## Stability of domain walls in coupled systems

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Joint work with: S. Alama, L. Bronsard, A. Contreras *(ARMA 2015)* A. Contreras, M. Plum *(SIMA 2018)* 

## Domain walls

• Bulk energy with stable states

 $W: \mathbb{R}^2 \to \mathbb{R}, \quad W(u) \ge 0, \quad W(p_+) = W(p_-) = 0$ 

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• Domain walls are stationary layers with profile U connecting  $p_{\pm}$ :

$$-U'' + DW(U) = 0, \qquad U \to p_{\pm} \text{ as } x \to \pm \infty$$



## Example: Gross-Pitaevskii System

Motivated by two-component Bose-Einstein condensates,

$$\begin{split} &i\partial_t\psi_1 = -\partial_x^2\psi_1 + (g_{11}|\psi_1|^2 + g_{12}|\psi_2|^2)\psi_1, \\ &i\partial_t\psi_2 = -\partial_x^2\psi_2 + (g_{12}|\psi_1|^2 + g_{22}|\psi_2|^2)\psi_2, \end{split}$$

with  $\psi_{1,2}(x,t) \in \mathbb{C}$ ,  $g_{11}, g_{22} > 0$ , and  $g_{12} > \sqrt{g_{11}g_{22}}$ 

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with  $\psi_{1,2}(x,t) \in \mathbb{C}$ ,  $g_{11}, g_{22} > 0$ , and  $g_{12} > \sqrt{g_{11}g_{22}}$ For  $g_{11} = g_{22} = 1$ ,  $g_{12} = \gamma > 1$ , and  $\psi_j(x,t) = e^{-it}u_j(x)$ ,  $-u_1'' + (u_1^2 + \gamma u_2^2 - 1)u_1 = 0$ ,  $-u_2'' + (\gamma u_1^2 + u_2^2 - 1)u_2 = 0$ .

The bulk energy is:

$$W(u_1, u_2) = \frac{1}{2} (|u_1|^2 + |u_2|^2 - 1)^2 + (\gamma - 1)|u_1|^2 |u_2|^2.$$

Barankov (2002), Dror-Malomed-Zeng (2011), Filatrella-Malomed (2014)

## Domain walls versus black solitons

Domain walls  $(u_1, u_2)$  satisfy the boundary-value problem:

$$\begin{aligned} &-u_1''+(u_1^2+\gamma u_2^2-1)u_1=0,\\ &-u_2''+(\gamma u_1^2+u_2^2-1)u_2=0, \end{aligned}$$

with  $(u_1, u_2) \rightarrow (0, 1)$  as  $x \rightarrow -\infty$ , and  $(u_1, u_2) \rightarrow (1, 0)$  as  $x \rightarrow +\infty$ . Exact solution for  $\gamma = 3$ :

$$u_1(x) = rac{1}{2} \left[ 1 + anh\left(rac{x}{\sqrt{2}}
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Black solitons satisfy the same problem and exist for all values of  $\gamma:$ 

$$(u_1, u_2) = (u_b, 0)$$
 and  $(u_1, u_2) = (0, u_b)$ 

where  $u_b = \tanh(x/\sqrt{2})$ .

## **Existence** Theorem

Recall the energy  $E(U) = \int_{\mathbb{R}} [\frac{1}{2}|U'|^2 + W(U)] dx$  with  $U = (u_1, u_2)$  and

$$W(U) = \frac{1}{2} \left( |u_1|^2 + |u_2|^2 - 1 \right)^2 + (\gamma - 1)|u_1|^2 |u_2|^2$$

Theorem (Alama-Bronsard-Contreras-P., 2015)

• The infimum of E(U) is attained at a solution with  $U(x) \rightarrow e_{\pm}$  as  $x \rightarrow \pm \infty$ , where  $e_{+} = (1,0)$  and  $e_{-} = (0,1)$ .

Every minimizer U = (u<sub>1</sub>, u<sub>2</sub>) satisfies

(a) u<sub>1</sub>(x) = u<sub>2</sub>(-x) for all x ∈ ℝ.
(b) u<sub>1</sub><sup>2</sup>(x) + u<sub>2</sub><sup>2</sup>(x) ≤ 1 for all x ∈ ℝ.
(c) u'<sub>1</sub>(x) > 0 and u'<sub>2</sub>(x) < 0 for all x ∈ ℝ.</li>
(d) 0 < u<sub>1,2</sub>(x) < 1 with exponential convergence to constant states.</li>

### Uniqueness was proven Aftalion-Sourdis (2016); Farina-Sciunzi-Soave (2017).

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## Spaces for Minimization

Recall the energy  $E(U) = \int_{\mathbb{R}} [\frac{1}{2} |U'|^2 + W(U)] dx$  with  $U = (u_1, u_2)$  and

$$W(U) = \frac{1}{2} \left( |u_1|^2 + |u_2|^2 - 1 \right)^2 + (\gamma - 1)|u_1|^2 |u_2|^2.$$

A minimizing sequence belongs to the energy space

$$\mathcal{D} = \left\{ U \in H^1_{loc}(\mathbb{R}) : |U(x)| \to e_{\pm} \text{ as } x \to \pm \infty \right\},$$

equipped with the family of distances parameterized by A > 0:

$$\rho_{\mathcal{A}}(\Psi, \Phi) := \sum_{j=1,2} \left[ \left\| \psi_j' - \varphi_j' \right\|_{L^2(\mathbb{R})} + \left\| |\psi_j| - |\varphi_j| \right\|_{L^2(\mathbb{R})} + \left\| \psi_j - \varphi_j \right\|_{L^\infty(-\mathcal{A},\mathcal{A})} \right]$$

Complex phases are not controlled far away from the domain wall. F. Bethuel, P. Gravejat, J.C. Saut, D. Smets (2008)

# Spectral stability of domain walls

Define the second variation of energy  $D^2 E(U)$  at a minimizer U. For the perturbation term  $\Phi = V + iW$ , the second variation is diagonalized:

$$D^2 E(U)[\Phi] = \langle L_+ V, V \rangle + \langle L_- W, W \rangle.$$

#### Theorem (ABCP, 2015)

- Each operator  $L_+$  and  $L_-$  is positive semi-definite in  $H^1(\mathbb{R})$ .
- Zero is a simple eigenvalue of  $L_+$ , with eigenfunction U'(x).

• 
$$\sigma_{ess}(L_{-}) = [0, \infty)$$
, and  $\exists \Sigma_0 > 0$  with  $\sigma_{ess}(L_{+}) = [\Sigma_0, \infty)$ .

•  $L_-U_1 = L_-U_2 = 0$  with  $U_1 = (u_1, 0)$  and  $U_2 = (0, u_2)$ .

As a consequence, the domain walls are spectrally stable: eigenvalues of the linearized flow satisfy  $\operatorname{Re}(\lambda) = 0$ . DiMenza-Gallo (2007).

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## Domain walls versus black solitons

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Black solitons

$$(u_1, u_2) = (u_b, 0)$$
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are saddle points of energy with a simple negative eigenvalue of the second variation. They are constrained minimizers under the conservation of the renormalized momentum.

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For black solitons of the scalar NLS, it was shown that the energy functional is coercive in a weighted  $H^1$  space. The family of distance  $\rho_A$  is abundant, since the weighted  $H^1$  metric is introduced uniformly on  $\mathbb{R}$ . Both orbital stability and asymptotic stability is deduced from coercivity: Gravejat–Smets (2015).

## Decomposition of energy

Recall the second variation of energy E(U) for  $\Phi = V + iW$ :

$$D^{2}E(U)[\Phi] = \langle L_{+}V, V \rangle + \langle L_{-}W, W \rangle,$$

where

$$(L_+V,V)_{L^2} \ge C_0 \|V\|_{H^1}^2$$
 for every  $V \in H^1(\mathbb{R})$ :  $(V,\partial_x U)_{L^2} = 0$ 

but

$$(L_-W,W)_{L^2} \ge 0$$
, with  $L_-U_1 = L_-U_2 = 0$   
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with  $U_1 = (u_1, 0)$  and  $U_2 = (0, u_2)$ .

Energy can be decomposed in the form:

$$E(U+V+iW)-E(U)=(L_+V,V)_{L^2}+(L_-W,W)_{L^2}+\mathcal{O}(\|V+iW\|_{H^1}^3),$$

The cubic terms cannot be controlled in  $H^1$  norm because of modulations.

## Alternative decomposition of energy

Energy can be decomposed in the equivalent way [Gravejat-Smets (2015)]:

$$E(U+V+iW)-E(U)=(L_{-}V,V)_{L^{2}}+(L_{-}W,W)_{L^{2}}+\frac{1}{2}(M\Upsilon,\Upsilon)_{L^{2}},$$

where  $\Upsilon = (\eta_1, \eta_2)$  with  $\eta_j := |u_j + v_j + iw_j|^2 - u_j^2 = 2u_jv_j + v_j^2 + w_j^2$  and

$$M = egin{bmatrix} 1 & \gamma \ \gamma & 1 \end{bmatrix}: \quad \det(M) = 1 - \gamma^2 < 0.$$

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$$M = egin{bmatrix} 1 & \gamma \ \gamma & 1 \end{bmatrix}: \quad \det(M) = 1 - \gamma^2 < 0.$$

• The first two quadratic forms are coercive in  ${\mathcal H}$  under two constraints:

$$\langle \Psi, \Phi 
angle_{\mathcal{H}} := \sum_{j=1}^{2} \int_{\mathbb{R}} \left[ \frac{d\psi_{j}}{dx} \frac{d\bar{\varphi}_{j}}{dx} + (\gamma - 1)(1 - u_{j}^{2})\psi_{j}\bar{\varphi}_{j} \right] dx,$$

where  $\gamma > 1$  and  $1 - u_j^2 > 0$ . Then,  $\|\Psi\|_{\mathcal{H}} \leq C \|\Psi\|_{H^1}$ .

- Only one constraint can be set on V.
- The third quadratic form is sign-indefinite.

# **Orbital Stability**

Weighted  $H^1$  space:

$$\langle \Psi, \Phi 
angle_{\mathcal{H}} := \sum_{j=1}^{2} \int_{\mathbb{R}} \left[ \frac{d\psi_{j}}{dx} \frac{d\bar{\varphi}_{j}}{dx} + (\gamma - 1)(1 - u_{j}^{2})\psi_{j}\bar{\varphi}_{j} \right] dx,$$

equipped  $\mathcal{H}$  with the family of distances parameterized by R > 0:

$$\rho_R(\Psi, \Phi) := \left\| \Psi - \Phi \right\|_{\mathcal{H}} + \sum_{j=1,2} \left\| |\psi_j|^2 - |\varphi_j|^2 \right\|_{L^2(|x| \ge R)}.$$

#### Theorem (Contreras-P-Plum, 2018)

Let  $\Psi_0 \in \mathcal{D} \cap L^{\infty}(\mathbb{R})$ . There exists  $R_0 > 0$  such that for any  $R > R_0$  and for every  $\varepsilon > 0$ , there is  $\delta > 0$  and real functions  $\alpha(t), \theta_1(t), \theta_2(t)$  such that if  $\rho_R(\Psi_0, U) \leq \delta$ , then  $\sup_{t \in \mathbb{R}} \rho_R(\Psi(t), U_{\alpha(t), \theta_1(t), \theta_2(t)}) \leq \varepsilon$ , where

$$U_{\alpha(t),\theta_1(t),\theta_2(t)} = (e^{-i\theta_1(t)}u_1(\cdot - \alpha(t)), e^{-i\theta_2(t)}u_2(\cdot - \alpha(t))).$$

• Modulation parameters  $\alpha$ ,  $\theta_1$ , and  $\theta_2$  in the orbit of domain walls

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• The time evolution of the modulation parameters is controlled:

$$|lpha(t)|+| heta_1(t)|+| heta_2(t)|\leq Carepsilon(1+|t|),\quad t\in\mathbb{R}$$

for some C > 0.

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• If R is large, then  $\delta$  and  $\varepsilon$  are exponentially small in R.

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for some C > 0.

- If R is large, then  $\delta$  and  $\varepsilon$  are exponentially small in R.
- The distances  $\rho_A$  and  $\rho_R$  are not comparable:

$$ho_{\mathcal{A}}(\Psi,\Phi) := \sum_{j=1,2} \left[ \left\| \psi_j' - \varphi_j' \right\|_{L^2(\mathbb{R})} + \left\| |\psi_j| - |\varphi_j| \right\|_{L^2(\mathbb{R})} + \left\| \psi_j - \varphi_j \right\|_{L^\infty(-\mathcal{A},\mathcal{A})} 
ight]$$

and

$$\rho_R(\Psi, \Phi) := \left\| \Psi - \Phi \right\|_{\mathcal{H}} + \sum_{j=1,2} \left\| |\psi_j|^2 - |\varphi_j|^2 \right\|_{L^2(|x| \ge R)}.$$

## Coercivity of $(L_W, W)_{L^2}$ in $\mathcal{H}$ Consider

$$(L_{-}W,W)_{L^{2}} = \|W\|_{\mathcal{H}}^{2} - \gamma \langle TW,W \rangle_{\mathcal{H}},$$

where  $\mathcal{T}:\mathcal{H}\rightarrow\mathcal{H}$  is the compact positive operator defined by

$$\langle T\Psi,\Phi
angle_{\mathcal{H}}:=\int_{\mathbb{R}}\left(1-u_{1}^{2}-u_{2}^{2}
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ight)dx.$$

#### Lemma

There exists  $\Lambda_- > 0$  such that

$$(L_-W,W)_{L^2} \ge \Lambda_- \|W\|_{\mathcal{H}}^2 \quad \forall W \in \mathcal{H}: \quad \langle W,U_1 \rangle_{\mathcal{H}} = \langle W,U_2 \rangle_{\mathcal{H}} = 0.$$

- The spectrum of *L*<sub>-</sub> in *H* consists of isolated eigenvalues accumulating to 1.
- The smallest eigenvalue of  $L_{-}$  is a double zero with  $U_{1} = (u_{1}, 0) \in \mathcal{H}$  and  $U_{2} = (0, u_{2}) \in \mathcal{H}$ .

# Coercivity of $(L_+V, V)_{L^2}$ in $\mathcal{H}$ Break $\mathbb{R}$ into $(-\infty, -R) \cup (-R, R) \cup (R, \infty)$ . Then, define

$$L_{R} = L_{-} + 2 \begin{bmatrix} u_{1}^{2} & \gamma u_{1} u_{2} \\ \gamma u_{1} u_{2} & u_{2}^{2} \end{bmatrix} \chi_{[-R,R]}$$
  
$$= L_{+} - 2 \begin{bmatrix} u_{1}^{2} & \gamma u_{1} u_{2} \\ \gamma u_{1} u_{2} & u_{2}^{2} \end{bmatrix} \chi_{(-\infty,-R)\cup(R,\infty)}$$

As  $R \to \infty$ ,  $L_R \to L_+$  and  $L_+\partial_x U = 0$  with  $\partial_x U \in \mathcal{H}$ .

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# Coercivity of $(L_+V, V)_{L^2}$ in $\mathcal{H}$ Break $\mathbb{R}$ into $(-\infty, -R) \cup (-R, R) \cup (R, \infty)$ . Then, define

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As  $R \to \infty$ ,  $L_R \to L_+$  and  $L_+\partial_x U = 0$  with  $\partial_x U \in \mathcal{H}$ .

#### Lemma

There exist  $R_0 > 0$  and  $\Lambda_+ > 0$  such that for every  $R > R_0$ ,

 $(L_R V, V)_{L^2} \ge \Lambda_+ \|V\|_{\mathcal{H}}^2 \quad \forall V \in \mathcal{H}: \quad \langle W, \partial_x U \rangle_{\mathcal{H}} = 0.$ 

- The spectrum of  $L_R$  in  $\mathcal{H}$  consists of isolated eigenvalues accumulating to 1.
- The spectrum of L<sub>+</sub> is only defined in H<sup>1</sup>(ℝ) and includes a continuous part bounded from below by 1.

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Stability of domain walls

## Energy estimates

Decomposition of energy:

$$E(U + V + iW) - E(U) = (L_R V, V)_{L^2} + (L_- W, W)_{L^2}$$
  
+  $\int_{-R}^{R} [N_3(V, W) + N_4(V, W)] dx + \frac{1}{2} \left( \int_{-\infty}^{-R} + \int_{R}^{\infty} \right) (\eta_1^2 + \eta_2^2) dx$   
+  $\gamma \int_{-\infty}^{-R} \eta_2 (2u_1v_1 + v_1^2 + w_1^2) dx + \gamma \int_{R}^{\infty} \eta_1 (2u_2v_2 + v_2^2 + w_2^2) dx.$ 

The rest of the proof:

• Estimates of nonlinear terms with

$$\|V + iW\|_{H^1(-R,R)} \le Ce^{\kappa R} \|V + iW\|_{\mathcal{H}}$$

• Estimates of the last terms with

$$\int_{R}^{\infty} \eta_{1}(2u_{2}v_{2}+v_{2}^{2}+w_{2}^{2})dx \bigg| \leq Ce^{-\kappa R} \|V+iW\|_{\mathcal{H}} \|\eta_{1}\|_{L^{2}(|x|\geq R)}.$$

## Domain walls versus black solitons

Persistence of stationary solutions in the  $\varepsilon$ -perturbed system:

$$\begin{split} i\partial_t \psi_1 &= -\partial_x^2 \psi_1 + \varepsilon V(x)\psi_1 + (|\psi_1|^2 + \gamma |\psi_2|^2)\psi_1, \\ i\partial_t \psi_2 &= -\partial_x^2 \psi_2 + \varepsilon V(x)\psi_2 + (\gamma |\psi_1|^2 + |\psi_2|^2)\psi_2, \end{split}$$

under a smooth and integrable potential  $V \in C^2(\mathbb{R}) \cap L^1(\mathbb{R})$ .

Domain walls (u<sub>1</sub>, u<sub>2</sub>) are pinned to the extremal points of the potential V and the pinning is stable at the maximum of the potential. (Dror-Malomed-Zeng 2011, ABCP 2015).

• Black solitons

$$(u_1, u_2) = (u_b, 0)$$
 and  $(u_1, u_2) = (0, u_b)$ 

are also pinned to the extremal points of the potential V but the pinning is unstable both at the maximum and minimum of the potential. (P-Kevrekidis 2008).

## Persistence of domain walls

Persistence of domain walls in the  $\varepsilon$ -perturbed system:

$$\begin{split} i\partial_t \psi_1 &= -\partial_x^2 \psi_1 + \varepsilon V(x)\psi_1 + (|\psi_1|^2 + \gamma |\psi_2|^2)\psi_1, \\ i\partial_t \psi_2 &= -\partial_x^2 \psi_2 + \varepsilon V(x)\psi_2 + (\gamma |\psi_1|^2 + |\psi_2|^2)\psi_2. \end{split}$$

#### Theorem (Alama-Bronsard-Contreras-P., 2015)

Let  $U_0 = (u_1, u_2)$  be a domain wall with  $\gamma > 1$  and  $\varepsilon = 0$ . For a given  $V \in C^2(\mathbb{R}) \cap L^1(\mathbb{R})$ , assume that there exists  $x_0 \in \mathbb{R}$  such that

$$\int_{\mathbb{R}} V'(x+x_0)(u_1^2+u_2^2-1)dx=0.$$

There exists  $\varepsilon_0 > 0$  such that for all  $\varepsilon \in (-\varepsilon_0, \varepsilon_0)$ , the system admits a unique branch of the domain walls  $U = (u_1, u_2)$  such that

$$\sup_{x\in\mathbb{R}}|U(x)-U_0(x-x_0)|\leq C|\varepsilon|,\quad \varepsilon\in(-\varepsilon_0,\varepsilon_0).$$

If V is even in x, then  $x_0 = 0$ .

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# Stability of domain walls

## Theorem (ABCP, 2015)

The domain walls in the  $\varepsilon$ -perturbed system are spectrally stable if  $\sigma > 0$ and unstable if  $\sigma < 0$ , where

$$\sigma := \frac{1}{2} \int_{\mathbb{R}} V''(x+x_0)(u_1^2+u_2^2-1)dx \neq 0.$$

- $L_{-}(\varepsilon)$  remains semi-positive operator with no spectral gap.
- The isolated zero eigenvalue of L<sub>+</sub>(ε) becomes positive if σ > 0 and negative if σ < 0.</li>

If V is even and V''(x) > 0, then the domain wall at  $x_0 = 0$  is unstable.

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# Summary

Domain walls  $(u_1, u_2)$  (with  $\gamma = 3$ )

$$u_1(x) = \frac{1}{2} \left[ 1 + \tanh\left(\frac{x}{\sqrt{2}}\right) \right], \quad u_2(x) = \frac{1}{2} \left[ 1 - \tanh\left(\frac{x}{\sqrt{2}}\right) \right]$$

- minimizers of energy without any constraints
- orbitally stable
- persist under small perturbations
- are pinned to the maximum of potential
- asymptotically stable (conjecture)
- do not travel in space (conjecture)

# Happy Holidays! Joyeuse Fêtes!



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