Interaction of Excited States in Two-Species Bose-Einstein Condensates: A Case Study

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Interaction of Excited States in Two-Species Bose–Einstein Condensates: A Case Study

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Abstract. In this paper we consider the existence and spectral stability of excited states in two-species Bose–Einstein condensates in the case of a pancake magnetic trap. Each new excited state found in this paper is to leading order a linear combination of two one-species dipoles, each of which is a spectrally stable excited state for one-species condensates. The analysis is done via a Lyapunov–Schmidt reduction and is valid in the limit of weak nonlinear interactions. Some conclusions, however, can be made at this limit which remain true even when the interactions are large.

Key words. Bose–Einstein condensates, nonlinear Schrödinger equations, multicomponent systems, existence, stability

AMS subject classification. 35Q55

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1. Introduction. Over the past decade the experimental realization of Bose–Einstein condensates (BECs) has triggered continuously expanding interest in the study of fundamental quantum phenomena as well as of nonlinear waves that arise in this setting [28, 41, 42]. From a theoretical and modeling perspective the presence of a mean-field model that has been established as accurately describing the condensate dynamics near zero temperature has led to a wide range of studies on the solitary waves and coherent structures that emerge in the BECs. The macroscopic nonlinear matter waves that arise due to nonlinear inter-particle interaction which have been explored both theoretically and experimentally include bright solitons in quasi-one-dimensional attractive BECs [30, 47], dark [4, 9, 12, 13] and gap [14] matter-wave solitons in quasi-one-dimensional repulsive BECs, and vortices [33, 34] and vortex lattices [2, 15] in higher dimensions.

Multicomponent BECs may arise either between coupled hyperfine states of a single species or between two different atomic species, and a principal aspect of interest in this setting has been the statics and dynamics of binary mixtures [20, 37, 45]. A particularly important manifestation of the interspecies interactions has been the display of rich phase separation dynamics. The latter leads, e.g., to the formation of robust single- and multiring patterns [20, 35], the evolution of an initially coincident triangular vortex lattice through a turbulent...
implies that

Assume now that only a magnetically induced parabolic trapping potential is present, which via

\[ q_1(1.2) \]

where the complex-valued \( q \)

In parallel to, or often preceding, these experimental studies, a large volume of theoretical work has been done which has significantly contributed to a more detailed understanding of such multicomponent BECs. Among the topics considered, one may highlight the stability of BECs against excitations [5, 17, 22, 31], their statics and dynamics properties [10, 16, 18, 19, 43], and the study of solitary waves [7, 29, 40, 49].

Our aim in the present work is to analytically consider the interaction of excited states in a two-component system. The analysis is tractable because it is based upon the well-understood linear limit, i.e., the weak nonlinear interaction limit. We will not do an exhaustive study of all possible interactions; instead, we will focus on a particular case which showcases the possibilities associated with intraspecies interactions. For a one-component system the dipole is a real-valued excited state which is spectrally stable (at least in the limit of weak interactions). The associated complex-valued excited state, which is again spectrally stable, is the radially symmetric vortex of charge one. In this paper we are interested in seeing if the nonlinear intraspecies interactions lead to new excited states which are not simply a dipole/dipole, dipole/vortex, or vortex/vortex combination. The answer will be a function of the possibilities associated with intraspecies interactions. For a one-component system there will be a new type of solution, namely the azimuthon-dipole. This solution has the property that it is a dipole in one component and a nonradially symmetric vortex of charge one in the other component. Even though the one-component solutions are spectrally stable, many of the two-component solutions will be spectrally unstable in some parameter regimes. The reader should consult Figures 1 and 2 for graphical depictions of the existence and stability bifurcation diagrams, respectively.

The governing equations for a two-species BEC are given by

\[
(1.1) \quad i\partial_t q_j + \Delta q_j + \omega_j q_j + \sum_{k=1}^{2} a_{jk}|q_k|^2 q_j = V(x)q_j, \quad j = 1, 2,
\]

where the complex-valued \( q_j \) is the mean-field wave-function of species \( j \), \( a_{jk} \in \mathbb{R} \) with \( a_{12} = a_{21}, \omega_j \in \mathbb{R} \) is a free parameter and represents the chemical potential for each species, and \( V(x) : \mathbb{R}^2 \rightarrow \mathbb{R} \) represents the trapping potential (see [1, 3, 6, 8, 10, 27, 29, 34] and the references therein for further details). In this paper it will be assumed that both the intraspecies and interspecies interactions are repulsive; i.e., \( a_{jk} \in \mathbb{R}^- \). A simple rescaling via \( q_j \rightarrow |a_{21}|^{1/2} q_j \) maps \( a_{21} \rightarrow \text{sign}(a_{21}) \) and \( a_{jj} \rightarrow a_{jj}/|a_{21}| \). Set \( a_j := -a_{jj}/|a_{12}| \in \mathbb{R}^+ \).

Assume now that only a magnetically induced parabolic trapping potential is present, which implies that \( V(x) = |x|^2 \). One can now rewrite (1.1) as

\[
(1.2) \quad i\partial_t q_1 + \Delta q_1 + \omega_1 q_1 - (a_1|q_1|^2 + |q_2|^2) q_1 = |x|^2 q_1,
\]

\[
i\partial_t q_2 + \Delta q_2 + \omega_2 q_2 - (|q_1|^2 + a_2|q_2|^2) q_2 = |x|^2 q_2.
\]
Finally, for $\epsilon > 0$ scale the wave-functions by $q_j \mapsto \epsilon^{1/2} \tilde{q}_j$, and note that $\epsilon \ll 1$ implies that
\[ \int |q_j|^2 \, dx = O(\epsilon). \]
Upon dropping the tilde, (1.2) becomes
\begin{align*}
\mathcal{L} q_1 &+ \Delta q_1 + \omega_1 q_1 - \epsilon \left( a_1 |q_1|^2 + |q_2|^2 \right) q_1 = |x|^2 q_1, \\
\mathcal{L} q_2 &+ \Delta q_2 + \omega_2 q_2 - \epsilon \left( |q_1|^2 + a_2 |q_2|^2 \right) q_2 = |x|^2 q_2.
\end{align*}
This is the system to be studied in this paper.

The paper is organized as follows. In section 2 we find steady-state solutions to (1.3) for $0 < \epsilon \ll 1$. This task will be accomplished via a Lyapunov–Schmidt reduction. In sections 3 and 4 the spectral stability of these solutions is determined. In addition to completely determining the location of the $O(\epsilon)$ eigenvalues (section 3), we will partially determine the location of the eigenvalues associated with a potential Hamiltonian–Hopf bifurcation (section 4). Finally, in section 5 we numerically verify some of the analytical results for the parameter regime of physical interest, as well as give an indication of the dynamics associated with the evolution of spectrally unstable solutions.

2. Existence.

2.1. Lyapunov–Schmidt reduction. In order to perform the Lyapunov–Schmidt reduction, it is important that one have a thorough understanding of $\sigma(\mathcal{L})$, where for $r := |x|$, \begin{equation}
\mathcal{L} := -\Delta + r^2 \end{equation}
\begin{equation}
= -\partial_r^2 - \frac{1}{r} \partial_r - \frac{1}{r^2} \partial_\theta^2 + r^2.
\end{equation}
If one uses a Fourier decomposition and writes
\begin{equation}
q(r, \theta) = \sum_{\ell = -\infty}^{+\infty} q_\ell(r) e^{i \ell \theta},
\end{equation}
then the eigenvalue problem $\mathcal{L} q = \lambda q$ becomes the infinite sequence of linear Schrödinger eigenvalue problems in the radial variable for $\ell \in \mathbb{Z}$:
\begin{equation}
\mathcal{L}_\ell q_\ell = \lambda q_\ell, \quad \mathcal{L}_\ell := -\partial_r^2 - \frac{1}{r} \partial_r + \frac{\ell^2}{r^2} + r^2.
\end{equation}
Concerning the operator $\mathcal{L}_\ell$ it is well known that for each fixed $\ell \in \mathbb{Z}$ there is a countably infinite sequence of simple eigenvalues $\{\lambda_{m,\ell}\}_{m=0}^\infty$, with
\begin{equation}
\lambda_{m,\ell} := 2(|\ell| + 1) + 4m,
\end{equation}
such that the eigenfunction $q_{m,\ell}(r)$ corresponding to $\lambda_{m,\ell}$ has precisely $m$ zeros. With respect to the operator $\mathcal{L}$ one then has that for each $\lambda_{m,\ell}$ there exist the real-valued eigenfunctions $q_{m,\ell}(r) \cos(\ell \theta)$ and $q_{m,\ell}(r) \sin(\ell \theta)$. This implies that if $\ell \neq 0$, then the eigenvalue is not simple and has geometric multiplicity no smaller than two. Finally, it is known that if $\lambda \in \sigma(\mathcal{L})$, then $\lambda = \lambda_{m,\ell}$ for some pair $(m, \ell) \in \mathbb{N}_0 \times \mathbb{Z}$. Since $\lambda_{m,\ell} = \lambda_{m',\ell'}$ if and only if
\begin{equation}
\ell' - \ell = 2(m - m'),
\end{equation}
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the operator $\mathcal{L}$ has semisimple eigenvalues with multiplicity greater than two for $m + |\ell| \geq 2$. The eigenfunctions associated with these eigenvalues are linear excited states.

The set-up is now complete in order to compute the series expansion which will be used to analytically study the intraspecies interactions of excited states. The first excited state occurs when $(m, \ell) = (0, 1)$, i.e., $\lambda = 4$; furthermore, for this case one has that

$$\Delta \omega := \Delta \omega_1, \quad b := \frac{\Delta \omega_2}{\Delta \omega_1}$$

for the steady-state problem associated with (1.3), write

$$\begin{align*}
q_1 &= x_1 q_1 + x_2 q_2 + \mathcal{O}(\epsilon), \quad \omega_1 = \lambda_{0,1} + \Delta \omega \epsilon + \mathcal{O}(\epsilon^2), \\
q_2 &= y_1 q_1 + y_2 q_2 + \mathcal{O}(\epsilon), \quad \omega_2 = \lambda_{0,1} + b \Delta \omega \epsilon + \mathcal{O}(\epsilon^2),
\end{align*}$$

(2.8)

where $x_j, y_j \in \mathbb{C}$ for $j = 1, 2$. Now, (1.3) is invariant under the gauge symmetry $q_j \mapsto q_j e^{i\phi_j}$ and under the spatial SO(2) symmetry of rotation. The equivariant Lyapunov–Schmidt bifurcation theory guarantees that the bifurcation equations have the same symmetries as the underlying system (e.g., see [11]). Consequently, without loss of generality one may assume in (2.8) that $x_1, y_1 \in \mathbb{C}$ and $x_2, y_2 \in \mathbb{R}$. The expansion of (2.8) then becomes

$$\begin{align*}
q_1 &= x_1 q_1 + i x_2 q_2 + \mathcal{O}(\epsilon), \quad \omega_1 = \lambda_{0,1} + \Delta \omega \epsilon + \mathcal{O}(\epsilon^2), \\
q_2 &= y_1 q_1 + i y_2 q_2 + \mathcal{O}(\epsilon), \quad \omega_2 = \lambda_{0,1} + b \Delta \omega \epsilon + \mathcal{O}(\epsilon^2),
\end{align*}$$

(2.9)

where now one has that $x_1, y_1 \in \mathbb{C}$, and $x_2, y_2 \in \mathbb{R}$. Substitution of the expansion of (2.9) into the steady state associated with (1.3) and an application of the Lyapunov–Schmidt reduction yields the following set of bifurcation equations:

$$\begin{align*}
0 &= -\mu x_1 + a_1(3|x_1|^2 x_1 + 2x_1 x_2^2 - x_1^2 x_2) + (3|y_1|^2 + y_2^2)x_1 + (y_1 - \overline{y_1})x_2 y_2, \\
0 &= -\mu x_2 + a_2(3x_2^3 + 2|x_2|^2 x_2 - x_2^3 x_2^2) + (|y_1|^2 + 3y_2^2)x_2 - (y_1 - \overline{y_1})x_1 y_2, \\
0 &= -b \mu y_1 + a_1(3|y_1|^2 y_1 + 2y_1 y_2^2 - \overline{y_1} y_2^2) + (3|x_1|^2 + x_2^2)y_1 + (x_1 - \overline{x_1})x_2 y_2, \\
0 &= -b \mu y_2 + a_2(3y_2^3 + 2|y_2|^2 y_2 - y_2^3 y_2^2) + (|x_1|^2 + 3x_2^2)y_2 - (x_1 - \overline{x_1})x_2 y_1,
\end{align*}$$

(2.10)

where

$$\mu := \frac{\Delta \omega}{g}, \quad g := \frac{\pi}{4} \int_0^\infty r q_{0,1}(r) \, dr \left( = \frac{1}{8\pi} \right).$$

(2.11)

Note that sign$(\mu) = \text{sign}(\Delta \omega)$. The remainder of this section will be devoted to the analysis of (2.10).
2.2. Real-valued solutions. Let us first consider the case of real-valued solutions. One sees from (2.9) that one set can be found by setting \((x_2, y_2) = (0, 0)\) with \(x_1, y_1 \in \mathbb{R}\). In this case (2.10) reduces to

\[
0 = x_1 [-\mu + 3a_1 x_1^2 + 3g_1^2],
0 = y_1 [-b\mu + 3x_1^2 + 3a_2 y_1^2].
\]

The solution to (2.12), which is nonzero in both components, is given by

\[
\begin{pmatrix}
x_1^2 \\
y_1^2
\end{pmatrix}
= \frac{\mu}{3(a_1 a_2 - 1)} \begin{pmatrix} a_2 - b \\ ba_1 - 1 \end{pmatrix}.
\]

Note that the solution given in (2.13) is valid if and only if \((ba_1 - 1)(a_2 - b) > 0\), i.e.,

\[
a_1 a_2 > 1: 1/a_1 \leq b \leq a_2,
\]

\[
a_1 a_2 < 1: a_2 \leq b \leq 1/a_1.
\]

Note that in either case \(\mu > 0\). Further note that if one considers, e.g., the case of \(a_1 a_2 > 1\), then \(b = 1/a_1\) corresponds to the solution with \(q_2 \equiv 0\), and \(b = a_2\) corresponds to the solution with \(q_1 \equiv 0\). From (2.7) and (2.9) it is seen that this solution corresponds to in-phase dipoles.

Another real-valued solution to (2.10) can be found by setting \((x_2, y_1) = (0, 0)\) and assuming that \(x_1 \in \mathbb{R}\). System (2.10) then reduces to

\[
0 = x_1 [-\mu + 3a_1 x_1^2 + y_2^2],
0 = y_2 [-b\mu + x_1^2 + 3a_2 y_2^2],
\]

and the solution to (2.15), which is nonzero in both components, is

\[
\begin{pmatrix}
x_1^2 \\
y_2^2
\end{pmatrix}
= \frac{\mu}{3a_1 a_2 - 1} \begin{pmatrix} 3a_2 - b \\ 3ba_1 - 1 \end{pmatrix}.
\]

Note that the solution given in (2.16) is valid if and only if \((3ba_1 - 1)(3a_2 - b) > 0\), i.e.,

\[
a_1 a_2 > 1/9: 1/3a_1 \leq b \leq 3a_2,
\]

\[
a_1 a_2 < 1/9: 3a_2 \leq b \leq 1/3a_1.
\]

From (2.7) and (2.9) it is seen that this solution corresponds to out-of-phase dipoles.

It is not difficult to show that any other solution to (2.10) which represents a real-valued solution is equivalent via the symmetries to that presented in either (2.13) or (2.16). In summary, the following result has now been proven.

**Lemma 2.1.** The in-phase dipole-dipole solution to (1.3) is given by

\[
q_1 \sim \sqrt{\frac{a_2 - b}{3(a_1 a_2 - 1)g}} \Delta \omega q_{0,1}(r) \cos \theta,
q_2 \sim \sqrt{\frac{ba_1 - 1}{3(a_1 a_2 - 1)g}} b \Delta \omega q_{0,1}(r) \cos \theta,
\]

where \(\Delta \omega > 0\). The restrictions on \(b\) are given in (2.14). The out-of-phase dipole-dipole solution to (1.3) is given by

\[
q_1 \sim \sqrt{\frac{3a_2 - b}{(9a_1 a_2 - 1)g}} \Delta \omega q_{0,1}(r) \cos \theta,
q_2 \sim \sqrt{\frac{3ba_1 - 1}{(9a_1 a_2 - 1)g}} b \Delta \omega q_{0,1}(r) \sin \theta,
\]

where \(\Delta \omega > 0\). The restrictions on \(b\) are given in (2.17).
2.3. Complex-valued solutions. Now consider complex-valued solutions to (2.10). Upon setting

\begin{equation}
(2.18) \quad x_1 := \rho_1 e^{i\phi_1}, \quad y_1 := s_1 e^{i\psi_1},
\end{equation}

the imaginary part of (2.10) can be written as

\begin{equation}
(2.19) \quad \begin{pmatrix} 0 \\ 0 \end{pmatrix} = \begin{pmatrix} \rho_1 \cos \phi_1 & 0 \\ 0 & s_1 \cos \psi_1 \end{pmatrix} \begin{pmatrix} a_1 & 1 \\ 1 & a_2 \end{pmatrix} \begin{pmatrix} \rho_1 x_2 \sin \phi_1 \\ s_1 y_2 \sin \psi_1 \end{pmatrix},
\end{equation}

and the real part of (2.10) becomes

\begin{equation}
(2.20) \quad \begin{align*}
0 &= \rho_1 \cos \phi_1 (-\mu + a_1 [3\rho_1^2 + x_2^2] + 3s_1^2 + y_2^2), \\
0 &= x_2 (-\mu + a_1 [2 - \cos 2\phi_1] \rho_1^2 + 2s_1^2 + 3y_2^2) + 2\rho_1 s_1 y_2 \sin \phi_1 \sin \psi_1, \\
0 &= s_1 \cos \psi_1 (-b\mu + 3\rho_1^2 + x_2^2 + a_2 [3s_1^2 + y_2^2]), \\
0 &= y_2 (-b\mu + 3\rho_1^2 + x_2^2 + a_2 [2 - \cos 2\psi_1] s_1^2 + 3y_2^2) + 2\rho_1 x_2 s_1 \sin \phi_1 \sin \psi_1.
\end{align*}
\end{equation}

In order to construct solutions to (2.10) which are not covered via the symmetries by section 2.1, one cannot choose the solution \( \phi_1, \psi_1 = \pi/2 \mod \pi \) in (2.19). First assume that

\begin{equation}
(2.21) \quad \phi_1, \psi_1 = 0 \mod \pi.
\end{equation}

Upon assuming that all of the variables will be nonzero, (2.20) becomes

\begin{equation}
(2.22) \quad \begin{align*}
0 &= -\mu + (3\rho_1^2 + x_2^2) + 3s_1^2 + y_2^2, \\
0 &= -\mu + a_1 (\rho_1^2 + 3x_2^2) + s_1^2 + 3y_2^2, \\
0 &= -b\mu + 3\rho_1^2 + x_2^2 + a_2 (3s_1^2 + y_2^2), \\
0 &= -b\mu + \rho_1^2 + 3x_2^2 + a_2 (s_1^2 + 3y_2^2).
\end{align*}
\end{equation}

The solution to (2.22) is

\begin{equation}
(2.23) \quad \rho_1^2 = x_2^2 = \frac{a_2 - b}{4(a_1 a_2 - 1)} \mu, \quad s_1^2 = y_2^2 = \frac{ba_1 - 1}{4(a_1 a_2 - 1)} \mu.
\end{equation}

Note that the restriction of (2.14) is valid for (2.23). Note that when \( b = 1/a_1 \) the solution is a vortex in the first component and identically zero in the second, whereas the solution is reversed at the limit \( b = a_2 \). This is the vortex-vortex solution.

Now consider (2.19) and (2.20) under the assumption that \( \phi_1, \psi_1 = 0 \mod \pi \) and \( y_2 = 0 \); i.e., the solution is real-valued in the second component. In this case the system to be solved for which all of the remaining variables are nonzero becomes

\begin{equation}
(2.24) \quad \begin{align*}
0 &= -\mu + a_1 (3\rho_1^2 + x_2^2) + 3s_1^2, \\
0 &= -\mu + a_1 (\rho_1^2 + 3x_2^2) + s_1^2, \\
0 &= -b\mu + 3\rho_1^2 + x_2^2 + 3a_2 s_1^2.
\end{align*}
\end{equation}
The solution to (2.24) is given by

\[
\begin{pmatrix}
\rho_1^2 \\
\rho_2^2 \\
x_1^2 \\
x_2^2
\end{pmatrix}
= \frac{\mu}{12a_1(a_1a_2 - 1)} \begin{pmatrix}
3a_1a_2 - 4a_1 + 1 \\
3(a_1a_2 - 1) \\
4a_1(ba_1 - 1)
\end{pmatrix}.
\]

The solution is valid if and only if

\[
a_1a_2 > 1 : 1/a_1 \leq b \leq (3a_1a_2 + 1)/4a_1,
\]
\[
a_1a_2 < 1 : (3a_1a_2 + 1)/4a_1 \leq b \leq 1/a_1.
\]

Note that in either case \( \mu > 0 \). Further note that \( b = 1/a_1 \) corresponds to the solution with \( q_2 \equiv 0 \) and a vortex in \( q_1 \), and \( b = (3a_1a_2 + 1)/4a_1 \) corresponds to the solution described by (2.16), i.e., an out-of-phase dipole-dipole solution. This solution will be denoted by \( \text{azimuthon-dipole} \), i.e., a phase-modulated vortex in the first component coupled to a dipole in the second component.

Finally, consider (2.19) and (2.20) under the assumption that \( \phi_1, \psi_1 = 0 \) (mod \( \pi \)) and \( x_2 = 0 \); i.e., the solution is real-valued in the first component. In this case the system to be solved for which all of the remaining variables are nonzero becomes

\[
\begin{align*}
0 &= -\mu + 3a_1\rho_1^2 + 3s_1^2 + y_2^2, \\
0 &= -b\mu + 3\rho_1^2 + a_2(3s_1^2 + y_2^2), \\
0 &= -b\mu + \rho_1^2 + a_2(s_1^2 + 3y_2^2).
\end{align*}
\]

The solution to (2.27) is given by

\[
\begin{pmatrix}
\rho_1^2 \\
s_1^2 \\
y_2^2
\end{pmatrix}
= \frac{\mu}{12a_2(a_1a_2 - 1)} \begin{pmatrix}
4a_2(a_2 - b) \\
3b_1a_2 - 4a_2 + b \\
3b(a_1a_2 - 1)
\end{pmatrix}.
\]

The solution is valid if and only if

\[
a_1a_2 > 1 : a_2 \leq b \leq 4a_2/(3a_1a_2 + 1),
\]
\[
a_1a_2 < 1 : 4a_2/(3a_1a_2 + 1) \leq b \leq a_2.
\]

Again note that in either case \( \mu > 0 \). Furthermore, \( b = a_2 \) corresponds to the solution with \( q_1 \equiv 0 \) and a vortex in \( q_2 \), and \( b = 4a_2/(3a_1a_2 + 1) \) corresponds to the solution described by (2.16), i.e., an out-of-phase dipole-dipole solution. This solution will be denoted by \( \text{dipole-azimuthon} \).

It is not difficult to show that any other solution to (2.10) which represents a solution which is complex-valued in at least one component is equivalent via the symmetries to those given above. In summary, the following result has now been proven.

Lemma 2.2. The solution with a vortex in both components is given by

\[
q_1 \sim \sqrt{\frac{a_2 - b}{4(a_1a_2 - 1)g}} \Delta \omega q_{0,1}(r)e^{i\theta}, \quad q_2 \sim \sqrt{\frac{ba_1 - 1}{4(a_1a_2 - 1)g}} \Delta \omega q_{0,1}(r)e^{i\theta},
\]
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where $\Delta \omega > 0$. The restrictions on $b$ are given in (2.14). The azimuthon-dipole solution is given by

$$q_1 \sim q_{0,1}(r) \left( \sqrt{\frac{3a_1 a_2 - 4ba_1 + 1}{12a_1(a_1 a_2 - 1)g}} \Delta \omega \cos \theta + i \sqrt{\frac{1}{4a_1 g}} \Delta \omega \sin \theta \right),$$

$$q_2 \sim q_{0,1}(r) \sqrt{\frac{ba_1 - 1}{3(a_1 a_2 - 1)g}} \Delta \omega \cos \theta,$$

where $\Delta \omega > 0$. The restrictions on $b$ are given in (2.26). Finally, the dipole-azimuthon solution is given by

$$q_1 \sim q_{0,1}(r) \sqrt{\frac{a_2 - b}{3(a_1 a_2 - 1)g}} \Delta \omega \cos \theta,$$

$$q_2 \sim q_{0,1}(r) \left( \sqrt{\frac{3ba_1 a_2 - 4a_2 + b}{12a_2(a_1 a_2 - 1)g}} \Delta \omega \cos \theta + i \sqrt{\frac{b}{4a_2 g}} \Delta \omega \sin \theta \right),$$

where $\Delta \omega > 0$. The restrictions on $b$ are given in (2.29).

For $j = 1, 2$ the conserved quantities $N_j$ (number of particles) are given by

$$N_j := \int \left| q_j(x) \right|^2 \, dx.$$

(2.30)

The results of Lemmas 2.1 and 2.2 are summarized in Figure 1. The horizontal axis is given by $R$. The labeling is such that “V” corresponds to vortex, “D” corresponds to dipole, and “A” corresponds to azimuthon. The subscript “i” means “in-phase,” and the subscript “o” means “out-of-phase.”

3. Stability: Small eigenvalues. The theory leading to the determination of the spectral stability of the solutions found in section 2 will heavily depend upon the results presented in [25, section 4] and [23, 24, 39]. There are at least three conserved quantities associated with (1.3): two are given in (2.30), and the third is given by

$$L_z := \int_{\mathbb{R}^2} \text{Im}(q_j(x)) \partial_y \text{Re}(q_j(x)) \, dx, \quad \partial_y := x \partial_x - y \partial_x,$$

where $L_z$ refers to the total angular momentum of the condensate. Consequently, one typically has that $\lambda = 0$ is an eigenvalue with some multiplicity. When discussing the solutions given in Figure 1, one has the following table regarding the multiplicity of the null eigenvalue:

$$
\begin{array}{cccccc}
 & DD_i & DD_o & DA & AD & VV \\
 m_p(0) & 3 & 3 & 3 & 3 & 2 \\
m_a(0) & 6 & 6 & 6 & 6 & 4 \\
\end{array}
$$

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Figure 1. The existence diagram for the solutions discussed in Lemmas 2.1 and 2.2. In each subfigure the horizontal axis is $R$ as defined in (2.31). The labeling is such that “V” corresponds to vortex, “D” corresponds to dipole, and “A” corresponds to azimuthon. The subscript “i” means “in-phase,” and the subscript “o” means “out-of-phase.”

It is interesting to note that the vortex solutions VV do not have the maximal geometric multiplicity. The disparity when compared to the other solutions is due to the fact that the null eigenfunctions associated with $N_j$ and $L_z$ are constant multiples of each other for solutions of the form $q(r)e^{i\theta}$, i.e., vortex solutions with radially symmetric moduli. The spectral stability results proven in the subsequent subsections are summarized in Figure 2.

3.1. Reduced eigenvalue problem: Theory. A more complete version of the discussion in this subsection can be found in [26, section 5.1]. It is given here for the sake of completeness.

Upon linearizing (1.3) about a complex-valued solution, one has the eigenvalue problem

\begin{equation}
\mathcal{J} \mathcal{L} u = \lambda u,
\end{equation}

where

\[
\mathcal{J} := \begin{pmatrix} 0 & 1 \\ -1 & 0 \end{pmatrix}
\]

and $\mathcal{L}$ is a symmetric operator on a Hilbert space $X$ with inner product $\langle \cdot, \cdot \rangle$ and is a relatively compact perturbation of a self-adjoint and strictly positive operator. In particular, for $0 < \epsilon \ll 1$ consider (3.2) under the following scenario:

\[
\mathcal{L} = \mathcal{L}_0 + \epsilon \mathcal{L}_1,
\]

with

\begin{equation}
\mathcal{L}_0 := \text{diag}(A_0, A_0), \quad \mathcal{L}_1 := \begin{pmatrix} \mathcal{L}_1^1 & \mathcal{B} \\ \mathcal{B}^* & \mathcal{L}_1^- \end{pmatrix}.
\end{equation}
Assume that $\dim \ker(A_0) = n \in \mathbb{N}$, and that an orthonormal basis for $\ker(A_0)$ is given by

$$\ker(A_0) = \text{Span}\{\phi_1, \ldots, \phi_n\}.$$  

As seen in [25, section 4], upon writing

$$\lambda = \epsilon \lambda_1 + \mathcal{O}(\epsilon^2), \quad u = \sum_{j=1}^n x_j(\phi_j, 0)^T + \sum_{j=1}^n x_{n+j}(0, \phi_j)^T + \mathcal{O}(\epsilon),$$

the determination of the $\mathcal{O}(\epsilon)$ eigenvalues to (3.3) is equivalent to the finite-dimensional eigenvalue problem

$$JSx = \lambda_1 x, \quad J := \begin{pmatrix} 0 & 1 \\ -1 & 0 \end{pmatrix}, \quad S := \begin{pmatrix} S_+ \\ S_+^\dagger S_- \end{pmatrix},$$
where \((\cdot)^H\) is Hermitian conjugation and

\[
(S_{\pm})_{ij} = \langle \phi_i, L_{\pm} \phi_j \rangle, \quad (S_2)_{ij} = \langle \phi_i, B \phi_j \rangle.
\]

3.2. Reduced eigenvalue problem: Real-valued solutions. From the theory presented in
section 2 we can represent the steady-state solutions as \(q_j = Q_j + O(\epsilon)\), where \(Q_j\) is real-valued. Following the discussion of the previous subsection, one has that \(B = 0\) with

\[
L_1^+ = \begin{pmatrix}
-\Delta \omega + 3a_1 Q_1^2 + Q_2^2 & 2Q_1 Q_2 \\
2Q_1 Q_2 & -b \Delta \omega + Q_1^2 + 3a_2 Q_2^2
\end{pmatrix},
\]

\[
L_1^- = \text{diag} \left( -\Delta \omega + a_1 Q_1^2 + Q_2^2, -b \Delta \omega + Q_1^2 + a_2 Q_2^2 \right).
\]

For \(j = 1, 2\) write

\[
\phi_{2j-1} := q_{0,1}(r) \cos \theta \, e_j, \quad \phi_{2j} := q_{0,1}(r) \sin \theta \, e_j,
\]

where \(e_j \in \mathbb{R}^2\) is the standard unit basis vector. Recall from (3.1) that there will be only one
pair of \(O(\epsilon)\) nonzero eigenvalues when solving (3.5).

3.2.1. In-phase dipole-dipole. Upon using (2.13) and (3.6), one eventually sees that

\[
S_+ = 2g \begin{pmatrix}
3a_1 x_1^2 & 0 & 3x_1 y_1 & 0 \\
0 & -y_1^2 & 0 & x_1 y_1 \\
3x_1 y_1 & 0 & 3a_2 y_2^2 & 0 \\
0 & x_1 y_1 & 0 & -x_1^2
\end{pmatrix},
\]

\[
S_- = -2g \text{diag} \left( 0, a_1 x_1^2 + y_1^2, 0, x_1^2 + a_2 y_2^2 \right).
\]

From (3.5) it is seen that the nonzero eigenvalues are given by

\[
\lambda_1^2 = -4g^2 \left[ x_1^2 (a_1^2 + a_2^2 y_1^2) + y_1^2 (a_1 x_1^2 + y_1^2) \right] \in \mathbb{R}^-;
\]

hence, these waves are spectrally stable with respect to small eigenvalues.

3.2.2. Out-of-phase dipole-dipole. From (2.16) and (3.6) one gets that

\[
S_+ = 2g \begin{pmatrix}
3a_1 \rho_1^2 & 0 & 0 & \rho_1 y_2 \\
0 & y_2^2 & \rho_1 y_2 & 0 \\
0 & \rho_1 y_2 & \rho_1^2 & 0 \\
\rho_1 y_2 & 0 & 0 & 3a_2 y_2^2
\end{pmatrix},
\]

\[
S_- = 2g \text{diag} \left( 0, -a_1 \rho_1^2 + y_2^2, \rho_1^2 - a_2 y_2^2, 0 \right).
\]

Note that

\[-a_1 \rho_1^2 + y_2^2 = 0 \implies R = \frac{1}{a_1}\]

and

\[\rho_1^2 - a_2 y_2^2 = 0 \implies R = a_2,\]
where $R$ is defined in (2.31). Thus, it is seen that the bifurcation from $\text{DD}_0$ to $\text{AD}$ or $\text{DA}$ is realized spectrally as an eigenvalue of $L_-$ passing through the origin. Using (3.5), we can see that the nonzero eigenvalues are given by

$$\lambda_1^2 = -4g^2 \left[ x_1^2 (p_1^2 - a_2 y_2^2) + y_1^2 (-a_1 p_1^2 + y_2^2) \right].$$

If one sets

$$R_{\text{DD}_0}^{\pm} := \frac{1}{2} \left( a_1 + a_2 \pm \sqrt{(a_1 + a_2)^2 - 4} \right),$$

then an analysis of (3.11) yields

$$\lambda_1^2 > 0 \iff R_{\text{DD}_0}^- < \frac{\rho_1^2}{y_2^2} < R_{\text{DD}_0}^+:$$

otherwise, $\lambda_1^2 < 0$. In conclusion, the real eigenvalues of $\mathcal{O}(\epsilon)$ can exist only if $a_1 + a_2 > 2$.

### 3.3. Reduced eigenvalue problem: Complex-valued solutions

If the underlying solution is written as $g = U_j + i V_j$ for $j = 1, 2$, then in this case one has that

$$L_+^1 = \begin{pmatrix} -\Delta \omega + a_1 (3U_1^2 + V_1^2) + U_2^2 + V_2^2 & 2U_1 U_2 \\ 2U_1 U_2 & -b \Delta \omega + U_1^2 + V_1^2 + a_2 (3U_2^2 + V_2^2) \end{pmatrix},$$

$$B = 2 \begin{pmatrix} a_1 U_1 V_1 \\ U_2 V_1 \\ a_2 U_2 V_2 \end{pmatrix}.$$

\[ \begin{pmatrix} a_1 \rho_1^2 & 0 & 0 \\ 0 & a_1 \rho_1^2 & 0 \\ 3 \rho_1 s_1 & 0 & a_2 s_1^2 \end{pmatrix}, \quad \begin{pmatrix} a_1 \rho_1^2 & 0 & 0 \\ 0 & a_2 s_1^2 & 0 \\ 0 & a_2 s_1^2 & 0 \end{pmatrix}. \]

From (3.5) it is seen that the nonzero eigenvalues represented by $Z := \lambda_1/2g$ satisfy the characteristic equation

$$Z^4 + 4(a_1^2 p_1^4 + 2p_1^2 s_1^2 + a_2^2 s_1^4)Z^2 + 16(a_1 a_2 - 1)^2 p_1^2 s_1^4 = 0.$$

Now, one can rewrite the above as

$$[Z^2 + 2(a_1^2 p_1^4 + 2p_1^2 s_1^2 + a_2^2 s_1^4)]^2 + 16(a_1 a_2 - 1)^2 p_1^2 s_1^4 - 4(a_1^2 p_1^4 + 2p_1^2 s_1^2 + a_2^2 s_1^4)^2 = 0.$$
Upon using (2.23) and simplifying, one gets that
\[
16(a_1a_2 - 1)^2 \rho_1^4 s_1^4 - 4(a_1^2 \rho_1^4 + 2 \rho_1^2 s_1^2 + a_2^2 s_1^2)^2 = -\left(\frac{a_1(a_2 - b) - a_2(ba_1 - 1)}{a_1a_2 - 1}\right)^2;
\]
hence, for (3.16) solutions \(\hat{Z}\) satisfy \(Z^2 \in \mathbb{R}^-.\) Since
\[
a_1^2 \rho_1^4 + 2 \rho_1^2 s_1^2 + a_2^2 s_1^2 > 0,
\]
one has that all of the solutions must be simple zeros; consequently, the solution is spectrally stable with respect to the small eigenvalues.

3.3.2. Azimuthon-dipole. Upon using (2.25) and (3.6), one gets
\[
S_+ = 2g \begin{pmatrix}
3a_1 \rho_1^2 & 0 & 3 \rho_1 s_1 & 0 \\
0 & a_1 \rho_1^2 & 0 & \rho_1 s_1 \\
3 \rho_1 s_1 & 0 & 3a_2 s_1^2 & 0 \\
0 & \rho_1 s_1 & 0 & x_2^2 - \rho_1^2
\end{pmatrix}, \quad S_- = 2g \begin{pmatrix}
a_1x_2^2 & 0 & 0 & 0 \\
0 & 3a_1 x_2 & 0 & 0 \\
0 & 0 & 0 & 0 \\
0 & 0 & 0 & -\rho_1^2 + x_2^2 - a_2 s_1^2
\end{pmatrix},
\]
\[
S_2 = 2g \begin{pmatrix}
0 & a_1 \rho_1 x_2 & 0 & 0 \\
0 & a_1 \rho_1 x_2 & 0 & 0 \\
0 & s_1 x_2 & 0 & 0 \\
0 & s_1 x_2 & 0 & 0
\end{pmatrix}.
\]
Since
\[
-\rho_1^2 + x_2^2 = \frac{s_1^2}{a_1}, \quad -\rho_1^2 + x_2^2 - a_2 s_1^2 = -\frac{4(ba_1 - 1)}{3},
\]
upon using (3.5), it is seen that the nonzero eigenvalues satisfy
\[
\left(\frac{\lambda_1}{2g}\right)^2 = \frac{4x_2^2}{3a_1} \left[-3a_1 \rho_1^2 + (ba_1 - 1)s_1^2\right].
\]

Upon using the expressions given in (2.25), it can be seen that \(\lambda_1 = 0\) if and only if \(b = b_\pm\), where
\[
b_\pm := \frac{1}{a_1} + \frac{3}{2} a_1 \left(-1 \pm \sqrt{1 + (a_1a_1 - 1)}\right).
\]
It is an exercise in algebra to check that
\[
b_- - \frac{1}{a_1} < 0, \quad b_- - \frac{1 + 3a_1 a_2}{4a_1} < 0, \quad b_+ - \frac{1}{a_1} \begin{cases}
> 0, & \text{if } a_1 a_2 > 1, \\
n < 0, & \text{if } a_1 a_2 < 1.
\end{cases}
\]
Set
\[
R_{AD} := \left.\rho_1^2 + x_2^2\right|_{b = b_\pm},
\]
where \(b_\pm\) is defined in (3.19). If \(a_1 a_2 > 1\), then one can conclude that, for (3.18), \(\lambda_1^2 > 0\) for \(1/a_1 \leq R < R_{AD}\); otherwise, \(\lambda_1^2 < 0\). Consequently, there is a pair of small real eigenvalues for \(1/a_1 \leq R < R_{AD}\), and otherwise the small eigenvalues are purely imaginary. If \(a_1 a_2 < 1\), \(\lambda_1^2 < 0\), so that the eigenvalues are always purely imaginary (see Figure 2).
3.3.3. Dipole-azimuthon. Using (2.28) and (3.6) yields

\begin{equation}
S_+ = 2g \begin{pmatrix}
3a_1 \rho_1^2 & 0 & 3 \rho_1 s_1 & 0 \\
0 & -s_1^2 + y_2^2 & 0 & \rho_1 s_1 \\
3 \rho_1 s_1 & 0 & 3a_2 s_1^2 & 0 \\
0 & \rho_1 s_1 & 0 & a_2 s_1^2 \\
\end{pmatrix}, \quad S_- = 2g \begin{pmatrix}
0 & 0 & 0 & 0 \\
0 & a_1 \rho_1^2 - s_1^2 + y_2^2 & 0 & 0 \\
0 & 0 & a_2 y_2^2 & 0 \\
0 & 0 & 0 & 3a_2 y_2^2 \\
\end{pmatrix},
\end{equation}

\begin{equation}
S_2 = 2g \begin{pmatrix}
0 & a_2 s_1 y_2 & 0 & 0 \\
a_2 s_1 y_2 & 0 & 0 & 0 \\
0 & \rho_1 y_2 & 0 & 0 \\
\rho_1 y_2 & 0 & 0 & 0 \\
\end{pmatrix}.
\end{equation}

Since

\[-s_1^2 + y_2^2 = \frac{\rho_1^2}{a_2}, \quad a_1 \rho_1^2 - s_1^2 + y_2^2 = \frac{-4(a_2 - b)}{3b},\]

by using (3.5), it is eventually seen that the nonzero eigenvalues are given by

\begin{equation}
\left( \frac{\lambda_1}{2g} \right)^2 = \frac{4y_2^2}{3ba_2} \left[ (a_2 - b) \rho_1^2 - 3ba_2^3 s_1^2 \right].
\end{equation}

Using the expressions given in (2.28) yields that \(\lambda_1 = 0\) if and only if \(b = b_{\pm}\), where now

\begin{equation}
b_{\pm} := \frac{4a_2}{3a_2^2(3a_1 a_2 + 1) - 4} \left( -1 + \frac{3}{2} a_2^2 \left[ 1 \pm \sqrt{1 + \left( \frac{a_1 a_1 - 1}{a_2^2} \right)} \right] \right).
\end{equation}

Arguing as in the previous subsection, it can eventually be seen that for

\begin{equation}
R_{DA} := \frac{\rho_1^2}{s_1^2 + y_2^2} \bigg|_{b = b_{\pm}},
\end{equation}

where \(b_{\pm}\) is defined in (3.23): if \(a_1 a_2 > 1\), then \(\lambda_1^2 > 0\) for \(R_{DA} < R < a_2\); otherwise, \(\lambda_1^2 < 0\). Consequently, there is a pair of small real eigenvalues for \(R_{DA} < R < a_2\), and otherwise the small eigenvalues are purely imaginary. If \(a_1 a_2 < 1\), \(\lambda_1^2 < 0\), so that the eigenvalues are always purely imaginary (see Figure 2).

4. Stability: Hamiltonian–Hopf bifurcations. In the previous sections the \(O(\epsilon)\) eigenvalues were determined. Herein we will locate the potentially unstable \(O(1)\) eigenvalues which arise from a Hamiltonian–Hopf bifurcation. This bifurcation is possible only if for the unperturbed problem there is a collision of eigenvalues of opposite sign, i.e., only for the eigenvalues \(\pm i2\). A preliminary theoretical result, derived in [26, section 6.1], will be needed before the actual calculations are presented. In particular, we first consider the nongeneric case for which the eigenvalue is algebraically simple.
4.1. Reduced eigenvalue problem: Theory. A more complete version of the discussion in this subsection can be found in [26, section 6.1]. As in section 3.1, it is given here for the sake of completeness. Consider the scenario presented in section 3.1. First suppose that \( \epsilon = 0 \). Let \( \lambda^\pm \in \sigma(L) \cap \mathbb{R}^\pm \) each be semisimple eigenvalues with multiplicity \( n_\pm \); furthermore, let the basis of each eigenspace be given by the orthonormal set \( \{ \psi_1^\pm, \ldots, \psi_{n_\pm}^\pm \} \). When considering only those eigenvalues in the upper-half of the complex plane, for (3.2) the eigenvalues and corresponding eigenfunctions are given by

\[
\lambda = -i\lambda^- : \quad u_j^- = (\psi_j^-, -i\psi_j^-)^T, \quad j = 1, \ldots, n_-,
\]
\[
\lambda = +i\lambda^+ : \quad u_j^+ = (\psi_j^+, i\psi_j^+)^T, \quad j = 1, \ldots, n_+.
\]

(4.1)

If one assumes that \( \lambda^- = -\lambda^+ \), then there is a collision of eigenvalues with opposite Krein signature; in particular, \( n_- \) eigenvalues of negative sign have collided with \( n_+ \) eigenvalues of positive sign. Under this scenario the eigenspace associated with the colliding eigenvalues is also semisimple. As discussed in [32], this is a codimension three phenomenon and hence is nongeneric.

The location of the perturbed eigenvalues can be found in the following manner. First write the perturbed eigenvalue and eigenfunction using the expansion

\[
\lambda = i\lambda^+ + \epsilon \lambda_1 + \mathcal{O}(\epsilon^2), \quad u = \sum_{j=1}^{n_-} c_j^- u_j^- + \sum_{j=1}^{n_+} c_j^+ u_j^+ + \mathcal{O}(\epsilon),
\]

(4.2)

and set \( c := (c_1^-, \ldots, c_{n_-}^-, c_1^+, \ldots, c_{n_+}^+)^T \in \mathbb{C}^{n_- + n_+} \). One eventually sees that the \( \mathcal{O}(\epsilon) \) correction is found by solving the matrix system

\[
JS c = \lambda_1 c, \quad J := -\frac{1}{2} \text{diag}(\mathbb{1}_-, -\mathbb{1}_+), \quad S := \left( \begin{array}{cc} S_- & S_c \\ S_c^H & S_+ \end{array} \right),
\]

(4.3)

where

\[
(S_{\pm})_{jk} = \langle (L_1^\pm + L_1^\pm) \psi_j^\pm, \psi_k^\pm \rangle, \quad (S_c)_{jk} = \langle (L_1^\pm + L_1^\pm + i2B) \psi_j^\pm, \psi_k^\pm \rangle.
\]

(4.4)

In (4.3) one has that \( \mathbb{1}_\pm \in \mathbb{R}^{n_\pm \times n_\pm} \) is the identity matrix. Note that \( J \) is skew-symmetric and that \( S \) is symmetric.

**Remark 4.1.** As a consequence of theoretical results presented in [21, section 2] (also see the references therein) it is known regarding (4.3) that

- \( \{ \lambda, -\overline{\lambda} \} \subset \sigma(JS) \),
- the number of \( \lambda \in \sigma(JS) \) with \( \text{Re} \lambda \neq 0 \) is bounded above by \( \min\{n_-, n_+\} \).

Let us now apply these results to those solutions found in section 2. Recall that from section 2 the solutions bifurcate from \( \lambda = 4 \). When \( \epsilon = 0 \) the eigenvalue \( \lambda_{m,\ell} \) maps to \( \pm i(4 - \lambda_{m,\ell}) \). Thus, upon following the ideas presented in section 4.1, one knows that a Hamiltonian–Hopf bifurcation will be associated with those eigenvalues which satisfy

\[
4 - \lambda_{a,b} = \lambda_{c,d} - 4, \quad \lambda_{a,b} \in \sigma(L) \cap \mathbb{R}^-, \quad \lambda_{c,d} \in \sigma(L) \cap \mathbb{R}^+.
\]
A simple calculation shows that the above is satisfied if and only if
\begin{equation}
(a, b) = (0, 0) : \quad (c, d) \in \{(0, 2), (1, 0)\}.
\end{equation}

As a consequence, in the upper-half of the complex plane one has a single distinct possible bifurcation point at \(i2\). Furthermore, \(n_- = 2\) and \(n_+ = 6\), so that there will be at most two eigenvalues with real part nonzero for \(\epsilon > 0\). Using the notation leading to (4.1), one has that
\begin{equation}
\psi_j = q_{0,0}(r)e_j, \quad j = 1, 2,
\end{equation}
\begin{equation}
\psi_1 = q_{1,0}(r)e_1, \quad \psi_2 = q_{0,2}(r)\cos 2\theta e_1, \quad \psi_3 = q_{0,2}(r)\sin 2\theta e_1,
\end{equation}
\begin{equation}
\psi_4 = q_{1,0}(r)e_1, \quad \psi_5 = q_{0,2}(r)\cos 2\theta e_2, \quad \psi_6 = q_{0,2}(r)\sin 2\theta e_2.
\end{equation}
The functions are explicitly given by
\begin{equation}
q_{0,0}(r) = \sqrt{1 \over \pi} e^{-r^2/2}, \quad q_{1,0}(r) = \sqrt{1 \over \pi} (1 - r^2)e^{-r^2/2}, \quad q_{0,\ell}(r) = \sqrt{2 \over \ell \pi} r^\ell e^{-r^2/2}, \quad \ell \in \mathbb{N}.
\end{equation}

Finally, regarding (4.3), one has that the operators \(L_+^1\) and \(B\) are given in (3.7). Since \(J, S \in \mathbb{C}^{8 \times 8}\), (4.3) unfortunately is in general not analytically tractable. However, it turns out to be the case that at the limits \(R = 0, \infty\) (see Figure 1) one can perform a perturbation analysis of the characteristic equation in order to determine whether an instability is generated near those limits. Otherwise, the eigenvalues in (4.3) can be determined numerically.

4.2. Reduced eigenvalue problem: Real-valued solutions.

4.2.1. In-phase dipole-dipole. For this problem, \(B = 0\) and
\begin{align*}
L_+^1 - L_-^1 &= q_{0,1}^2(r)(1 + \cos 2\theta) \begin{pmatrix} a_1 x_1^2 & x_1 y_1 \\ x_1 y_1 & a_2 y_1^2 \end{pmatrix}, \\
L_+^1 + L_-^1 &= -2\Delta \omega \text{diag}(1, b) + q_{0,1}^2(r)(1 + \cos 2\theta) \begin{pmatrix} 2a_1 x_1^2 + y_1^2 & x_1 y_1 \\ x_1 y_1 & x_1^2 + 2a_2 y_1^2 \end{pmatrix}.
\end{align*}

In using (4.3) along with the expressions in (2.13) and (4.7), it is seen that
\begin{align*}
S_+ &= 2g \begin{pmatrix} 0 & a_1 x_1^2 & 0 & 0 \\ 0 & x_1 y_1 & 0 & a_2 y_1^2 \end{pmatrix}, \\
S_- &= 2g \begin{pmatrix} a_1 x_1^2 - y_1^2 & 2x_1 y_1 \\ 2x_1 y_1 & x_1^2 + a_2 y_1^2 \end{pmatrix},
\end{align*}

and
\begin{align*}
S_+ &= 2g \begin{pmatrix}
-(a_1 x_1^2 + 2y_1^2) & -(a_1 x_1^2 + y_1^2/2) & 0 & x_1 y_1 & -x_1 y_1/2 & 0 \\
-(a_1 x_1^2 + y_1^2/2) & -3y_1^2/2 & 0 & -x_1 y_1/2 & 3x_1 y_1/2 & 0 \\
x_1 y_1 & -x_1 y_1/2 & 0 & -x_1 y_1/2 & -3x_1 y_1/2 & 0 \\
x_1 y_1 & -x_1 y_1/2 & 3x_1 y_1/2 & 0 & x_1 y_1/2 & -3x_1 y_1/2 \\
-x_1 y_1/2 & 3x_1 y_1/2 & -x_1 y_1/2 & -3x_1 y_1/2 & 0 & 0 \\
0 & 0 & 3x_1 y_1/2 & 0 & 0 & -3x_1 y_1/2
\end{pmatrix},
\end{align*}

When considering (4.3) at the limits \(b = 1/a_1, a_2\), one has the semisimple eigenvalues
\begin{align*}
b = {1 \over a_1} : \quad \lambda_1 \over g = {1 \over 3}, \\
b = a_2 : \quad i \lambda_1 \over g = {a_2 \over 3}.
\end{align*}
In using (4.3) along with the expressions in (2.16) and (4.7) it is eventually seen that (4.9) holds.

First suppose that \(a_1 a_2 > 1\), so that \(1 / a_1 < b < a_2\). From (4.8) it is seen that \(\text{Re} \lambda_1 \neq 0\) if \(a_1 < a_-\) or \(17/12 < a_1 < a_+\), and \(\text{Re} \lambda_1 = 0\) for complementary values of \(a_1\). One sees the same situation arising from the analysis of (4.9); i.e., \(\text{Re} \lambda_1 \neq 0\) if and only if \(a_1 < a_-\) or \(17/12 < a_1 < a_+.\) On the other hand, if \(a_1 a_2 < 1\), then an instability arises near \(b = 1 / a_1\) if and only if \(a_1 < a_+ < 1\), and an instability arises near \(b = a_2\) if and only if \(a_- < a_2 < 17/12\) or \(a_+ < a_2.\) The situation is depicted in Figure 3.

We numerically compute \(\text{Re} \lambda_1\) for the relevant experimental parameters \((a_1, a_2) = (1.03, 0.9717)\) in the left panel of Figure 4. As predicted by the theory, the solution undergoes the Hamiltonian–Hopf bifurcation near the limits \(0 < b - 1 / a_1 \ll 1\) and \(0 < a_2 - b \ll 1\). It is seen in the figure that the bifurcation occurs for all values of \(b\).

### 4.2.2. Out-of-phase dipole-dipole

For this problem, \(\mathcal{B} = 0\) and

\[
\mathcal{L}_+^1 - \mathcal{L}_-^1 = q_{0,1}(r) \begin{pmatrix}
 a_1 x_1^2 (1 + \cos 2\theta) & x_1 y_2 \sin 2\theta \\
 x_1 y_2 \sin 2\theta & a_2 y_2^2 (1 - \cos 2\theta)
\end{pmatrix},
\]

\[
\mathcal{L}_+^1 + \mathcal{L}_-^1 = -2 \Delta \omega \text{diag}(1, b) + q_{0,1}(r) \begin{pmatrix}
 2 a_1 (1 + \cos 2\theta) x_1^2 + (1 - \cos 2\theta) y_2^2 & x_1 y_2 \sin 2\theta \\
 x_1 y_2 \sin 2\theta & (1 + \cos 2\theta) x_1^2 + 2 a_2 (1 - \cos 2\theta) y_2^2
\end{pmatrix}.
\]

In using (4.3) along with the expressions in (2.16) and (4.7) it is eventually seen that

\[
S_c = 2g \begin{pmatrix}
 0 & a_1 x_1^2 & 0 & 0 & x_1 y_2 \\
 0 & x_1 y_2 & 0 & -a_2 y_2^2 & 0
\end{pmatrix}, \quad S_- = 2g \begin{pmatrix}
 a_1 x_1^2 + y_2^2 & 0 & 0 \\
 0 & x_1^2 + a_2 y_2^2 & 0
\end{pmatrix},
\]
Figure 4. Numerically computed $\text{Re} \lambda_1$ from the reduced eigenvalue problem (4.3) for the relevant experimental parameters $(a_1, a_2) = (1.03, 0.9717)$. The left panel shows the results of the computation for the solution $DD_i$, and therefore has $b \in (1/a_1, a_2)$, while the right panel shows the results for the solution $DD_o$, so that $b \in (1/3a_1, 3a_2)$.

and

$S_+ = 2g \begin{pmatrix} -a_1 x_1^2 & -a_1 x_1^2 + y_2^2/2 & 0 & 0 & 0 & -x_1 y_2/2 \\ -a_1 x_1^2 + y_2^2/2 & y_2^2/2 & 0 & 0 & 0 & 0 \\ 0 & 0 & -x_1 y_2/2 & -a_2 y_2^2 & 0 & 0 \\ 0 & 0 & -x_1 y_2/2 & 0 & -x_1^2/2 + a_2 y_2^2 & x_1^2/2 \\ -x_1 y_2^2 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & x_1^2/2 \end{pmatrix}$.

When considering (4.3) at the limits $b = 1/3a_1, 3a_2$, one has the semisimple eigenvalues

$b = 1/3a_1 : \quad i \frac{\lambda_1}{g} = \frac{1}{3}, \quad b = 3a_2 : \quad i \frac{\lambda_1}{g} = a_2$.

All of the other eigenvalues are simple with zero real part; hence, for small perturbations they will remain purely imaginary. A Taylor expansion of the characteristic equation yields to leading order

(4.10) $b = 1/3a_1 : \quad \left( i \frac{\lambda_1}{g} - \frac{1}{3} \right)^2 + \frac{a_1(4a_1 + 1)}{2(2a_1 + 1)(9a_1 a_2 - 1)} \left( b - \frac{1}{3a_1} \right) = 0$

and

(4.11) $b = 3a_2 : \quad \left( i \frac{\lambda_1}{g} - a_2 \right)^2 - \frac{a_2(4a_2 + 1)}{2(2a_2 + 1)(9a_1 a_2 - 1)} \left( b - 3a_2 \right) = 0$. 

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An analysis of (4.10) and (4.11) yields that Re $\lambda_1 \neq 0$ for both $9a_1a_2 > 1$ and $9a_1a_2 < 1$ near the two limits; in other words, there is a Hamiltonian–Hopf bifurcation at both limits.

We numerically compute Re $\lambda_1$ for the relevant experimental parameters $(a_1, a_2) = (1.03, 0.9717)$ in the right panel of Figure 4. As predicted by the theory, the solution undergoes the Hamiltonian–Hopf bifurcation near the limits $0 < b - 1/3a_1 \ll 1$ and $0 < 3a_2 - b \ll 1$. As is seen in the figure, the resulting instability persists for all values of $b$. Furthermore, there is a range of $b$ values for which two eigenvalues with positive real part arise as a consequence of the bifurcation.

4.3. Reduced eigenvalue problem: Complex-valued solutions. Herein the analysis will be done for only the solution VV. The analysis for the other two solutions is left for the interested reader.

4.3.1. Vortex-vortex. Regarding (4.3), one has that the operators $L^1_\pm$ and $B$ are given in (3.14). For this problem one then has that

$$L^1_+ - L^1_- + i2B = 2q_{0,1}(r)e^{i2\theta} \begin{pmatrix} a_1 \rho_1^2 & \rho_1 \rho_1 s_1 \\ \rho_1 s_1 & 2a_2 s_1^2 \end{pmatrix},$$

$$L^1_+ + L^1_- = -2\Delta \omega \text{diag}(1, b) + 2q_{0,1}(r) \begin{pmatrix} 2a_1 \rho_1^2 + s_1^2 & \rho_1 \rho_1 s_1 \\ \rho_1 s_1 & \rho_1^2 + 2a_2 s_1^2 \end{pmatrix}.$$ 

In using (4.3) along with the expressions in (2.23) and (4.7), it is seen that

$$S_c = 2g \begin{pmatrix} 0 & a_1 \rho_1^2 & i a_1 \rho_1^2 & 0 & \rho_1 \rho_1 s_1 & i \rho_1 \rho_1 s_1 \\ 0 & \rho_1 s_1 & i \rho_1 s_1 & 0 & a_2 s_1^2 & i a_2 s_1^2 \end{pmatrix}, \quad S_+ = 2g \begin{pmatrix} 4a_1 \rho_1^2 & 4 \rho_1 \rho_1 s_1 \\ 4 \rho_1 s_1 & 4a_2 s_1^2 \end{pmatrix},$$

and

$$S_+ = 2g \begin{pmatrix} -2s_1^2 & 0 & 0 & 2 \rho_1 s_1 & 0 & 0 \\ 0 & 2a_1 \rho_1^2 - s_1^2 & 0 & 0 & 3 \rho_1 s_1/2 & 0 \\ 0 & 0 & 2a_1 \rho_1^2 - s_1^2 & 0 & 0 & 3 \rho_1 s_1/2 \\ 2 \rho_1 s_1 & 0 & 0 & -2 \rho_1^2 & 0 & 0 \\ 0 & 3 \rho_1 s_1/2 & 0 & 0 & -\rho_1^2 + 2a_2 s_1^2 & 0 \\ 0 & 0 & 3 \rho_1 s_1/2 & 0 & 0 & -\rho_1^2 + 2a_2 s_1^2 \end{pmatrix}.$$ 

When considering (4.3) at the limits $b = 1/a_1, a_2$, one has the semisimple eigenvalues

$$b = 1/a_1 : \frac{\lambda_1}{g} = \frac{1}{4a_1}, \quad b = a_2 : \frac{\lambda_1}{g} = \frac{1}{4}.$$ 

All of the other eigenvalues are simple with zero real part; hence, for small perturbations they will remain purely imaginary. Unlike the previous problems, one must go to higher order in the Taylor expansion in order to capture the leading order behavior of the eigenvalues. Upon doing so, one sees that

(4.12) $b = 1/a_1 : \left(i \frac{\lambda_1}{g} - \frac{1}{4a_1}\right)^2 + c_{b\lambda} \left(b - \frac{1}{a_1}\right) \left(i \frac{\lambda_1}{g} - \frac{1}{4a_1}\right) + c_{bb} \left(b - \frac{1}{a_1}\right)^2 = 0$
and

\begin{equation}
(4.13) \quad b = a_2 : \left( i \frac{\lambda_1}{g} - \frac{1}{4} \right)^2 + c_{b\lambda}^2 (b - a_2) \left( i \frac{\lambda_1}{g} - \frac{1}{4} \right) + c_{bb}^2 (b - a_2)^2 = 0,
\end{equation}

where the coefficients \( c_{b\lambda}^{1,2}, c_{bb}^{1,2} \) are complicated real-valued algebraic expressions in \( a_1, a_2 \).

Solving (4.12) eventually yields that

\begin{equation}
(4.14) \quad b = \frac{1}{a_1} : 2 \left( i \frac{\lambda_1}{g} - \frac{1}{4} \right) = -c_{b\lambda}^2 \pm \frac{a_1 (a_1 + 2)^2}{8(2a_1 + 1)(a_1 a_2 - 1)(6a_1^2 + 2a_1 - 1)} \left( b - \frac{1}{a_1} \right), \quad \text{and solving (4.13) eventually yields}
\end{equation}

\begin{equation}
(4.15) \quad b = a_2 : 2 \left( i \frac{\lambda_1}{g} - \frac{1}{4a_1} \right) = -c_{b\lambda}^1 \pm \frac{(a_2 + 2)^2}{8(2a_2 + 1)(a_1 a_2 - 1)(6a_2^2 + 2a_2 - 1)} \left( b - a_2 \right).
\end{equation}

An examination of (4.14) and (4.15) yields that \( \text{Re} \lambda_1 = 0 \) for both \( a_1 a_2 > 1 \) and \( a_1 a_2 < 1 \) near the two limits. In conclusion, there is no Hamiltonian–Hopf bifurcation at either limit. Numerical results for the case of the experimental parameters \((a_1, a_2) = (1.03, 0.9717)\) show that there is no bifurcation for all relevant \( b \) values.

5. Numerical results. The numerical results will be organized as follows. In the first subsection we will confirm the analytical predictions from the previous sections for a physically relevant set of interaction parameters, namely \( a_1 = 1.03 \) and \( a_2 = 0.9717 \) for \(^{87}\text{Rb} \) [35], and monitor the solution branches as a function of \( R \), the ratio between the number of atoms in each component. In the next subsection we will explore the dynamical evolution of unstable solutions for some representative regimes of \( R \).

5.1. Numerical existence and stability. The numerical results for existence and stability were obtained in a rescaled \((\tilde{r} = r/L)\) radial domain \((r, \theta) \in (0, L) \times [0, 2\pi)\) with a Chebyshev basis in \( r \) (20 modes) and a Fourier basis in \( \theta \) (20 modes) as suggested in [48, Chapter 11]. For our present computations we set \( L = 4.5 \). A typical solution pertaining to the stable \( \text{DD}_1 \) family \((R = 1)\) is presented in Figure 5 along with its spectral stability. Since we believe that

\begin{figure}
\centering
\includegraphics[width=\textwidth]{figure5.png}
\caption{In-phase dipole, \( \text{DD}_1 (R = 1) \). Colorbars are consistent with Figures 7 and 8.}
\end{figure}
The most interesting solution branch is attached to the AD solutions, we perform a continuation for the DD$_o$/AD branches in $R = N_1/N_2$ for fixed $N_1 + N_2 = 5$ and $R \in [0.01, 100]$ (see Figure 6). The continuation begins with a DD$_o$ solution for $R = 0.01$. Solutions in this regime are stable as in the single component limit, with most of the mass in the second component. The profiles of the two components and the associated linearization spectra for $R = 0.01$.

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We define the measure $N_j = \sum_{m,n} |U_{m,n}^j|^2 r_m \Delta r_m \Delta \theta_n$, where $U_{m,n}^j$ is the numerical representation of component $j$ in the radial domain at the grid point $(r_m, \theta_n)$ and $\Delta r_m = r_{m+1} - r_m$. (This value is within 1% of that obtained with Clenshaw–Curtis quadrature for the same integral.)
Figure 7. Out-of-phase dipole, $D_{\alpha}$, is shown for stable ($R = 0.01 < R_-$, left) and unstable ($R_- < R = 0.97 < 1/a_1$, right) values of $R$.

Figure 8. Azimuthon-dipole, $AD$, is shown for stable ($R = 57 > R_{AD}$, left) and unstable ($1/a_1 < R = 0.9712 < R_{AD}$, right) values of $R$.

depicted by a magenta circle in Figure 6, are displayed in the left-hand panels of Figure 7. As $R$ is increased there are two Hamiltonian–Hopf bifurcations arising, whose eigenvalue trajectories are shown in Figure 6 by the real part of the relevant eigenvalue in the first quadrant of the complex spectral plane $\text{Re}(\lambda_{h1})$, in thick dashed blue, and $\text{Re}(\lambda_{h2})$, in thick dashed-dotted magenta. The inset, and the inset of the inset, depict a zoomed-in region just before $R_{DDo}$ (thin solid red), where a real eigenvalue pair bifurcates from an imaginary one through the origin (thick solid black) for the $D_{\alpha}$ branch, until after $R_{AD}$ (thin dashed-dotted magenta), where, for the newly bifurcating $AD$ branch, the reverse bifurcation occurs and the solution restabilizes. In between, the bifurcation of the $AD$ branch of solutions at $1/a_1$ (thin dashed blue) has materialized, and past the bifurcation point it is this latter branch that is followed (hence the stabilization at $R_{AD}$ versus $R_{DDo}$). Notice the very close proximity of these instability and bifurcation phenomena as functions of variations of $R$, which is induced by the fact that $a_2 - 1/a_1 = 8.26 \times 10^{-4}$ in $^{87}\text{Rb}$. Unstable solutions before ($R = 0.97$, red circle) and after ($R = 0.9712$, green circle) this bifurcation are shown in the right-hand panels of Figures 7 and 8, respectively. The solution corresponding to $R = 57$ (blue circle) is presented.
in the left-hand panels of Figure 8. We note that the predictions for the Hamiltonian–Hopf bifurcations of the real solutions were indeed confirmed, but for \( N_1 + N_2 \sim 0.1 \) in the limits of small and large \( R \). The inverse bifurcations occur for \( N_1 + N_2 < 1 \).

5.2. Dynamics of spectrally unstable states. In this section we will investigate the dynamics of solutions from the families depicted in Figure 6 with predominantly one component in each of the unstable DD\(_o\) (small \( R \)) and AD (large \( R \)) regimes, as well as one from the roughly equal atom number regime in which the AD and DD\(_o\) solutions are perturbations of one another. Movies of the dynamics are 74200_01.mpg [7.1MB], 74200_02.mpg [7.1MB], and 74200_03.mpg [13.9MB]. In order to monitor the detailed instability dynamics, we use a transformed Cartesian domain (with second order finite-difference Laplacian) for the dynamics, with a fourth order Runge–Kutta integration scheme.\(^2\) The integration is always done for \( u(0) = U_s(1 + U_r) \), where \( U_s \) is the stationary solution in the Cartesian domain and \( U_r \) is a random noise field uniformly distributed in the interval \((-0.05, 0.05)\).

\(^2\)In order to compensate for the reduced accuracy of resolving nucleating vortices, we first interpolate to a finer uniform \((r, \theta)\) grid and then map to Cartesian coordinates. Since the mapping results in a reduction of the number of atoms, the dynamics are all done with \( N \approx 4.9 \).
Figure 10. Some snapshots in the evolution of a solution from the families of Figure 6 for the comparable atom number regime ($R = 0.9712$). Clicking on the above image displays the associated movie file (74200.02.mpg [7.1MB]).

There are similarities in the dynamics of the different cases presented, but nonetheless, they are qualitatively distinct. In particular, vortices nucleate as a result of the evolution for all unstable dipole solutions. For the largely asymmetric DD$_0$ solution depicted in Figure 9 for $R = 0.2642$, the dynamics occur in the direction of the $x$-axis (over which the larger magnitude component is symmetric) for a long time after the instability initially sets in. The amplitudes appear to remain roughly symmetric over the $x$-axis, while the vorticity is antisymmetric. For the comparable atom number case of $R = 0.9712$ (see Figure 10) the dynamics are roughly the same between components, and initially vortices nucleate and annihilate each other in the central density minima of each component as the two lobes breathe smaller and larger (leading to asymmetric density profiles). Again the vorticity increases with time, and ultimately the original structure gets completely destroyed in favor of rotating structures with persistent vortices in both components. When the persistent vortices first emerge around $t = 120$, there is a single dominant one in each component, with smaller magnitude ones of inconsistent vorticity magnitude surrounding it in the periphery of the cloud. The largest magnitude vortex of $u_1$ is negative, while that of $u_2$ is positive. As expected, these precess in opposite directions (the direction of their respective rotation), and they appear to interact with one another.

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3Positive vorticity indicates counterclockwise rotation, and negative vorticity indicates clockwise rotation.
Figure 11. Vorticity isosurfaces of negative charge in the first component (red) and positive charge in the second component (blue) from the dynamics presented in Figure 10. The trajectories (clockwise and counterclockwise, respectively) seem to be synchronized with each other at first and then diverge.

another as seen in Figure 11, as well as with other vortices within each component whose magnitude of vorticity increase with time. In particular, one can observe in the associated movie (74200_03.mpg [13.9MB]) that, around $t = 160$, two positively charged vortices begin to attain the same magnitude, at times, as the originally dominant negatively charged one. This can be compared with the time in which the motion of the two vortices becomes less synchronized (see Figure 11). Lastly, for the asymmetric AD solution with $R = 6.296$, and most of the atoms comprising a vortex in the first component, the mild instability takes some time to set in. After $t = 200$, when it has settled in, the vortex in the first component precesses, while vortices nucleate and annihilate in the density minimum of the second component (which again develops asymmetric density modulations), much like the previous case for two dipoles. However, as $t$ approaches 400, the dynamics appears to be settling and approaching a rotated (by slightly over 90 degrees clockwise, i.e., opposite the direction of rotation of the precessing vortex) version of the original configuration. For longer integration times, this procedure periodically repeats, leading to a further rotated version of the original configuration, and so on (see Figure 12). While it is beyond the scope of this paper, we believe that understanding this dynamical behavior is quite interesting.
Figure 12. Some snapshots in the evolution of a solution from the families of Figure 6 for $R \approx 6.296$. Clicking on the above image displays the associated movie file (7420003.mpg [13.9MB]).

REFERENCES


