

Q-CURVATURE FLOW ON S^4

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1. INTRODUCTION

Let M be a closed four-manifold (compact without boundary) with metric g . If Ric_g denotes the Ricci Tensor of (M, g) and R_g the scalar curvature, the Q -curvature Q_g of M is defined by the expression

$$(1) \quad Q_g = -\frac{1}{12} (\Delta_g R_g - R_g^2 + 3|Ric_g|^2).$$

(The above definition is not universally adopted and in other texts may differ by a factor 2.)

Similar to the Gauss curvature on a surface, the Q -curvature on a four-manifold is related to a conformally invariant operator and its integral gives information on the topology of the manifold.

Indeed, if Σ is a closed surface with metric g_0 and Gauss curvature K_0 , given a conformal metric $g = e^{2w}g_0$ on Σ , the Laplace-Beltrami operator transforms according to the rule

$$(2) \quad \Delta = \Delta_g = e^{-2w} \Delta_0,$$

where $\Delta_0 = \Delta_{g_0}$. Throughout, we use the analysts' sign convention (so that Δ is negative definite). The Gauss equation

$$(3) \quad -\Delta w + K_0 = K_g e^{2w}.$$

then relates the Gauss curvature K_g of the metric g to the curvature K_0 of g_0 and implies the invariance of the total scalar curvature integral

$$\int_{\Sigma} K_g d\mu_g = \int_{\Sigma} K_g e^{2w} d\mu_{g_0} = \int_{\Sigma} K_0 d\mu_{g_0}$$

under conformal changes of the metric; in fact, by the Gauss-Bonnet formula

$$(4) \quad \int_{\Sigma} K_g d\mu_g = 2\pi\chi(\Sigma),$$

the total scalar curvature is already determined by the topology of the surface.

In complete analogy with (3), as shown by Branson-Ørsted [7], in four space dimensions the Q -curvature of a metric $g = e^{2w}g_0$ is related to the Q -curvature Q_0 of the background metric g_0 via the equation

$$(5) \quad P_{g_0} w + 2Q_0 = 2Q_g e^{4w},$$

where P_{g_0} is the Paneitz operator in the metric g_0 , introduced in [32]. For any given g the operator P_g acts on a smooth function φ on M via

$$(6) \quad P_g(\varphi) = \Delta_g^2 \varphi - \operatorname{div} \left(\left(\frac{2}{3} R_g g - 2 \operatorname{Ric}_g \right) d\varphi \right).$$

Similar to (2), the Paneitz operator is conformally invariant in the sense that

$$(7) \quad P_g = e^{-4w} P_{g_0}$$

for any conformal metric $g = e^{2w} g_0$. Finally, if we denote as W the Weyl tensor of M , then, similar to (4) there holds

$$(8) \quad \int_M \left(Q_g + \frac{|W|^2}{8} \right) d\mu_g = 4\pi^2 \chi(M);$$

see [5]. In particular, on a locally conformally flat manifold where $W \equiv 0$ we obtain the exact analogue of (4).

As in the two-dimensional case of equation (3), in the context of equation (5) it is natural to ask for a solution to the *uniformization problem*, that is, to ask whether on a given 4-manifold (M, g_0) there exists a conformal metric of constant Q -curvature. On the other hand, given a smooth function f on M , one may ask whether there exists a conformal metric having f as its Q -curvature. In the case of (3) for conformal metrics on S^2 , this is the famous *Nirenberg's problem*, studied, for instance, in [13], [14], [15], [30], [37].

A partial affirmative answer to the first question is given by Chang-Yang [16] under the condition $k_0 = \int_M Q_0 d\mu_0 < 8\pi^2$ and assuming that P_g is a positive operator whose kernel only consists of the constant functions. In view of a result of Gursky [25] the latter hypothesis is satisfied whenever $k_0 > 0$ and provided (M, g_0) is of positive Yamabe type; see also [17], Theorem 3.1 and the Remarks following. The same result was later rederived by Brendle [8] via a flow approach, again in the “subcritical” case when $k_0 < 8\pi^2$, which by Gursky's work [25] precisely rules out the case when (M, g_0) is conformal to the standard sphere. In fact, $\int_{S^4} Q_{g_{S^4}} d\mu_{g_{S^4}} = 8\pi^2$, and blow-up phenomena may occur. The result of Chang-Yang has been extended recently by Djadli-Malchiodi [21] to the case in which P_g has no kernel and k_0 is not a positive integer multiple of $8\pi^2$. Again, the last condition is used to rule out blow-up phenomena, see [29].

As for the analogue of Nirenberg's problem on S^4 , since $Q_{g_{S^4}} \equiv 3$, by (5) this is equivalent to finding a solution u of the equation

$$(9) \quad P_{g_{S^4}} u + 6 = 2f e^{4u}$$

for a given function f on S^4 , where $P_{g_{S^4}} = \Delta_{g_{S^4}}^2 - 2\Delta_{g_{S^4}}$. The problem is variational; solutions can be characterized as critical points of the functional

$$(10) \quad E_f(u) = \int_{S^4} (u P_{g_{S^4}} u + 4Q_{g_{S^4}} u) d\mu_{g_{S^4}} - 3 \log \left(\int_{S^4} f e^{4u} d\mu_{g_{S^4}} \right)$$

on $H^2(S^4)$, where $\int_{S^4} \varphi d\mu_{g_{S^4}}$ denotes the average of any function φ on S^4 . However, as is common in geometric problems, this functional fails to satisfy standard compactness conditions like the Palais-Smale condition.

Furthermore, the Gauss-Bonnet-Chern formula (8) and identities of Kazdan-Warner [26] type impose obstructions to the existence of solutions of (9). In fact,

since the Weyl tensor vanishes for any metric conformal to g_{S^4} , equation (8) takes the form

$$(11) \quad \int_{S^4} Q_g d\mu_g = 8\pi^2$$

and there cannot be a solution of (9) when $f \leq 0$. Moreover, upon integrating by parts as in [16], p. 205, one obtains the identity

$$(12) \quad \int_{S^4} \langle \nabla Q_g, \nabla x_i \rangle_{g_{S^4}} d\mu_g = 0, \quad 1 \leq i \leq 5,$$

where $(x_i)_{i=1,\dots,5}$ are the restrictions of the coordinate functions of \mathbb{R}^5 to S^4 . It follows that no function of the form $f = \psi \circ x_i$, where ψ is monotone on $[-1, 1]$, can be the Q -curvature of a conformal metric g on S^4 . Thus the study of (9) is rather delicate.

Recently, Wei-Xu, [38] (see also [9]), by combining blow-up analysis and degree theory, proved the following result which is the counterpart of results obtained by Chang-Yang [15] and Chang-Liu [13] for equation (3). A similar statement is given in [2] for the scalar curvature problem on S^3 .

Theorem 1.1. *Suppose $f : S^4 \rightarrow \mathbb{R}$ is positive with only non-degenerate critical points with Morse indices $\text{ind}(f, p)$ and such that $\Delta_{g_{S^4}} f(p) \neq 0$ at any such point p . In addition, assume that*

$$(13) \quad \sum_{\nabla f(p)=0, \Delta_{g_{S^4}} f(p) < 0} (-1)^{\text{ind}(f, p)} \neq 1.$$

Then there exists a solution of (9).

The aim of this paper is to analyze equation (9) by means of the Q -curvature flow and to extend the results of Brendle [8] for this flow to the critical case when (M, g_0) is conformal to the standard sphere. Our approach will be similar to the treatment of the two-dimensional Hamilton-Ricci flow in [36] and the flow approach to Nirenberg's problem developed in [37]. In particular, in Theorem 4.1 we again shall see the fundamental role that the Kazdan-Warner identity (12) plays in preventing blow-up and in proving exponential convergence of the flow when $f \equiv \text{const.}$. A similar result was independently obtained by Brendle [11] by a different method.

On the other hand, for a prescribed curvature function $f \neq \text{const.}$ we argue by contradiction, and show, thereby closely following [37], that whenever (9) does not admit a solution then, as $t \rightarrow \infty$, conformal metrics evolving under the Q -curvature flow concentrate in a nearly spherical shape around points $p(t) \in S^4$, $t > 0$, whose motion follows a pseudo-gradient flow for f . A detailed analysis, moreover, shows that the flow $(p(t))_{t>0}$ converges to a critical point p of f where $\Delta_{g_{S^4}} f(p) < 0$, which is the reason why only such critical points contribute in Theorem 1.1. Theorem 1.1 then may be deduced from Morse theory; in fact, Theorem 1.1 is a special case of the following result, which has counterparts in [34] and in [28] for the scalar curvature problem on S^n .

Theorem 1.2. *Suppose $f : S^4 \rightarrow \mathbb{R}$ is positive with only non-degenerate critical points with Morse indices $\text{ind}(f, p)$ and such that $\Delta_{g_{S^4}} f(p) \neq 0$ at any such point p . Let*

$$(14) \quad m_i = \#\{p \in S^4; \nabla f(p) = 0, \Delta_{g_{S^4}} f(p) < 0, \text{ind}(f, p) = 4 - i\}.$$

Then, if there is no solution with coefficients $k_i \geq 0$ to the system of equations

$$(15) \quad m_0 = 1 + k_0, \quad m_i = k_{i-1} + k_i, \quad 1 \leq i \leq 4, \quad k_4 = 0,$$

there exists a solution of (9).

Observe that in contrast to the usual applications of Morse theory we will be dealing with a flow that increases (rather than decreases) the value of f ; therefore the index of a critical point p of f (counting the number of negative eigenvalues of the Hessian) has to be substituted by its complement $i = 4 - \text{ind}(f, p) = \text{ind}(-f, p)$. Obviously, this distinction is of no consequence for the statement of Theorem 1.1.

The problem of prescribed Q -curvature has been studied also in dimensions greater than four by Brendle [8], still in the “subcritical” case. For the “critical” case of prescribed Q -curvature on S^n , in [22] and [23] via a finite-dimensional reduction and blow-up analysis certain perturbative results are obtained in any dimension, and non-perturbative results in dimensions 5 and 6. Similar to Brendle’s work [8], it should not be difficult to extend the present flow approach to higher-dimensions and - possibly - further improve these results.

The analogue of the uniformization problem for scalar curvature in dimensions greater than 2 is the Yamabe problem. In [35] and, finally, [10] convergence of the Yamabe flow is established for arbitrary initial data in dimensions 3, 4 and 5, thereby heavily relying on the positive mass theorem of general relativity; see also [24]. It should be of considerable interest to obtain analogous results for the Q -curvature flow in dimensions greater than four, as well.

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2. THE FLOW

Let g_{S^4} be the standard metric on S^4 . Any conformal metric g can be written as $g = e^{2u}g_{S^4}$ for some smooth function u on S^4 . Let $f \in C^\infty(S^4)$ be a given positive function. For $g_0 = e^{2u_0}g_{S^4}$ satisfying

$$(16) \quad \text{vol}(S^4, g_0) = \int_{S^4} d\mu_{g_0} = \int_{S^4} d\mu_{g_{S^4}} = \frac{8}{3}\pi^2,$$

we define an evolution of conformal metrics $g(t)$, $t \geq 0$, whose Q -curvatures approximate (a positive constant multiple of) the prescribed curvature function f .

To define the flow, let $g(t)$ be given by $g(t) = e^{2u(t)}g_{S^4}$, where u solves the equation

$$(17) \quad u_t = \frac{du}{dt} = \alpha f - Q,$$

with initial data $u(0) = u_0$. Here $Q = Q_g$ denotes the Q -curvature of $g = g(t)$, given by

$$(18) \quad Q = \frac{1}{2}e^{-4u}(P_{g_{S^4}}u + 6) \quad \text{on } S^4,$$

and α is chosen in such a way that

$$(19) \quad \alpha \int_{S^4} f d\mu = \int_{S^4} Q d\mu = 8\pi^2$$

for all $t \geq 0$, where $d\mu = d\mu_g = e^{4u} d\mu_{g_{S^4}}$. Lemma 6.2 in [36] may easily be adapted to this setting to show, together with the work of Brendle [8], that the initial value problem (17), (19) has a unique, global, smooth solution on an arbitrary closed 4-manifold; see Lemma 3.8 below.

In view of (19) we have

$$\frac{d}{dt} \left(\int_{S^4} d\mu \right) = 4 \int_{S^4} u_t d\mu = 4 \int_{S^4} (\alpha f - Q) d\mu = 0,$$

and the initial normalization (16) implies the identity

$$(20) \quad \text{vol}(S^4, g) = \int_{S^4} d\mu = \frac{8}{3}\pi^2$$

for all $t \geq 0$.

Moreover, the functional E_f is non-increasing along the flow defined by (17), (19). Indeed, let

$$\bar{u} = \int_{S^4} u d\mu_{g_{S^4}} = \frac{3}{8\pi^2} \int_{S^4} u d\mu_{g_{S^4}}$$

denote the mean value of u , etc., and let

$$E(u) = \int_{S^4} (u P_{g_{S^4}} u + 4Q_{g_{S^4}} u) d\mu_{g_{S^4}} = \int_{S^4} (|\Delta u|_{g_{S^4}}^2 + 2|\nabla u|_{g_{S^4}}^2 + 12u) d\mu_{g_{S^4}}$$

so that

$$E_f(u) = E(u) - 3 \log \left(\int_{S^4} f e^{4u} d\mu_{g_{S^4}} \right).$$

Lemma 2.1. *Let u be a smooth solution of (16) - (19). Then one has*

$$\frac{d}{dt} E_f(u) = -4 \int_{S^4} |\alpha f - Q|^2 d\mu \leq 0.$$

Proof. Using (17) - (19), we obtain

$$\begin{aligned} \frac{d}{dt} E_f(u) &= 2 \int_{S^4} (P_{g_{S^4}} u + 2Q_{g_{S^4}}) u_t d\mu_{g_{S^4}} - 12 \int_{S^4} f u_t d\mu / \int_{S^4} f d\mu \\ &= 4 \int_{S^4} (Q - \alpha f) u_t d\mu = -4 \int_{S^4} |\alpha f - Q|^2 d\mu. \end{aligned}$$

□

Recall the following analogue of Onofri's [31] inequality, due to Beckner [3]. The present interpretation appears as formula (4.1") in the work of Chang-Yang [16], who also give an instructive new proof of Beckner's inequality.

Proposition 2.2. *For any $u \in H^2(S^4)$ there holds*

$$\log \left(\int_{S^4} e^{4u} d\mu_{g_{S^4}} \right) \leq \frac{1}{3} E(u).$$

Thus, for a metric which satisfies (20), we have the uniform lower bound

$$E_f(u) \geq -3 \log(\max_{S^4} f)$$

and Lemma 2.1 implies the estimate

$$(21) \quad \int_0^\infty \int_{S^4} |\alpha f - Q|^2 d\mu dt \leq \frac{2}{3} \pi^2 (E_f(u_0) + 3 \log(\max_{S^4} f)) < \infty.$$

In particular, for a suitable sequence $t_l \rightarrow \infty$ with corresponding metrics $g_l = g(t_l)$, we obtain

$$(22) \quad \int_{S^4} |Q_l - \alpha(t_l) f|^2 d\mu_{g_l} \rightarrow 0 \quad (l \rightarrow \infty).$$

Therefore, if g_l converges to a metric g_∞ with Q -curvature Q_∞ , then $Q_\infty = \alpha_\infty f$. In particular, we encounter this situation when $f \equiv \text{const.}$; see Section 4.

On the other hand, if g_l does not converge along any sequence $t_l \rightarrow \infty$, we observe a concentration behavior similar to [37], whose precise analysis in Section 5 will lead us to the proof of Theorem 1.2.

Notation: All norms we use are taken with respect to the standard spherical metric g_{S^4} , unless otherwise specified. For brevity in the following we let $\Delta_{S^4} = \Delta_{g_{S^4}}$, etc. The letter C represents a generic constant which may vary from line to line (and also within the same line), occasionally numbered for clarity.

3. ASYMPTOTICS

In this section we describe the asymptotic behavior of the solution $u(t)$ of (17) and the corresponding metric $g(t)$ when $t \rightarrow \infty$.

3.1. Normalized flow. Similarly to [14], Proposition 2.2, or [36], p. 260 f. for the case of S^2 , given a smooth family of metrics $t \mapsto g(t) = e^{2u(t)} g_{S^4}$ there exists a smooth family of conformal diffeomorphisms $t \mapsto \Phi = \Phi(t): S^4 \rightarrow S^4$, normalized with respect to rotations of S^4 , so that, letting $h = \Phi^* g$, we have

$$(23) \quad \int_{S^4} x d\mu_h = 0 \text{ for all } t.$$

Here the points of S^4 are identified with their image in \mathbb{R}^5 through the standard immersion. We can write h as $h = e^{2v} g_{S^4}$, where

$$(24) \quad v = u \circ \Phi + \frac{1}{4} \log(\det(d\Phi)).$$

By conformal invariance there holds

$$(25) \quad E(v) = E(u);$$

see for instance [38], Lemma 2.2. Moreover by (24) we have

$$(26) \quad \text{vol}(S^4, h) = \int_{S^4} e^{4v} d\mu_{S^4} = \int_{S^4} e^{4u} d\mu_{S^4} = \text{vol}(S^4, g) \quad \text{for all } t \geq 0.$$

Therefore, if $u(t)$ solves (17), (19) with initial data satisfying (16), from (20), Lemma 2.1, and Proposition 2.2 we deduce the uniform energy bounds

$$(27) \quad 0 \leq E(v) = E(u) = E_f(u) + 3 \log \left(\int_{S^4} f d\mu \right) \leq E_f(u_0) + 3 \log \left(\max_{S^4} f \right)$$

for u and v .

The bounds on v can be improved by using the following result of Wei-Xu [38], Theorem 2.6, which extends a previous theorem of Aubin [1] to higher dimensions. A similar result was obtained by Brendle [9], Proposition 2.2; Brendle's result, however, requires the a-priori bound [9], Lemma 2.1, which is not available here.

Proposition 3.1. *There exists a constants $a < 1/3$ such that for every $v \in H^2(S^4)$ with corresponding metric $h = e^{2v}g_{S^4}$ satisfying (23) there holds*

$$\log \left(\int_{S^4} e^{4v} d\mu_{S^4} \right) \leq a \int_{S^4} v P_{S^4} v d\mu_{S^4} + 4 \int_{S^4} v d\mu_{S^4}.$$

Consequently, the normalized family $(v(t))_{t>0}$ is bounded in $H^2(S^4)$.

Lemma 3.2. *For a smooth solution u of (17), (19), (20) and the corresponding normalized flow there holds*

$$(28) \quad \sup_t \|v(t)\|_{H^2(S^4)} \leq C.$$

Moreover, for any $\sigma \in \mathbb{R}$ we have

$$(29) \quad \sup_t \int_{S^4} e^{4\sigma v} d\mu_{S^4} \leq C(\sigma).$$

The bounds in (28) and (29) depend only on $E(v)$.

Proof. From Proposition 3.1 we obtain

$$(30) \quad a \int_{S^4} v P_{S^4} v d\mu_{S^4} + 4 \int_{S^4} v d\mu_{S^4} \geq 0.$$

Hence, similar to [14], Corollary 2.2, we can estimate

$$(31) \quad \begin{aligned} & \left(\frac{1}{3} - a\right) \int_{S^4} (|\Delta_{S^4} v|^2 + 2|\nabla v|_{S^4}^2) d\mu_{S^4} = \left(\frac{1}{3} - a\right) \int_{S^4} v P_{S^4} v d\mu_{S^4} \\ & = \int_{S^4} \left(\frac{1}{3} v P_{S^4} v + 4v\right) d\mu_{S^4} - \left(a \int_{S^4} v P_{S^4} v d\mu_{S^4} + 4 \int_{S^4} v d\mu_{S^4}\right) \\ & \leq \frac{1}{3} E(v) \leq C. \end{aligned}$$

Moreover, from Jensen's inequality and (26) it follows that

$$4\bar{v} := \int_{S^4} 4v d\mu_{S^4} \leq \log \left(\int_{S^4} e^{4v} d\mu_{S^4} \right) = 0,$$

whereas from (30) we get

$$C \leq \left(a \int_{S^4} v P_{S^4} v d\mu_{S^4} + 4 \int_{S^4} v d\mu_{S^4} \right) = aE(v) + (4 - 12a)\bar{v}.$$

Hence from (27) we conclude

$$(32) \quad |\bar{v}| \leq C.$$

Finally, from (31), (32) and Poincaré's inequality it follows that

$$\|v\|_{L^2(S^4)} \leq \|v - \bar{v}\|_{L^2(S^4)} + \|\bar{v}\|_{L^2(S^4)} \leq C\|\nabla v\|_{L^2(S^4)} + C \leq C.$$

This implies (28). Finally, (29) is a consequence of Proposition 2.2, applied to the function σv , and (28). \square

From (24) one finds

$$(33) \quad v_t = u_t \circ \Phi + \frac{1}{4} e^{-4v} \operatorname{div}_{S^4}(\xi e^{4v}),$$

where $\xi = (d\Phi)^{-1} \frac{d\Phi}{dt}$. We can bound ξ in terms of u_t , as follows.

Differentiating (23) with respect to t and using (33), we find

$$(34) \quad \begin{aligned} 0 &= \frac{d}{dt} \left(\int_{S^4} x \, d\mu_h \right) = 4 \int_{S^4} x v_t \, d\mu_h \\ &= 4 \int_{S^4} x u_t \circ \Phi \, d\mu_h + \int_{S^4} x \operatorname{div}_{S^4}(\xi e^{4v}) \, d\mu_{S^4} \\ &= 4 \int_{S^4} x u_t \circ \Phi \, d\mu_h - \int_{S^4} \xi \, d\mu_h. \end{aligned}$$

Let $G = \operatorname{Möb}^+(4)$ denote the finite-dimensional Lie group of oriented conformal diffeomorphisms of S^4 . We identify an element $\xi \in T_{id}G$ with the vector field $\frac{d}{dt}\Phi(t)|_{t=0}$ on S^4 , where $\Phi(t) = \exp_{id}(t\xi)$ is the family of conformal diffeomorphisms generated by ξ . We then define the map

$$X : T_{id}G \ni \xi \mapsto \int_{S^4} \xi \, d\mu_h \in \mathbb{R}^5.$$

By reasoning as in [14], Appendix, or [36], p. 260, one finds that for all metrics h which are uniformly equivalent to g_{S^4} , X has full rank. Moreover, X is invertible with bounded inverse on the subspace generating normalized conformal diffeomorphisms. In particular, from (34) we obtain the uniform estimate

$$(35) \quad \|\xi\|_{L^\infty}^2 \leq C \int_{S^4} |u_t \circ \Phi|^2 \, d\mu_h = C \int_{S^4} |\alpha f - Q|^2 \, d\mu.$$

As explained in [36], p. 260, the constant C in (35) is uniform for all normalized metrics h satisfying (29) with uniform constants $C = C(\sigma)$ for $|\sigma| = 2$. By Lemma 3.2 and (27) this, in particular, is the case for all metrics h arising from smooth solutions u of (17), (19), (20) satisfying a uniform bound $E_f(u_0) \leq \beta_0$ for some $\beta_0 \in \mathbb{R}$.

3.2. Global existence. From Lemma 2.1 and (35) we obtain the following estimate, which is similar to [36], Lemma 6.2, or [37], Lemma 3.3.

Lemma 3.3. *For any $T > 0$ and any smooth solution u of (16) - (19) there holds*

$$4 \sup_{0 \leq t < T} \int_{S^4} |u(t)| \, d\mu_{g_{S^4}} \leq \sup_{0 \leq t < T} \int_{S^4} e^{|4u(t)|} \, d\mu_{g_{S^4}} < \infty.$$

Proof. The argument is completely analogous to the proof of [37], Lemma 3.3. \square

Combining Lemma 3.3 with (27), we obtain a locally uniform bound for $u(t)$ in H^2 . Global existence of the flow then follows as in the work of Brendle [8].

3.3. Curvature evolution. We now derive the evolution equations for the Q -curvature and the L^2 -norm of the flow speed. From (17) and (18) we obtain

$$(36) \quad \begin{aligned} Q_t &= \frac{dQ}{dt} = \frac{1}{2} \frac{d}{dt} (e^{-4u} (P_{S^4} u + 2Q_{S^4})) \\ &= -4u_t Q + \frac{1}{2} P u_t = -4Q(\alpha f - Q) + \frac{1}{2} P(\alpha f - Q), \end{aligned}$$

where $P = P_g = e^{-4u} P_{S^4}$. Differentiating (19) in time, we find

$$(37) \quad \alpha_t \int_{S^4} f d\mu = 4\alpha \int_{S^4} (Q - \alpha f) f d\mu.$$

Hence (36) also yields

$$(38) \quad \begin{aligned} \frac{d}{dt} \left(\int_{S^4} |Q - \alpha f|^2 d\mu \right) &= \int_{S^4} (2(Q - \alpha f)(Q_t - \alpha_t f) - 4(Q - \alpha f)^3) d\mu \\ &= - \int_{S^4} (Q - \alpha f) P(Q - \alpha f) d\mu + 8 \int_{S^4} Q(Q - \alpha f)^2 d\mu \\ &\quad - 4 \int_{S^4} (Q - \alpha f)^3 d\mu - 4\pi^2 (\alpha_t / \alpha)^2, \end{aligned}$$

where

$$\int_{S^4} (Q - \alpha f) P(Q - \alpha f) d\mu = \int_{S^4} (|\Delta_{S^4}(Q - \alpha f)|^2 + 2|\nabla(Q - \alpha f)|_{S^4}^2) d\mu_{S^4}.$$

3.4. Curvature decay. In this subsection we prove that the decay in (22) is indeed uniform as $t \rightarrow \infty$.

Lemma 3.4. *For a smooth solution u of (16) - (19) there holds*

$$\int_{S^2} |Q - \alpha f|^2 d\mu \rightarrow 0 \quad \text{as } t \rightarrow \infty.$$

Proof. Let $v(t)$ be the normalized flow introduced in Section 3.1, and let $h = e^{2v} g_{S^4}$. Also denote as $\Phi = \Phi(t)$ the Möbius transformations on S^4 such that $h = \Phi^* g$. Note that $Q_h = Q_g \circ \Phi$. We also let $f_\Phi = f \circ \Phi$.

By the geometric invariance of the Paneitz operator, from (38) we derive

$$(39) \quad \begin{aligned} &\frac{d}{dt} \left(\int_{S^4} |Q_h - \alpha f_\Phi|^2 d\mu_h \right) + 4\pi^2 (\alpha_t / \alpha)^2 \\ &= - \int_{S^4} (Q_h - \alpha f_\Phi) P_h(Q_h - \alpha f_\Phi) d\mu_h + 8 \int_{S^4} Q_h (Q_h - \alpha f_\Phi)^2 d\mu_h \\ &\quad - 4 \int_{S^4} (Q_h - \alpha f_\Phi)^3 d\mu_h \\ &= - \int_{S^4} (|\Delta_{S^4}(Q_h - \alpha f_\Phi)|^2 + 2|\nabla(Q_h - \alpha f_\Phi)|_{S^4}^2) d\mu_{S^4} \\ &\quad + 8\alpha \int_{S^4} f_\Phi (Q_h - \alpha f_\Phi)^2 d\mu_h + 4 \int_{S^4} (Q_h - \alpha f_\Phi)^3 d\mu_h. \end{aligned}$$

Given $\varepsilon_0 > 0$, by (22) there exist arbitrarily large numbers t_0 such that

$$(40) \quad \int_{S^4} |Q_h - \alpha f_\Phi|^2 d\mu_h = \int_{S^4} |Q - \alpha f|^2 d\mu < \varepsilon_0 \quad \text{at } t = t_0.$$

Fix such a number t_0 and choose $t_1 \geq t_0$ such that

$$(41) \quad \sup_{t_0 \leq t < t_1} \int_{S^4} |Q_h - \alpha f_\Phi|^2 d\mu_h \leq 2\varepsilon_0.$$

From (19) it follows that

$$(42) \quad \frac{3}{\max_{S^4} f} \leq \alpha(t) = 3 \left(\int_{S^4} f d\mu \right)^{-1} \leq \frac{3}{\min_{S^4} f}.$$

Hence for $t_0 \leq t < t_1$ we find

$$\begin{aligned} \|Q_h\|_{L^2(S^4, h)} &\leq \|Q_h - \alpha f_\Phi\|_{L^2(S^4, h)} + \alpha \|f_\Phi\|_{L^2(S^4, h)} \\ &\leq \sqrt{2\varepsilon_0} + \sqrt{24\pi} \frac{\max_{S^2} f}{\min_{S^2} f} = C(f). \end{aligned}$$

From (29) we deduce that

$$P_{S^4} v + 6 = 2Q_h e^{4v}$$

is bounded in $L^p(S^4)$ for any $p < 2$. Standard elliptic theory then yields that $v(t)$ is bounded in $W^{4,p}(S^2)$ for any $p < 2$ and hence also in $L^\infty(S^4)$. Therefore we may improve the previous result and conclude that, in fact, $v(t)$ is bounded in $H^4(S^4)$. In particular, with a uniform constant C we have

$$(43) \quad C^{-1} g_{S^4} \leq h \leq C g_{S^4}.$$

and from the Sobolev's embedding $H^1(S^4) \hookrightarrow L^4(S^4)$, we obtain

$$(44) \quad \begin{aligned} \int_{S^4} |Q_h - \alpha f_\Phi|^3 d\mu_h &\leq C \|Q_h - \alpha f_\Phi\|_{L^2(S^4, h)} \|Q_h - \alpha f_\Phi\|_{L^4(S^4)}^2 \\ &\leq C \|Q_h - \alpha f_\Phi\|_{L^2(S^4, h)} \|Q_h - \alpha f_\Phi\|_{H^1(S^4)}^2 \\ &\leq C \|Q_h - \alpha f_\Phi\|_{L^2(S^4, h)} \int_{S^4} (|\nabla(Q_h - \alpha f_\Phi)|_{S^4}^2 + |Q_h - \alpha f_\Phi|^2) d\mu_{S^4} \\ &\leq C_0 \|Q_h - \alpha f_\Phi\|_{L^2(S^4, h)} \left(\int_{S^4} |\nabla(Q_h - \alpha f_\Phi)|_{S^4}^2 d\mu_{S^4} + \int_{S^4} |Q_h - \alpha f_\Phi|^2 d\mu_h \right). \end{aligned}$$

If we now choose $\varepsilon_0 > 0$ so that $8\varepsilon_0 C_0^2 \leq 1$, from (39) and (44) for $t_0 \leq t \leq t_1$ we conclude

$$(45) \quad \begin{aligned} \frac{d}{dt} \left(\int_{S^4} |Q_h - \alpha f_\Phi|^2 d\mu_h \right) \\ \leq (8\alpha \max_{S^2} f + 2) \int_{S^4} |Q_h - \alpha f_\Phi|^2 d\mu_h \leq C_1 \int_{S^4} |Q_h - \alpha f_\Phi|^2 d\mu_h, \end{aligned}$$

where $C_1 = 2 + 24 \max_{S^2} f / \min_{S^4} f$. The same estimate of course, also holds in the original coordinates for the functions u and f instead of v and f_Φ . Integrating from t_0 to t , for any $t \in [t_0, t_1[$ we then obtain

$$(46) \quad \int_{S^4} |Q - \alpha f|^2 d\mu \leq \int_{S^4} |Q - \alpha f|^2 d\mu|_{t=t_0} + C_1 \int_{t_0}^\infty \int_{S^4} |Q - \alpha f|^2 d\mu dt.$$

By (21), the right hand side is smaller than $2\varepsilon_0$ if t_0 is sufficiently large and satisfies (40). Then (41) and hence also (46) will be valid for every $t \geq t_0$. Finally, letting

$t_0 \rightarrow \infty$ suitably, we obtain

$$\begin{aligned} & \limsup_{t \rightarrow \infty} \int_{S^4} |Q - \alpha f|^2 d\mu \\ & \leq \liminf_{t_0 \rightarrow \infty} \left(\int_{S^4} |Q - \alpha f|^2 d\mu|_{t=t_0} + C_1 \int_{t_0}^{\infty} \int_{S^4} |Q - \alpha f|^2 d\mu dt \right) = 0, \end{aligned}$$

proving the assertion. \square

3.5. Concentration-compactness. The next result, which can be proved as in [8], Proposition 1.4, gives a first characterization of the asymptotic behavior of sequences of functions $(u_l)_l$ whose Q -curvatures, given by equation (18), are bounded in $L^2(S^4, g_l)$.

Lemma 3.5. *Let $(u_l)_l$ be a sequence of smooth functions on S^4 with associated metrics $g_l = e^{2u_l} g_{S^4}$, $l \in \mathbb{N}$. Suppose that $\text{vol}(S^4, g_l) = \frac{8}{3}\pi^2$ and $\|Q_{g_l}\|_{L^2(S^4, g_l)} \leq C$ for some uniform constant C . Then, either a subsequence $(u_l)_l$ is bounded in $H^4(S^4)$, or for every sequence $l \rightarrow \infty$ we can find a subsequence (relabelled) and points $p_1, \dots, p_I \in S^4$ such that for every $r > 0$ and any $i \in \{1, \dots, I\}$ there holds*

$$(47) \quad \liminf_{l \rightarrow \infty} \int_{B_r(p_i)} |Q_l| d\mu_l \geq 4\pi^2,$$

where $\mu_l = \mu_{g_l}$, $Q_l = Q_{g_l}$. In the latter case a subsequence $(u_l)_l$ converges in $H^4_{loc}(S^4 \setminus \{p_1\}, \dots, \{p_I\})$.

As in [37], Lemma 3.5, the previous result may be sharpened considerably if we assume L^2 -convergence of the Q -curvatures associated with $(u_l)_l$ to some smooth limit function $Q_\infty > 0$. By Lemma 3.4, this assumption is satisfied by any sequence $(u(t_l))_l$, where $u(t)$ solves (17), (19) and where $t_l \rightarrow \infty$ as $l \rightarrow \infty$.

Lemma 3.6. *Let (u_l) be as in Lemma 3.5. In addition, suppose that we have $\|Q_{g_l} - Q_\infty\|_{L^2(S^4, g_l)} \rightarrow 0$ as $l \rightarrow \infty$ for some smooth positive function Q_∞ on S^4 . Also let $h_l = \Phi_l^* g_l = e^{2v_l} g_{S^4}$ be the associated sequence of normalized metrics as in Section 3.1. Then, up to selection of a subsequence, either i) $u_l \rightarrow u_\infty$ in $H^4(S^4)$, where $g_\infty = e^{2u_\infty} g_{S^4}$ has Q -curvature Q_∞ , or ii) there exists $p \in S^4$ such that*

$$(48) \quad d\mu_{g_l} \rightharpoonup \frac{8}{3}\pi^2 \delta_p \quad \text{as } l \rightarrow \infty$$

weakly in the sense of measures, and

$$h_l \rightarrow g_{S^4} \text{ in } H^4(S^4), \quad Q_{h_l} \rightarrow 3 \text{ in } L^2(S^4).$$

In the latter case, Φ_l converges weakly in $H^2(S^4)$ to the constant map $\Phi_\infty \equiv p$.

Proof. We can apply Lemma 3.5. If $(u_l)_l$ is bounded in $H^4(S^4)$, the metrics g_l are uniformly equivalent to the standard one and $Q_l \rightarrow Q_\infty$ in $L^2(S^4)$. From elliptic regularity results and (18), we get convergence $u_l \rightarrow u_\infty$, $g_l \rightarrow g_\infty$ in $H^4(S^4)$.

If, on the other hand, concentration occurs in the sense of Lemma 3.5, we now show that this leads to the behavior described in ii). Choose $p_l \in S^4$ and $r_l > 0$ such that

$$\sup_{p \in S^4} \int_{B_{r_l}(p)} |Q_l| d\mu_l = \int_{B_{r_l}(p_l)} |Q_l| d\mu_l = 2\pi^2.$$

By (47) we have $r_l \rightarrow 0$; in addition, we may assume that $p_l \rightarrow p$ as $l \rightarrow \infty$.

Let $\tilde{\Phi}_l: S^4 \rightarrow S^4$ be conformal diffeomorphisms mapping the upper hemisphere $S_+^4 = \{x_5 > 0\}$ into $B_{r_l}(p_l)$ and taking the equatorial sphere ∂S_+^4 to $\partial B_{r_l}(p_l)$. Consider the sequence of functions $\tilde{u}_l: S^4 \rightarrow \mathbb{R}$ defined by

$$(49) \quad \tilde{u}_l = u_l \circ \tilde{\Phi}_l + \frac{1}{4} \log(\det(d\tilde{\Phi}_l)).$$

Then these functions solve the equation

$$P_{S^4} \tilde{u}_l + 2Q_0 = 2\tilde{Q}_l e^{4\tilde{u}_l},$$

where $\tilde{Q}_l = Q_l \circ \tilde{\Phi}_l$.

By the last statement of Lemma 3.5 and our choice of p_l, r_l , we find that $\tilde{u}_l \rightarrow \tilde{u}_\infty$ in $H_{loc}^4(S^4 \setminus \{S\})$, where S is the south pole of S^4 . In addition, there holds $\tilde{Q}_l \rightarrow Q_\infty(p)$ almost everywhere as $l \rightarrow \infty$. Using now the map

$$\Psi(z) = \frac{1}{1 + |z|^2} (2z, 1 - |z|^2), \quad z \in \mathbb{R}^4,$$

and defining

$$\hat{u}_l = \tilde{u}_l \circ \Psi + \frac{1}{4} \log(\det(d\Psi)),$$

we obtain a sequence $\hat{u}_l: \mathbb{R}^4 \rightarrow \mathbb{R}$ converging in $H_{loc}^4(\mathbb{R}^4)$ to a function \hat{u}_∞ which solves the equation

$$(50) \quad P_{\mathbb{R}^4} \hat{u}_\infty = \Delta_{\mathbb{R}^4}^2 \hat{u}_\infty = 2Q_\infty(p) e^{4\hat{u}_\infty} \quad \text{in } \mathbb{R}^4.$$

Moreover, by lower semicontinuity, \hat{u}_∞ satisfies

$$(51) \quad \int_{\mathbb{R}^4} e^{4\hat{u}_\infty} dx \leq \liminf_{l \rightarrow \infty} \int_{\mathbb{R}^4} e^{4\hat{u}_l} dx = \frac{8}{3} \pi^2.$$

The solutions of (50)-(51) have been classified in [27] and only the following two possibilities occur. Either \hat{u}_∞ is of the form

$$(52) \quad \hat{u}_\infty = \log \frac{2\lambda}{1 + \lambda^2 |x - x_0|^2} - \frac{1}{4} \log \left(\frac{1}{3} Q_\infty(p) \right)$$

for some $\lambda > 0, x_0 \in \mathbb{R}^4$, or for some $a > 0$ there holds

$$(53) \quad -\Delta_{\mathbb{R}^4} \hat{u}_\infty(x) \rightarrow a \text{ as } |x| \rightarrow \infty.$$

By the maximum principle for $-\Delta_{\mathbb{R}^4}$ and (50), in the latter case we even have $-\Delta_{\mathbb{R}^4} \hat{u}_\infty(x) \geq a$ everywhere on \mathbb{R}^4 . Following the method in [33], we rule out (53).

In fact, assuming (53), for any fixed number L and sufficiently large l we have

$$(54) \quad \int_{B_L(0; \mathbb{R}^4)} (-\Delta_{\mathbb{R}^4} \hat{u}_l) dx \geq \frac{\omega_3}{8} a L^4,$$

where ω_3 is the 3-dimensional volume of the standard S^3 . Scaling back to S^4 (recall that the dilation factor is r_l), with a uniform constant $C_0 > 0$ we obtain

$$(55) \quad \int_{B_{Lr_l}(p_l; S^4)} (-\Delta_{S^4} u_l) d\mu_{S^4} \geq C_0 a r_l^2 L^4,$$

provided $l \geq l_0(L)$.

On the other hand, $(-\Delta_{S^4} u_l)$ satisfies the equation

$$(56) \quad -\Delta_{S^4}(-\Delta_{S^4} u_l) + 2(-\Delta_{S^4} u_l) = 2(Q_l e^{4u_l} - Q_{S^4}) \quad \text{on } S^4.$$

If we denote as $G(\cdot, \cdot)$ the Green's function of the operator $(-\Delta_{S^4} + 2)$ on S^4 , by the maximum principle we have

$$(-\Delta_{S^4} u_l)(x) \leq 2 \int_{S^4} G(x, y) Q_l(y) e^{4u_l}(y) d\mu_{S^4}(y)$$

for almost every $x \in S^4$. Since G has the asymptotic growth

$$(57) \quad G(x, y) \sim \frac{1}{2\omega_3} \frac{1}{|x - y|^2} \quad \text{for } |x - y| \rightarrow 0,$$

by Fubini's theorem for any $p \in S^4$ and any $r > 0$ we find

$$\begin{aligned} & \int_{B_r(p; S^4)} (-\Delta_{S^4} u_l)(x) d\mu_{S^4}(x) \\ & \leq C \int_{B_r(p; S^4)} d\mu_{S^4}(x) \int_{S^4} Q_l(y) e^{4u_l}(y) \frac{1}{|x - y|^2} d\mu_{S^4}(y) \\ & \leq C \int_{S^4} Q_l(y) e^{4u_l}(y) \left(\int_{B_r(y; S^4)} \frac{1}{|x - y|^2} d\mu_{S^4}(x) \right) d\mu_{S^4}(y) \\ & \leq Cr^2 \|Q_l e^{4u_l}\|_{L^1(S^4, g_{S^4})} = Cr^2 \|Q_l\|_{L^1(S^4, g_l)} \leq Cr^2 \|Q_l\|_{L^2(S^4, g_l)}. \end{aligned}$$

In view of the uniform upper bound on $\|Q_l\|_{L^2(S^4, g_l)}$ implied by our hypotheses, upon applying the last inequality with $p = p_l$ and $r = Lr_l$ we then obtain the estimate

$$\int_{B_{Lr_l}(p_l; S^4)} (-\Delta_{S^4} u_l) d\mu_{S^4} \leq C_1 r_l^2 L^2$$

with a uniform constant C_1 , which contradicts (55) when L is sufficiently large.

Hence (52) holds and \hat{u}_∞ arises from the stereographic projection of S^4 onto \mathbb{R}^4 , with

$$\int_{\mathbb{R}^4} Q_\infty(p) e^{4\hat{u}_\infty} d\mu_{\mathbb{R}^4} = 8\pi^2.$$

From the positivity of Q_∞ we have

$$(58) \quad |Q_l| \leq Q_l + 2|Q_l - Q_\infty|.$$

Recalling our assumption that

$$\|Q_l - Q_\infty\|_{L^2(S^4, g_l)} \rightarrow 0,$$

then with error $o(1) \rightarrow 0$ as $l \rightarrow \infty$ for any $r > 0$ in view of (11) we find

$$\begin{aligned} 8\pi^2 &= \int_{\mathbb{R}^4} Q_\infty(p) e^{4\hat{u}_\infty} dz \leq \int_{B_r(p)} Q_\infty d\mu + o(1) \\ &\leq \int_{B_r(p)} (|Q_l| + |Q_l - Q_\infty|) d\mu + o(1) \leq \int_{S^4} Q_l d\mu + o(1) = 8\pi^2 + o(1). \end{aligned}$$

It follows from (58) that p is the only concentration point of the sequence $(g_l)_l$ and that

$$(59) \quad d\mu_l \rightarrow \frac{8}{3}\pi^2 \delta_p, \quad Q_\infty(p) d\mu_l \rightarrow 8\pi^2 \delta_p \quad \text{as } l \rightarrow \infty,$$

proving the assertion (48).

In addition, it follows that Φ_l converges almost everywhere to the constant map $\Phi_\infty \equiv p$. Since Φ_l is a conformal diffeomorphism, we have

$$\int_{S^4} (|\Delta_{S^4} \Phi_l|^2 + 2|\nabla_{S^4} \Phi_l|_{S^4}^2) d\mu_{S^4} = C$$

for all $l \in \mathbb{N}$ and some constant C . Indeed, Φ_l may be written as the composition $\Psi \circ \delta_l \circ \pi$ of the stereographic projection π from some point, which we may take to be the north pole of the sphere, a dilation δ_l in \mathbb{R}^4 and the map $\Psi = \pi^{-1}$ introduced earlier. The previous bound then follows from writing

$$\begin{aligned} \int_{S^4} (|\Delta_{S^4} \Phi_l|^2 + 2|\nabla_{S^4} \Phi_l|_{S^4}^2) d\mu_{S^4} &= \int_{S^4} \Phi_l P_{S^4} \Phi_l d\mu_{S^4} \\ &= \int_{\mathbb{R}^4} |\Delta_{\mathbb{R}^4} (\Psi \circ \delta_l)|^2 dx = \int_{\mathbb{R}^4} |\Delta_{\mathbb{R}^4} \Psi|^2 dx < \infty, \end{aligned}$$

using conformal and dilation invariance.

Hence a subsequence of $(\Phi_l)_l$ converges weakly in $H^2(S^4)$ to $\Phi_\infty \equiv p$. By (59), as $l \rightarrow \infty$ we also have

$$\|Q_\infty \circ \Phi_l - Q_\infty(p)\|_{L^2(S^4, h_l)} = \|Q_\infty - Q_\infty(p)\|_{L^2(S^4, g_l)} \rightarrow 0,$$

and, consequently,

$$\begin{aligned} \|Q_{h_l} - Q_\infty(p)\|_{L^2(S^4, h_l)} &= \|Q_{h_l} - Q_\infty \circ \Phi_l\|_{L^2(S^4, h_l)} + o(1) \\ &= \|Q_l - Q_\infty\|_{L^2(S^4, g_l)} + o(1) \rightarrow 0. \end{aligned}$$

Hence we can apply our previous reasoning to the sequence v_l and the corresponding metrics h_l . Since v_l satisfies the condition (23), concentration in the sense of (59) is impossible. Therefore a subsequence $v_l \rightarrow v_\infty$, $h_l \rightarrow h_\infty$ in $H^4(S^4)$ as $l \rightarrow \infty$, where $h_\infty = e^{4v_\infty} g_{S^4}$ has Q -curvature $Q_\infty(p) = 3$. Finally, since all metrics h_l satisfy (23), this is true also for h_∞ , which then must coincide with g_{S^4} . The proof is complete. \square

From Lemmas 3.4 and 3.6 we can get a neat characterization of the asymptotic behavior of the flow $(u(t))$ in the case of divergence. For $t \geq 0$ let

$$S = S(t) = \int_{S^4} x d\mu = \int_{S^4} \Phi d\mu_h$$

be the center of mass of the metric $g(t)$. For h near g_{S^4} the point S approximately is given by

$$p = p(t) = \int_{S^4} \Phi d\mu_{S^4}.$$

For convenience, we extend $f(p) = f(p/|p|)$ for $p \in B_1(0; \mathbb{R}^5)$, $|p| \geq 1/2$.

Lemma 3.7. *Suppose the equation $Q_g = f$ has no solution in the conformal class of g_{S^4} . Suppose $u(t)$ solves (16) - (19), and let $v(t)$ be the corresponding normalized flow. Then, as $t \rightarrow \infty$, one has $v(t) \rightarrow 0$, $h(t) = e^{2v(t)} g_{S^4} \rightarrow g_{S^4}$ in $H^4(S^4)$ and uniformly, and $Q_{h(t)} \rightarrow Q_{S^4} = 3$ in $L^2(S^4)$. Furthermore, $\|\Phi(t) - p(t)\|_{L^2(S^4)} \rightarrow 0$, and consequently $\|f \circ \Phi(t) - f(p(t))\|_{L^2(S^4)} \rightarrow 0$, $\alpha(t)f(p(t)) \rightarrow 3$.*

Proof. Assuming the contrary, for a suitable sequence $t_l \rightarrow \infty$ we have

$$\liminf_{l \rightarrow \infty} (\|h(t_l) - g_{S^4}\|_{H^4} + \|\Phi(t_l) - p(t_l)\|_{L^2(S^4)}) > 0.$$

By Lemma 3.6, there exists a subsequence $t_l \rightarrow \infty$ such that $u(t_l) \rightarrow u_\infty$, $g_l = e^{2u(t_l)}g_{S^4} \rightarrow g_\infty = e^{2u_\infty}g_{S^4}$ in H^4 , and $\alpha(t_l) \rightarrow \alpha$. By Lemma 3.4 then the metric αg_∞ has Q -curvature f , contradicting our assumption on f . This proves the first assertions. Finally, by (19) and Hölder's inequality we have

$$(60) \quad 3 - \alpha f(p) = \alpha \int_{S^2} (f \circ \Phi - f(p)) d\mu_h \rightarrow 0 \quad \text{as } t \rightarrow \infty,$$

which concludes the proof. \square

Now define

$$(61) \quad F_2(t) = \int_{S^4} |\alpha f - Q|^2 d\mu = \int_{S^4} |\alpha f_\Phi - Q_h|^2 d\mu_h$$

and

$$(62) \quad \begin{aligned} G_2(t) &= \int_{S^4} (Q - \alpha f)P(Q - \alpha f) d\mu = \int_{S^4} (Q_h - \alpha f_\Phi)P_h(Q_h - \alpha f_\Phi) d\mu_h \\ &= \int_{S^4} (|\Delta_{S^4}(Q - \alpha f)|^2 + 2|\nabla(Q - \alpha f)|_{S^4}^2) d\mu_{S^4} \\ &= \int_{S^4} (|\Delta_{S^4}(Q_h - \alpha f_\Phi)|^2 + 2|\nabla(Q_h - \alpha f_\Phi)|_{S^4}^2) d\mu_{S^4}. \end{aligned}$$

Lemma 3.8. *With error $o(1) \rightarrow 0$ as $t \rightarrow \infty$ we have*

$$\frac{d}{dt}F_2 = -(1 + o(1))G_2 + (24 + o(1))F_2 \quad \text{as } t \rightarrow \infty.$$

Proof. From (39), (44), and Lemma 3.4 we deduce

$$\begin{aligned} \frac{d}{dt}F_2 &\leq -G_2 + 8\alpha \int_{S^4} f_\Phi(\alpha f_\Phi - Q)^2 d\mu_h + o(1)(G_2 + F_2) \\ &= -(1 + o(1))G_2 + (8\alpha + o(1))f(p)F_2 + 8\alpha \int_{S^4} (f_\Phi - f(p))(\alpha f_\Phi - Q_h)^2 d\mu_h. \end{aligned}$$

By Lemma 3.7 we have $\alpha f(p) \rightarrow 3$. Moreover, from the Sobolev's embedding $H^1 \hookrightarrow L^4$ and Lemma 3.7, we deduce

$$\begin{aligned} |\alpha \int_{S^4} (f_\Phi - f(p))(\alpha f_\Phi - Q_h)^2 d\mu_h| &\leq \alpha \|f_\Phi - f(p)\|_{L^2} \|\alpha f_\Phi - Q_h\|_{L^4}^2 \\ &\leq o(1) \|\alpha f_\Phi - Q_h\|_{H^1}^2 \leq o(1)(F_2 + G_2), \end{aligned}$$

which proves the assertion. \square

4. UNIFORMIZATION: THE CASE $f \equiv \text{const}$

We first turn our attention to the uniformization problem, that is, the case when $f \equiv \text{const}$. With no loss of generality we may assume that $f \equiv Q_{S^4} = 3$. The condition (19) then implies that $\alpha = 1$ for all $t > 0$. Our aim is to prove the following result.

Theorem 4.1. *Suppose that $g_0 = e^{2u_0}g_{S^4}$ satisfies (16), and let $f \equiv 3$. Then the flow (17), (19) converges exponentially fast to a metric $g_\infty = e^{2u_\infty}g_{S^4}$ of constant Q -curvature $Q_\infty \equiv Q_{S^4} = 3$ in the sense that $\|u(t) - u_\infty\|_{H^4} \leq Ce^{-\delta t}$ for some constants C and $\delta > 0$.*

4.1. Spectral decomposition. Let $(\varphi_i^g)_{i \in \mathbb{N}_0}$ be an $L^2(S^4, g)$ -orthonormal basis of eigenfunctions for $\Delta = \Delta_g$ with eigenvalues $\lambda_0^g = 0 < \lambda_1^g \leq \lambda_2^g \leq \dots$, solving the equation

$$-\Delta \varphi_i^g = \lambda_i^g \varphi_i^g, \quad i \in \mathbb{N}_0.$$

Similarly, we define $\varphi_i^h, \varphi_i = \varphi_i^{g_{S^4}}$ with corresponding eigenvalues λ_i^h and $\lambda_i = \lambda_i^{g_{S^4}}, i \in \mathbb{N}_0$. It is well-known that

$$\lambda_0 = 0 < \lambda_1 = \lambda_2 = \lambda_3 = \lambda_4 = \lambda_5 = 4 < \lambda_6 = 10 \leq \dots;$$

see for instance [4], Proposition C.I.1. Clearly there holds $\lambda_i^g = \lambda_i^h$ and Lemma 3.7 implies $\lambda_i^h \rightarrow \lambda_i$. The eigenfunctions can be chosen in such a way that $\varphi_i^h = \varphi_i^g \circ \Phi$ and $\varphi_i^h \rightarrow \varphi_i$ smoothly as $t \rightarrow \infty$, for all $i \in \mathbb{N}_0$. Moreover, if we let $\Lambda_i^g, \Lambda_i^h, \Lambda_i = \Lambda_i^{g_{S^4}}$ denote the eigenvalues of P_g , etc., by the results in [20] one has

$$(63) \quad \Lambda_i^g = (\lambda_i^g)^2 + 2\lambda_i^g.$$

In terms of φ_i^g, φ_i^h the functions $\alpha f - Q, \alpha f_\Phi - Q_h$ may be decomposed as

$$\alpha f - Q = \sum_{i \geq 0} \beta^i \varphi_i^g, \quad \alpha f_\Phi - Q_h = \sum_{i \geq 0} \gamma^i \varphi_i^h,$$

respectively, with

$$\beta^i = \int_{S^4} (\alpha f - Q) \varphi_i^g d\mu_g = \int_{S^4} (\alpha f_\Phi - Q_h) \varphi_i^h d\mu_h = \gamma^i.$$

By the normalization (19) it follows that $\beta^0 = 0$. In particular, with error $o(1) \rightarrow 0$ as $t \rightarrow \infty$ one finds

$$(64) \quad G_2 = \sum_{i \geq 0} \Lambda_i^g |\beta^i|^2 \geq \Lambda_1^g \sum_{i \geq 0} |\beta^i|^2 = (\Lambda_1 + o(1)) F_2 = (24 + o(1)) F_2.$$

Let $x = (x^1, \dots, x^5)$ denote the coordinate functions in \mathbb{R}^5 restricted to S^4 . Then we may choose $\varphi_i = \sqrt{\frac{15}{8\pi^2}} x^i$ for $i = 1, \dots, 5$. Define also

$$(65) \quad b^i = \int_{S^4} x^i (\alpha f_\Phi - Q_h) d\mu_h, \quad i = 1, \dots, 5.$$

By Lemma 3.7, up to the factor $\sqrt{\frac{15}{8\pi^2}}$ and up to an error of order $o(1) \|\alpha f - Q\|_{L^2(S^4, g)}$, the two vectors $b = (b^1, \dots, b^5)$ and $\beta = (\beta^1, \dots, \beta^5)$ coincide. Also let $B = \sqrt{\frac{15}{8\pi^2}} b$.

4.2. Decay of B . For $f \equiv Q_{S^4} = 3$, we can estimate b^1, \dots, b^5 via the Kazdan-Warner identity. Indeed, using (12) together with the relation

$$(66) \quad -\Delta_{S^4} x^i = 4x^i,$$

and observing that $\alpha \equiv 1$, for $i = 1, \dots, 5$ upon integrating by parts we find that

$$b^i = \int_{S^4} (Q_h - Q_{S^4}) x^i d\mu_h = \int_{S^4} (Q_h - Q_{S^4}) \langle \nabla x^i, \nabla v \rangle_{S^4} d\mu_h.$$

From Lemma 3.7 then it follows that with error $o(1) \rightarrow 0$ as $t \rightarrow \infty$

$$(67) \quad \begin{aligned} |b^i| &= \left| \int_{S^4} (Q_h - Q_{S^4}) \langle \nabla x^i, \nabla v \rangle_{S^4} d\mu_h \right| \\ &\leq C F_2(t)^{1/2} \|v(t)\|_{H^1} = o(1) F_2(t)^{1/2}. \end{aligned}$$

Proof of Theorem 4.1. We divide the proof into three steps. We show first the decay of F_2 , then the decay of v , and finally we control the Möbius map $\Phi(t)$.

i) In view of (67) we can improve (64) to obtain

$$(68) \quad G_2 \geq (\Lambda_6^g + o(1)) \sum_{i \geq 0} |\beta^i|^2 = (\Lambda_6 + o(1)) F_2.$$

Taking advantage of the “spectral gap” between Λ_1 and Λ_6 , from Lemma 3.8 for sufficiently large t we then infer the estimate

$$\frac{d}{dt} F_2(t) < -\delta F_2(t)$$

for some uniform constant $\delta > 0$, and it follows that

$$(69) \quad F_2(t) \leq C e^{-\delta t}$$

for all $t \geq 0$ with some constant C .

ii) We can now show exponential decay of v . Observing that

$$\int_{S^4} (e^{4v} - 1) d\mu_{S^4} = \int_{S^4} d\mu_h - \int_{S^4} d\mu_{S^4} = 0$$

and recalling the normalization condition

$$\int_{S^4} x d\mu_h = \int_{S^4} (e^{4v} - 1)x d\mu_{S^4} = 0,$$

we have an expansion

$$e^{4v} - 1 = \sum_{i=0}^{\infty} V^i \varphi_i$$

in terms of the basis functions φ_i , where $V^0 = \dots = V^5 = 0$.

Also let $v = \sum_{i=0}^{\infty} v^i \varphi_i$. Note that for every i on account of Lemma 3.7, and by using Sobolev’s embedding $H^2(S^4) \hookrightarrow L^p(S^4)$ for every $p < \infty$ together with the estimate (29) from Lemma 3.2, we obtain

$$4v^i = 4 \int_{S^4} v \varphi_i d\mu_{S^4} = \int_{S^4} (e^{4v} - 1) \varphi_i d\mu_{S^4} + O(\|v\|_{H^2}^2) = V^i + o(1) \|v\|_{H^2},$$

where $o(1) \rightarrow 0$ as $t \rightarrow \infty$. In particular, we have

$$(70) \quad \sum_{i=0}^5 |v^i|^2 \leq o(1) \|v\|_{H^2}^2.$$

Writing (18) as

$$P_{S^4} v = 2(Q_h - Q_{S^4}) e^{4v} + 2Q_{S^4} (e^{4v} - 1),$$

from Young's inequality and the uniform boundedness of v on the one hand, and by using Sobolev's embedding together with (29) on the other, for any $\varepsilon > 0$ we obtain

$$\begin{aligned} \int_{S^4} |P_{S^4} v|^2 d\mu_{S^4} &\leq C(\varepsilon)F_2 + 36(1 + \varepsilon) \int_{S^4} (e^{4v} - 1)^2 d\mu_{S^4} \\ &\leq C(\varepsilon)e^{-\delta t} + 24^2(1 + \varepsilon) \int_{S^4} |v|^2 d\mu_{S^4} + o(1)\|v\|_{H^2}^2, \end{aligned}$$

where $o(1) \rightarrow 0$ as $t \rightarrow \infty$. In terms of the coefficients v^i , this implies that

$$\sum_{i=0}^{\infty} \Lambda_i^2 |v^i|^2 \leq C(\varepsilon)e^{-\delta t} + (\Lambda_1^2(1 + \varepsilon) + o(1)) \sum_{i=0}^{\infty} |v^i|^2.$$

Hence, if we choose $\varepsilon > 0$ so that

$$\Lambda_1^2(1 + \varepsilon) < \Lambda_6^2$$

and take (70) into account, we find

$$\|v(t)\|_{H^4}^2 \leq C \sum_{i=0}^{\infty} (1 + \Lambda_i^2) |v^i|^2 \leq Ce^{-\delta t} + o(1)\|v(t)\|_{H^4}^2$$

where $o(1) \rightarrow 0$ as $t \rightarrow \infty$. Hence

$$(71) \quad \|v(t)\|_{H^4}^2 \leq Ce^{-\delta t},$$

as claimed.

iii) In view of (69) and (35) we have

$$\|d\Phi(t)^{-1}\Phi_t(t)\|_{T_{id}G}^2 \leq C\|\xi(t)\|_{L^\infty}^2 \leq CF_2(t) \leq Ce^{-\delta t}$$

for all $t \geq 0$. Thus, we have smooth exponential convergence $\Phi(t) \rightarrow \Phi_\infty$ as $t \rightarrow \infty$. By (71) therefore, also $g(t) = (\Phi(t)^{-1})^* h(t) \rightarrow g_\infty = (\Phi_\infty^{-1})^* g_0$ and hence $u(t) \rightarrow u_\infty$ exponentially fast in H^4 as $t \rightarrow \infty$, where $Q_\infty \equiv Q_{S^4}$. \square

5. PRESCRIBED Q -CURVATURE

We now focus on the analogue of Nirenberg's problem. Throughout this section we assume that the given function f cannot be realized as the Q -curvature of a conformal metric and hence the flow $u(t)$ does not converge in $H^4(S^4)$ as $t \rightarrow \infty$. Lemma 3.7 then is applicable and it follows that $g(t)$ concentrates near points $p(t)$ of S^4 . As in [37], their motion, and the evolution of the concentration scale, can be studied by means of the spectral decomposition introduced in Section 4.1.

5.1. Dominance of B . We first observe that when the flow $(u(t))$ fails to converge, then the coefficients $B(t)$ dominate the other Fourier coefficients, and the flow shadows the solution of an ODE in a five-dimensional space.

Lemma 5.1. *For $i = 1, \dots, 5$ with error $o(1) \rightarrow 0$ as $t \rightarrow \infty$ there holds*

$$\frac{dB^i}{dt} = o(1)F_2(t)^{1/2}.$$

Proof. The proof is analogous to the proof of Lemma 4.1 in [37] and is included here only for completeness. We may argue for b instead of B .

From the equations (18) and (66) we deduce the identity

$$\int_{S^4} x^i Q_h d\mu_h = \frac{1}{2} \int_{S^4} x^i (P_{S^4} v + 6) d\mu_{S^4} = 12 \int_{S^4} x^i v d\mu_{S^4}.$$

It follows that

$$\begin{aligned} \frac{db^i}{dt} &= \frac{d}{dt} \int_{S^4} x^i (\alpha f_\Phi - Q_h) d\mu_h = \int_{S^4} x^i \left(\frac{d(\alpha f_\Phi)}{dt} + 4v_t (\alpha f_\Phi - 3e^{-4v}) \right) d\mu_h \\ &= \alpha_t \int_{S^4} x^i f_\Phi d\mu_h + \alpha \int_{S^4} x^i (df_\Phi \cdot \xi + 4v_t (f_\Phi - f(p))) d\mu_h \\ &\quad + 4 \int_{S^4} x^i v_t (\alpha f(p) - 3e^{-4v}) d\mu_h = I + II + III. \end{aligned}$$

By (23), (37), and Lemma 3.7 the term

$$I = \alpha_t \int_{S^4} x^i f_\Phi d\mu_h = \alpha_t \int_{S^4} x^i (f_\Phi - f(p)) d\mu_h$$

is bounded by

$$|I| \leq C \|f_\Phi - f(p)\|_{L^2} F_2^{1/2} = o(1) F_2^{1/2}.$$

Similarly, upon invoking (33) to write

$$\begin{aligned} II &= \alpha \int_{S^4} x^i (df_\Phi \cdot \xi + 4v_t (f_\Phi - f(p))) d\mu_h \\ &= 4\alpha \int_{S^4} x^i u_t \circ \Phi (f_\Phi - f(p)) d\mu_h + \alpha \int_{S^4} x^i \operatorname{div}_{S^4} (\xi e^{4v} (f_\Phi - f(p))) d\mu_{S^4} \\ &= 4\alpha \int_{S^4} x^i u_t \circ \Phi (f_\Phi - f(p)) d\mu_h - \alpha \int_{S^4} \xi^i (f_\Phi - f(p)) d\mu_h, \end{aligned}$$

in view of Lemma 3.7 and (35) we obtain the estimate

$$\begin{aligned} |II| &\leq C \|f_\Phi - f(p)\|_{L^2} (\|u_t \circ \Phi\|_{L^2} + \|\xi\|_{L^2}) \\ &\leq C \|f_\Phi - f(p)\|_{L^2} F_2^{1/2} = o(1) F_2^{1/2}. \end{aligned}$$

Finally, again using (33), we have

$$\begin{aligned} III &= 4 \int_{S^4} x^i v_t (\alpha f(p) - 3e^{-4v}) d\mu_h \\ &= 4 \int_{S^4} x^i u_t \circ \Phi (\alpha f(p) - 3e^{-4v}) d\mu_h + \int_{S^4} x^i (\alpha f(p) - 3e^{-4v}) \operatorname{div}_{S^4} (\xi e^{4v}) d\mu_{S^4} \\ &= 4 \int_{S^4} x^i u_t \circ \Phi (\alpha f(p) - 3e^{-4v}) d\mu_h - \int_{S^4} (\alpha f(p) - 3e^{-4v}) \xi^i d\mu_h \\ &\quad - 12 \int_{S^4} x^i dv \cdot \xi d\mu_{S^4}. \end{aligned}$$

By Lemma 3.7 and (35) also this term then may be bounded by

$$\begin{aligned} |III| &\leq C (\|1 - e^{-4v}\|_{L^2} + |\alpha f(p) - 3|) (\|u_t \circ \Phi\|_{L^2} + \|\xi\|_{L^2}) + C \|v\|_{H^1} \|\xi\|_{L^2} \\ &\leq o(1) F_2^{1/2}. \end{aligned}$$

This concludes the proof. \square

From Lemma 5.1 we now obtain the analogue of Lemma 4.2 in [37].

Lemma 5.2. *In the above notation there holds*

$$F_2 \leq (1 + o(1))|B|^2.$$

Proof. Again we include the proof for completeness. Denote as $\hat{F}_2 = \sum_{i \geq 6} |\beta^i|^2$, so that, with error $o(1) \rightarrow 0$ as $t \rightarrow \infty$,

$$F_2 = |\beta|^2 + \hat{F}_2 = (1 + o(1))|B|^2 + (1 + o(1))\hat{F}_2.$$

Assuming that $2|B|^2 \leq \hat{F}_2$ for sufficiently large t , similar to equation (68) we obtain

$$G_2 \geq \Lambda_6 \hat{F}_2 \geq \frac{1}{2} \Lambda_6 F_2 = 60F_2$$

and from Lemma 3.8 we deduce

$$\frac{d}{dt} F_2 \leq -(36 + o(1))F_2 \leq -F_2$$

for t large. As in the proof of Theorem 4.1 it then follows that the flow $(g(t))$ converges exponentially fast to a metric of Q -curvature proportional to f , contradicting our hypothesis in this section.

Hence there exist arbitrarily large numbers $t_1 \geq 0$ so that $2|B(t_1)|^2 > \hat{F}_2(t_1)$. Writing

$$F_2 = (1 + \delta)|B|^2,$$

for sufficiently large $t_0 \geq 0$ we have $\delta(t) > -1/2$ for all $t \geq t_0$. In addition, for sufficiently large t_1 as above we have $\delta(t_1) < 4$ and hence, by continuity, also $\delta(t) < 4$ for all t sufficiently close to t_1 . From Lemma 3.8 with error $o(1) \rightarrow 0$ as $t \rightarrow \infty$ we obtain

$$(72) \quad \begin{aligned} \frac{d}{dt} F_2 &= \frac{d\delta}{dt} |B|^2 + 2(1 + \delta)B \cdot \frac{dB}{dt} \leq - \sum_{i \geq 0} (\Lambda_i - 24 + o(1)) |\beta^i|^2 \\ &\leq -96\hat{F}_2 + o(1)F_2 = - \left(\frac{96\delta}{1 + \delta} + o(1) \right) F_2, \end{aligned}$$

where we again used the fact that $\Lambda_i \geq \Lambda_6 = 120$ for $i \geq 6$. Since Lemma 5.1 implies

$$\left| B \cdot \frac{dB}{dt} \right| \leq o(1)F_2,$$

for t near t_1 as above it follows that

$$\frac{d\delta}{dt} |B|^2 \leq - \left(\frac{96\delta}{1 + \delta} + o(1) \right) F_2 = -(96\delta + o(1))|B|^2$$

and then

$$\frac{d\delta}{dt} \leq -(96\delta + o(1)).$$

In particular, for sufficiently large t_1 we obtain that $\delta(t) \leq 4$ for all $t \geq t_1$. The previous inequality then shows that $\delta(t) \rightarrow 0$ as $t \rightarrow \infty$, as claimed. \square

5.2. Scaled stereographic coordinates. As in [37], for the following detailed estimates it is convenient to introduce stereographic coordinates. Let $\pi: S^4 \setminus \{(0, 0, 0, 0, -1)\} \rightarrow \mathbb{R}^4$ denote the stereographic projection from the south pole, given by

$$(73) \quad \pi(x) = \frac{(x^1, x^2, x^3, x^4)}{1 + x^5}, \quad x = (x^1, \dots, x^5) \in S^4.$$

Also denote its inverse as $\Psi: \mathbb{R}^4 \rightarrow S^4$, with

$$\Psi(z) = \frac{1}{1 + |z|^2} (2z^1, \dots, 2z^4, 1 - |z|^2), \quad z = (z^1, \dots, z^4) \in \mathbb{R}^4.$$

For $q \in \mathbb{R}^4$ and $r > 0$ define the conformal map $\Psi_{q,r}: \mathbb{R}^4 \rightarrow S^4$

$$\Psi_{q,r} = \Psi \circ \delta_{q,r},$$

obtained by the composition of Ψ with the affine linear map

$$\delta_{q,r}: \mathbb{R}^4 \ni z \mapsto z_{q,r} = q + rz \in \mathbb{R}^4.$$

There holds

$$\left. \frac{\partial \Psi_{q,r}}{\partial q^i} \right|_{q=0, r=1} = \frac{\partial \Psi}{\partial z^i} =: e_i, \quad i = 1, \dots, 4,$$

and

$$\left. \frac{\partial \Psi_{q,r}(z)}{\partial r} \right|_{q=0, r=1} = \sum_{i=1}^4 z^i e_i(z), \quad z \in \mathbb{R}^4,$$

where the vector field $e_1 = \frac{\partial \Psi}{\partial z^1}$ is given by

$$(74) \quad \begin{aligned} e_1(z) &= \frac{1}{(1 + |z|^2)^2} (2(1 - 2|z^1|^2 + |z|^2), -4z^1 z^2, -4z^1 z^3, -4z^1 z^4, -4z^1) \\ &= (1 + x^5 - |x^1|^2, -x^1 x^2, -x^1 x^3, -x^1 x^4, -x^1(1 + x^5)), \end{aligned}$$

and with similar formulae for e_2, e_3, e_4 . In particular, we have

$$(75) \quad \sum_{i=1}^4 z^i e_i(z) = (x^1 x^5, x^2 x^5, x^3 x^5, x^4 x^5, |x^5|^2 - 1).$$

For $t_0 \geq 0$ and $t \geq 0$ close to t_0 , let

$$\Phi_{t_0}(t) = \Phi(t_0)^{-1} \Phi(t).$$

Define $q = q(t), r = r(t)$ so that

$$\Phi_{t_0}(t) \circ \Psi = \Psi_{q(t), r(t)}.$$

The vector field $\xi = (d\Phi(t_0))^{-1} \frac{d\Phi}{dt} \Big|_{t=t_0} = \frac{d\Phi_{t_0}}{dt} \Big|_{t=t_0}$ then has the following representation

$$\xi = \frac{d}{dt} (\Phi_{t_0} \circ \Psi) \Big|_{t=t_0} = \sum_{i=1}^4 \frac{\partial \Psi_{q,r}}{\partial q^i} \frac{dq^i}{dt} + \frac{\partial \Psi_{q,r}}{\partial r} \frac{dr}{dt} = \sum_{i=1}^4 \left(\frac{dq^i}{dt} + z^i \frac{dr}{dt} \right) e_i,$$

where the derivatives of Ψ are evaluated at $q = 0, r = 1$. Letting

$$X = \int_{S^4} \xi d\mu_{S^4} = (X^1, \dots, X^5) \in \mathbb{R}^5,$$

and using cancellations by oddness, from (74), (75) we obtain

$$(76) \quad X^i = \frac{dq^i}{dt} \int_{S^4} (1 - |x^i|^2) d\mu_{S^4} = \frac{32\pi^2}{15} \frac{dq^i}{dt}, \quad i = 1, \dots, 4;$$

moreover, we have

$$(77) \quad X^5 = -\frac{dr}{dt} \int_{S^4} (1 - |x^5|^2) d\mu_{S^4} = -\frac{32\pi^2}{15} \frac{dr}{dt}.$$

5.3. The shadow flow. Recall that by Lemma 3.7 the center of mass $S(t)$ of $g(t)$ is given approximately by

$$p = p(t) = \int_{S^4} \Phi(t) d\mu_{S^4}.$$

Similar to [37], Section 4.2, we now relate B (or b) to the gradient of f at $\hat{p} = p/|p|$. For this we need the analogues of [37], Lemmas 4.3 - 4.8. Since the proofs may be carried over with straightforward modifications, we may be brief.

Given $t_0 \geq 0$, consider a rotation which maps $\hat{p}(t_0)$ into the north pole $N = (0, 0, 0, 0, 1)$. Then $\Phi(t_0): S^4 \rightarrow S^4$ can be expressed as $\Phi(t_0) = \Psi_\varepsilon \circ \pi$ for some $\varepsilon = \varepsilon(t_0) > 0$, where $\Psi_\varepsilon(z) = \Psi(\varepsilon z) = \Psi_{0,\varepsilon}(z)$ in our previous notation. Therefore, in stereographic coordinates, $\Phi(t)$ is given by the map

$$\Phi(t) \circ \Psi = \Phi(t_0) \circ \Phi_{t_0}(t) \circ \Psi = \Psi_\varepsilon \circ \delta_{q,r}.$$

For the following lemma also recall that we extend f as $f(p) = f(p/|p|)$ for $p \in S^4$ with $|p| > 1/2$.

Lemma 5.3. *For some uniform constant C there holds*

$$\|f_\Phi - f(p)\|_{L^2} + \|\nabla f_\Phi\|_{L^{4/3}} \leq C\varepsilon.$$

Proof. For $1 < s < 2$ we have

$$\begin{aligned} \int_{S^4} |\nabla \Phi|_{S^4}^s d\mu_{S^4} &= \int_{\mathbb{R}^4} |\nabla \Psi_\varepsilon|_{\Psi^*g_{S^4}}^s \frac{16 dz}{(1 + |z|^2)^4} \leq C \int_{\mathbb{R}^4} |\nabla \Psi_\varepsilon|_{\mathbb{R}^4}^s \frac{dz}{(1 + |z|^2)^{4-s}} \\ &\leq C \int_{\mathbb{R}^4} \frac{\varepsilon^s dz}{(1 + \varepsilon^2 |z|^2)^s (1 + |z|^2)^{4-s}} \\ &\leq C \int_{B_{1/\varepsilon}(0)} \frac{\varepsilon^s dz}{(1 + |z|^2)^{4-s}} + C\varepsilon^{-s} \int_{\mathbb{R}^4 \setminus B_{1/\varepsilon}(0)} \frac{dz}{|z|^8} \\ &\leq C\varepsilon^s + C\varepsilon^{4-s} \leq C\varepsilon^s. \end{aligned}$$

Choosing $s = 4/3$ and observing that p is the average of Φ , by the Poincaré-Sobolev inequality then we have

$$\|\Phi - p\|_{L^2} \leq C \|\nabla \Phi\|_{L^{4/3}} \leq C\varepsilon.$$

The claim now follows from the inequalities

$$|f_\Phi - f(p)| \leq \|\nabla f\|_{L^\infty} |\Phi - p|$$

and

$$|\nabla f_\Phi| \leq \|\nabla f\|_{L^\infty} |\nabla \Phi|.$$

□

Lemma 5.4. *For some fixed constant C there holds*

$$\|v\|_{H^4} \leq C(F_2^{1/2} + \|f_\Phi - f(p)\|_{L^2}).$$

Proof. Expanding

$$v = \sum_{i=0}^{\infty} v^i \varphi_i$$

as in the proof of Theorem 4.1, from (70) with error $o(1) \rightarrow 0$ as $t \rightarrow \infty$ we have

$$(78) \quad |v^i| \leq o(1)\|v\|_{H^2}, i = 0, \dots, 5.$$

We may write equation (18) in the form

$$\begin{aligned} P_{S^4}v &= 2Q_h e^{4v} - 6 \\ &= 2((Q_h - \alpha f_\Phi) + \alpha(f_\Phi - f(p)) + (\alpha f(p) - 3))e^{4v} + 6(e^{4v} - 1). \end{aligned}$$

From (60), and Young's inequality, then for any $\delta > 0$ with a constant $C(\delta)$ similar to the proof of Theorem 4.1 we find

$$(79) \quad \begin{aligned} \sum_{i=1}^{\infty} \Lambda_i^2 (v^i)^2 &= \|P_{S^4}v\|_{L^2}^2 \\ &\leq C(\delta)(\|\alpha f_\Phi - Q_h\|_{L^2}^2 + \|f_\Phi - f(p)\|_{L^2}^2) + 36(1 + \delta)\|e^{4v} - 1\|_{L^2}^2 \\ &= C(\delta)(\|\alpha f_\Phi - Q_h\|_{L^2}^2 + \|f_\Phi - f(p)\|_{L^2}^2) + (\Lambda_1^2(1 + \delta) + o(1)) \sum_{i=0}^{\infty} (v^i)^2. \end{aligned}$$

In view of (78), for small enough $\delta > 0$ the last term on the right of (79) may be absorbed on the left, and the claim follows. \square

We can now relate the components of b to the gradient and the Laplacian of the function $\log f$.

Lemma 5.5. *With error $O(\varepsilon) \leq C\varepsilon$ and $O(1) \leq C$ as $t \rightarrow \infty$ there holds*

$$\begin{aligned} b^i &= 4\pi^2\varepsilon \left(\frac{\partial \log f}{\partial x^i}(p) + O(\varepsilon) \right), \quad i = 1, \dots, 4; \\ b^5 &= -4\pi^2\varepsilon^2(\Delta_{S^4} \log f(p) + O(1)|\nabla f(p)|^2 + O(\varepsilon)). \end{aligned}$$

Proof. With identical reasoning as in the proof of [37], Lemma 4.5, from the equation $-\Delta_{S^4}x^i = 4x^i$ and the Kazdan-Warner identity (12) we eventually obtain

$$b^i = \alpha \int_{S^4} x^i (f_\Phi - f(p)) d\mu_{S^4} + R_1^i = C_1 \alpha \varepsilon \frac{\partial f}{\partial x^i}(p) + R_2^i.$$

for $i = 1, \dots, 4$, with

$$C_1 = \int_{\mathbb{R}^4} \frac{16|z|^2 dz}{(1 + |z|^2)^5} = \frac{4}{3}\pi^2$$

and with error terms bounded by

$$\begin{aligned} |R_1^i| + |R_2^i| &\leq C\varepsilon^2 + C(\|v\|_{H^4}^2 + \|\alpha f_\Phi - Q_h\|_{L^2}^2 + \|f_\Phi - f(p)\|_{L^2}^2) \\ &\leq C\varepsilon^2 + CF_2 + C\|f_\Phi - f(p)\|_{L^2}^2 \leq C\varepsilon^2 + C|b|^2. \end{aligned}$$

in view of Lemmas 5.2 - 5.4. Moreover, by Lemma 3.7 we have $\alpha f(p) \rightarrow 3$ as $t \rightarrow \infty$.

Similarly, for $i = 5$, we obtain the expression

$$b^5 = \alpha \int_{S^4} x^5 (f_\Phi - f(p)) d\mu_{S^4} + R_1^5 = -C_2 \alpha \varepsilon^2 \Delta_{S^4} f(p) + R_2^5$$

with

$$C_2 = - \int_{\mathbb{R}^4} \frac{8(1 - |z|^2)|z|^2 dz}{(1 + |z|^2)^5} = \frac{4}{3}\pi^2,$$

and with error

$$(80) \quad |R_1^5| + |R_2^5| \leq C\varepsilon^3 + C|b|^2 + C\|f_\Phi - f(p)\|_{L^2}^2.$$

As was the case in [37], again Lemma 5.3 needs to be improved in order to arrive at the desired conclusion. By using the expansion

$$(81) \quad \begin{aligned} f(\Psi_\varepsilon(z)) - f(p) &= df(p) \cdot d\Psi_\varepsilon(0)z + \frac{1}{2}\nabla df(p)(d\Psi_\varepsilon(0)z, d\Psi_\varepsilon(0)z) + R_\varepsilon^f(z) \\ &= 2\varepsilon df(p)z + 2\varepsilon^2 \nabla df(p)(z, z) + O(\varepsilon^3|z|^3) \end{aligned}$$

of $f \circ \Psi_\varepsilon - f(p)$ to second order, however, as in [37] we find

$$(82) \quad \begin{aligned} \|f_\Phi - f(p)\|_{L^2}^2 &= \int_{B_{1/\varepsilon}(0)} |f(\Psi_\varepsilon(z)) - f(p)|^2 \frac{16 dz}{(1 + |z|^2)^4} + O(\varepsilon^4) \\ &\leq C\varepsilon^2 |\nabla f(p)|^2 \int_{B_{1/\varepsilon}(0)} \frac{|z|^2 dz}{(1 + |z|^2)^4} + C\varepsilon^4 |\log \varepsilon| \\ &\leq C\varepsilon^2 |\nabla f(p)|^2 + C\varepsilon^4 |\log \varepsilon|. \end{aligned}$$

From the above expressions for the components of b in particular we obtain the estimate

$$|b|^2 \leq C\varepsilon^2 |\nabla f(p)|^2 + O(\varepsilon^4)(1 + |\Delta f(p)|^2),$$

which allows to bound the error terms

$$R_2^i = O(\varepsilon^2), \quad 1 \leq i \leq 4,$$

and

$$R_2^5 = O(\varepsilon^2 |\nabla f(p)|^2) + O(\varepsilon^3),$$

respectively, as desired. \square

Observe that Lemmas 5.2 and 5.5 yield the bound

$$(83) \quad F_2 \leq C\varepsilon^2.$$

Lemma 5.6. *As $t \rightarrow \infty$ there holds*

$$b = \frac{8\pi^2}{15} \left(\frac{dq^1}{dt}, \dots, \frac{dq^4}{dt}, -\frac{dr}{dt} \right) + O(\varepsilon^2).$$

Proof. As in [37], proof of Lemma 4.6, equation (34) yields the identity

$$4b = 4 \int_{S^4} x(\alpha f_\Phi - Q_h) d\mu_h = 4 \int_{S^4} x u_t \circ \Phi d\mu_h = \int_{S^4} \xi d\mu_h = X + I,$$

where

$$I = \int_{S^4} \xi(e^{4v} - 1) d\mu_{S^4}.$$

The claim then follows from (76) - (77) and the estimate

$$|I| \leq C \|v\|_{L^\infty} \|\xi\|_{L^1} \leq C \|v\|_{H^4} \|\xi\|_{L^\infty} \leq C (F_2 + \|f_\Phi - f(p)\|_{L^2}^2) \leq C\varepsilon^2$$

implied by (35), Lemmas 5.3 and 5.4, and (83). \square

The proof of the next lemma is identical with the proof of its counterpart Lemma 4.7 in [37] and may be omitted.

Lemma 5.7. *As $t \rightarrow \infty$ there holds*

$$\frac{dp^i}{dt} = (2 + o(1))\varepsilon \frac{dq^i}{dt}, \quad i = 1, 2, 3, 4,$$

and

$$\frac{d}{dt}(1 - |p(t)|^2) = (2 + o(1))(1 - |p(t)|^2) \frac{dr}{dt}.$$

Finally, ε and $|p(t)|$ can be related in the following way.

Lemma 5.8. *As $t \rightarrow \infty$ there holds*

$$1 - |p(t)|^2 = (8 + o(1))\varepsilon^2.$$

Proof. For $t = t_0$ with the above choice of coordinates we find

$$\begin{aligned} 1 - |p|^2 &= 1 - |p^5|^2 = (1 + p^5)(1 - p^5) = (2 + o(1)) \int_{S^4} (1 - \Phi^5(t_0)) d\mu_{S^4} \\ &= \left(\frac{12}{\pi^2} + o(1)\right) \int_{\mathbb{R}^4} (1 - \Psi_\varepsilon^5(z)) \frac{dz}{(1 + |z|^2)^4} \\ &= \left(\frac{12}{\pi^2} + o(1)\right) \int_{\mathbb{R}^4} \frac{2|\varepsilon z|^2 dz}{(1 + |\varepsilon z|^2)(1 + |z|^2)^4} \end{aligned}$$

where $o(1) \rightarrow 0$ as $t \rightarrow \infty$.

With the estimate

$$\int_{\mathbb{R}^4 \setminus B_{1/\varepsilon(0)}} \frac{|\varepsilon z|^2 dz}{(1 + |\varepsilon z|^2)(1 + |z|^2)^4} \leq \int_{\mathbb{R}^4 \setminus B_{1/\varepsilon(0)}} \frac{dz}{(1 + |z|^2)^4} \leq C\varepsilon^4$$

the claim follows from

$$\lim_{\varepsilon \rightarrow 0} \left(\int_{B_{1/\varepsilon(0)}} \frac{|z|^2 dz}{(1 + |\varepsilon z|^2)(1 + |z|^2)^4} \right) = \lim_{\varepsilon \rightarrow 0} \left(\int_{B_{1/\varepsilon(0)}} \frac{|z|^2 dz}{(1 + |z|^2)^4} \right) = \frac{1}{3}\pi^2.$$

\square

We summarize the results of Lemmas 5.5-5.8 in the following Proposition. Below, we denote by $\left(\frac{dp}{dt}\right)^T$ the component of $\frac{dp}{dt}$ which is tangential to S^4 (at $p/|p|$).

Proposition 5.9. *i) As $t \rightarrow \infty$ there holds*

$$\left(\frac{dp}{dt}\right)^T = \frac{15}{2}\varepsilon^2 (\nabla \log f(p) + o(1)),$$

and

$$\frac{d}{dt}(1 - |p|^2) = 120\varepsilon^4 (\Delta_{S^4} \log f(p) + O(1)|\nabla f(p)|^2 + o(1)),$$

with

$$1 - |p(t)|^2 = (8 + o(1))\varepsilon^2.$$

ii) As $t \rightarrow \infty$ the metrics $g(t)$ concentrate at critical points p of f satisfying $\Delta_{S^4} f(p) \leq 0$.

Proof. i) Without loss of generality we can assume that $\frac{p}{|p|} = (0, 0, 0, 1)$. Then the first statement is a direct consequence of Lemmas 5.5 - 5.8.

ii) From Lemma 5.8 and i) we obtain

$$\left| \frac{d}{dt}(1 - |p|^2) \right| \leq C(1 - |p|^2)^2.$$

Hence we conclude that there holds

$$1 - |p(t)|^2 \geq \frac{C}{t},$$

which by Lemma 5.8 implies that

$$(84) \quad \varepsilon^2 \geq \frac{C_1}{t}$$

for all $t \geq 1$, with a uniform constant $C > 0$. From i) we then deduce the differential inequality

$$(85) \quad \frac{df(p(t))}{dt} = \nabla f(p) \frac{dp}{dt} \geq \frac{C_2}{t} (|\nabla f(p)|^2 + o(1)).$$

Since the integral of t^{-1} is divergent, the flow $(p(t))_{t \geq 0}$ must accumulate at a critical point p of f . The proof of convergence of the flow and the characterization $\Delta_{S^4} f(p) \leq 0$ of possible limit points p now again are identical with the proof of Proposition 4.9 in [37]. \square

For future reference we also note the following result whose proof is identical with that of Lemma 4.10 in [37].

Lemma 5.10. *As $t \rightarrow \infty$ we have*

$$E_f(u(t)) \rightarrow -3 \log f(p),$$

where $p = \lim_{t \rightarrow \infty} p(t)$ is the unique limit of the shadow flow $(p(t))$ associated with $(u(t))$.

5.4. Existence results. We can now derive various existence results for metrics of prescribed curvature f .

Following Chang-Yang, for $p \in S^4$, $0 < \varepsilon < \infty$, in stereographic coordinates with the point $-p$ at infinity (so that p becomes the north pole and we may continue to use our previous notation) we let $\Phi_{p,\varepsilon} = \Psi_\varepsilon \circ \pi$, so that $\Phi_{p,\varepsilon} \rightarrow \Phi_{p,0} \equiv p$ weakly in H^2 as $\varepsilon \rightarrow 0$. Note that $\Phi_{p,\varepsilon} = \Phi_{p,\varepsilon}^{-1} = \Phi_{-p,\varepsilon^{-1}}$ for all $p \in S^4$, $0 < \varepsilon < \infty$. Letting

$$C_*^\infty = \{u \in C^\infty(S^4); g = e^{2u} g_{S^4} \text{ satisfies (16)}\},$$

in view of (26) we then obtain a map

$$j: S^4 \times]0, \infty[\ni (p, \varepsilon) \mapsto u_{p,\varepsilon} = 1/4 \log \det(d\Phi_{p,\varepsilon}) \in C_*^\infty.$$

Observe that $\Phi_{p,1} = id$ and hence $j(p,1) = 0$ for all $p \in S^4$. Also let $g_{p,\varepsilon} = \Phi_{p,\varepsilon}^* g_{S^4} = e^{2u_{p,\varepsilon}} g_{S^4}$ with

$$(86) \quad d\mu_{g_{p,\varepsilon}} \rightarrow \frac{8}{3}\pi^2 \delta_p$$

as $\varepsilon \rightarrow \infty$.

Given a map $u_0 \in C_*^\infty$, for $t \geq 0$ we let $u(t, u_0)$ be the solution of the flow (17), (19) at time t for initial data $u(0) = u_0$, and we let $\Phi(t, u_0)$ be the family of normalized conformal diffeomorphisms such that (23) holds for the pull-back metric

$$h = h(t, u_0) = e^{2v} g_{S^4} = \Phi^* g,$$

where we let $g = g(t, u_0) = e^{2u} g_{S^4}$, $\Phi = \Phi(t, u_0)$, and with suitable $v = v(t, u_0)$. Also let

$$(87) \quad p = p(t, u_0) = \int_{S^4} \Phi(t, u_0) d\mu_{S^4}$$

denote the approximate center of mass of $g(t, u_0)$, so that $\Phi = \Phi_{p,\varepsilon}$ for some unique number $0 < \varepsilon = \varepsilon(t, u_0) < 1$ whenever $p \neq 0$. Note that the flow continuously depends on the initial data u_0 in any smooth topology, and therefore also all the above related quantities continuously depend on u_0 .

Rescale the flow $u(t, u_0)$ by letting $s = s(t)$ solve

$$(88) \quad \frac{ds}{dt} = \min\{1/2, \varepsilon^2(t, u_0)\}, \quad s(0) = 0.$$

Note that (84) implies that $s(t) \rightarrow \infty$ as $t \rightarrow \infty$. For $0 \leq s < \infty$ then we let $U(s, u_0) = u(t(s), u_0)$, $P(s, u_0) = p(t(s), u_0)$. In view of Proposition 5.9 for $\varepsilon < 1/2$ the rescaled flow satisfies

$$(89) \quad \frac{dP^i}{ds} = 15 \left(\frac{\partial \log f}{\partial x^i}(P) + o(1) \right), \quad i = 1, 2, 3, 4,$$

and

$$(90) \quad \frac{d}{ds}(1 - |P|^2) = 15(1 - |P|^2)(\Delta_{S^4} \log f(P) + O(1)|\nabla f(P)|^2 + o(1)).$$

In the following we again denote (rescaled) time as t , thus freeing the use of the letter s for other purposes; moreover, for $\beta \in \mathbb{R}$ denote as

$$L_\beta = \{u \in C_*^\infty; E_f(u) \leq \beta\}$$

the sub-level sets E_f .

Proof of Theorem 1.2 Suppose by contradiction that f cannot be realized as the Q -curvature of a conformal metric g on S^4 . As we shall presently explain, the flow (17), (19) then may be used to show that for sufficiently large β_0 the set L_{β_0} is contractible; moreover, the flow defines a homotopy equivalence of the set $N_0 = L_{\beta_0}$ with a set whose homotopy type is that of a point $\{p_0\}$ with cells of dimension $4 - \text{ind}(f, p)$ attached for every critical point p of f on S^4 such that $\Delta_{S^4} f(p) < 0$. We then obtain the identity (see e.g. [12], Theorem 4.3)

$$(91) \quad \sum_{i=0}^4 t^i m_i = 1 + (1+t) \sum_{i=0}^4 t^i k_i$$

for the Morse polynomials of $\{p_0\}$ and N_0 and a connection term with coefficients $k_i \geq 0$, where

$$m_i = \#\{p \in S^4; \nabla f(p) = 0, \Delta_{S^4} f(p) < 0, \text{ind}(f, p) = 4 - i\},$$

as defined in (14). Equating the coefficients in the polynomials on the left and right hand side, we obtain (15), which violates the hypothesis in Theorem 1.2 and thus leads to the desired contradiction. By forming the alternating sum of the terms in (15) - which corresponds to setting $t = -1$ in (91) - we likewise obtain the statement of Theorem 1.1.

To proceed with the details of the proof we label all critical points p_1, \dots, p_n of f so that $f(p_i) \leq f(p_j)$ for $1 \leq i \leq j \leq n$ and let $\beta_i = -3 \log f(p_i) = \lim_{s \rightarrow 0} E_f(u_{p_i, s})$, $1 \leq i \leq n$. For notational convenience only in the following we assume that all critical levels $f(p_i)$, $1 \leq i \leq n$, are distinct. We then can find a number $\nu_0 > 0$ so that $\beta_i - \nu_0 > \beta_{i+1}$ for all i . Theorem 1.2 now is immediate from the following result. \square

Proposition 5.11. *i) For any $\beta_0 > \beta_1$ the set L_{β_0} is contractible.*

ii) For any $0 < \nu \leq \nu_0$ and each i the set $L_{\beta_i - \nu}$ is homotopy equivalent to the set $L_{\beta_{i+1} + \nu}$.

iii) For each critical point p_i of f with $\Delta_{S^4} f(p_i) > 0$ the set $L_{\beta_i + \nu_0}$ is homotopy equivalent to the set $L_{\beta_i - \nu_0}$.

iv) For each critical point p_i of f with $\Delta_{S^4} f(p_i) < 0$ the set $L_{\beta_i + \nu_0}$ is homotopy equivalent to the set $L_{\beta_i - \nu_0}$ with a sphere of dimension $4 - \text{ind}(f, p_i)$ attached.

Proof. *i)* Fix $\beta_0 > \beta_1 = -3 \log f(p_1)$. For $u_0 \in L_{\beta_0}$, $0 \leq s \leq 1$ then let $H(s, u_0) = (1-s)u_0 + c(s, u_0)$, where $c(s, u_0)$ is a suitable constant so that $H(s, u_0) \in C_*^\infty$. Clearly, the map H defines a contraction of L_{β_0} within C_*^∞ . Moreover, by Lemma 5.10 for each such u_0 , $0 \leq s \leq 1$ there exists a minimal $T = T(s, u_0) \geq 0$ such that $E_f(U(T, H(s, u_0))) \leq \beta_0$. From Lemma 2.1 and our assumption on f we conclude that T depends continuously on u_0 and s . The map $K: (s, u_0) \mapsto U(T(s, u_0), H(s, u_0))$ then yields the desired contraction of L_{β_0} within itself.

ii) Let $0 < \nu \leq \nu_0$ be given. We claim there exists $T > 0$ with $U(T, L_{\beta_i - \nu}) \subset L_{\beta_{i+1} + \nu}$. Suppose by contradiction that there exist $T_k \rightarrow \infty$, $u_k \in L_{\beta_i - \nu}$ such that

$$E_f(U(T_k, u_k)) > \beta_{i+1} + \nu \text{ for all } k.$$

By Lemma 2.1 there is a sequence $t_k \in [T_k/2, T_k]$ such that $\int_{S^4} |Q_k - \alpha f| d\mu_{g_k} \rightarrow 0$ as $k \rightarrow \infty$, where $g_k = e^{2U(t_k, u_k)} d\mu_{g_{S^4}}$, $k \in \mathbb{N}$, and where Q_k is the Q -curvature of g_k . In view of Lemma 3.6, for sufficiently large k the metrics g_k will be arbitrarily close to round metrics centered at the points $P(t_k, u_k) \in S^4$. Recalling (89) and (90), we may assume that the limit $P = \lim_{k \rightarrow \infty} P(t_k, u_k)$ exists and is a critical point of f . Lemma 3.6 then also yields convergence $E_f(U(t_k, u_k)) \rightarrow -3 \log f(P)$ as $k \rightarrow \infty$. Since we assume that $E_f(u_k) \leq \beta_i - \nu$, by Lemma 2.1 we have $P = p_{i_0}$ for some $i_0 > i$ and hence

$$E_f(U(T_k, u_k)) \leq E_f(U(t_k, u_k)) \leq -3 \log f(P) + \nu \leq \beta_{i+1} + \nu$$

for large k . The contradiction shows that there exists $T > 0$, as claimed. For $u_0 \in L_{\beta_i - \nu}$ then let

$$T(u_0) = \inf\{t \geq 0; E_f(U(t, u_0)) \leq \beta_{i+1} + \nu\} \leq T.$$

As in *i*), the number $T(u_0)$ continuously depends on u_0 . The map $(t, u_0) \mapsto U(\min\{t, T(u_0)\}, u_0)$ then yields the desired homotopy equivalence.

The remaining assertions *iii*) and *iv*) will be derived with the help of the following lemmas. \square

Lemma 5.12. *There exists an absolute constant C such that*

$$\|v\|_{H^2}^2 \leq CE(v)$$

for all $v \in H^2(S^4)$ inducing a normalized metric h , satisfying (23) and (26), and provided $\|v\|_{H^2}$ is sufficiently small.

Proof. From the spectral analysis of the operator P_{S^4} , as in the proof of Theorem 4.1 we obtain

$$\begin{aligned} E(v) &= \int_{S^4} (vP_{S^4}v + 12v)d\mu_{S^4} \\ &= \int_{S^4} (vP_{S^4}v + 3(e^{4v} - 1) - 24v^2)d\mu_{S^4} + O(\|v\|_{H^2}^3) \\ &= \sum_{i=0}^{\infty} (\Lambda_i - 24)|v^i|^2 + O(\|v\|_{H^2}^3) \geq \sum_{i=6}^{\infty} (\Lambda_i - 24)|v^i|^2 + o(\|v\|_{H^2}^2) \\ &\geq \frac{\Lambda_6 - 24}{\Lambda_6 + 1} \sum_{i=0}^{\infty} (\Lambda_i + 1)|v^i|^2 + o(\|v\|_{H^2}^2), \end{aligned}$$

proving the claim. \square

For $r_0 > 0$ and any critical point $p_i \in S^4$ of f let

$$(92) \quad \begin{aligned} B_{r_0}(p_i) &= \{u \in C_*^\infty; g = e^{2u}g_{S^4} \text{ induces a normalized metric} \\ h &= \Phi^*g = e^{2v}g_{S^4} \text{ with } \Phi = \Phi_{p,s} \text{ for some } p \in S^4, \\ 0 < s &\leq 1 \text{ such that } \|v\|_{H^2}^2 + |p - p_i|^2 + s^2 < r_0^2\}. \end{aligned}$$

In the following estimates it will be convenient to use s , p , and v as coordinates for $u \in B_{r_0}(p_i)$, where $g = e^{2u}g_{S^4}$ and $h = \Phi_{p,s}^*g = e^{2v}g_{S^4}$ as above. Moreover, since all critical points of f by assumption are non-degenerate, we may use the Morse lemma to introduce coordinates $p = p^+ + p^-$ on $T_{p_i}S^4$ near $p_i = 0$ so that

$$(93) \quad f(p) = f(p_i) + |p^+|^2 - |p^-|^2,$$

and we may refer to these coordinates in the definition of $B_{r_0}(p_i)$ above.

Lemma 5.13. *For $r_0 > 0$ let $u \in B_{r_0}(p_i)$ be represented by s , p , and v as above.*

i) We have

$$(94) \quad \int_{S^4} f \circ \Phi_{p,s} d\mu_h = f(p) + 6s^2 \Delta_{S^4} f(p) + o(1)s\|v\|_{H^2},$$

where $o(1) \rightarrow 0$ as $r_0 \rightarrow 0$.

ii) In addition, we may bound

$$(95) \quad \left| \frac{\partial E_f(u)}{\partial s} + \frac{36s \Delta_{S^4} f(p)}{f(p)} \right| \leq Cs^2 + C(s + |p - p_i|) \|v\|_{H^2}.$$

iii) Likewise, for any $q \in T_p S^4$ there holds

$$(96) \quad \left| \frac{\partial E_f(u)}{\partial p} \cdot q + \frac{3 df(p) \cdot q}{f(p)} \right| \leq Cs(s + \|v\|_{H^2}) |q|.$$

iv) Finally, denoting as $\langle \cdot, \cdot \rangle$ the duality pairing of H^2 with its dual, with a uniform constant $c_0 > 0$ we have

$$(97) \quad \left\langle \frac{\partial E_f(u)}{\partial v}, v \right\rangle \geq c_0 \|v\|_{H^2}^2 - o(1)s \|v\|_{H^2},$$

where $o(1) \rightarrow 0$ as $r_0 \rightarrow 0$.

Proof. To simplify the notation, let

$$A = A(u) = \int_{S^4} f \circ \Phi_{p,s} d\mu_h.$$

i) We have

$$A - f(p) = \int_{S^4} (f \circ \Phi_{p,s} - f(p)) d\mu_{S^4} + I,$$

where

$$I = \int_{S^4} (f \circ \Phi_{p,s} - f(p))(e^{4v} - 1) d\mu_{S^4}.$$

Observing that $|df(p)| \leq o(1) \rightarrow 0$ as $r_0 \rightarrow 0$, by (82) the error term may be bounded

$$|I| \leq \|f \circ \Phi_{p,s} - f(p)\|_{L^2} \|e^{4v} - 1\|_{L^2} \leq o(1)s \|v\|_{H^2},$$

where $o(1) \rightarrow 0$ as $r_0 \rightarrow 0$. To proceed, we may assume that p is the north pole. Upon introducing stereographic coordinates and expanding f as in equation (81) in the proof of Lemma 5.5 then we obtain

$$\begin{aligned} \frac{8\pi^2}{3}(A - f(p)) &= \int_{B_{1/s}(0)} (f(\Psi_s(z)) - f(p)) \frac{16 dz}{(1 + |z|^2)^4} + O(s^4) + o(1)s \|v\|_{H^2} \\ &= \int_{B_{1/s}(0)} (sdf(p)z + s^2 \nabla df(p)(z, z)) \frac{32 dz}{(1 + |z|^2)^4} + O(s^3) + o(1)s \|v\|_{H^2} \\ &= II + O(s^3) + o(1)s \|v\|_{H^2}. \end{aligned}$$

By symmetry, the contribution from the linear term in the integral vanishes, yielding

$$\begin{aligned} II &= s^2 \int_{B_{1/s}(0)} \nabla df(p)(z, z) \frac{32 dz}{(1 + |z|^2)^4} \\ &= 8s^2 \Delta_{S^4} f(p) \int_{B_{1/s}(0)} \frac{|z|^2 dz}{(1 + |z|^2)^4} = 16\pi^2 s^2 \Delta_{S^4} f(p). \end{aligned}$$

Dividing again by the volume of S^4 , we obtain the claim.

ii) Observe that by (27) we have

$$(98) \quad E_f(u) = E(u) - 3 \log \left(\int_{S^4} f d\mu \right) = E(v) - 3 \log \left(\int_{S^4} f \circ \Phi_{p,s} d\mu_h \right),$$

and

$$\frac{\partial E_f(u)}{\partial s} = -3A^{-1} \frac{\partial}{\partial s} \left(\int_{S^4} f \circ \Phi_{p,s} d\mu_h \right).$$

For convenience, we again may identify p with the north pole of S^4 . In stereographic coordinates then for the unnormalized integral we have

$$\begin{aligned} \frac{\partial}{\partial s} \int_{S^4} f_{\Phi_{p,s}} d\mu_h &= \int_{\mathbb{R}^4} \left(\frac{\partial}{\partial s} (f(\Psi_s(z))) \right) \frac{16 e^{4v} dz}{(1+|z|^2)^4} \\ &= \int_{\mathbb{R}^4} \left(\frac{\partial}{\partial s} (f(\Psi_s(z))) \right) \frac{16 dz}{(1+|z|^2)^4} + \int_{\mathbb{R}^4} \left(\frac{\partial}{\partial s} (f(\Psi_s(z))) \right) \frac{16(e^{4v}-1)dz}{(1+|z|^2)^4} \\ &= I + II. \end{aligned}$$

Expanding f as in equation (81), we obtain

$$\frac{\partial}{\partial s} (f(\Psi_s(z))) = 2df(p)z + 4s\nabla df(p)(z, z) + O(s^2|z|^3).$$

By oddness then we find

$$\begin{aligned} I &= \int_{\mathbb{R}^4} df(p)z \frac{32 dz}{(1+|z|^2)^4} + 16s\Delta_{S^4} f(p) \int_{\mathbb{R}^4} \frac{|z|^2 dz}{(1+|z|^2)^4} + O(s^2) \\ &= 16s\Delta_{S^4} f(p) \int_{\mathbb{R}^4} \frac{|z|^2 dz}{(1+|z|^2)^4} + O(s^2) = 32\pi^2 s\Delta_{S^4} f(p) + O(s^2). \end{aligned}$$

On the other hand, the expansion to first order

$$\frac{\partial}{\partial s} (f(\Psi_s(z))) = 2df(p)z + O(s|z|^2) = 2(df(p) - df(p_i))z + O(s|z|^2)$$

yields the uniform estimate

$$\left| \frac{\partial}{\partial s} (f(\Psi_s(z))) \right| \leq C|p - p_i||z| + O(s|z|^2).$$

Thus we obtain the bound

$$|II| \leq C(s + |p - p_i|) \int_{\mathbb{R}^4} |e^{4v} - 1| \frac{(1+|z|^2) dz}{(1+|z|^2)^4} \leq C(s + |p - p_i|) \|v\|_{H^2},$$

and the claim follows from i).

iii) For any $q \in T_p S^4$ we may write

$$\begin{aligned} A \frac{\partial E_f(u)}{\partial p} \cdot q + 3 df(p) \cdot q &= 3 \int_{S^4} \left(df(p) - \frac{\partial(f \circ \Phi_{p,s})}{\partial p} \right) \cdot q d\mu_h \\ &= 3 \int_{S^4} \left(df(p) - \frac{\partial(f \circ \Phi_{p,s})}{\partial p} \right) \cdot q d\mu_{S^4} \\ &\quad + 3 \int_{S^4} \left(df(p) - \frac{\partial(f \circ \Phi_{p,s})}{\partial p} \right) \cdot q (e^{4v} - 1) d\mu_{S^4} = I + II. \end{aligned}$$

Proceeding similarly to the proof of i) one finds

$$|I| \leq Cs^2|q|$$

and, on the other hand,

$$|II| \leq Cs \|v\|_{H^2} |q|.$$

iv) In the above notation we have

$$\begin{aligned} \left\langle \frac{\partial E_f(u)}{\partial v}, v \right\rangle &= \left\langle \frac{\partial E(v)}{\partial v}, v \right\rangle - 12A^{-1} \int_{S^4} f_{\Phi_s} v e^{4v} d\mu_{S^4} \\ &= \left\langle \frac{\partial E(v)}{\partial v}, v \right\rangle - 12 \int_{S^4} v e^{4v} d\mu_{S^4} - I, \end{aligned}$$

where

$$I = 12A^{-1} \int_{S^4} (f_{\Phi_s} - f(p)) v e^{4v} d\mu_{S^4} + 12(A^{-1}f(p) - 1) \int_{S^4} v e^{4v} d\mu_{S^4} = II + III.$$

As in the proof of Lemma 5.12, with error $o(1) \rightarrow 0$ as $r_0 \rightarrow 0$ we can estimate

$$\begin{aligned} \left\langle \frac{\partial E(v)}{\partial v}, v \right\rangle - 12 \int_{S^4} v e^{4v} d\mu_{S^4} &= \int_{S^4} (2vP_{S^4}v + 4Q_{S^4}v) d\mu_{S^4} - 12 \int_{S^4} v e^{4v} d\mu_{S^4} \\ &= \int_{S^4} 2vP_{S^4}v d\mu_{S^4} - 12 \int_{S^4} v(e^{4v} - 1) d\mu_{S^4} \\ &= 2 \int_{S^4} (vP_{S^4}v - 24v^2) d\mu_{S^4} - o(1)\|v\|_{H^2}^2 \geq c_0\|v\|_{H^2}^2 - o(1)\|v\|_{H^2}^2 \end{aligned}$$

for some constant $c_0 > 0$. Moreover, similar to the proof of *i)* we can bound

$$|II| \leq \|f \circ \Phi_{p,s} - f(p)\|_{L^2} \|v(e^{4v} - 1)\|_{L^2} \leq Co(1)s\|v\|_{H^2},$$

while from *i)* we find

$$|III| \leq C|A - f(p)| \int_{S^4} |v| e^{4v} d\mu_{S^4} \leq C(s^2 + s\|v\|_{H^2})\|v\|_{H^2}.$$

Combining these estimates, we obtain the claim. \square

Proof of Proposition 5.11 (completed) Given $r_0 > 0$, let $\nu = r_0^3 > 0$. In the following we will always assume that $r_0 > 0$ is chosen so small that $B_{r_0}(p_i) \subset (L_{\beta_i+\nu_0} \setminus L_{\beta_i-\nu_0})$ and $\nu < \nu_0$. By *ii)*, for any i and sufficiently large $T > 0$ we have $U(T, L_{\beta_i+\nu_0}) \subset L_{\beta_i+\nu}$.

Recall that by (98) for $u = (s, p, v) \in B_{r_0}(p_i)$ we have

$$(99) \quad E_f(u) = E(u) - 3 \log \left(\int_{S^4} f d\mu \right) = E(v) - 3 \log A = E(v) + \beta_i - 3I$$

where

$$I = \log \left(1 + \frac{A - f(p_i)}{f(p_i)} \right) = \frac{A - f(p_i)}{f(p_i)} + O(|A - f(p_i)|^2).$$

Splitting

$$A - f(p_i) = (A - f(p)) + (f(p) - f(p_i)),$$

from (93) and Lemma 5.13.*i)* we obtain

$$A - f(p_i) = 6s^2 \Delta_{S^4} f(p) + |p^+|^2 - |p^-|^2 + o(1)s\|v\|_{H^2}.$$

Hence we find the expansion

$$(100) \quad I \cdot f(p_i) = 6s^2 \Delta_{S^4} f(p) + |p^+|^2 - |p^-|^2 + o(1)(s^2 + |p - p_i|^2 + \|v\|_{H^2}^2).$$

With constants $c_1 > 0$, C we conclude

$$E_f(u) \geq \beta_i + c_1\|v\|_{H^2}^2 - C(s^2 + |p - p_i|^2).$$

It follows that for $u \in L_{\beta_i+\nu} \cup B_{r_0}(p_i)$ there holds

$$\|v\|_{H^2}^2 \leq C(s^2 + |p - p_i|^2 + r_0^3).$$

On the other hand, Lemmas 2.1 and 5.5 yield the bound

$$\frac{d}{dt} \Big|_{t=0} E_f(U(t, u_0)) \leq -c_2 \frac{|\nabla f(p)|^2 + s^2 |\Delta_{S^4} f(p)|^2}{f(p)^2} \leq -c_3(s^2 + |p - p_i|^2)$$

with uniform constants $c_2, c_3 > 0$, and where $o(1) \rightarrow 0$ as $r_0 \rightarrow 0$, uniformly in $u_0 \in B_{r_0}(p_i)$. Hence for $u_0 \in B_{r_0} \setminus B_{r_0/4}(p_i)$ we have

$$\frac{d}{dt} \Big|_{t=0} E_f(U(t, u_0)) \leq -c_4 r_0^2,$$

with a uniform constant $c_4 > 0$. Since the time needed for the flow $U(t, \cdot)$ to traverse the annular region $B_{r_0/2} \setminus B_{r_0/4}(p_i)$ is uniformly bounded from below as $r_0 \rightarrow 0$, for sufficiently large $T > 0$ and sufficiently small $r_0 > 0$ therefore we have $U(T, L_{\beta_i+\nu_0}) \subset L_{\beta_i-\nu} \cup B_{r_0/2}(p_i)$. Let $T(u_0) = \min\{T, \inf\{t \geq 0; E_f(U(t, u_0)) \leq \beta_i - \nu\}\}$, depending continuously on u_0 . The map $(t, u_0) \mapsto U(\min\{t, T(u_0)\}, u_0)$ then defines a homotopy equivalence of $L_{\beta_i+\nu_0}$ with a subset of $L_{\beta_i-\nu} \cup B_{r_0/2}(p_i)$.

Depending on the sign of $\Delta_{S^4} f(p_i)$ we now proceed as follows.

iii) Suppose $\Delta_{S^4} f(p_i) > 0$. Given $r_0 > 0$, for $u = (s, p, v) \in B_{r_0}(p_i)$ with

$$\|v\|_{H^2}^2 + |p - p_i|^2 + s^2 < r_0^2, \quad p - p_i = p^+ + p^-,$$

let the vector field $X(u)$ be defined as

$$X(u) = (1, r_0^{-1}(p^+ - p^-), -r_0^{-1}v).$$

Then let $G(u, r)$ solve the flow equation

$$\frac{d}{dr} G(u, r) = X(G(u, r)), \quad 0 \leq r \leq r_0,$$

with initial value $G(u, 0) = u$. Note that X is transversal to the boundary of $B_{r_0}(p_i)$ and $G(u, r_0) \notin B_{r_0}(p_i)$; hence there is a first time $0 \leq r = r(u) \leq r_0$ such that $G(u, r) \notin B_{r_0}(p_i)$, and the map $u \mapsto r(u)$ is continuous. Defining $\overline{H}(u, r) = G(u, \min\{r, r(u)\})$, we then obtain a homotopy $H: \overline{B_{r_0}(p_i)} \times [0, r_0] \rightarrow \overline{B_{r_0}(p_i)}$ such that

$$H(B_{r_0}(p_i), r_0) \subset \partial B_{r_0}(p_i), \quad H(\cdot, r)|_{\partial B_{r_0}(p_i)} = id, \quad 0 \leq r \leq r_0.$$

Moreover, by Lemma 5.13, letting $u_r = H(u, r)$, for $0 \leq r \leq r(u)$ we have

$$\begin{aligned} \frac{d}{dr} E_f(u_r) &= dE_f(u_r) \cdot X(u_r) \\ &= \frac{dE_f(u_r)}{ds} + r_0^{-1} \frac{dE_f(u_r)}{dp} (p^+ - p^-) - r_0^{-1} \left\langle \frac{dE_f(u_r)}{dv}, v \right\rangle \\ &\leq -36s \Delta_{S^4} f(p) / f(p) - r_0^{-1} (3|p - p_i|^2 / f(p_i) + c_0 \|v\|_{H^2}^2) + O(r_0^2), \end{aligned}$$

and it follows that

$$E_f(H(u, r_0)) \leq E_f(u) \text{ for all } u \in B_{r_0}(p_i).$$

In particular, we have

$$E_f(H(u, r_0)) \leq \beta_i - \nu \text{ for all } u \in L_{\beta_i-\nu}.$$

In addition, with a uniform constant $c_1 > 0$ there holds

$$E_f(H(u, r_0)) \leq E_f(u) - c_1 r_0^2 \text{ for all } u \in B_{r_0/2}(p_i) \cap L_{\beta_i+\nu},$$

and the right hand side will be smaller than $\beta_i - \nu$ if $r_0 > 0$ is sufficiently small. Composing H with the flow $(t, u_0) \mapsto U(\min\{t, T(u_0)\}, u_0)$, we then obtain a homotopy $K: L_{\beta_i+\nu_0} \times [0, 1] \rightarrow L_{\beta_i+\nu_0}$ such that $K(L_{\beta_i+\nu_0}, 1) \subset L_{\beta_i-\nu}$. Moreover, by our choice of $r_0 > 0$, for $0 \leq r \leq 1$ the map $K(\cdot, r)$ will be the identity map on $L_{\beta_i-\nu}$. For each $u_0 \in L_{\beta_i-\nu}$, finally, let $T_0(u_0) = \inf\{t \geq 0; E_f(U(t, u_0)) \leq \beta_i - \nu_0\}$. As in Step *ii*) the numbers $T_0(u_0)$ are uniformly bounded and depend continuously on u_0 . Upon composing K with the flow $(t, u_0) \mapsto U(\min\{t, T_0(u_0)\}, u_0)$ we then obtain the desired homotopy equivalence of $L_{\beta_i+\nu_0}$ with $L_{\beta_i-\nu_0}$.

iv) From (99) and (100), with the constant $c_0 > 0$ from Lemma 5.12 we conclude

$$(101) \quad \begin{aligned} E_f(u) - \beta_i &\geq c_0 \|v\|_{H^2}^2 - 18s^2 f(p_i)^{-1} \Delta_{S^4} f(p) \\ &\quad + 3f(p_i)^{-1} (|p^-|^2 - |p^+|^2) + o(1)(s^2 + |p - p_i|^2 + \|v\|_{H^2}^2), \end{aligned}$$

where $o(1) \rightarrow 0$ as $r_0 \rightarrow 0$. Assuming that $\Delta_{S^4} f(p_i) < 0$, we deduce that there exists a number $\delta > 0$ such that there holds

$$(102) \quad s^2 + |p^-|^2 + \|v\|_{H^2}^2 < r_0^2/4$$

for any $u = (s, p, v) \in B_{r_0}(p_i) \cap L_{\beta_i+\nu}$ with $|p^+| < 2\delta r_0$, provided $r_0 > 0$ and $\nu = r_0^3$ are sufficiently small.

Let η be the cut-off function given by $\eta = (1 - \frac{(|p^+| - \delta r_0)_+}{\delta r_0})_+$, where $a_+ = \max\{a, 0\}$ for $a \in \mathbb{R}$, and fix some number $0 < s_0 < r_0^3$. (For conceptual simplicity it would be best to choose $s_0 = 0$, which, unfortunately, is not permitted.) For $0 \leq r \leq 1$, $u \in B_{r_0}(p_i)$ then define $H_0(u, r) = u_r$ by letting

$$u_r = (s_r, p_r, v_r) = (r\eta s_0 + (1 - r\eta)s, p^+ + (1 - r\eta)p^-, (1 - r\eta)v)$$

to obtain a homotopy $H_0: \overline{B_{r_0}(p_i)} \cap L_{\beta_i+\nu} \times [0, 1] \rightarrow \overline{B_{r_0}(p_i)}$ such that $H_0(\cdot, 1)$ maps the set $\{u \in B_{r_0}(p_i) \cap L_{\beta_i+\nu}; |p^+| < \delta r_0\}$ to the set $B_{\delta r_0}^+$, where for $0 < \rho < r_0$ we denote as

$$B_\rho^+ := \{u \in B_{r_0}(p_i); s = s_0, p^- = 0, |p^+| < \rho, v = 0\}.$$

Note that the set $B_{\delta r_0}^+$ is diffeomorphic to the unit ball of dimension $4 - \text{ind}(f, p_i)$. Moreover, letting

$$\frac{d}{dr} E_f(u_r) = \eta \left(\frac{dE_f(u_r)}{ds} (s_0 - s) - \frac{dE_f(u_r)}{dp} p^- - \left\langle \frac{dE_f(u_r)}{dv}, v \right\rangle \right) =: \eta D,$$

with the help of Lemma 5.13 for $0 \leq r \leq 1$ we compute

$$\begin{aligned} D &\leq C s_0 s + 36s^2 \Delta_{S^4} f(p)/f(p) - 3|p^-|^2/f(p_i) - c_0 \|v\|_{H^2}^2 \\ &\quad + o(1)(s^2 + \|v\|_{H^2}^2 + |p^-|^2 + r_0^6). \end{aligned}$$

By the choice of s_0 , for sufficiently small $r_0 > 0$ the term D is negative whenever $s^2 + \|v\|_{H^2}^2 + |p^-|^2 \geq r_0^4$, and $E_f(u_r) \leq \beta_i + Cr_0^4 < \beta_i + \nu$, else. It follows that $H_0(\cdot, r)$ maps the set $B_{r_0}(p_i) \cap L_{\beta_i+\nu}$ into itself for all r . Finally, by (102) we have

$$H_0(\cdot, r)|_{\partial B_{r_0}(p_i) \cap L_{\beta_i+\nu}} = \text{id}, \quad 0 \leq r \leq 1.$$

Now let the vector field $X_1(u)$ be defined as

$$X_1(u) = (0, p^+, 0)$$

and let $G_1(u, r)$ solve the flow equation

$$\frac{d}{dr} G_1(u, r) = X_1(G_1(u, r)), \quad 0 \leq r \leq \delta^{-1},$$

with initial value $G_1(u, 0) = u$. Again we note that X is transversal to the boundary of $B_{r_0}(p_i)$; moreover, for any $u \in B_{r_0}(p_i)$ with $|p^+| \geq \delta r_0$ there holds $G_1(u, \delta^{-1}) \notin B_{r_0}(p_i)$; hence there is a first time $0 \leq r = r_1(u) \leq \delta^{-1}$ such that $G_1(u, r) \notin B_{r_0}(p_i)$, and the map $u \mapsto r_1(u)$ is continuous. We extend this map continuously to the whole ball $B_{r_0}(p_i)$ by letting $r_1(u) = \delta^{-1}$ whenever $G_1(u, r) \in B_{r_0}(p_i)$ for all $r \in [0, \delta^{-1}]$. Defining $H_1(u, r) = G_1(u, \min\{r, r_1(u)\}) = u_r$, by Lemma 5.13 with a uniform constant $c_5 > 0$ for sufficiently small $r_0 > 0$ we have

$$\frac{d}{dr} E_f(u_r) = \frac{dE_f(u_r)}{dp} p^+ \leq -3|p^+|^2 / f(p_i) + Cr_0^3 \leq -c_5 r_0^2,$$

if $|p^+| > \delta r_0$. Hence, letting H be the composition of H_0 with H_1 , for sufficiently small $r_0 > 0$ we obtain a homotopy $H: \overline{B_{r_0}(p_i)} \cap L_{\beta_i+\nu} \times [0, 1] \rightarrow \overline{B_{r_0}(p_i)} \cap L_{\beta_i+\nu}$ such that $H(B_{r_0}(p_i) \cap L_{\beta_i+\nu}, 1) \subset B_{r_0}^+ \cup L_{\beta_i-\nu}$ and

$$H(B_{r_0}(p_i), 1) \subset \partial B_{r_0}(p_i) \cup B_{r_0}^+, H(\cdot, r)|_{\partial B_{r_0}(p_i)} = id, 0 \leq r \leq 1.$$

The proof can now be finished as in *iii*). \square

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