The ground state of a system of two coupled Gross-Pitaevskii equations in the Thomas-Fermi limit.

Clément Gallo Université Montpellier 2, France

January 15, 2014, IHP

$$(S_{\varepsilon}) \qquad \left\{ \begin{array}{l} \varepsilon^{2} \Delta \eta_{1} + \left(\mu_{1} - |x|^{2}\right) \eta_{1} - 2\alpha_{1}\eta_{1}^{3} - 2\alpha_{0}\eta_{2}^{2}\eta_{1} = 0 \\ \varepsilon^{2} \Delta \eta_{2} + \left(\mu_{2} - |x|^{2}\right) \eta_{2} - 2\alpha_{2}\eta_{2}^{3} - 2\alpha_{0}\eta_{1}^{2}\eta_{2} = 0, \end{array} \right.$$

where $x \in \mathbb{R}^d$, d = 1, 2, 3, ε is a small parameter, $\mu_1, \mu_2 > 0$ are chemical potentials, $\alpha_0, \alpha_1, \alpha_2$ are positive constants.

Goal

- ▶ construct $(\eta_{1\varepsilon}, \eta_{2\varepsilon})$ solution to (S) such that $\eta_{1\varepsilon}, \eta_{2\varepsilon} > 0$,
- ▶ understand the behaviour of $(\eta_{1\varepsilon}, \eta_{2\varepsilon})$ as $\varepsilon \to 0$ (Thomas–Fermi limit).

Results for one single equation

Then

(GP)
$$\varepsilon^2 \Delta \eta_{\varepsilon} + (1 - |x|^2) \eta_{\varepsilon} - \eta_{\varepsilon}^3 = 0, \quad x \in \mathbb{R}^d,$$

Ground states η_{ε} of (GP) converge in the limit $\varepsilon \to 0$ to

$$\eta_0(x) = \begin{cases} \sqrt{1 - |x|^2} & \text{if } |x| < 1 \\ 0 & \text{if } |x| > 1 \end{cases}$$
We set
$$\eta_\varepsilon(x) = \varepsilon^{1/3} \gamma(y) \quad \text{where} \quad y = \frac{1 - |x|^2}{\varepsilon^{2/3}}.$$
Then
$$\gamma = \gamma_0 + \varepsilon^{2/3} \gamma_1 + \varepsilon^{4/3} \gamma_2 + \cdots, \text{ where}$$

 $ightharpoonup \gamma_0$ is the Hastings-McLeod solution of the Painlevé II equation, that is the unique solution of $4\gamma_0'' + v\gamma_0 - \gamma_0^3 = 0, \quad v \in \mathbb{R}.$ (PII) that satisfies $\gamma_0(y) \underset{v \to +\infty}{\sim} \sqrt{y}, \qquad \gamma_0(y) \underset{v \to -\infty}{\rightarrow} 0,$

• for $n \ge 1$, γ_n satisfies $\gamma_n(y) \xrightarrow[y \to +\infty]{} 0$.

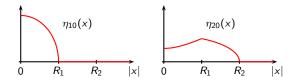
The Thomas-Fermi limit for the system

We expect
$$(\eta_{1\varepsilon}, \eta_{2\varepsilon}) \xrightarrow[\varepsilon \to 0]{} (\eta_{10}, \eta_{20}),$$

where η_{10}, η_{20} are compactly supported in disks with radius R_1 and R_2 , and given by (we assume $R_1 < R_2$)

	$0 \leqslant x \leqslant R_1$	$R_1 \leqslant x \leqslant R_2$	$ x \geqslant R_2$
η_{10}^2	$\frac{\Gamma_2}{2\alpha_1\Gamma_{12}}(R_1^2- x ^2)$	0	0
η_{20}^2	$\frac{R_2^2 - R_1^2}{2\alpha_2} + \frac{\Gamma_1}{2\alpha_2\Gamma_{12}} (R_1^2 - x ^2)$	$\frac{R_2^2 - x ^2}{2\alpha_2}$	0

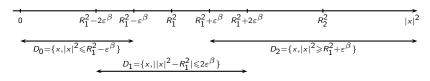
It implies $\Gamma_2/\Gamma_{12}>0$. We will assume later $\Gamma_2>0$, $\Gamma_{12}>0$. We also assume $R_2^2>\frac{\alpha_0}{\Omega_1}\frac{\Gamma_2}{\Gamma_{12}}R_1^2$ (ensures that $\eta_{20}(0)>0$).



Different ansatz depending on $x \in \mathbb{R}^d$

Let $\beta \in (0, 2/3)$.

 \mathbb{R}^d is divided in three domains D_0 , D_1 , D_2 defined as follows.



In each of these domains, we use a different variable and a different ansatz to look for a solution (η_1, η_2) of (S_{ε}) that converges to (η_{10}, η_{20}) as $\varepsilon \to 0$.

domain	D_0	D_1	D_2
variable	$z = R_1^2 - x ^2$	$y_1 = \frac{R_1^2 - x ^2}{\varepsilon^{2/3}}$	$y_2 = \frac{R_2^2 - x ^2}{\varepsilon^{2/3}}$
ansatz	$\eta_1(x) = \omega(z)$	$\eta_1(x) = \varepsilon^{1/3} \nu(y_1)$	$\eta_1(x)=0$
	$\eta_2(x) = \tau(z)$	$\eta_2(x) = \varepsilon^{1/3} \lambda(y_1)^{1/2}$	$\eta_2(x) = \varepsilon^{1/3} \mu(y_2)$

Formal expansions of ω and τ in D_0

$$x \in D_0$$
: $\eta_1(x) = \omega(z)$, $\eta_2(x) = \tau(z)$, $z = R_1^2 - |x|^2$.

$$\omega = \omega_0 + \varepsilon^2 \omega_1 + \varepsilon^4 \omega_2 + \cdots$$

$$\tau = \tau_0 + \varepsilon^2 \tau_1 + \varepsilon^4 \tau_2 + \cdots,$$

where

$$\omega_0(z) = \eta_{10}(x) = \left(\frac{\Gamma_2}{2\alpha_1\Gamma_{12}}\right)^{1/2} z^{1/2},$$

$$au_0(z) = \eta_{20}(x) = \left(\frac{R_2^2 - R_1^2}{2\alpha_2} + \frac{\Gamma_1}{2\alpha_2\Gamma_{12}}z\right)^{1/2}$$

For $m \geqslant 1$, (ω_m, τ_m) are obtained recursively by plugging these expansions into (S_ε) and cancelling the terms corresponding to successive powers of ε^2 in the equations.

Formal Expansion of μ in D_2

$$x \in D_2$$
: $\eta_1(x) = 0$, $\eta_2(x) = \varepsilon^{1/3} \mu(y_2)$, $y_2 = \frac{R_2^2 - |x|^2}{\varepsilon^{2/3}}$

$$\mu = \mu_0 + \varepsilon^{2/3}\mu_1 + \varepsilon^{4/3}\mu_2 + \cdots$$

Plugging the expansion in (S_{ε}) , we find for every n:

$$\mu_n(y_2) = \frac{R_2^{1/3}}{(2\alpha_2)^{1/2}} R_2^{-4n/3} \gamma_n \left(\frac{y_2}{R_2^{2/3}}\right),$$

where the functions γ_n are the one which where obtained in the expansion of the ground state of the single equation.

Formal expansions of ν and λ in D_1

$$x \in D_1$$
: $\eta_1(x) = \varepsilon^{1/3} \nu(y_1)$, $\eta_2(x) = \varepsilon^{1/3} \lambda(y_1)^{1/2}$, $y_1 = \frac{R_1^2 - |x|^2}{\varepsilon^{2/3}}$
 $\nu = \nu_0 + \varepsilon^{2/3} \nu_1 + \varepsilon^{4/3} \nu_2 + \cdots$
 $\lambda = \lambda_{-1} \varepsilon^{-2/3} + \lambda_0 + \varepsilon^{2/3} \lambda_1 + \varepsilon^{4/3} \lambda_2 + \cdots$

Plugging these expansions into (S_{ε}) , we obtain:

For $n \ge 1$.

$$\lambda_{-1}(y_1) = \frac{R_2^2 - R_1^2}{2\alpha_2}$$

$$4R_1^2 \nu_0'' + \Gamma_2 y_1 \nu_0 - 2\alpha_1 \Gamma_{12} \nu_0^3 = 0.$$

$$\lambda_0(y_1) = \frac{y_1}{2\alpha_2} - \frac{\alpha_0}{\alpha_2} \nu_0(y_1)^2.$$

$$\left(-4R_1^2 \partial_{y_1}^2 + \underbrace{6\alpha_1 \Gamma_{12} \nu_0^2 - \Gamma_2 y_1}_{=:W(y_1) > 0} \right) \nu_n = F_n,$$

$$\lambda_n = -2\frac{\alpha_0}{\alpha_2} \nu_0 \nu_n + \frac{2\alpha_2}{(R_2^2 - R_1^2)^2} \delta_n,$$

where F_n and δ_n can be explicitly written in terms of the λ_k 's and the ν_k 's for $0 \le k \le n-1$.

Calculation of ν_0

▶ For $R_1 < |x| < R_2$, $y_1 \to -\infty$ and $\varepsilon^{1/3}\nu(y_1) \longrightarrow 0$, thus

$$\nu_0(y_1) \xrightarrow[\nu_1 \to -\infty]{} 0.$$

▶ For $|x| < R_1$, $y_1 \to +\infty$ and

$$\varepsilon^{1/3}\nu_0(y_1) \underset{\varepsilon \to 0}{\longrightarrow} \left(\frac{\Gamma_2}{2\alpha_1\Gamma_{12}}(R_1^2 - |x|^2)\right)^{1/2}$$
, thus

$$\nu_0(y_1) \underset{y_1 \to +\infty}{\sim} \left(\frac{\Gamma_2 y_1}{2\alpha_1 \Gamma_{12}}\right)^{1/2}$$

Moreover,

$$4R_1^2\nu_0'' + \Gamma_2 y_1 \nu_0 - 2\alpha_1 \Gamma_{12} \nu_0^3 = 0$$

has a non-trivial solution with fast decay at $-\infty$ only if $\Gamma_2>0$ and $\Gamma_{12}>0$. Under this condition,

$$\nu_0(y_1) = \frac{R_1^{1/3} \Gamma_2^{1/3}}{(2\alpha_1)^{1/2} \Gamma_{12}^{1/2}} \gamma_0 \left(\frac{\Gamma_2^{1/3} y_1}{R_1^{2/3}} \right).$$

Truncation of the asymptotic expansions

From now on,

$$\begin{split} \omega(z) &= \sum_{m=0}^{M} \varepsilon^{2m} \omega_m(z), & \tau(z) &= \sum_{m=0}^{M} \varepsilon^{2m} \tau_m(z), \\ \nu(y_1) &= \sum_{n=0}^{N} \varepsilon^{2n/3} \nu_n(y_1), & \lambda(y_1) &= \sum_{n=-1}^{N} \varepsilon^{2n/3} \lambda_n(y_1), \\ \mu(y_2) &= \sum_{n=0}^{L} \varepsilon^{2n/3} \mu_n(y_2). \end{split}$$

Comparison of (ω, τ) and $\varepsilon^{1/3}(\nu, \lambda^{1/2})$ in $D_0 \cap D_1$ Lemma. Let N > 0, $M \ge \frac{\beta}{2-3\beta}N$. Then for I = 0, 1, 2,

$$\left\|\frac{d^l}{dz^l}\left(\omega(z)-\varepsilon^{1/3}\nu(y_1)\right)\right\|_{L^{\infty}(D_0\cap D_1)}=o(\varepsilon^{\beta(N-1/2-l)}),$$

$$\left\|\frac{d^l}{dz^l}\left(\tau(z)-\varepsilon^{1/3}\lambda(y_1)^{1/2}\right)\right\|_{L^{\infty}(D_0\cap D_1)}=o(\varepsilon^{\beta(N-l)}).$$

Comparison of $\varepsilon^{1/3}(\nu, \lambda^{1/2})$ and $(0, \varepsilon^{1/3}\mu)$ in $D_1 \cap D_2$ Lemma. Let N > 0, $L \geqslant 3\beta(N+1)/2$. Then for $I \in \{0, 1, 2\}$,

$$\forall \alpha > 0, \quad \left\| \frac{d^l}{dz^l} \left(\varepsilon^{1/3} \nu(y_1) \right) \right\|_{L^{\infty}(D_1 \cap D_2)} = o(\varepsilon^{\alpha})$$

and

$$\left\|\frac{d^l}{dz^l}\left(\varepsilon^{1/3}\lambda(y_1)^{1/2}-\varepsilon^{1/3}\mu(y_2)\right)\right\|_{L^{\infty}(D;\Omega;\Omega)}=o(\varepsilon^{\beta(N+1-l)}).$$

Approximate solution of (S_{ε})

We plug into (S_{ε}) the ansatz

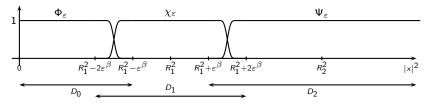
$$\eta_1 = \varepsilon^{1/3} \left(\rho_1 + \varepsilon^{2(N+1)/3} P \right),$$

$$\eta_2 = \varepsilon^{1/3} \left(\rho_2 + \varepsilon^{2(N+1)/3} Q \right),$$

where

$$\varepsilon^{1/3}\rho_1 = \Phi_{\varepsilon}\omega + \chi_{\varepsilon}\varepsilon^{1/3}\nu,$$

$$\varepsilon^{1/3}\rho_2 = \Phi_{\varepsilon}\tau + \chi_{\varepsilon}\varepsilon^{1/3}\lambda^{1/2} + \Psi_{\varepsilon}\varepsilon^{1/3}\mu.$$



The equation satisfied by (P, Q)

$$A_{\varepsilon} \begin{vmatrix} P \\ Q \end{vmatrix} = f_{\varepsilon}^{0}(x) + f_{\varepsilon}^{2}(x, P, Q) + f_{\varepsilon}^{3}(x, P, Q),$$

where

$$A_{\varepsilon} = \begin{bmatrix} -\varepsilon^{4/3} \Delta + p_{\varepsilon}(x) & r_{\varepsilon}(x) \\ r_{\varepsilon}(x) & -\varepsilon^{4/3} \Delta + q_{\varepsilon}(x) \end{bmatrix},$$

$$p_{\varepsilon}(x) = -\frac{\alpha_0}{\alpha_2} \frac{R_2^2 - R_1^2}{\varepsilon^{2/3}} - y_1 + 6\alpha_1 \rho_1^2 + 2\alpha_0 \rho_2^2,$$

$$q_{\varepsilon}(x) = -y_2 + 6\alpha_2\rho_2^2 + 2\alpha_0\rho_1^2, \qquad r_{\varepsilon}(x) = 4\alpha_0\rho_1\rho_2,$$

$$f_{\varepsilon}^{0}(x) = \varepsilon^{-2(N+1)/3} \left[\begin{array}{c} \varepsilon^{4/3} \Delta \rho_{1} + \frac{\alpha_{0}}{\alpha_{2}} \frac{R_{2}^{2} - R_{1}^{2}}{\varepsilon^{2/3}} \rho_{1} + y_{1} \rho_{1} - 2\alpha_{1} \rho_{1}^{3} - 2\alpha_{0} \rho_{2}^{2} \rho_{1} \\ \varepsilon^{4/3} \Delta \rho_{2} + y_{2} \rho_{2} - 2\alpha_{2} \rho_{2}^{3} - 2\alpha_{0} \rho_{1}^{2} \rho_{2} \end{array} \right],$$

$$f_{\varepsilon}^{2}(x,P,Q) = -2\varepsilon^{2(N+1)/3} \left[\begin{array}{c} 3\alpha_{1}\rho_{1}P^{2} + 2\alpha_{0}\rho_{2}PQ + \alpha_{0}\rho_{1}Q^{2} \\ 3\alpha_{2}\rho_{2}Q^{2} + 2\alpha_{0}\rho_{1}PQ + \alpha_{0}\rho_{2}P^{2} \end{array} \right],$$

$$f_{\varepsilon}^{3}(x,P,Q) = -2\varepsilon^{4(N+1)/3} \left[\begin{array}{c} \alpha_{1}P^{3} + \alpha_{0}PQ^{2} \\ \alpha_{2}Q^{3} + \alpha_{0}P^{2}Q \end{array} \right].$$

Estimate on the source term f_c^0

Let $N \gg 1$. Then there exists $\beta \in (0,2/3)$, L,M large integers such that

$$||f_{\varepsilon}^{0}||_{L^{2}(\mathbb{R}^{d})^{2}} \lesssim \varepsilon^{-2}.$$

Estimate on the resolvent of A_{ε}

 A_{ε} is invertible, and

$$\|A_{\varepsilon}^{-1}\|_{\mathcal{L}(L^{2}(\mathbb{R}^{d})^{2}, H_{w}^{1}(\mathbb{R}^{d})^{2})} \lesssim \varepsilon^{-4/3},$$

where $H^1_w(\mathbb{R}^d)^2$ is the closure of $\mathcal{C}^\infty_{\mathrm{c}}(\mathbb{R}^d)^2$ for the norm

$$||(P,Q)||_{H^1_w(\mathbb{R}^d)^2}^2 = \int_{\mathbb{R}^d} (|\nabla P|^2 + |\nabla Q|^2) dx + \int_{\mathbb{R}^d} \max(1, \min(|y_1|, |y_2|)) (|P|^2 + |Q|^2) dx.$$

The fixed point argument

The fixed point theorem is applied to the map

$$\begin{array}{cccc} \Theta_{\varepsilon} & : & H^1_w(\mathbb{R}^d)^2 & \longrightarrow & H^1_w(\mathbb{R}^d)^2 \\ & & (P,Q) & \longrightarrow & A^{-1}_{\varepsilon}f^0_{\varepsilon} + A^{-1}_{\varepsilon}f^2_{\varepsilon}(P,Q) + A^{-1}_{\varepsilon}f^3_{\varepsilon}(P,Q) \end{array}$$

in the ball \mathcal{B}_R of $H^1_w(\mathbb{R}^d)^2$ centered at the origin, with radius

$$R = 2 \|A_{\varepsilon}^{-1} f_{\varepsilon}^{0}\|_{H^{1}_{\omega}(\mathbb{R}^{d})^{2}} \lesssim \varepsilon^{-10/3}.$$

From the Sobolev embedding $H^1_w(\mathbb{R}^d) \subset H^1(\mathbb{R}^d) \subset L^4(\mathbb{R}^d)$ we infer: for every $(P,Q) \in H^1_w(\mathbb{R}^d)^2$, we have $f_\varepsilon^2 \in L^2(\mathbb{R}^d)^2$ and $\|f_\varepsilon^2(P,Q)\|_{L^2(\mathbb{R}^d)^2} \lesssim \varepsilon^{2N/3+1/3} \|(P,Q)\|_{H^1_v(\mathbb{R}^d)^2}^2$.

Thus,
$$\|A_{\varepsilon}^{-1}f_{\varepsilon}^{2}(P,Q)\|_{H_{w}^{1}(\mathbb{R}^{d})^{2}} \lesssim \varepsilon^{2N/3-1}\|(P,Q)\|_{H_{w}^{1}(\mathbb{R}^{d})^{2}}^{2}.$$

 $H^1_w(\mathbb{R}^d)\subset H^1(\mathbb{R}^d)\subset L^6(\mathbb{R}^d)$ implies

$$\left\|A_{\varepsilon}^{-1}f_{\varepsilon}^{3}(P,Q)\right\|_{H_{w}^{1}(\mathbb{R}^{d})^{2}} \lesssim \varepsilon^{4N/3}\|(P,Q)\|_{H_{w}^{1}(\mathbb{R}^{d})^{2}}^{3}.$$

It follows that the ball is stable by Θ_{ε} , and similar arguments show that it is a contraction on that ball.

The main result

Theorem Let $N \gg 1$. Then there exists $\beta \in (0,2/3)$, L,M large integers, such that for ε small enough, there is $(P,Q) \in (H_w^1)^2$ with

$$\|(P,Q)\|_{(H^1_w)^2} \lesssim \varepsilon^{-10/3}$$

such that

$$\left(\begin{array}{c} \eta_1 \\ \eta_2 \end{array} \right) = \left(\begin{array}{c} \Phi_\varepsilon \omega + \chi_\varepsilon \varepsilon^{1/3} \nu + \varepsilon^{2N/3+1} P \\ \Phi_\varepsilon \tau + \chi_\varepsilon \varepsilon^{1/3} \lambda^{1/2} + \Psi_\varepsilon \varepsilon^{1/3} \mu + \varepsilon^{2N/3+1} Q \end{array} \right)$$

solves (S_{ε}) .