{12}$$

where $Lu = \Delta u - \frac{n(n-2)}{4} u$. Let y_0 be a critical point of \overline{J}_p which is one of the critical points of \overline{J}_p near ∂B^{n+1} given by Proposition 2.1 in [8]. Let $y \in B_{\beta(1-|y_0|)}(y_0)$, with $0 < \beta < 1$. To find a solution of equation (12), we will consider first the equation

$$Lu + \frac{n(n-2)}{4} \text{vol}(S^n) (\overline{J}_p(y))^{-1} K u^p = 0, \tag{13}$$

where we have replaced $J_p(u)$ by $\overline{J}_p(y)$.

A straightforward calculation shows that if u is solution of (13), $F : S^n \rightarrow S^n$ is a conformal transformation and $v = \alpha_F(u) : |(F^{-1})'|^{n-2} u \circ F^{-1}$, then v is a solution of the problem

$$Lv + \frac{(n-2)n}{4} \text{vol}(S^n)(\overline{J}_p(y))^{-1} K \circ F^{-1} |(F^{-1})'|^{n-2} \delta v^p = 0. \quad (14)$$

Setting $v = 1 + \eta$, and defining $\mathcal{L}(\eta) = \Delta\eta + n\eta$, $\mathcal{Q}(\eta) = \frac{n(n-2)}{4} \left((1+\eta)^{\frac{n+2}{n-2}} - 1 - \frac{n+2}{n-2} \eta \right)$, and $a = \text{vol}(S^n)(\overline{J}_p(y))^{-1} K \circ F^{-1} |(F^{-1})'|^{n-2} \delta (1+\eta)^{-\delta}$, if v is a solution of equation (14), then η is a solution of problem

$$\mathcal{L}(\eta) + \mathcal{Q}(\eta) = \frac{(n-2)n}{4} (1-a)(1+\eta)^{\frac{n+2}{n-2}}. \quad (15)$$

Let $\{\xi_1, \xi_2, \dots, \xi_{n+1}\}$ a generator set of the first eigenfunctions of the laplacian of S^n , that is,

$$\mathcal{L}(\xi_i) = \Delta\xi_i + n\xi_i = 0, \quad i = 1, 2, \dots, n+1.$$

This obstruction to invert the linear operator \mathcal{L} may be removed by replacing equation (15) by the projected equation $T(y, \eta) = 0$, where

$$T(y, \eta) = \mathcal{L}(\eta) + \mathbf{P}(\mathcal{Q}(\eta)) - \mathbf{P} \left(\frac{(n-2)n}{4} (1-a)(1+\eta)^{\frac{n+2}{n-2}} \right), \quad (16)$$

and \mathbf{P} denotes the \mathbb{L}^2 -orthogonal projection onto the orthogonal complement W of the first eigenspace of S^n , where we have used that $(\mathcal{L}(\eta), \xi_i) = 0$ implies $\mathbf{P}(\mathcal{L}(\eta)) = \mathcal{L}(\eta)$.

In order to keep track of the dependence on y , as in [8], we define a map

$$\mathcal{T} : \mathcal{B}^{2,q} \rightarrow \mathcal{B}^{0,q}, \quad \text{where} \quad \mathcal{B}^{j,q} = C^2(B_{\beta(1-|y_0|)}(y_0), H^{j,q}(S^n) \cap W) \quad j = 0, 2,$$

by setting $\mathcal{T}(\eta)(y) = T(y, \eta)$, where η is the map $\eta(y) = \eta_y$. We choose a norm on $\mathcal{B}^{j,q}$ which reflects the scales which appear in the problem:

$$\|\eta\|_{\mathcal{B}^{j,q}} = \sup_y \{ \|\eta_y\|_{j,q} + (1-|y_0|) \|\nabla_y \eta_y\|_{j,q} + (1-|y_0|)^2 \|\nabla_y \nabla_y \eta_y\|_{j,q} \}, \quad j = 0, 2.$$

Hence,

$$\|\mathcal{T}(\eta)\|_{\mathcal{B}^{0,q}} = \sup_y \{ \|T(y, \eta)\|_{0,q} + (1-|y_0|) \|\nabla_y T(y, \eta)\|_{0,q} + (1-|y_0|)^2 \|\nabla_y \nabla_y T(y, \eta)\|_{0,q} \}.$$

One of the main objectives of this work is to prove the existence of solutions of the projected equation (16). To reach it we will prove a similar result to Lemma 2.5 in [8].

Theorem 3.1. *For $p \rightarrow \frac{n+2}{n-2}$ and $q \in (n/2, n)$, the function \mathcal{T} is C^1 and satisfies the following bounds:*

1. $\|\mathcal{T}(0)\| \leq C\epsilon(p)\mu^\sigma$, where $\epsilon(p) \rightarrow 0$ when $p \rightarrow \frac{n+2}{n-2}$ and $\sigma < 2$.
2. $\|\mathcal{T}'(0)\| \leq C$.

$$3. \quad \|\mathcal{T}'(\eta_1) - \mathcal{T}'(\eta_0)\| \leq C\|\eta_1 - \eta_0\|, \quad \|\eta_1\| \leq \frac{1}{4}, \quad \|\eta_0\| \leq \frac{1}{4}.$$

Moreover, $\|(\mathcal{T}'(0))^{-1}\| \leq C$, where the constant C is independent on p . There exists $\eta \in \mathcal{B}^{2,q}$ with $\|\eta\| \leq C\epsilon(p)\mu^\sigma$ and $\mathcal{T}(\eta) = 0$. Furthermore η is the unique small solution of $\mathcal{T}(\eta) = 0$.

Proof. The bound for

$$\|\mathcal{T}(0)\|_{\mathcal{B}^{0,q}} = \left\{ \sup_y \|T(y, 0)\|_{0,q} + (1 - |y_0|) \|\nabla_y T(y, 0)\|_{0,q} + (1 - |y_0|)^2 \|\nabla_y \nabla_y T(y, 0)\|_{0,q} \right\}$$

follows from the following three lemmas.

Lemma 3.2. For any $q \in (\frac{n}{2}, n)$, $\|T(y, 0)\|_{0,q} \leq C\mu^{2-2w}$, where $0 < w < 1$.

Proof. For $\eta = 0$ we have that

$$\begin{aligned} T(y, 0) &= -\mathbf{P} \left(\frac{(n-2)n}{4} (1 - a_0) \right) \\ &= \frac{(n-2)n}{4} \text{vol}(S^n) (\overline{\mathcal{J}}_p(y))^{-1} \mathbf{P} \left(K \circ F_y |F'_y|^{\frac{n-2}{2}\delta} - (\text{vol}(S^n))^{-1} \overline{\mathcal{J}}_p(y) \right), \end{aligned}$$

where $a_0 = a(\xi, y, 0) = \text{vol}(S^n) (\overline{\mathcal{J}}_p(y))^{-1} K \circ F_y |F'_y|^{\frac{n-2}{2}\delta}$, and $|F'_y| = \frac{1-|y|^2}{|y+\xi|^2}$, $\xi \in S^n$.

It is easy to see that

$$|T(y, 0)| \leq C \left[\left| |F'_y|^{\frac{n-2}{2}\delta} - 1 \right| + \left| (\text{vol}(S^n))^{-1} \overline{\mathcal{J}}_p(y) - K \left(\frac{y}{|y|} \right) \right| + \left| K \circ F_y - K \left(\frac{y}{|y|} \right) \right| \right].$$

To finish the lemma, in the following claims we will show that the terms in the right hand side of the previous inequality have the required bound.

Claim 1. $\left| |F'_y|^{\frac{n-2}{2}\delta} - 1 \right| \leq C\mu^{2-2w}$, with $0 < w < 1$ and $y \in B_{\beta(1-|y_0|)}(y_0)$.

Proof. Let us observe that $|F'_y|^{\frac{n-2}{2}\delta}$ is of the form δ^δ . Taking $0 < w < 1$ and using the L'Hôpital rule we get

$$\lim_{\delta \rightarrow 0} \frac{\delta^\delta - 1}{\delta^{1-w}} = 0.$$

Then, for δ small enough, $|\delta^\delta - 1| \leq C\delta^{1-w} \leq C\mu^{2-2w}$, and consequently,

$$\left| |F'_y|^{\frac{n-2}{2}\delta} - 1 \right| \leq C\mu^{2-2w}. \quad \checkmark$$

Claim 2. $\left| (\text{vol}(S^n))^{-1} \overline{\mathcal{J}}_p(y) - K \left(\frac{y}{|y|} \right) \right| \leq C\mu^{2-2w}$, where $0 < w < 1$.

Proof. First observe that

$$\left| (\text{vol}(S^n))^{-1} \overline{\mathcal{J}}_p(y) - K \left(\frac{y}{|y|} \right) \right| \leq \left| \frac{\overline{\mathcal{J}}_p(y)}{\text{vol}(S^n)} - \frac{\overline{\mathcal{J}}_p(y)}{v_p(y)} \right| + \left| \frac{\overline{\mathcal{J}}_p(y)}{v_p(y)} - K \left(\frac{y}{|y|} \right) \right|.$$

Using Claim (1), we get

$$\left| \frac{\overline{J_p}(y)}{\text{vol}(S^n)} - \frac{\overline{J_p}(y)}{v_p(y)} \right| \leq C_1 \left| \frac{v_p(y) - \text{vol}(S^n)}{v_p(y)\text{vol}(S^n)} \right| \leq M_1 \mu^{2-2w}.$$

To find the bound of the second term in the right hand side, we consider the function $\hat{J}_p = \frac{\overline{J_p}}{v_p}$. By Taylor's Theorem, there exists ζ between y and $\frac{y}{|y|}$ such that

$$\hat{J}_p(y) = \hat{J}_p\left(\frac{y}{|y|}\right) + \frac{\partial \hat{J}_p}{\partial r}\left(\frac{y}{|y|}\right)\left(y - \frac{y}{|y|}\right) + \frac{\partial^2 \hat{J}_p}{\partial r^2}(\zeta)\left(y - \frac{y}{|y|}\right)^2.$$

Since $\frac{\partial \hat{J}_p}{\partial r}\left(\frac{y}{|y|}\right) = 0$ and $\hat{J}_p|_{S^n} = K$, then

$$\left| \frac{\overline{J_p}(y)}{v_p(y)} - K\left(\frac{y}{|y|}\right) \right| = \left| \hat{J}_p(y) - \hat{J}_p\left(\frac{y}{|y|}\right) \right| \leq \left| \frac{\partial^2 \hat{J}_p}{\partial r^2}(\zeta) \right| \left| y - \frac{y}{|y|} \right|^2 \leq C\mu^2.$$

Therefore,

$$\left| (\text{vol}(S^n))^{-1} \overline{J_p}(y) - K\left(\frac{y}{|y|}\right) \right| \leq C\mu^{2-2w} + C\mu^2 \leq C\mu^{2-2w}. \quad \checkmark$$

The inequality $|T(y, 0)| \leq C\mu^{2-2w}$ follows from Claims 1 and 2 and Proposition 2.1. Consequently,

$$\|T(y, 0)\|_{0,q} = \left(\int_{S^n} |T(y, 0)|^q d\sigma_g \right)^{1/q} \leq C\mu^{2-2w}. \quad \checkmark$$

Now, we will do the estimates of the first derivative of $T(y, 0)$ in the y variable.

Lemma 3.3. *For any $q \in (\frac{n}{2}, n)$, $\|\nabla_y T(y, 0)\|_{0,q} \leq C\mu^{1-w}$, with $0 < w < 1$.*

Proof. A calculation shows that

$$\left| \frac{\partial T(y, 0)}{\partial y_i} \right| \leq C \left[\left| \frac{\partial |F'_y|^{\frac{n-2}{2}} \delta}{\partial y_i} \right| + \left| \frac{\partial K \circ F_y}{\partial y_i} \right| + \left| \frac{\partial (\overline{J_p}(y))^{-1}}{\partial y_i} \right| \right].$$

The proof of the following claims conclude the proof of the lemma.

Claim 3.

$$\left\| \frac{\partial (\overline{J_p}(y))^{-1}}{\partial y_i} \right\|_{0,q} \leq C\mu.$$

Proof. Since $\frac{\partial \hat{J}_p}{\partial r} = 0$ in ∂B^{n+1} , the mean value Theorem implies $\left| \frac{\partial \hat{J}_p}{\partial r}(y) \right| \leq C(1 - |y_0|)$.

Hence, $\left| \frac{\partial \hat{J}_p}{\partial y_i} \right| \leq C(1 - |y_0|)$. From $\hat{J}_p(y) = \frac{\overline{J_p}(y)}{v_p(y)}$ and $\frac{\partial (\overline{J_p}(y))}{\partial y_i} = v_p(y) \frac{\partial (\hat{J}_p(y))}{\partial y_i} + \hat{J}_p(y) \frac{\partial (v_p(y))}{\partial y_i}$, we get

$$\left| \frac{\partial (\overline{J_p}(y))}{\partial y_i} \right| \leq C \left| \frac{\partial (\hat{J}_p(y))}{\partial y_i} \right| + C \left| \frac{\partial (v_p(y))}{\partial y_i} \right| \leq C(1 - |y_0|).$$

Therefore

$$\left| \frac{\partial(\overline{J_p}(y))^{-1}}{\partial y_i} \right| \leq C \left| \frac{\partial(\overline{J_p}(y))}{\partial y_i} \right| \leq C(1 - |y_0|) \leq C\mu. \quad \checkmark$$

Claim 4.

$$\|\nabla_y |F'_y|^{\frac{n-2}{2}\delta}\|_{0,q} \leq C\mu.$$

Proof. Since $|F'_y|(\xi) = \frac{1-|y|^2}{|y+\xi|^2}$, a straightforward calculation shows that

$$\frac{\partial |F'_y|^{\frac{n-2}{2}\delta}}{\partial y_i} = -(n-2)\delta |F'_y|^{\frac{n-2}{2}\delta} \left(\frac{y_i}{1-|y|^2} + \frac{y_i+\xi_i}{|y+\xi|^2} \right), \text{ and therefore } \left| \frac{\partial |F'_y|^{\frac{n-2}{2}\delta}}{\partial y_i} \right| \leq C\mu. \quad \checkmark$$

Proposition 2.1 and Claims 3 and 4 yields to $|\nabla_y T(y, 0)| \leq C\mu^{1-w}$, and therefore,

$$\|\nabla_y T(y, 0)\|_{0,q} = \left(\int_{S^n} |\nabla_y T(y, 0)|^q d\sigma \right)^{1/q} \leq C\mu^{1-w},$$

where w is a positive number less than one. \checkmark

Now, we will estimate the second derivatives of $T(y, 0)$ with respect to the y variable.

Lemma 3.4. *For any $q \in (\frac{n}{2}, n)$ and $1 - \frac{n}{2q} < r < \frac{1}{2}$, we have $\|\nabla_y \nabla_y T(y, 0)\|_{0,q} \leq C\mu^{-2r}$.*

Proof. Differentiating $T(y, 0)$ twice with respect to the y variable we get

$$\begin{aligned} \frac{\partial^2 T(y, 0)}{\partial y_j \partial y_i} &= \text{vol}(S^n) \frac{n(n-2)}{4} \frac{\partial}{\partial y_j} \mathbf{P} [A + B + D], \quad \text{where } A = (\overline{J_p}(y))^{-1} K \circ F_y \frac{\partial |F'_y|^{\frac{n-2}{2}\delta}}{\partial y_i}, \\ B &= (\overline{J_p}(y))^{-1} |F'_y|^{\frac{n-2}{2}\delta} \frac{\partial K \circ F_y}{\partial y_i} \quad \text{and} \quad D = K \circ F_y |F'_y|^{\frac{n-2}{2}\delta} \frac{\partial (\overline{J_p}(y))^{-1}}{\partial y_i}. \end{aligned}$$

Let us estimate the first derivatives of A , B and D . Since

$$\frac{\partial A}{\partial y_j} = K \circ F_y \frac{\partial |F'_y|^{\frac{n-2}{2}\delta}}{\partial y_i} \frac{\partial (\overline{J_p}(y))^{-1}}{\partial y_j} + (\overline{J_p}(y))^{-1} \frac{\partial |F'_y|^{\frac{n-2}{2}\delta}}{\partial y_i} \frac{\partial K \circ F_y}{\partial y_j} + (\overline{J_p}(y))^{-1} K \circ F_y \frac{\partial^2 |F'_y|^{\frac{n-2}{2}\delta}}{\partial y_j \partial y_i},$$

and

$$\frac{\partial}{\partial y_j} \left(\frac{\partial |F'_y|^{\frac{n-2}{2}\delta}}{\partial y_i} \right) = -\frac{(n-2)^2}{2} \delta^2 |F'_y|^{\frac{n-2}{2}\delta} \left(\frac{|y+\xi|^2}{1-|y|^2} \right) \frac{\partial}{\partial y_j} \left(\frac{1-|y|^2}{|y+\xi|^2} \right) \left(\frac{y_i}{1-|y|^2} + \frac{y_i+\xi_i}{|y+\xi|^2} \right),$$

Claims 3 and 4 and Proposition 2.1 yield to $\left\| \frac{\partial A}{\partial y_i} \right\|_{0,q} \leq C$.

Now,

$$\begin{aligned} \frac{\partial B}{\partial y_j} &= \frac{\partial}{\partial y_j} \left((\overline{J_p}(y))^{-1} |F'_y|^{\frac{n-2}{2}\delta} \frac{\partial K \circ F_y}{\partial y_i} \right) = |F'_y|^{\frac{n-2}{2}\delta} \frac{\partial K \circ F_y}{\partial y_i} \frac{\partial (\overline{J_p}(y))^{-1}}{\partial y_j} \\ &\quad + (\overline{J_p}(y))^{-1} \frac{\partial K \circ F_y}{\partial y_i} \frac{\partial |F'_y|^{\frac{n-2}{2}\delta}}{\partial y_j} + (\overline{J_p}(y))^{-1} |F'_y|^{\frac{n-2}{2}\delta} \frac{\partial^2 K \circ F_y}{\partial y_j \partial y_i}. \end{aligned}$$

Hence, the inequality $\left\| \frac{\partial B}{\partial y_i} \right\|_{0,q} \leq C\mu^{-2r}$ follows from the inequalities in Proposition 2.1 and Lemma 3.3. Finally, since

$$\begin{aligned} \frac{\partial D}{\partial y_j} &= \frac{\partial}{\partial y_j} \left(K \circ F_y |F'_y|^{\frac{n-2}{2}\delta} \frac{\partial(\overline{J_p}(y))^{-1}}{\partial y_i} \right) = |F'_y|^{\frac{n-2}{2}\delta} \frac{\partial(\overline{J_p}(y))^{-1}}{\partial y_i} \frac{\partial K \circ F_y}{\partial y_j} \\ &\quad + K \circ F_y \frac{\partial(\overline{J_p}(y))^{-1}}{\partial y_i} \frac{\partial |F'_y|^{\frac{n-2}{2}\delta}}{\partial y_j} + K \circ F_y |F'_y|^{\frac{n-2}{2}\delta} \frac{\partial^2(\overline{J_p}(y))^{-1}}{\partial y_j \partial y_i}, \end{aligned}$$

from Claims 3 and 4 and Proposition 2.1, we get $\left\| \frac{\partial D}{\partial y_i} \right\|_{0,q} \leq C$. The previous inequalities yield $\|\nabla_y \nabla_y T(y, 0)\|_{0,q} \leq C\mu^{-2r}$, as desired. \square

Using the previous lemmas, we reach the bound

$$\begin{aligned} \|\mathcal{T}(0)\|_{\mathcal{B}^{0,q}} &= \sup_y \{ \|T(y, 0)\|_{0,q} + (1 - |y_0|) \|\nabla_y T(y, 0)\|_{0,q} + (1 - |y_0|)^2 \|\nabla_y \nabla_y T(y, 0)\|_{0,q} \} \\ &\leq C\mu^{2-2w} + C\mu^{2-2r} \leq C\epsilon(p)\mu^\sigma, \end{aligned}$$

where $\sigma < 2$ and $\epsilon(p) = \mu^{\sigma'}$, with σ' a small positive number.

Now we will estimate $\|\mathcal{T}'(0)\| = \sup_{\|\phi\|_{B^{2,q}} \leq 1} \|\mathcal{T}'(0)\phi\|_{0,q}$, where $\|\mathcal{T}'(0)\phi\|_{0,q}$ is given by

$$\sup_y \{ \|\mathcal{T}'(y, 0)(\phi)\|_{0,q} + (1 - |y_0|) \|\nabla_y \mathcal{T}'(y, 0)(\phi)\|_{0,q} + (1 - |y_0|)^2 \|\nabla_y \nabla_y \mathcal{T}'(y, 0)(\phi)\|_{0,q} \}.$$

For this, consider $\phi \in B^{2,q}$ satisfying $\|\phi\|_{B^{2,q}} \leq 1$. Let $y \in B_{\alpha(1-|y_0|)}(y_0)$. Since

$$\begin{aligned} T(y, \eta) &= \mathcal{L}(\eta) + \mathbf{P}(Q(\eta)) \\ &\quad - \mathbf{P}\left(\frac{n(n-2)}{4}(1 - \text{vol}(S^n)(\overline{J_p}(y))^{-1} K \circ F_y |F'_y|^{\frac{n-2}{2}\delta} (1 + \eta)^{-\delta} (1 + \eta)^{\frac{n+2}{n-2}}\right), \end{aligned}$$

we have that

$$T'_y(0)(\phi) = \mathcal{L}(\phi) - \mathbf{P}\left(\frac{n(n+2)}{4}\phi(1 - a_0) + \frac{n(n-2)}{4}\delta\phi a_0\right),$$

where $a_0 = \text{vol}(S^n)(\overline{J_p}(y))^{-1} K \circ F_y |F'_y|^{\frac{n-2}{2}\delta}$. Since $q > \frac{n}{2}$, from the Sobolev embedding Theorem we get $\|\phi\|_{L^\infty} \leq C\|\phi\|_{2,q} \leq C\|\phi\|_{B^{2,q}} \leq C$. Therefore $|\mathcal{L}(\phi)| \leq C$.

From this inequality and the estimates of Lemma 3.2, we obtain $\|\mathcal{T}'(y, 0)(\phi)\| \leq C$, and $\|\mathcal{T}'(y, 0)(\phi)\|_{0,q} \leq C$. Working similarly, and using the fact that $\phi, \nabla_y \phi, \nabla_y \nabla_y \phi$ belong to $\mathcal{H}^{2,q}(S^n)$ for $q > \frac{n}{2}$, we get $\|\mathcal{T}'(0)\| \leq C$.

Now, we will show that the derivative of \mathcal{T}' is Lipschitz; that is,

$$\|\mathcal{T}'(\eta_1) - \mathcal{T}'(\eta_0)\| \leq C\|\eta_1 - \eta_0\|, \quad \|\eta_1\|, \|\eta_0\| \leq \frac{1}{4}.$$

For this, taking $\phi \in \mathcal{B}^{2,p}$ such that $\|\phi\|_{\mathcal{B}^{2,p}} \leq 1$, we get

$$\begin{aligned} \mathcal{T}'(\eta) \cdot \phi &= \mathcal{L}(\phi) + \frac{n(n+2)}{4} \mathbf{P}\left[(1 + \eta)^{\frac{4}{n-2}} \phi - \phi\right] \\ &\quad - \mathbf{P}\left[\frac{n(n+2)}{4}(1 - a_\eta)(1 + \eta)^{\frac{4}{n-2}} \phi - \delta \frac{n(n-2)}{4} a_\eta (1 + \eta)^{\frac{4}{n-2}} \phi\right], \end{aligned}$$

where $a_\eta = a_0(1 + \eta)^{-\delta}$. Since

$$\begin{aligned} (\mathcal{T}'_y(\eta_1) - \mathcal{T}'_y(\eta_0))\phi &= \mathbf{P} \left(\left[(1 + \eta_1)^{\frac{4}{n-2}} - (1 + \eta_0)^{\frac{4}{n-2}} \right] \phi \right) \\ &\quad - \mathbf{P} \left[\left(\frac{n(n+2)}{4} + \delta \frac{n(n-2)}{4} \right) (a_{\eta_0} - a_{\eta_1}) (1 + \eta_1)^{\frac{4}{n-2}} \phi \right] \\ &\quad - \mathbf{P} \left[\left(\frac{n(n+2)}{4} (a_{\eta_0} - 1) + \delta \frac{n(n-2)}{4} a_{\eta_0} \right) [(1 + \eta_1)^{\frac{4}{n-2}} - (1 + \eta_0)^{\frac{4}{n-2}}] \phi \right], \end{aligned}$$

using that $\|\eta_1\|, \|\eta_0\| \leq \frac{1}{4}$ and the mean value Theorem, we get

$$\begin{aligned} |(\mathcal{T}'_y(\eta_1) - \mathcal{T}'_y(\eta_0))\phi| &\leq C|\eta_1 - \eta_0|\|\phi\| + C|a_0|\delta|\eta_1 - \eta_0|\|\phi\| \\ &\quad + C(|a_{\eta_0} - 1| + |a_{\eta_0}|)|\eta_1 - \eta_0|\|\phi\|, \end{aligned}$$

and therefore

$$\|(\mathcal{T}'_y(\eta_1) - \mathcal{T}'_y(\eta_0))\phi\|_{0,q} \leq C\|\eta_1 - \eta_0\|_{0,q}.$$

To finish the proof of Theorem 1, we need to show that $\mathcal{T}'(0)$ has a bounded inverse. Let $\phi \in \mathcal{B}^{2,q}(S^n)$ and $\Psi \in \mathcal{B}^{0,q}(S^n)$. Consider the problem $\mathcal{T}'(0)\phi = \Psi$. Let us recall that

$$\|\phi\|_{\mathcal{B}^{2,q}(S^n)} = \sup_y \{ \|\phi\|_{2,q} + (1 - |y_0|)\|\nabla_y \phi\|_{2,q} + (1 - |y_0|)^2 \|\nabla_y \nabla_y \phi\|_{2,q} \}.$$

Elliptic estimates shows that $\|\phi\|_{2,q} \leq C\|\mathcal{L}(\phi)\|_{0,q}$. Since

$$\Psi = \mathcal{T}'_y(0)(\phi) = \mathcal{L}(\phi) - \mathbf{P} \left(\frac{n(n+2)}{4} \phi(1 - a_0) + \frac{n(n-2)}{4} \delta \phi a_0 \right),$$

from the estimates of Lemma 3.2 we get

$$\begin{aligned} \left\| \mathbf{P} \left(\frac{n(n+2)}{4} \phi(1 - a_0) + \frac{n(n-2)}{4} \delta \phi a_0 \right) \right\|_{0,q} &\leq C\epsilon(p)\mu^\sigma \|\phi\|_{0,q} \\ &\leq C\epsilon(p)\mu^\sigma \|\phi\|_{2,q}; \end{aligned}$$

then,

$$\|\phi\|_{2,q} \leq C\|\mathcal{L}(\phi)\|_{0,q} \leq k(\|\Psi\|_{0,q} + C\epsilon(p)\mu^\sigma \|\phi\|_{2,q}).$$

Taking $\mu^\sigma \epsilon(p)$ small we get that $1 - kC\epsilon(p)\mu^\sigma > 0$ and $\|\phi\|_{2,q} \leq C\|\Psi\|_{0,q}$. Working analogously, we have that

$$\|\nabla_y \phi\|_{2,q} \leq L\|\nabla_y \Psi\|_{0,q} + L_1\mu^{1-w}\|\Psi\|_{0,q}$$

and

$$\|\nabla_y \nabla_y \phi\|_{2,q} \leq C_1\|\nabla_y \nabla_y \Psi\|_{0,q} + C_2\mu^{1-w}\|\nabla_y \Psi\|_{0,q} + (C_3\mu^{-2r} + C_4\mu^{2-2w})\|\Psi\|_{0,q}.$$

Therefore,

$$\|\phi\|_{\mathcal{B}^{2,q}(S^n)} \leq C \sup_y \{ \|\Psi\|_{0,q} + (1 - |y_0|)\|\nabla_y \Psi\|_{0,q} + (1 - |y_0|)^2 \|\nabla_y \nabla_y \Psi\|_{0,q} \} \leq C\|\Psi\|_{\mathcal{B}^{0,q}(S^n)}.$$

The rest of the proof follows from the inverse function Theorem. \(\square\)

4. Integral and L^q estimates of the function η_y

In this section, given the solution η_y , $y \in B_{\beta(1-|y_0|)}$, of the projected equation, we will find L^q estimates not only of the function η_y , but also of its first and second y derivatives; in addition, we will do also integral estimates of $\nabla_y \eta_y$ and $\nabla_y \nabla_y \eta_y$.

Lemma 4.1. *For $q \in (\frac{n}{2}, n)$, $\|\eta_y\|_{0,q} \leq C\epsilon(p)\mu^\sigma$, with $\sigma < 2$, where $\epsilon(p) \rightarrow 0$ as $p \rightarrow \frac{n+2}{n-2}$.*

Proof. From Theorem 3.1, $T(y, \eta_y) = 0$. Then,

$$\mathcal{L}(\eta_y) = -\frac{n(n-2)}{4}\mathbf{P}\left((1+\eta_y)^{\frac{n+2}{n-2}} - 1 - \frac{n+2}{n-2}\eta_y\right) + \frac{n(n-2)}{4}\mathbf{P}\left((1-a)(1+\eta_y)^{\frac{n+2}{n-2}}\right).$$

Setting $a = a_0 D$, where $D = (1 + \eta_y)^{-\delta}$, we have

$$|1 - a| = |a - 1| = |a_0 D - 1| = |a_0(D - 1) + (a_0 - 1)| \leq |a_0||D - 1| + |a_0 - 1|.$$

From the mean value Theorem it follows that

$$|\mathcal{L}(\eta_y)| \leq C|\eta_y|^2 + C\delta|a_0||\eta_y| + C|a_0 - 1|.$$

Using Hölder's inequality, the estimates of Lemma 1, Theorem 1, $q > \frac{n}{2}$ and the Sobolev embedding Theorem, we have

$$\begin{aligned} \|\mathcal{L}(\eta_y)\|_{0,q,S^n} &\leq C\|\eta_y\|_\infty\|\eta_y\|_{0,q,S^n} + C\mu^2\|\eta_y\|_{0,q,S^n} + C\epsilon(p)\mu^\sigma \\ &\leq C\epsilon(p)\mu^\sigma\|\eta_y\|_{2,q,S^n} + C\mu^2\|\eta_y\|_{2,q,S^n} + C\epsilon(p)\mu^\sigma. \end{aligned}$$

Since $\|\eta_y\|_{2,q,S^n} \leq C\|\mathcal{L}(\eta_y)\|_{0,q,S^n}$, then $\|\eta_y\|_{0,q,S^n} \leq \|\eta_y\|_{2,q,S^n} \leq C\epsilon(p)\mu^\sigma$, as desired. \square

Lemma 4.2. *For $q \in (\frac{n}{2}, n)$, $\|\nabla_y \eta_y\|_{0,q} \leq C\mu^{1-w}$, with $0 < w < 1$.*

Proof. Differentiating the equation

$$0 = T(y, \eta_y) = \mathcal{L}(\eta_y) + \mathbf{P}(Q(\eta_y)) - \mathbf{P}\left(\frac{n(n-2)}{4}(1-a)(1+\eta_y)^{\frac{n+2}{n-2}}\right),$$

we find that the terms of its derivative satisfy the inequalities

$$|\nabla_y a| \leq C(|\nabla_y a_0| + \mu^2|\eta'_y|), \quad \text{where } a = a_0(1 + \eta_y)^{-\delta},$$

$$\begin{aligned} \left|\frac{\partial}{\partial y_i}\mathbf{P}\left(\frac{n(n-2)}{4}(1-a)(1+\eta_y)^{\frac{n+2}{n-2}}\right)\right| &\leq C|1-a||\eta'_y| + C|\nabla_y a| \\ &\leq (C\delta|a_0||\eta_y| + C_2|a_0 - 1|)|\eta'_y| + C_3|\nabla_y a| \\ &\leq C(\mu^2|a_0||\eta_y| + |a_0 - 1| + \mu^2)|\eta'_y| + C|\nabla_y a_0|, \end{aligned}$$

and

$$\left|\frac{n(n-2)}{4}\frac{\partial}{\partial y_i}\mathbf{P}\left((1+\eta_y)^{\frac{n+2}{n-2}} - 1 - \frac{n+2}{n-2}\eta_y\right)\right| \leq C|\eta'_y||\eta_y|,$$

where we have used the estimates of Theorem 3.1 and $\delta = C\mu^2$.

Hence,

$$|\mathcal{L}(\eta'_y)| \leq C\mu^2|a_0||\eta_y||\eta'_y| + C_2|a_0 - 1||\eta'_y| + C_3|\nabla_y a_0| + C\mu^2|\eta'_y| + C|\eta'_y||\eta_y|.$$

Using Hölder's inequality, the estimates in Theorem 3.1 and Lemma 4.1, we arrive to

$$\begin{aligned} \|\eta'_y\|_{2,q,S^n} &\leq \|\mathcal{L}(\eta'_y)\|_{0,q,S^n} \leq C_2\epsilon(p)\mu^{\sigma+2}\|\eta'_y\|_{0,q,S^n} + C_3\|\nabla_y a_0\|_{0,q,S^n} \\ &\quad + C\mu^2\|\eta'_y\|_{0,q,S^n} + C\|\eta'_y\|_{0,q,S^n}\|\eta_y\|_\infty + C_2\|a_0 - 1\|_{0,q}\|\eta'_y\|_\infty \\ &\leq C_2\epsilon(p)\mu^{\sigma+2}\|\eta'_y\|_{0,q,S^n} + C_3\mu^{1-w} + C\mu^2\|\eta'_y\|_{0,q,S^n} + C\epsilon(p)\mu^\sigma\|\eta'_y\|_{0,q,S^n} \\ &\quad + C\epsilon(p)\mu^\sigma\|\eta'_y\|_{2,q,S^n}, \end{aligned}$$

and therefore $\|\eta'_y\|_{2,q,S^n} \leq C\mu^{1-w}$ for $0 < w < 1$. □

Differentiating twice the equation $T(y, \eta) = 0$ and working as in Lemma 4.2, we get

Lemma 4.3. For $q \in (\frac{n}{2}, n)$, $\|\nabla_y \nabla_y \eta_y\|_{0,q} \leq C\mu^{-2r}$, with $1 - \frac{n}{2q} < r < \frac{1}{2}$.

In what follows, we will estimate the integral of the function η'_y , $y \in B_{\beta(1-y_0)}(y_0)$.

Lemma 4.4. For $q \in (\frac{n}{2}, n)$ and $y \in B_{\beta(1-y_0)}(y_0)$, $|\int_{S^n} \nabla_y \eta_y d\sigma| \leq C\epsilon(p)\mu^\sigma$, with $\sigma < 2$.

Proof. From $\mathcal{L}(\eta_y) + \mathbf{P}(Q(\eta_y)) - \mathbf{P}\left(\frac{n(n-2)}{4}(1-a)(1+\eta_y)^{\frac{n+2}{n-2}}\right) = 0$, and $\int_{S^n} \mathbf{P}(f)d\sigma = \int_{S^n} f d\sigma$, $f \in L^2(S^n)$, we have

$$0 = \int_{S^n} T(y, \eta_y)d\sigma = \int_{S^n} \mathcal{L}(\eta_y)d\sigma + \int_{S^n} Q(\eta_y)d\sigma - \int_{S^n} \left(\frac{n(n-2)}{4}(1-a)(1+\eta_y)^{\frac{n+2}{n-2}}\right)d\sigma.$$

Using that $\mathcal{L}(\eta_y) = \Delta\eta_y + n\eta_y$, we obtain

$$\int_{S^n} n\eta_y d\sigma = - \int_{S^n} Q(\eta_y)d\sigma + \int_{S^n} \left(\frac{n(n-2)}{4}(1-a)(1+\eta_y)^{\frac{n+2}{n-2}}\right)d\sigma.$$

Setting $A = \text{Vol}(S^n)\overline{\mathcal{J}}_p^{-1}(y)K \circ F_y|F'_y|^{\frac{n-2}{2}\delta}$, $D = (1+\eta_y)^{-\delta}$ and $E = (1+\eta_y)^{\frac{n+2}{n-2}}$, we get

$$\int_{S^n} \left(\frac{n(n-2)}{4}(1-a)(1+\eta_y)^{\frac{n+2}{n-2}}\right)d\sigma = \frac{n(n-2)}{4} \int_{S^n} (1-AD)Ed\sigma.$$

Hence,

$$\int_{S^n} n\eta_y d\sigma = - \int_{S^n} Q(\eta_y)d\sigma + \frac{n(n-2)}{4} \int_{S^n} (1-AD)Ed\sigma,$$

and therefore,

$$\int_{S^n} \eta_y d\sigma = -\frac{1}{n} \int_{S^n} Q(\eta_y)d\sigma - \frac{n-2}{4} \int_{S^n} (AD-1)Ed\sigma.$$

Writing $(AD-1)E = (AD-1)(E-1) + A(D-1) + A-1$, and observing that $\int_{S^n} Ad\sigma = cte$, we have

$$\begin{aligned} \frac{\partial}{\partial y_i} \int_{S^n} [(AD-1)E] d\sigma &= \int_{S^n} [(A'D + AD')(E-1) + (AD-1)E'] d\sigma \\ &\quad + \int_{S^n} [A'(D-1) + AD'] d\sigma. \end{aligned}$$

On the other hand,

$$\frac{\partial Q(\eta_y)}{\partial y_i} = \frac{n(n+2)}{4} \eta'_y [(1 + \eta_y)^{\frac{4}{n-2}} - 1].$$

Then,

$$\int_{S^n} \frac{\partial \eta_y}{\partial y_i} d\sigma = \mathcal{A} + \mathcal{B} + \mathcal{C}, \quad (17)$$

where $\mathcal{A} = -\frac{1}{n} \int_{S^n} \left[\frac{n(n+2)}{4} \eta'_y [(1 + \eta_y)^{\frac{4}{n-2}} - 1] \right] d\sigma$, $\mathcal{C} = -\frac{n-2}{4} \int_{S^n} [A'(D-1) + AD'] d\sigma$ and $\mathcal{B} = -\frac{n-2}{4} \int_{S^n} [(A'D + AD')(E-1) + (AD-1)E'] d\sigma$.

Using the estimates on η_y, η'_y , the mean value Theorem and Hölder's inequality, we arrive to

$$\begin{aligned} \left| \int_{S^n} \left((1 + \eta_y)^{\frac{4}{n-2}} - 1 \right) \eta'_y d\sigma \right| &\leq C \int_{S^n} |\eta_y| |\eta'_y| d\sigma \leq C \|\eta_y\|_{0,s} \|\eta'_y\|_{0,s'} \\ &\leq C\epsilon(p) \mu^{\sigma+1-w}, \end{aligned}$$

for s, s' such that $\frac{1}{s} + \frac{1}{s'} = 1$. Working similarly, we get

$$\begin{aligned} \left| \int_{S^n} (A'D + AD')(E-1) d\sigma \right| &\leq C \int_{S^n} |A'| |\eta_y| d\sigma + C\delta \int_{S^n} |\eta_y| d\sigma \\ &\leq \|\eta_y\|_{0,s'} \|A'\|_{0,s} + C\epsilon(p) \mu^\sigma \\ &\leq C\epsilon(p) \mu^{\sigma+1-w} + C\epsilon(p) \mu^\sigma \\ &\leq C\epsilon(p) \mu^\sigma, \end{aligned}$$

where we have used the mean value Theorem, Proposition 2.1, Lemma 4.1 and the estimates of Theorem 3.1. Using Lemma 4.2 and proceeding as before, we get

$$\begin{aligned} \left| \int_{S^n} (AD-1)E' d\sigma \right| &\leq C\epsilon(p) \mu^{\sigma+1-w}, \\ \left| \int_{S^n} A'(D-1) d\sigma \right| &\leq C\epsilon(p) \mu^{\sigma+3-w} \end{aligned}$$

and

$$\left| \int_{S^n} AD' d\sigma \right| \leq C\mu^{3-w}.$$

Consequently,

$$\left| \int_{S^n} \nabla_y \eta_y d\sigma \right| \leq C\epsilon(p) \mu^\sigma + C\mu^{3-w} \leq C\epsilon(p) \mu^\sigma,$$

with $\sigma < 2$. □

Finally, we will estimate the integral of η_y'' .

Lemma 4.5. For $q \in (\frac{n}{2}, n)$, $|\int_{S^n} \nabla_y \nabla_y \eta_y d\sigma| \leq C\epsilon\mu^{\sigma-2r}$, with $r < \frac{1}{2}$.

Proof. Denoting $\frac{\partial^2 \eta_y}{\partial y_j \partial y_i}$ by η_y'' , and differentiating the terms on the right hand side of equation (17) with respect to y_j , we get

$$\begin{aligned} \int_{S^n} \eta_y'' d\sigma &= -\frac{n+2}{4} \int_{S^n} \eta_y'' [(1+\eta_y)^{\frac{4}{n-2}} - 1] d\sigma - \frac{n+2}{n-2} \int_{S^n} (1+\eta_y)^{\frac{6-n}{n-2}} \eta_{y_i}' \eta_{y_j}' d\sigma \\ &\quad - \frac{n-2}{4} \int_{S^n} [(A''D + 2A'D' + AD'')(E-1) + (A'D + AD')E'] d\sigma \\ &\quad - \frac{n-2}{4} \int_{S^n} [(A'D + AD')E' - (AD-1)E'' - A''(D-1) + 2A'D' + AD''] d\sigma. \end{aligned}$$

In what follows we will estimate the terms in the right hand side of this equality. Using Hölder's inequality, Proposition 2.1 and the four previous lemmas, we have:

$$\left| \frac{n+2}{4} \int_{S^n} \eta_y'' [(1+\eta_y)^{\frac{4}{n-2}} - 1] d\sigma \right| \leq C \int_{S^n} |\eta_y''| |\eta_y| d\sigma \leq C\epsilon(p)\mu^{\sigma-2r};$$

$$\left| \frac{n+2}{n-2} \int_{S^n} (1+\eta_y)^{\frac{6-n}{n-2}} \eta_{y_i}' \eta_{y_j}' d\sigma \right| \leq C \int_{S^n} |\eta_y'|^2 d\sigma \leq C\mu^{2-2w};$$

$$\begin{aligned} \int_{S^n} |(A''D + 2A'D' + AD'')(E-1)| d\sigma &\leq C \int_{S^n} |(A''D + 2A'D' + AD'')| |\eta_y| d\sigma \\ &\leq C \int_{S^n} |A''| |\eta_y| d\sigma + C\delta \int_{S^n} |A'| |\eta_y'| |\eta_y| d\sigma \\ &\quad + C \int_{S^n} |A| (\delta(\delta+1) |\eta_y|^2 + \delta |\eta_y''|) |\eta_y| d\sigma \\ &\leq C\epsilon(p)\mu^{\sigma-2r}; \end{aligned}$$

$$\left| \int_{S^n} (A'D + AD')E' d\sigma \right| \leq C \int_{S^n} |A'| |\eta_y'| d\sigma + C\delta \int_{S^n} |A| |\eta_y'|^2 d\sigma \leq C\mu^{2-2w};$$

$$\left| \int_{S^n} (AD-1)E'' d\sigma \right| \leq C \int_{S^n} |AD-1| (|\eta_y'|^2 + |\eta_y''|) d\sigma \leq C\epsilon(p)\mu^{\sigma-2r};$$

$$\left| \int_{S^n} A''(D-1) d\sigma \right| \leq C \int_{S^n} |A''| |\eta_y| d\sigma \leq C\epsilon(p)\mu^{\sigma-2r};$$

$$\left| \int_{S^n} 2A'D' d\sigma \right| \leq C\delta \int_{S^n} |A'| |\eta_y'| d\sigma \leq C\mu^{4-2w},$$

and

$$\left| \int_{S^n} AD'' d\sigma \right| \leq C\delta(\delta+1) \int_{S^n} |\eta_y'|^2 d\sigma + C\delta \int_{S^n} |\eta_y''| d\sigma \leq C\mu^{2-2r}.$$

Putting together these inequalities, we obtain the desired bound for $|\int_{S^n} \nabla_y \nabla_y \eta_y d\sigma|$.

□

5. Solutions of some nonlinear elliptic equations

In this section, using the estimates of Sections 3 and 4, we will prove that the functions $\tilde{J}_p(y)$ and $\overline{J}_p(y)$ are close in the \mathcal{C}^2 -norm. The fact this functions are close implies that $\tilde{J}_p(y)$ has a unique critical point y_1 close to the critical point y_0 of $\overline{J}_p(y)$. This implies that \tilde{u}_{y_1} is a solution of equation (6).

Multiplying the function \tilde{u}_{y_1} by the constant $(J_p(\tilde{u}_{y_1}))^{1-p}$ we will find that $u = (J_p(\tilde{u}_{y_1}))^{1-p}\tilde{u}_{y_1}$ is a solution of the subcritical problem (2). Recalling that η_y is a solution of the equation $T(y, \eta) = 0$, if we let $u_y = \alpha_{F_y}^{-1}(1 + \eta_y)$ we will prove that $u_{y_1} = \alpha_{F_{y_1}}^{-1}(1 + \eta_{y_1})$ is a solution of the perturbed equation (3).

Consider the quotient

$$(\Lambda_y)^{1-p} = \frac{\int_{S^n} K \alpha_y^{p+1}}{\int_{S^n} K u_y^{p+1}},$$

and define the functions $\gamma_y = \Lambda_y(1 + \eta_y)$ and $\tilde{u}_y = \alpha_{F_y}(\gamma_y)$.

Recalling that \mathcal{S} is the set of non-negative functions $u \in W^{2,q}(S^n)$, ($q > \frac{n}{2}$) such that $E(u) = E(1)$, we get the following proposition:

Proposition 5.1. *The function \tilde{u}_y belongs to the set \mathcal{S} .*

Proof. By Theorem 3.1, the function η_y satisfies the equation

$$\mathcal{L}(\eta) + \mathbf{P}(\mathcal{Q}(\eta)) - \frac{n(n-2)}{4} \mathbf{P} \left((1-a)(1+\eta)^{\frac{n+2}{n-2}} \right) = 0,$$

where

$$\mathcal{L}(\eta) = \Delta\eta + n\eta, \quad \mathcal{Q}(\eta) = \frac{n(n-2)}{4} \left((1+\eta)^{\frac{n+2}{n-2}} - 1 - \frac{n+2}{n-2} \eta \right)$$

and

$$a = \text{vol}(S^n) (\overline{J}_p(y))^{-1} K \circ F_y |F'_y|^{\frac{n-2}{2}\delta} (1+\eta)^{-\delta}.$$

Summing the constant $n - \frac{n(n+2)}{4}$ in both side of the equation $T(y, \eta) = 0$ and simplifying, we get

$$\mathcal{L}(1+\eta) - \mathbf{P} \left[\frac{n(n+2)}{4} (1+\eta) \right] + \mathbf{P} \left[\frac{n(n-2)}{4} \tilde{a} (1+\eta)^p \right] = 0,$$

where $\tilde{a} = a(1+\eta)^\delta$. Therefore,

$$\mathcal{L}(\gamma_y) - \mathbf{P} \left[\frac{n(n+2)}{4} \gamma_y \right] + \frac{1}{(\Lambda_y)^{p-1}} \mathbf{P} \left[\frac{n(n-2)}{4} \tilde{a} (\gamma_y)^p \right] = 0.$$

Since

$$(\Lambda_y)^{1-p} = \frac{\int_{S^n} K \alpha_y^{p+1}}{\int_{S^n} K u_y^{p+1}},$$

we have

$$\mathcal{L}(\gamma_y) - \mathbf{P} \left[\frac{n(n+2)}{4} \gamma_y \right] + \frac{n(n-2)}{4} \text{vol}(S^n) \frac{1}{\int_{S^n} K u_y^{p+1} dz} \mathbf{P} \left(K \circ F_y |F'_y|^{\frac{n-2}{2}\delta} \gamma_y^p \right) = 0.$$

Multiplying this equation by γ and integrating, we have

$$\int_{S^n} \left(\mathcal{L}(\gamma_y) \gamma_y - \frac{n(n+2)}{4} \gamma_y^2 \right) d\zeta + \frac{n(n-2)}{4} \text{vol}(S^n) = 0,$$

where we have used that $\int_{S^n} \mathbf{P}(f) = \int_{S^n} f$ for every integrable function f , and

$$\int_{S^n} K \circ F_y |F'_y|^{\frac{n-2}{2}\delta} \gamma_y^{p+1} d\zeta = \int_{S^n} K u_y^{p+1} dz.$$

Consequently,

$$E(\gamma_y) = \int_{S^n} |\nabla \gamma_y|^2 d\zeta + \frac{n(n-2)}{4} \int_{S^n} \gamma_y^2 d\zeta = \frac{n(n-2)}{4} \text{vol}(S^n).$$

Since $\tilde{u}_y = \alpha_{F_y}(\gamma_y)$, the conformal invariance of the energy E implies that the function $\tilde{u}_y \in \mathcal{S}$, as desired. \square

Let us define the function

$$\tilde{J}_p(y) = \int_{S^n} K \tilde{u}_y^{p+1} d\sigma.$$

Now, we will prove that the difference of the functions $\tilde{J}_p(y)$ and $\overline{J}_p(y) = \int_{S^n} K \alpha_y^{p+1}$ are very close in C^2 norm.

Proposition 5.2. *Let y_0 be a critical point of the function $\overline{J}_p(y)$, and let $y \in B_{\beta(1-|y_0|)}(y_0)$. Then,*

$$|\tilde{J}_p(y) - \overline{J}_p(y)| \leq C\epsilon(p)\mu^\sigma,$$

$$\left| \nabla_y (\tilde{J}_p(y) - \overline{J}_p(y)) \right| \leq C\mu^{1-w}$$

and

$$\left| \nabla_y \nabla_y (\tilde{J}_p(y) - \overline{J}_p(y)) \right| \leq C\epsilon(p)\mu^{1-2r},$$

where $\sigma < 2$, $0 < w < 1$, $r < \frac{1}{2}$ and $\epsilon(p)$ goes to zero as p goes to $\frac{n+2}{n-2}$.

Proof. A change of variables yields

$$\begin{aligned} \tilde{J}_p(y) - \overline{J}_p(y) &= \int_{S^n} \left(K \circ F_y \Lambda_y^{p+1} |(F_y)'|^{\frac{n-2}{2}\delta} [(1 + \eta_y)]^{p+1} d\zeta - K \circ F_y |F'_y|^{\frac{n-2}{2}\delta} \right) \\ &= \int_{S^n} K \circ F_y |F'_y|^{\frac{n-2}{2}\delta} [(1 + \eta_y)]^{p+1} - 1 d\zeta \\ &\quad + (\Lambda_y^{p+1} - 1) \int_{S^n} K \circ F_y |F'_y|^{\frac{n-2}{2}\delta} [(1 + \eta_y)]^{p+1} d\zeta. \end{aligned}$$

To estimate this difference, we will do it for the terms in the right hand side separately. The mean value Theorem and Theorem 3.1 implies

$$\left| \int_{S^n} K \circ F_y |F'_y|^{\frac{n-2}{2}\delta} [(1 + \eta_y)]^{p+1} - 1] d\zeta \right| \leq C \int_{S^n} |\eta_y| d\zeta \leq C \|\eta_y\|_\infty \leq C\epsilon(p)\mu^\sigma,$$

and

$$\left| \int_{S^n} K \circ F_y |F'_y|^{\frac{n-2}{2}\delta} [(1 + \eta_y)]^{p+1} d\zeta \right| \leq C.$$

To estimate $(\Lambda_y^{p+1} - 1)$, we make a change of variables to get

$$\Lambda_y^2 = \frac{\int_{S^n} K \circ F_y |F'_y|^{\frac{n-2}{2}\delta}}{\int_{S^n} K \circ F_y |(F_y)'|^{\frac{n-2}{2}\delta} [(1 + \eta_y)]^{p+1} d\zeta}.$$

Since $|\Lambda_y| \leq 1$ and $\Lambda_y^2 - 1 = (\Lambda_y - 1)(\Lambda_y + 1)$, then

$$|\Lambda_y - 1| \leq C|\Lambda_y^2 - 1| \leq C \left| \frac{I}{M} - 1 \right| \leq C|M - I|,$$

where

$$M = \int_{S^n} K \circ F_y |F'_y|^{\frac{n-2}{2}\delta} [(1 + \eta_y)]^{p+1} d\zeta, \text{ and } I = \int_{S^n} K \circ F_y |F'_y|^{\frac{n-2}{2}\delta} d\zeta.$$

Then,

$$|\Lambda_y^{p+1} - 1| \leq C|M - I| \leq C\epsilon(p)\mu^\sigma.$$

From the previous estimates we get

$$|\tilde{J}_p(y) - \overline{J}_p(y)| \leq C\epsilon(p)\mu^\sigma.$$

Now, we need to estimate the difference of the first derivatives:

$$\begin{aligned} \nabla_y \left(\tilde{J}_p(y) - \overline{J}_p(y) \right) &= \nabla_y \left(\int_{S^n} K \circ F_y |F'_y|^{\frac{n-2}{2}\delta} [(1 + \eta_y)]^{p+1} - 1] d\zeta \right) \\ &\quad + \nabla_y (\Lambda_y^{p+1} - 1) \int_{S^n} K \circ F_y |F'_y|^{\frac{n-2}{2}\delta} [(1 + \eta_y)]^{p+1} d\zeta \\ &\quad + (\Lambda_y^{p+1} - 1) \nabla_y \left(\int_{S^n} K \circ F_y |F'_y|^{\frac{n-2}{2}\delta} [(1 + \eta_y)]^{p+1} d\zeta \right). \end{aligned}$$

Let us write the first term in the right hand side as

$$\begin{aligned} \left(\nabla_y \int_{S^n} K \circ F_y |F'_y|^{\frac{n-2}{2}\delta} [(1 + \eta_y)]^{p+1} - 1] d\zeta \right) &= \\ &= \int_{S^n} \nabla_y (K \circ F_y) |F'_y|^{\frac{n-2}{2}\delta} [(1 + \eta_y)^{p+1} - 1] d\zeta \\ &\quad + \int_{S^n} K \circ F_y \nabla_y (|F'_y|^{\frac{n-2}{2}\delta}) [(1 + \eta_y)^{p+1} - 1] d\zeta \\ &\quad + \int_{S^n} \left[K \circ F_y |F'_y|^{\frac{n-2}{2}\delta} [(p+1)(1 + \eta_y)^p \eta'_y] \right] d\zeta, \end{aligned}$$

where,

$$\begin{aligned} \int_{S^n} K \circ F_y |F'_y|^{\frac{n-2}{2}\delta} (p+1)(1+\eta_y)^p \eta'_y d\zeta &= \int_{S^n} (K \circ F_y - 1) |F'_y|^{\frac{n-2}{2}\delta} [(p+1)(1+\eta_y)^p \eta'_y] d\zeta \\ &+ \int_{S^n} (|F'_y|^{\frac{n-2}{2}\delta} - 1) (p+1)(1+\eta_y)^p \eta'_y d\zeta \\ &+ \int_{S^n} [(p+1)((1+\eta_y)^p - 1) \eta'_y + (p+1) \eta'_y] d\zeta, \end{aligned}$$

Since K is a Morse function, from the proof of Proposition 1.1 in [8] we have that $\|1 - K \circ F_y\|_{0,q} \leq C\epsilon_0\mu$, where ϵ_0 can be chosen as small as we want. From this fact, the mean value Theorem, Hölder's inequality, Proposition 2.1, Theorem 3.1 and the integral and L^p estimates of the functions η_y and η'_y , we arrive to

$$\left| \nabla_y \left(\int_{S^n} K \circ F_y |F'_y|^{\frac{n-2}{2}\delta} [(1+\eta_y)^{p+1} - 1] d\zeta \right) \right| \leq C\epsilon(p)\mu^{\sigma+1-w}.$$

Analogously,

$$\left| \nabla_y \left(\int_{S^n} K \circ F_y |F'_y|^{\frac{n-2}{2}\delta} (1+\eta_y)^{p+1} d\sigma \right) \right| \leq C\mu^{1-w}.$$

A calculation shows that

$$|\nabla_y(\Lambda_y^{p+1} - 1)| \leq C|\nabla_y \Lambda_y| \leq C_1|\nabla_y(M - I)| + C_2|M - I||\nabla_y M|,$$

and therefore

$$|\nabla_y(\Lambda_y^{p+1} - 1)| \leq C\epsilon(p)\mu^{\sigma+1-w} + C\epsilon(p)\mu^\sigma + C\mu^{1-w} \leq C\mu^{1-w}.$$

Consequently,

$$\left| \nabla_y(\tilde{J}_p(y) - \bar{J}_p(y)) \right| \leq C\epsilon(p)\mu^{\sigma+1-w} + C\mu^{1-w} \leq C\mu^{1-w}.$$

Writing the difference of the second derivatives as

$$\begin{aligned} \nabla_y \nabla_y (\tilde{J}_p(y) - \bar{J}_p(y)) &= \nabla_y \nabla_y \left(\int_{S^n} K \circ F_y |F'_y|^{\frac{n-2}{2}\delta} [(1+\eta_y)^{p+1} - 1] d\zeta \right) \\ &+ \nabla_y \nabla_y (\Lambda_y^{p+1} - 1) \int_{S^n} K \circ F_y |F'_y|^{\frac{n-2}{2}\delta} [(1+\eta_y)^{p+1}] d\zeta \\ &+ 2\nabla_y (\Lambda_y^{p+1} - 1) \nabla_y \left(\int_{S^n} K \circ F_y |F'_y|^{\frac{n-2}{2}\delta} [(1+\eta_y)^{p+1}] d\zeta \right) \\ &+ (\Lambda_y^{p+1} - 1) \nabla_y \nabla_y \left(\int_{S^n} K \circ F_y |F'_y|^{\frac{n-2}{2}\delta} [(1+\eta_y)^{p+1}] d\zeta \right), \end{aligned}$$

and working as before, we obtain the desired estimate. \square

Proposition 5.3. *The function \tilde{J}_p has a unique critical point y_1 on $B_{\beta(1-|y_0|)}(y_0)$.*

Proof. The inequalities in Proposition 5.2 imply that there exists $\epsilon > 0$, sufficiently small, such that

$$(1 - |y_0|)^{-1} \left| \nabla_y(\tilde{J}_p(y) - \bar{J}_p(y)) \right| + \left| \nabla_y \nabla_y(\tilde{J}_p(y) - \bar{J}_p(y)) \right| \leq \epsilon. \quad (18)$$

For $z \in B^{n+1}$ we define

$$f(z) = (1 - |y_0|)^{-2}(\bar{J}_p(y_0 + \beta(1 - |y_0|)z) - \bar{J}_p(y_0)),$$

$$g(z) = (1 - |y_0|)^{-2}(\tilde{J}_p(y_0 + \beta(1 - |y_0|)z) - \tilde{J}_p(y_0)).$$

On one hand, by Proposition 2.2 we have

$$|\nabla f| + |\nabla \nabla f| \leq \left(\frac{|\nabla \bar{J}_p(y_0 + \beta(1 - |y_0|)z)|}{(1 - |y_0|)} - |\nabla \nabla \bar{J}_p(y_0 + \beta(1 - |y_0|)z)| \right) \leq c,$$

$$\inf_{\partial B^{n+1}} |\nabla f| \geq \frac{\beta}{(1 - |y_0|)} \left(\inf_{y \in \partial B_{\beta(1-|y_0|)}(y_0)} |\nabla \bar{J}_p(y)| \right) \geq c^{-1},$$

and

$$|\det \text{Hess} f| = \beta^{2(n+1)} |\det \text{Hess} \bar{J}_p| \geq c^{-1}.$$

On the other hand, inequality (18) implies

$$\|\nabla(f - g)\| + \|\nabla \nabla(f - g)\| \leq \epsilon.$$

Proposition 2.3 implies Proposition 5.3. \(\square\)

If we change, in the proof of Theorem 2.4 of [8], u_{y_1} for $\tilde{u}_{y_1} = \Lambda_{y_1} u_{y_1}$, and we follow the arguments in there, we get

Proposition 5.4. *The critical point \tilde{u}_{y_1} of the function \tilde{J}_p in Proposition 5.3 is a solution of problem (6).*

Corollary 5.5. *The function $u = (J_p(\tilde{u}_{y_1}))^{1-p} \tilde{u}_{y_1}$ is a solution of the subcritical problem (2) and the function $u_{y_1} = \Lambda_{y_1}^{-1} \tilde{u}_{y_1} = \alpha_{E_{y_1}^{-1}}(1 + \eta_{y_1})$ is a solution of the perturbed equation (3).*

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