

SCALAR CURVATURE AND Q -CURVATURE OF RANDOM METRICS

YAIZA CANZANI, DMITRY JAKOBSON AND IGOR WIGMAN

(Communicated by Krzysztof Burdzy)

This paper is dedicated to the memory of Keith Worsley

ABSTRACT. We study Gauss curvature for random Riemannian metrics on a compact surface, lying in a fixed conformal class; our questions are motivated by comparison geometry. We next consider analogous questions for the scalar curvature in dimension $n > 2$, and for the Q -curvature of random Riemannian metrics.

1. INTRODUCTION

The goal of this paper is to initiate the study of standard questions in *comparison geometry* for random Riemannian metrics lying in the same conformal class.

Random metrics have long been considered in 2-dimensional conformal field theory and quantum gravity ([14, 27, 34]), random surface models and other fields, see e.g. [31]. In addition, random metrics are frequently considered in cosmology (cf. [12, 24, 29]) and astrophysics, in the study of gravitational waves and cosmic microwave background radiation (cf. [4, 7, 10, 28, 41, 44]).

Random metrics lying in a fixed conformal class are easiest to treat analytically; in addition, many classical problems in differential geometry are naturally formulated and solved for metrics lying in a fixed conformal class (uniformization theorem for Gauss curvature in dimension 2, Yamabe problem and uniformization problem for Q -curvature in higher dimensions). Accordingly, it is natural to consider random metrics lying in a fixed conformal class.

The questions considered in this paper are motivated by *comparison geometry*. Since the 19th century, many results have been established comparing geometric and topological properties of manifolds where the (sectional or Ricci) curvature is bounded from above or from below, with similar properties of manifolds of constant curvature. Examples include Toponogov Theorem (comparing triangles); sphere

Received by the editors January 19, 2010 and, in revised form, June 2, 2010.

2000 *Mathematics Subject Classification*. Primary: 60G60; Secondary: 53A30, 53C21, 58J50, 58D17, 58D20.

Key words and phrases. Comparison geometry, conformal class, scalar curvature, Q -curvature, Gaussian random fields, excursion probability, Laplacian, conformally covariant operators.

D.J. was supported by NSERC, FQRNT and Dawson fellowship.

I.W. was supported by a CRM-ISM fellowship, Montréal and the Knut and Alice Wallenberg Foundation, grant KAW.2005.0098.

theorems of Myers and Berger-Klingenberg for positively-curved manifolds; volume of the ball comparison theorems of Gromov and Bishop; splitting theorem of Cheeger and Gromoll; Gromov’s pre-compactness theorem; theorems about geodesic flows and properties of fundamental group for negatively-curved manifolds; and numerous other results.

Many result in comparison geometry are proved assuming that that the curvature is everywhere *positive*, or everywhere *negative*. When studying such questions for random Riemannian metrics, the first natural question is to estimate the *probability* of the metric satisfying these curvature bounds. The present paper addresses such questions for *scalar curvature*, and also for Branson’s *Q-curvature*. We study the behavior of scalar curvature for random Riemannian metrics in a fixed conformal class, where the conformal factor is a random function possessing certain smoothness properties; our random metrics are close to a “reference” metric that we denote g_0 . We later estimate the probability that curvature satisfies certain L^∞ bounds.

The paper addresses two main questions (our manifold M is always assumed to be compact and orientable):

Question 1.1. *Assuming that the scalar curvature R_0 of the reference metric g_0 doesn’t vanish, what is the probability that the scalar curvature of the perturbed metric changes sign?*

We remark that in each conformal class, there exists a *Yamabe metric* with constant scalar curvature $R_0(x) \equiv R_0$ [45, 2, 36, 42]; the sign of R_0 is uniquely determined. Question 1.1 can be posed in each conformal class where $R_0 \neq 0$ (e.g. in dimension two, for $M \not\cong \mathbf{T}^2$).

Question 1.1 can also be posed for Branson’s *Q-curvature*. It was shown in [11, 13, 33] that in every conformal class satisfying certain *generic* conditions, there exists a metric g_0 with constant *Q-curvature*, $Q_0(x) \equiv Q_0$. Question 1.1 can be posed in each conformal class where $Q_0 \neq 0$.

Question 1.2. *What is the probability that the curvature of the perturbed metric changes by more than u (where u is a positive real parameter, subject to some restrictions)?*

We study Question 1.2 for Gauss curvature (equal to 1/2 the scalar curvature) in dimension 2, and for *Q-curvature* in higher dimensions. Our techniques are inspired by [1, 5].

Numerous questions left unanswered in this paper are discussed in the Conclusion.

2. RANDOM METRICS IN A CONFORMAL CLASS

We consider a conformal class of metrics on a Riemannian manifold M of the form

$$(1) \quad g_1 = e^{af} g_0,$$

where g_0 is a “reference” Riemannian metric on M , a is a constant, and $f = f(x)$ is a C^2 function on M .

Given a metric g_0 on M and the corresponding Laplacian Δ_0 , let $\{\lambda_j, \phi_j\}$ denote an orthonormal basis of $L^2(M)$ consisting of eigenfunctions of $-\Delta_0$; we let $\lambda_0 =$

0, $\phi_0 = 1$. We define a random conformal multiple $f(x)$ by

$$(2) \quad f(x) = - \sum_{j=1}^{\infty} a_j c_j \phi_j(x),$$

where $a_j \sim \mathcal{N}(0, 1)$ are i.i.d standard Gaussians, and c_j are positive real numbers, and we use the minus sign for convenience purposes only. We assume that $c_j = F(\lambda_j)$, where $F(t)$ is an eventually monotone decreasing function of t , $F(t) \rightarrow 0$ as $t \rightarrow \infty$.

The *random field* $f(x)$ is a centered Gaussian field with covariance function

$$r_f(x, y) := \mathbb{E}[f(x)f(y)] = \sum_{j=1}^{\infty} c_j^2 \phi_j(x)\phi_j(y),$$

$x, y \in M$. In particular for every $x \in M$, $f(x)$ is mean zero Gaussian of variance

$$\sigma^2(x) = r_f(x, x) = \sum_{j=1}^{\infty} c_j^2 \phi_j(x)^2.$$

In the study of scalar curvature, it is convenient to work with the random centered Gaussian field

$$(3) \quad h(x) := \Delta_0 f(x) = \sum_{j=1}^{\infty} a_j c_j \lambda_j \phi_j(x)$$

having the covariance function

$$(4) \quad r_h(x, y) = \sum_{j=1}^{\infty} c_j^2 \lambda_j^2 \phi_j(x)\phi_j(y)$$

$x, y \in M$.

The smoothness of the Gaussian random field (2) is given by the following proposition, [5, Proposition 1]:

Proposition 2.1. *If $\sum_{j=1}^{\infty} (\lambda_j + 1)^r c_j^2 < \infty$, then $f(x) \in H^r(M)$ a.s.*

Choosing $c_j = F(\lambda_j) = \lambda_j^{-s}$ translates to $\sum_{j \geq 1} \lambda_j^{r-2s} < \infty$. In dimension n , it follows from Weyl's law that $\lambda_j \asymp j^{2/n}$ as $j \rightarrow \infty$; we find that

$$\text{If } s > \frac{2r+n}{4}, \quad \text{then } f(x) \in H^r(M) \text{ a.s.}$$

By the Sobolev embedding theorem, $H^r \subset C^k$ for $k < r - n/2$. Substituting into the formula above, we find that

$$(5) \quad \text{If } c_j = O(\lambda_j^{-s}), s > \frac{n+k}{2}, \quad \text{then } f(x) \in C^k \text{ a.s.}$$

We will be mainly interested in $k = 0$ and $k = 2$. Accordingly, we formulate the following

Corollary 2.2. *If $c_j = O(\lambda_j^{-s}), s > n/2$, then $f \in C^0$ a.s.; if $c_j = O(\lambda_j^{-s}), s > n/2 + 1$, then $f \in C^2$ a.s. Similarly, if $c_j = O(\lambda_j^{-s}), s > n/2 + 1$, then $\Delta_0 f \in C^0$ a.s.; if $c_j = O(\lambda_j^{-s}), s > n/2 + 2$, then $\Delta_0 f \in C^2$ a.s.*

We next consider the volume of the random metric in (1). The volume element dV_1 corresponding to g_1 is given by

$$(6) \quad dV_1 = e^{naf/2} dV_0,$$

where dV_0 denotes the volume element corresponding to g_0 .

Consider the random variable $V_1 = \text{vol}(M, g_1)$.

Proposition 2.3. *Notation as above,*

$$\lim_{a \rightarrow 0} \mathbb{E}[V_1(a)] = V_0,$$

where V_0 denotes the volume of (M, g_0) .

Remark 2.4. Multiplying the logarithm f of the conformal multiple by a small constant $a \rightarrow 0$ relates questions about the curvature to estimating excursion probabilities of random fields, and allows us to apply the key estimates of [6, 43] and [1, p. 51]. Estimating excursion probabilities without assuming $a \rightarrow 0$ leads to difficult and interesting problems in the theory of random fields; we mention the corresponding questions about the curvature in the conclusion.

The constant a can be regarded as the radius of a sphere (in a space \mathcal{M} of Riemannian metrics on M), centered at g_0 . Indeed, letting $a \rightarrow 0$ forces the induced (Gaussian) measure on the space of all metrics to concentrate near the reference metric g_0 . The regime $a \rightarrow 0$ can thus be considered as studying *local* geometry of \mathcal{M} .

It is well-known that the scalar curvature R_1 of the metric g_1 in (1) is related to the scalar curvature R_0 of the metric g_0 by the following formula ([3, §5.2, p. 146])

$$(7) \quad R_1 = e^{-af} [R_0 - a(n-1)\Delta_0 f - a^2(n-1)(n-2)|\nabla_0 f|^2/4],$$

where Δ_0 is the (negative definite) Laplacian for g_0 , and ∇_0 is the gradient corresponding to g_0 . We observe that the last term vanishes when $n = 2$:

$$(8) \quad R_1 = e^{-af} [R_0 - a\Delta_0 f].$$

Substituting (2), we find that

$$(9) \quad R_1(x)e^{af(x)} = R_0(x) - a \sum_{j=1}^{\infty} \lambda_j a_j c_j \phi_j(x).$$

Proposition 2.5. *If $R_0 \in C^0$ and $c_j = O(\lambda_j^{-s})$, $s > n/2 + 1$ then $R_1 \in C^0$ a.s. If $R_0 \in C^2$ and $c_j = O(\lambda_j^{-s})$, $s > n/2 + 2$ then $R_1 \in C^2$ a.s.*

Consider the *sign* of the scalar curvature R_1 of the new metric. We make a remark that will be important later:

Remark 2.6. Note that the quantity e^{-af} is positive so that the sign of R_1 satisfies

$$\text{sgn}(R_1) = \text{sgn}[R_0 - a(n-1)\Delta_0 f - a^2(n-1)(n-2)|\nabla_0 f|^2/4],$$

in particular for $n = 2$, assuming that R_0 has constant sign, we find that

$$\text{sgn}(R_1) = \text{sgn}(R_0 - a\Delta_0 f) = \text{sgn}(R_0 - ah) = \text{sgn}(R_0) \cdot \text{sgn}(1 - ah/R_0).$$

3. STUDYING QUESTION 1.1

We denote by $M = M_\gamma$ a compact surface of genus $\gamma \neq 1$. We choose a reference metric g_0 so that R_0 has constant sign (positive if $M = S^2$, and negative if M has genus ≥ 2).

Define the random metric on M_γ by $g_1 = e^{af}g_0$, (as in (1)) and f is given by (2). Let $P_2(a)$ the probability

$$(10) \quad P_2(a) := \text{Prob}\{\exists x \in M : \text{sgn } R_1(g_1(a), x) \neq \text{sgn}(R_0)\},$$

i.e. the probability that the curvature R_1 of the random metric $g_1(a)$ *changes sign* somewhere on M . The probability of the complementary event $P_1(a) = 1 - P_2(a)$ is clearly $P_1(a) := \text{Prob}\{\forall x \in M : \text{sgn}(R_1(g_1(a), x)) = \text{sgn}(R_0)\}$, i.e. the probability that the curvature of the random metric $g_1(a)$ *does not* change sign.

By Remark 2.6, in dimension two $\text{sgn}(R_1) = \text{sgn}(R_0)\text{sgn}(1 - ah/R_0)$, where $h = \Delta_0 f$ was defined earlier in (3). We let v denote the random field

$$(11) \quad v(x) = h(x)/R_0(x).$$

Note that

$$(12) \quad r_v(x, x) = r_h(x, x)/[R_0(x)]^2,$$

and let

$$(13) \quad \sigma_v^2 = \sup_{x \in M} r_v(x, x) = \sup_{x \in M} r_h(x, x)/[R_0(x)]^2.$$

For a random field $F : M \rightarrow \mathbb{R}$ that is a.s. bounded we introduce the random variable $\|F\|_M := \sup_{x \in M} F(x)$. It follows from Remark 2.6 that

$$(14) \quad P_2(a) = \text{Prob}\{\|v\|_M > 1/a\}.$$

We shall estimate $P_2(a)$ in the limit $a \rightarrow 0$. Geometrically, that means that $g_1(a) \rightarrow g_0$, so $P_2(a)$ should go to zero as $a \rightarrow 0$; below, we estimate the *rate*. To do that, we use a strong version of the Borell-TIS inequality, cf. [6, 43] or [1, p. 51].

From now on we shall assume that $R_0 \in C^0(M)$, and that $c_j = O(\lambda_j^{-s})$, $s > 2$. Then Proposition 2.5 implies that h and R_1 are a.s. C^0 and hence bounded, since M is compact.

Theorem 3.1. *Let $M \neq \mathbf{T}^2$ be a compact surface. Assume that $R_0 \in C^0(M)$ and that $c_j = O(\lambda_j^{-s})$, $s > 2$. Then there exist constants $C_1 > 0$ and C_2 such that the probability $P_2(a)$ satisfies*

$$(C_1 a) e^{-1/(2a^2 \sigma_v^2)} \leq P_2(a) \leq e^{C_2/a - 1/(2a^2 \sigma_v^2)},$$

as $a \rightarrow 0$. In particular

$$\lim_{a \rightarrow 0} a^2 \ln P_2(a) = \frac{-1}{2\sigma_v^2}.$$

Let M be a compact orientable surface, $M \not\cong \mathbf{T}^2$. Consider random *real-analytic* conformal deformations; this corresponds to the case when the coefficients c_j in (2) decay *exponentially*.

We fix a real parameter $T > 0$ and choose the coefficients c_j in (2) to be equal to

$$(15) \quad c_j = e^{-\lambda_j T/2}/\lambda_j.$$

Here $T/2$ can be regarded as the radius of analyticity of g_1 .

Then it follows from (4) that

$$r_h(x, x) = e^*(x, x, T) = \sum_{j:\lambda_j>0} e^{-\lambda_j T} \phi_j(x)^2,$$

where $e^*(x, x, T)$ denotes the *heat kernel* on M without the constant term, evaluated at x at time T .

Proposition 3.2. *Let $n = 2$ and $M \neq \mathbf{T}^2$. Assume that the coefficients c_j are chosen as in (15). Then as $T \rightarrow 0^+$, σ_v^2 is asymptotic to*

$$\frac{1}{(4\pi T)^{n/2} \inf_{x \in M} (R_0(x))^2}.$$

Proposition 3.2 is next applied to prove a comparison theorem for $P(a, T, g)$ for small T :

Theorem 3.3. *Let g_0 and g_1 be two distinct reference metrics on a surface $M \neq \mathbf{T}^2$, normalized to have equal volume, such that R_0 and R_1 have constant sign, $R_0 \equiv \text{const}$ and $R_1 \not\equiv \text{const}$. Then there exists $a_0, T_0 > 0$ (that depend on g_0, g_1) such that for any $0 < a < a_0$ and for any $0 < t < T_0$, we have $P_2(a, T, g_1) > P_2(a, T, g_0)$.*

Proof. It follows from Gauss-Bonnet's theorem that

$$\int_M R_0 dV_0 = \int_M R_1 dV_1.$$

Since $\text{vol}(M, g_0) = \text{vol}(M, g_1)$, and since by assumption $R_0 \equiv \text{const}$ and $R_1 \not\equiv \text{const}$, it follows that

$$b_0 := \inf_{x \in M} (R_0(x))^2 > \inf_{x \in M} (R_1(x))^2 := b_1.$$

Accordingly, as $T \rightarrow 0^+$, we have

$$\frac{\sigma_v^2(g_1, T)}{\sigma_v^2(g_0, T)} \asymp \frac{b_0}{b_1} > 1.$$

The result now follows from Theorem 3.1. \square

It follows that in every conformal class, $P_2(a, T, g_0)$ is minimized in the limit $a \rightarrow 0, T \rightarrow 0^+$ for the metric g_0 of constant curvature.

Let $\lambda_1 = \lambda_1(g_0)$ denote the smallest nonzero eigenvalue of Δ_0 . Denote by $m = m(\lambda_1)$ the multiplicity of λ_1 , and let

$$(16) \quad F := \sup_{x \in M} \frac{\sum_{j=1}^m \phi_j(x)^2}{R_0(x)^2}.$$

Proposition 3.4. *Let $n = 2, M \neq \mathbf{T}^2$. Let the coefficients c_j be as in (15). Denote by $\sigma_v^2(T)$ the corresponding supremum of the variance of v . Then*

$$(17) \quad \lim_{T \rightarrow \infty} \frac{\sigma_v^2(T)}{F e^{-\lambda_1 T}} = 1.$$

Theorem 3.5. *Let g_0 and g_1 be two reference metrics (of equal area) on a compact surface M , such that R_0 and R_1 have constant sign, and such that $\lambda_1(g_0) > \lambda_1(g_1)$. Then there exist $a_0 > 0$ and $0 < T_0 < \infty$ (that depend on g_0, g_1), such that for all $a < a_0$ and $T > T_0$ we have $P_2(a, T; g_0) < P_2(a, T; g_1)$.*

It was proved by Hersch in [23] that for $M = S^2$, if we denote by g_0 the round metric on S^2 , then $\lambda_1(g_0) > \lambda_1(g_1)$ for any other metric g_1 on S^2 of equal area. This immediately implies the following

Corollary 3.6. *Let g_0 be the round metric on S^2 , and let g_1 be any other metric of equal area. Then, there exist $a_0 > 0$ and $T_0 > 0$ (depending on g_1) such that for all $a < a_0$ and $T > T_0$ we have $P_2(a, T; g_0) < P_2(a, T; g_1)$.*

It seems natural to conjecture ([32, 15]) that the round metric on S^2 will be extremal for $P_2(a, T)$ for all T , in the limit $a \rightarrow 0$.

For surfaces of genus $\gamma \geq 2$ the situation is different. It follows from [46] and standard results about extremal metrics for λ_1 that

Proposition 3.7. *Let g_0 be a hyperbolic metric on a compact orientable surface M of genus $\gamma \geq 2$. Then g_0 does not maximize λ_1 in its conformal class.*

A metric that maximizes λ_1 for surfaces of genus 2 is a branched covering of the round 2-sphere, cf. [25]. Accordingly, we conclude that on surfaces of genus $\gamma \geq 2$, different metrics maximize $P_2(a, T)$ in the limit $a \rightarrow 0, T \rightarrow 0$ and in the limit $a \rightarrow 0, T \rightarrow \infty$, unlike the situation on S^2 .

3.1. The round 2-sphere. The round 2-sphere is special in that the curvature perturbation is *isotropic*, so that in particular the variance of h is constant; also, $R_0 \equiv \text{const}$. In this case a special theorem due to Adler-Taylor gives a precise asymptotics for the excursion probability.

For an integer m let \mathcal{E}_m be the space of spherical harmonics of degree m of dimension $N_m = 2m + 1$ associated to the eigenvalue $E_m = m(m + 1)$, and for every m fix an L^2 orthonormal basis $B_m = \{\eta_{m,k}\}_{k=1}^{N_m}$ of \mathcal{E}_m .

To treat the spectrum degeneracy it will be convenient to use a slightly different parametrization of the conformal factor than the usual one (2)

$$(18) \quad f(x) = -\sqrt{|S^2|} \sum_{m \geq 1, k} \frac{\sqrt{c_m}}{E_m \sqrt{N_m}} a_{m,k} \eta_{m,k}(x),$$

where $a_{m,k}$ are standard Gaussian i.i.d. and $c_m > 0$ are some (suitably decaying) constants. For extra convenience we will assume in addition that

$$(19) \quad \sum_{m=1}^{\infty} c_m = 1.$$

Lemma 3.8. *Given a sequence c_m satisfying (19), we have $f(x) \in H_r(S^2)$ a.s. if and only if*

$$\sum_{m=1}^{\infty} m^{2r-4} c_m < \infty.$$

In what follows we will always assume that

$$(20) \quad c_m = O\left(\frac{1}{m^s}\right)$$

for some $s > 0$.

Using the two-dimensional case of [1, Thm. 12.4.1], we show that

Theorem 3.9. *Let $s > 7$, and the metric g_1 on \mathcal{S}^2 be given by*

$$g_1 = e^{af} g_0$$

where f is given by (18). Also, let $c_m \neq 0$ for at least one odd m . Then as $a \rightarrow 0$, the probability that the curvature is negative somewhere is given by

$$\begin{aligned} P_2(a) &= \frac{C_2}{a} \exp\left(-\frac{1}{2a^2}\right) + C_1 \Psi\left(\frac{1}{a}\right) + o\left(\exp\left(-\frac{\alpha}{2a^2}\right)\right) \\ &\sim \frac{C_2}{a} \exp\left(-\frac{1}{2a^2}\right) + \frac{C_1}{\sqrt{2\pi}} \exp\left(-\frac{1}{2a^2}\right), \end{aligned}$$

where $C_1 = 2$, $C_2 = \frac{1}{\sqrt{2\pi}} \sum_{m \geq 1} c_m E_m$ and $\alpha > 1$.

Here $\Psi(u)$ denotes the error function $\Psi(u) = \frac{1}{\sqrt{2\pi}} \int_u^\infty e^{-t^2/2} dt$.

4. L^∞ CURVATURE BOUNDS

On the torus \mathbf{T}^2 , the Gauss-Bonnet theorem implies that the curvature has to change sign for every metric, so that question about the probability of the curvature changing sign is meaningless. We study another question instead, which can be formulated for arbitrary reference metric g_0 on any compact orientable surface: estimate the probability that $\|R_1 - R_0\|_\infty > u$, where R_1 denotes the curvature of the metric $g_1 = e^{af} g_0$, and $u > 0$ is a real parameter.

Recall that the random field f was defined by (2) (with $\sigma_f^2 = \sup_{x \in M} r_f(x, x)$); $h = \Delta_0 f$ was defined in (3) (with $\sigma_h^2 = \sup_{x \in M} r_h(x, x)$).

Definition 4.1. Let $w = \Delta_0 f + R_0 f = h + R_0 f$. We denote its covariance function by $r_w(x, y)$, and we define $\sigma_w^2 = \sup_{x \in M} r_w(x, x)$.

Note that on flat \mathbf{T}^2 , $h \equiv w$ and $\sigma_h = \sigma_w$. Note also that the random fields f, h and w have constant variance on round S^2 ; also f and $h = w$ have constant variance on flat \mathbf{T}^2 .

We prove the following theorem:

Theorem 4.2. *Let M be a compact surface. Assume that the random metric is chosen so that the random fields f, h, w are a.s. C^0 . Let $a \rightarrow 0$ and $u \rightarrow 0$ so that*

$$(21) \quad \frac{u}{a} \rightarrow \infty.$$

Then

$$(22) \quad \log \text{Prob}\{\|R_1 - R_0\|_\infty > u\} \sim -\frac{u^2}{2a^2 \sigma_w^2}.$$

5. DIMENSION $n > 2$

Let (M, g_0) be a compact orientable n -dimensional Riemannian manifold, $n > 2$. Let $R_0 \in C^0(M)$ be the scalar curvature of g_0 ; we assume that R_0 has constant sign. Let $g_1 = e^{af} g_0$ with f as in (2) be a conformal change of metric. The key difference between dimension 2 and dimension $n > 2$ in our calculations is the presence of the gradient term, cf. (7). We shall assume that $c_j = O(\lambda_j^{-s})$, $s > n/2 + 1$. Then $R_1 \in C^0(M)$ a.s. by Proposition 2.5. We let $P_2(a)$ denote the probability that the scalar curvature R_1 of g_1 will change sign.

Below, we shall consider a random field $v = (\Delta_0 f)/R_0 = h/R_0$. As usual, we let $\sigma_v^2 = \sup_{x \in M} r_v(x, x)$. We shall also consider the quantity

$$\sigma_2 = \sup_{x \in M} \frac{\mathbb{E}[|\nabla_0 f(x)|^2]}{R_0(x)}.$$

Proposition 5.1. *Let (M, g_0) be a compact orientable n -dimensional Riemannian manifold, $n > 2$, such that the scalar curvature $R_0 \in C^0(M)$ and $R_0(x) \neq 0, \forall x \in M$. Assume that $c_j = O(\lambda_j^{-s}), s > n/2 + 1$, so that $h, R_1 \in C^0(M)$.*

1) *Assume that $\forall x \in M. R_0(x) < 0$. Then there exists $\alpha > 0$ so that*

$$P_2(a) = O\left(\exp\left(\frac{\alpha}{a} - \frac{1}{2a^2(n-1)^2\sigma_v^2}\right)\right).$$

2) *Assume that $\forall x \in M. R_0(x) > 0$. Then there exists $\beta > 0$ so that*

$$P_2(a) = O\left(\exp\left(\frac{\beta}{a} - \frac{B}{a^2}\right)\right),$$

where

$$B = \frac{2 + \kappa - \sqrt{\kappa^2 + 4\kappa}}{\sigma_2 n(n-1)(n-2)}.$$

and

$$\kappa = \frac{4\sigma_v^2(n-1)}{\sigma_2 n(n-2)}.$$

The somewhat complicated constant $B > 0$ in the exponent is an artifact of a tradeoff which comes out of the proof. A simpler proof gives nicer, but worse, constants.

6. Q-CURVATURE

The Q -curvature was first studied by Branson and later by Gover, Orsted, Fefferman, Graham, Zworski, Chang, Yang, Djadli, Malchiodi and others. We refer to [9] for a detailed survey.

We start by discussing conformally covariant operators, first considered by Paneitz in dimension 4: the *Paneitz operator* is $P_4 = \Delta_g^2 + \delta[(2/3)R_g g - 2\text{Ric}_g]d$. Below we summarize the relevant results from [9]. Let M be a compact orientable manifold of dimension $n \geq 3$. Let m be even, and $m \notin \{n+2, n+4, \dots\} \Leftrightarrow m-n \notin 2\mathbf{Z}^+$. Then there exists on M a conformally covariant elliptic operator P_m of order $2m$ (GJMS operators of Graham-Jenne-Mason-Sparling, cf. [20]). We shall restrict ourselves to even n , and to $m = n$. We shall denote the corresponding operator P_n simply by P .

It satisfies the following properties: $P = \Delta^{n/2} + \text{lower order terms}$. P is formally self-adjoint (Graham-Zworski [21], Fefferman-Graham [16]). Under a conformal transformation of metric $\tilde{g} = e^{2\omega} g$, the operator P changes as follows: $\tilde{P} = e^{-n\omega} P$.

We next discuss Q -curvature and its key properties. In dimension 4, it was defined by Paneitz as follows:

$$(23) \quad Q_g = -\frac{1}{12} (\Delta_g R_g - R_g^2 + 3|\text{Ric}_g|^2).$$

In higher dimensions, Q -curvature is a local scalar invariant associated to the operator P . It was introduced by T. Branson in [8]; alternative constructions were provided in [16, 17] using the *ambient metric* construction.

Q -curvature is equal to $1/(2(n-1))\Delta^{n/2}R$ modulo nonlinear terms in curvature. Under a conformal transformation of variables $\tilde{g} = e^{2\omega}g$ on M^n , the Q -curvature transforms as follows [9, (4)]:

$$(24) \quad P\omega + Q = \tilde{Q}e^{n\omega}.$$

Integral of the Q -curvature is conformally invariant.

A natural problem is the existence of metrics with constant Q -curvature in a given conformal class. It was established by Chang and Yang, and Djadli and Malchiodi in dimension 4, and by Ndiaye in arbitrary even dimension $n > 4$ [11, 13, 33], assuming that certain “generic” assumptions are satisfied.

To generalize our results for scalar curvature to Q -curvature, consider a manifold M with a “reference” metric g_0 such that Q -curvature $Q_0(x)$ has constant sign, and a conformal perturbation $g_1 = e^{2af}g_0$; expand f in a series of eigenfunctions of P , and use formula (24) to study the induced curvature Q_1 .

In the Fourier expansions considered below, we shall restrict our summation to *nonzero* eigenvalues of P . Let P have k negative eigenvalues (counted with multiplicity); denote the corresponding spectrum by $P\psi_j = -\mu_j\psi_j$, for $1 \leq j \leq k$, where $0 > -\mu_1 \geq -\mu_2 \geq \dots \geq -\mu_k$. The other nonzero eigenvalues are positive, and the corresponding spectrum is denoted by $P\phi_j = \lambda_j\phi_j$, for $j \geq 1$, where $0 < \lambda_1 \leq \lambda_2 \leq \dots$.

Consider the transformation of metric $g_1 = e^{2af}g_0$, where we let

$$(25) \quad f = \sum_{i=1}^k b_i\psi_i + \sum_{j=1}^{\infty} a_j\phi_j,$$

and where $b_i \sim \mathcal{N}(0, t_i^2)$ and $a_j \sim \mathcal{N}(0, c_j^2)$.

We define $h := -Pf$, and substituting into (24), we find that

$$(26) \quad Q_1e^{na_f} = Q_0 - ah = Q_0 + a \left(\sum_{j=1}^{\infty} \tilde{a}_j\phi_j - \sum_{i=1}^k \tilde{b}_i\psi_i \right),$$

where $\tilde{a}_j \sim \mathcal{N}(0, \lambda_j^2 c_j^2)$ and $\tilde{b}_i \sim \mathcal{N}(0, t_i^2 \mu_i^2)$.

It is easy to see that the regularity of the random field in (25) is determined by the principal symbol $\Delta^{n/2}$ of the GJMS operator P . The following Proposition is then a straightforward extension of Proposition 2.1:

Proposition 6.1. *Let f be defined as in (25). If $c_j = O(\lambda_j^{-t})$ and $t > 1 + \frac{k}{n}$, then $f \in C^k$. Similarly, if $c_j = O(\lambda_j^{-t})$ and $t > 2 + \frac{k}{n}$ then $Pf \in C^k$.*

Let f be as in equation (25) and such that Pf is a.s. C^0 . We remark that it follows from Proposition 6.1 that this happens if $c_j = O(\lambda_j^{-t})$ where $t > 2$.

Let $g_1 = e^{2af}g_0$. Denote the Q -curvature of g_1 by Q_1 ; then it follows from (24) that

$$(27) \quad \text{sgn}(Q_1) = \text{sgn}(Q_0) \text{sgn}(1 - ah/Q_0).$$

It follows that Q_1 changes sign iff $\sup_{x \in M} h(x)/Q_0(x) > 1/a$.

We denote by $v(x)$ the random field $h(x)/Q_0(x)$. The covariance function of $v(x)$ is equal to

$$(28) \quad r_v(x, y) = \frac{1}{Q_0(x)Q_0(y)} \left(\sum_{i=1}^k t_i^2 \mu_i^2 \psi_i(x) \psi_i(y) + \sum_{j=1}^{\infty} \lambda_j^2 c_j^2 \phi_j(x) \phi_j(y) \right).$$

We let

$$(29) \quad \sigma_v^2 := \sup_{x \in M} r_v(x, x).$$

As for the scalar curvature, we make the following

Definition 6.2. Denote by $P_2(a)$ the probability that the Q -curvature Q_1 of the metric $g_1 = g_1(a)$ changes sign.

We prove the following analogue of Theorem 3.1 for Q -curvature.

Theorem 6.3. *Let (M, g_0) be an n -dimensional compact orientable Riemannian manifold, with n even. Assume that $Q_0 \in C^0(M)$ and that $c_j = O(\lambda_j^{-t})$, $t > 2$. Then there exist constants $C_1 > 0$ and C_2 such that the probability $P_2(a)$ satisfies*

$$(C_1 a) e^{-1/(2a^2 \sigma_v^2)} \leq P_2(a) \leq e^{C_2/a - 1/(2a^2 \sigma_v^2)},$$

as $a \rightarrow 0$. In particular

$$\lim_{a \rightarrow 0} a^2 \ln P_2(a) = \frac{-1}{2\sigma_v^2}.$$

Next, we extend the results in section 4 to Q -curvature.

Theorem 6.4. *Let (M, g_0) be an n -dimensional compact orientable Riemannian manifold, with n even. Assume that $Q_0 \in C^0(M)$, and that $c_j = O(\lambda_j^{-t})$, $t > 2$, so that by Proposition 6.1 the random fields f and h are a.s. C^2 . Let $w := h - nQ_0f$, denote by $r_w(x, y)$ its covariance function and set*

$$\sigma_w^2 := \sup_{x \in M} r_w(x, x).$$

Let $a \rightarrow 0$ and $u \rightarrow 0$ so that

$$\frac{u}{a} \rightarrow \infty.$$

Then

$$\log \text{Prob}\{\|Q_1 - Q_0\|_{\infty} > u\} \sim -\frac{u^2}{2a^2 \sigma_w^2}.$$

7. CONCLUSION

There are numerous questions that were not addressed in the present paper. We concentrated on the study of *local* geometry of spaces of positively- or negatively-curved metrics (see Remark 2.4), but it seems extremely interesting to study *global* geometry of these spaces, [22, 26, 30, 35, 37, 38, 39, 40].

Another interesting question that seems tractable concerns the study of the *nodal set* of R_1 i.e. its zero set. That set, like the sign of R_1 , only depends on the quantity $R_0 - a(n-1)\Delta_0 f - a^2(n-1)(n-2)|\nabla_0 f|^2/4$ (or $R_0 - a\Delta_0 f$ in dimension two). It also seems interesting to study other characteristics of the curvature (whether it changes sign or not), such as its L^p norms, the structure of its nodal domains (if it changes sign), and of its sub- and super-level sets.

Also, it seems quite interesting to study related questions for Ricci and sectional curvatures in dimension $n \geq 3$. Another important question concerns an appropriate definition of measures on the space of Riemannian metrics not restricted to a single conformal class. A very important question concerns the study of metrics of lower regularity than in the present paper, appearing e.g. in 2-dimensional Liouville quantum gravity, cf. [14].

A very important question concerns the study of metrics of lower regularity than in the present paper, appearing e.g. in 2-dimensional quantum gravity, cf. [14, 27, 34]. While the smoothness assumptions in the present paper do not allow us to consider those metrics, the authors hope that further developing the techniques of the present paper will allow to study geometry and spectral theory of the metrics that arise in conformal field theory and quantum gravity.

In addition, it seems very interesting to study various questions about random metrics that are influenced by curvature, such as geometric invariants (girth, diameter, isoperimetric constants, etc); spectral invariants (small eigenvalues of Δ , determinants of Laplacians, estimates for the heat kernel, statistical properties of eigenvalues and of the spectral function, etc); as well as questions in ergodic theory of the geodesic and the frame flows on M , such as existence of conjugate points, ergodicity, Lyapunov exponents and entropy, etc.

We plan to address these and other questions in subsequent papers.

ACKNOWLEDGMENTS

The authors would like to thank R. Adler, P. Guan, V. Jaksic, N. Kamran, S. Molchanov, I. Polterovich, G. Samorodnitsky, B. Shiffman, J. Taylor, J. Toth and S. Zelditch for stimulating discussions about this problem. The authors would like to thank the organizers of the following conferences, where part of this research was conducted, for their hospitality: “Random Functions, Random Surfaces and Interfaces” at CRM (January, 2009); “Random Fields and Stochastic Geometry” at Banff International Research Station (February, 2009). D.J. would like to also thank the organizers of the program “Selected topics in spectral theory” at Erwin Schrödinger Institute in Vienna (May 2009), as well as the organizers of the conference “Topological Complexity of Random Sets” at American Institute of Mathematics in Palo Alto (August 2009). Finally, the authors would like to thank the anonymous referee for very useful questions and remarks that helped to improve the paper.

REFERENCES

- [1] R. Adler and J. Taylor, “Random Fields and Geometry,” Springer, 2008. [MR 2319516](#)
- [2] T. Aubin, *The scalar curvature*, 5–18, In “Differential Geometry and Relativity,” Mathematical Phys. and Appl. Math., Vol. **3**, Reidel, Dordrecht, (1976). [MR 0433500](#)
- [3] T. Aubin, “Some Nonlinear Problems in Riemannian Geometry,” Springer Monographs in Mathematics, Springer-Verlag, Berlin, 1998. [MR 1636569](#)
- [4] J. Bartlett, *The standard cosmological model and CMB anisotropies*, New Astronomy Reviews, **43**, 83–109.
- [5] D. Bleecker, *Nonperturbative conformal field theory*, Class. Quantum Grav., **4** (1987), 827–849. [MR 0895904](#)
- [6] C. Borell, *The Brunn-Minkowski inequality in Gauss space*, Invent. Math., **30** (1975), 207–216. [MR 0399402](#)
- [7] R. Brandenberger, “Lectures on the Theory of Cosmological Perturbations,” Lecture Notes in Physics, Vol. **646**, Springer, Berlin, 2004, 127–167.

- [8] T. Branson, *Differential operators canonically associated to a conformal structure*, Math. Scand., **57** (1985), 293–345. [MR 0832360](#)
- [9] T. Branson and A. Rod Gover, *Origins, applications and generalisations of the Q -curvature*, Acta Appl. Math., **102** (2008), 131–146. [MR 2407527](#)
- [10] P. Cabella and D. Marinucci, *Statistical challenges in the analysis of cosmic microwave background radiation*, The Annals of Applied Statistics, **3** (2009), 61–95.
- [11] S. Y. A. Chang and P. Yang, *Extremal metrics of zeta function determinants on 4-manifolds*, Ann. of Math., **142** (1995), 171–212. [MR 1338677](#)
- [12] V. Dashevskii and Y. Zeldovich, *Light propagation in an inhomogeneous nonplane universe. II*, Astron. Zh. 41, **19** (1964), 1071–1074.
- [13] Z. Djadli and A. Malchiodi, *Existence of conformal metrics with constant Q -curvature*, Ann. of Math. (2), **168** (2008), 813–858. [MR 2456884](#)
- [14] B. Duplantier and S. Sheffield, “Liouville Quantum Gravity and KPZ,” [arXiv:0808.1560](#).
- [15] A. El Soufi and S. Ilias, *Critical metrics of the trace of the heat kernel on a compact manifold*, J. Math. Pures Appl., **81** (2002), 1053–1070. [MR 1946915](#)
- [16] C. Fefferman and R. Graham, *Q -curvature and Poincaré metrics*, Math. Res. Lett., **9** (2002), 139–151. [MR 1909634](#)
- [17] C. Fefferman and K. Hirachi, *Ambient metric construction of Q -curvature in conformal and CR geometries*, Math. Res. Lett., **10** (2003), 819–832. [MR 2025058](#)
- [18] P. Gilkey, “Invariance Theory, the Heat Equation, and the Atiyah-Singer Index Theorem,” Mathematics Lecture Series, 11. Publish or Perish, Inc., Wilmington, DE, 1984. [MR 0783634](#)
- [19] A. R. Gover, *Laplacian operators and Q -curvature on conformally Einstein manifolds*, Math. Ann., **336** (2006), 311–334. [MR 2244375](#)
- [20] C. R. Graham, R. Jenne, L. J. Mason and G. A. Sparling, *Conformally invariant powers of the Laplacian, I: Existence*, J. Lond. Math. Soc., **46** (1992), 557–565. [MR 1190438](#)
- [21] C. Graham and M. Zworski, *Scattering matrix in conformal geometry*, Invent. Math., **152** (2003), 89–118. [MR 1965361](#)
- [22] M. Gromov and H. B. Lawson, *The classification of simply connected manifolds of positive scalar curvature*, Ann. of Math. (2), **111** (1980), 423–434. [MR 0577131](#)
- [23] J. Hersch, *Quatre propriétés isopérimétriques de membranes sphériques homogènes*, C. R. Acad. Sci. Paris Sér. A-B, **270** (1970), A1645–A1648. [MR 0292357](#)
- [24] E. Ivanova and D. Sokoloff, *Statistically Homogeneous And Isotropic Curvature Fluctuations In General Relativity*, Moscow University Physics Bulletin, **63** (2008), 109–111.
- [25] D. Jakobson, M. Levitin, N. Nadirashvili, N. Nigam and I. Polterovich, *How large can the first eigenvalue be on a surface of genus two?* Int. Math. Res. Not., (2005), 3967–3985. [MR 2202582](#)
- [26] M. Katagiri, *On the topology of the moduli space of negative constant scalar curvature metrics on a Haken manifold*, Proc. Japan Acad., 75 (A), 126–128. [MR 1729860](#)
- [27] V. G. Knizhnik, A. M. Polyakov and A. B. Zamolodchikov, *Fractal structure of 2D-quantum gravity*, Modern Phys. Lett. A, **3** (1988), 819–826. [MR 0947880](#)
- [28] E. Komatsu, “Non-Gaussianity as a Probe of the Physics of the Primordial Universe and the Astrophysics of the Low Redshift Universe,” Astro2010: The Astronomy and Astrophysics Decadal Survey, Science White Papers, no. 158.
- [29] V. Lamburt, D. Sokolov and V. Tutubalin, *Jacobi fields along a geodesic with random curvature*, (Russian) Mat. Zametki, **74** (2003), 416–424; translation in Math. Notes, **74** (2003), 393–400. [MR 2022505](#)
- [30] J. Lohkamp, *The space of negative scalar curvature metrics*, Invent. Math., **110** (1992), 403–407. [MR 1185590](#)
- [31] F. Morgan, *Measures on spaces of surfaces*, Archive for Rational Mechanics and Analysis, **78** (1982), 335–359. [MR 0653546](#)
- [32] C. Morpurgo, *Local extrema of traces of heat Kernels on S^2* , Jour. Func. Analysis, **141** (1996), 335–364. [MR 1418510](#)
- [33] C. B. Ndiaye, *Constant Q -curvature metrics in arbitrary dimension*, J. Funct. Anal., **251** (2007), 1–58. [MR 2353700](#)
- [34] A. M. Polyakov, *Quantum geometry of bosonic strings*, Phys. Lett. B, **103** (1981), 207–210. [MR 0623209](#)

- [35] J. Rosenberg, *Manifolds of positive scalar curvature: A progress report*, Surveys in differential geometry. Vol. **XI**, 259–294, Surv. Differ. Geom., 11, Int. Press, Somerville, MA, 2007. [MR 2408269](#)
- [36] R. Schoen, *Conformal deformation of a Riemannian metric to constant scalar curvature*, J. Differential Geom., **20** (1984), 479–495. [MR 0788292](#)
- [37] R. Schoen, *Variational theory for the total scalar curvature functional for Riemannian metrics and related topics*, Topics in calculus of variations (Montecatini Terme, 1987), 120–154, Lecture Notes in Math., 1365, Springer, Berlin, 1989. [MR 0994021](#)
- [38] R. Schoen and S. T. Yau, *On the structure of manifolds with positive scalar curvature*, Manuscripta Math., **28** (1979), 159–183. [MR 0535700](#)
- [39] R. Schoen and S. T. Yau, *Complete three-dimensional manifolds with positive Ricci curvature and scalar curvature*, Seminar on Differential Geometry, 209–228, Ann. of Math. Stud., 102, Princeton Univ. Press, Princeton, N.J., (1982). [MR 0645740](#)
- [40] R. Schoen and S. T. Yau, *The structure of manifolds with positive scalar curvature*, Directions in partial differential equations (Madison, WI, 1985), 235–242, Publ. Math. Res. Center Univ. Wisconsin, 54, Academic Press, Boston, MA, (1987). [MR 1013841](#)
- [41] K. Tomita, *Second-order power spectra of CMB anisotropies due to primordial random perturbations in flat cosmological models*, Phys. Rev. D, **77** (2008), 103521.
- [42] N. Trudinger, *Remarks concerning the conformal deformation of Riemannian structures on compact manifolds*, Ann. Scuola Norm. Sup. Pisa (3), **22** (1968), 265–274. [MR 0240748](#)
- [43] B. Tsirelson, I. Ibragimov and V. Sudakov, *Norms of Gaussian sample functions*, Proceedings of the Third Japan-USSR Symposium on Probability Theory (Tashkent, 1975), pp. 20–41, Lecture Notes in Math., Vol. **550**, Springer, Berlin, 1976. [MR 0458556](#)
- [44] R. Weiss, *Gravitational radiation*, Rev. of Modern Physics, **71**, Centenary (1999), S187–S196.
- [45] H. Yamabe, *On a deformation of Riemannian structures on compact manifolds*, Osaka Math. J., **12** (1960), 21–37. [MR 0125546](#)
- [46] S. T. Yau, *Submanifolds with constant mean curvature. I, II*, American Jour. of Math., **96** (1974), 346–366; *ibid.*, **97** (1975), 76–100. [MR 0370443](#)

DEPARTMENT OF MATHEMATICS AND STATISTICS, MCGILL UNIVERSITY, 805 SHERBROOKE STR. WEST, MONTRÉAL QC H3A 2K6, CANADA
E-mail address: canzani@math.mcgill.ca

DEPARTMENT OF MATHEMATICS AND STATISTICS, MCGILL UNIVERSITY, 805 SHERBROOKE STR. WEST, MONTRÉAL QC H3A 2K6, CANADA
E-mail address: jakobson@math.mcgill.ca

CENTRE DE RECHERCHES MATHÉMATIQUES (CRM), UNIVERSITÉ DE MONTRÉAL C.P. 6128, SUCC. CENTRE-VILLE MONTRÉAL, QUÉBEC H3C 3J7, CANADA
 CURRENTLY AT
 INSTITUTIONEN FÖR MATEMATIK, KUNGLIGA TEKNISKA HÖGSKOLAN (KTH), LINDSTEDTSVÄGEN 25, 10044 STOCKHOLM, SWEDEN
E-mail address: wigman@kth.se