

## *$L^q$ 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  $\eta_y$  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  $\eta_y$  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  $(S^n, \delta_{ij})$  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  $\delta_{ij}$  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  $v = \alpha_F(u) : |(F^{-1})'|^{\frac{n-2}{2}} u \circ F^{-1}$ . 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

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

where  $a = \text{vol}(S^n)(\overline{J}_p(y))^{-1}K \circ F^{-1}|(F^{-1})'|^{\frac{n-2}{2}}\delta(1+\eta)^{-\delta}$ ,  $\mathcal{L}(\eta) = \Delta\eta + n\eta$ ,  $\mathcal{Q}(\eta)$  is a term which is quadratically small in  $\eta$ , 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

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

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  $\eta_y$  of equation (5), where  $y$  is close to a critical point of  $\overline{J}_p$ . In Section 4, we will find  $L^q$  and integral estimates of  $\eta_y$  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  $\overline{J}_p(y)$  and  $\tilde{J}_p(y)$  are close in the  $C^2$  norm, using the estimates of the functions  $\eta_y$ . The fact that the functions  $\overline{J}_p(y)$  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  $\overline{J}_p(y)$ . This implies that  $\tilde{u}_{y_1}$  is a solution of the equation

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

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

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

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

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

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  $\mu$  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

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

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  $\partial B^{n+1}$  actually lie on  $\partial B^{n+1}$  and are the critical points of  $K$ . If  $y_0$  is a critical point of the function  $\bar{J}_p$  near  $\partial B^{n+1}$ , 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  $\partial B^{n+1}$  which is the critical point of the function  $\bar{J}_p$  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  $\bar{J}_p$  near  $\partial B^{n+1}$ , then the following bound holds for  $y \in B_{\beta(1-|y_0|)}(y_0)$ :*

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

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

**Proposition 2.3.** *Suppose  $f, g$  are  $C^2$  functions in the closed unit ball  $\bar{B}^{n+1}$  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  $\epsilon$  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  $\bar{J}_p$  which is one of the critical points of  $\bar{J}_p$  near  $\partial B^{n+1}$  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

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

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  $\eta$  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

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

by setting  $\mathcal{T}(\eta)(y) = T(y, \eta)$ , where  $\eta$  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.  $\|\mathcal{T}'(0)\| \leq C$ .

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

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  $\eta$  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

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

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

It is easy to see that

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

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

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

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

*Proof.* First observe that

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

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  $\widehat{J}_p = \frac{\overline{J_p}}{v_p}$ . By Taylor's Theorem, there exists  $\zeta$  between  $y$  and  $\frac{y}{|y|}$  such that

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

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

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

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

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

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



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. ✓

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

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

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  $\sigma'$  a small positive number.

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

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

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

$$\begin{aligned} T(y, \eta) &= \mathcal{L}(\eta) + \mathbf{P}(Q(\eta)) \\ &\quad - \mathbf{P}\left(\frac{n(n-2)}{4}(1 - \text{vol}(S^n)(\overline{J_p}(y))^{-1} K \circ F_y |F_y|^{n-2} \delta (1 + \eta)^{-\delta})(1 + \eta)^{\frac{n+2}{n-2}}\right), \end{aligned}$$

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

From this inequality and the estimates of Lemma 3.2, we obtain  $|T'(y, 0)(\phi)| \leq C$ , and  $\|T'(y, 0)(\phi)\|_{0,q} \leq C$ . 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

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

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

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

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. \(\checkmark\)

#### 4. Integral and $L^q$ estimates of the function $\eta_y$

In this section, given the solution  $\eta_y$ ,  $y \in B_{\beta(1-|y_0|)}$ , of the projected equation, we will find  $L^q$  estimates not only of the function  $\eta_y$ , 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  $a = a_0D$ , where  $D = (1 + \eta_y)^{-\delta}$ , we have

$$|1-a| = |a-1| = |a_0D-1| = |a_0(D-1) + (a_0-1)| \leq |a_0||D-1| + |a_0-1|.$$

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  $\eta'_y$ ,  $y \in B_{\beta(1-y_0)}(y_0)$ .

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

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

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  $\eta_y, \eta'_y$ , 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

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

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  $\sigma < 2$ . \(\square\)

Finally, we will estimate the integral of  $\eta''_y$ .

**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  $\eta''_y$ , and differentiating the terms on the right hand side of equation (17) with respect to  $y_j$ , we get

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

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:

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

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

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

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

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

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

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

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  $\bar{J}_p(y)$  are close in the  $C^2$ -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  $\bar{J}_p(y)$ . 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  $\eta_y$  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  $\eta_y$  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

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

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  $\gamma$  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

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

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

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

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

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

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  $\epsilon_0$  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  $\eta_y$  and  $\eta'_y$ , 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. □

**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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