Location and Phase Segregation of Ground and Excited States for 2D Gross–Pitaevskii Systems

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Abstract. We consider a system of Gross–Pitaevskii equations in $\mathbb{R}^2$ modelling a mixture of two Bose–Einstein condensates with repulsive interaction. We aim to study the qualitative behaviour of ground and excited state solutions. We allow two different harmonic and off-centered trapping potentials and study the spatial patterns of the solutions within the Thomas–Fermi approximation as well as phase segregation phenomena within the large-interaction regime.

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1. Introduction

The first successful experimental realization of Bose–Einstein condensates for atomic gases [4], which goes back to 1995, gave rise to various numerical and theoretical investigations on the macroscopic equation ruling these phenomena,
that is the Gross–Pitaevskii equation (GPE)

\[ \hbar i \partial_t \psi = -\frac{\hbar^2}{2m} \Delta \psi + V(x) \psi + \vartheta |\psi|^2 \psi, \quad x \in \mathbb{R}^n, \quad \vartheta \geq 0. \]

More recently, in 1997, Bose–Einstein condensation for a mixture of two different interacting atomic species with the same mass was firstly realized at JILA [26] exhibiting a partial overlap between the wave functions. The vector nature of the order parameter gives rise to some intriguing structures and dynamics that are absent in the single component case. This, again, stimulated various succeeding studies of numerical and theoretical nature. For both single or binary condensates we refer the reader to [13, 30] and to the references therein. Recently, some efficient numerical techniques have been developed to compute ground state solutions of GPE [6, 9], which can be used to investigate the vector case. On this basis, in this paper we deal with the rigorous analysis of the spatial configurations for the standing wave solutions (ground and excited states) of the system in \( \mathbb{R}^2 \)

\[
\begin{cases}
\hbar i \partial_t \psi_1 = -\frac{\hbar^2}{2m_1} \Delta \psi_1 + V_1(x_1, x_2) \psi_1 + \vartheta_{11} \hbar^2 |\psi_1|^2 \psi_1 + \vartheta_{12} \hbar^2 |\psi_2|^2 \psi_1, \\
\hbar i \partial_t \psi_2 = -\frac{\hbar^2}{2m_2} \Delta \psi_2 + V_2(x_1, x_2) \psi_2 + \vartheta_{21} \hbar^2 |\psi_1|^2 \psi_2 + \vartheta_{22} \hbar^2 |\psi_2|^2 \psi_2,
\end{cases}
\]

for the unknown \( \psi_i : \mathbb{R}^2 \to \mathbb{C}, i = 1, 2 \), where \( \hbar \) denotes the (reduced) Planck constant and the coefficients \( \vartheta_{ij} \geq 0 \) (defocusing case), with \( \vartheta_{12} = \vartheta_{21} \), are given by the formula [15]

\[
\psi_{ij} = 2\pi \sigma_{ij} \frac{m_i + m_j}{m_i m_j}, \quad \sigma_{ij} = \sigma_{ji}, \quad i, j = 1, 2,
\]

being \( \sigma_{ij} \) related to the scattering lengths and \( m_i \) the atomic masses of the two species composing the mixture. Considering the 2D case is not restrictive as there are various situations where the full 3D system can be reduced to a 2D system with suitably modified coefficients (see e.g. Section 2.2 of [5]). The coefficients \( \vartheta_{ii} \) and \( \vartheta_{12} \) play the role of repulsive intra-species and inter-species parameters respectively. As we will see, when \( \vartheta_{12} \) is sufficiently large, then some interesting overlap and spatial segregation phenomena between the wave densities occur. Concerning the potentials, we let \( V_i(x_1, x_2) = \frac{Z_i}{2} (\omega_{i1}^2 (x_1 - x_{i1})^2 + \omega_{i2}^2 (x_2 - x_{i2})^2) \) for \((x_1, x_2) \) in \( \mathbb{R}^2 \), where \( \omega_{ij} > 0, i, j = 1, 2 \). A typical situation is when the \( V_i \)'s have the same center, without loss of generality, the origin. On the other hand, there are some physical situations reported in literature, which lead to consider off-centered potentials. See, for instance, [32], where the vertical direction in the potential is not aligned with the symmetry axis of the trap. Similar equations have also arisen as governing equations for electromagnetic pulse propagation in “left-handed” materials with Kerr-type nonlinearity [19], in the modified Hubbard model in the long-wavelength approximation [22, 23], in quadratic nonlinear materials with suitable phase matching [18] and in nonlinear optics, for instance in the propagation of pulses in a nonlinear optical fiber of bi-modal type due to the presence of some birefringence effects generating two pulses with different polarization directions [24]. For a wide discussion on nonlinear Schrödinger systems we refer the interested reader to [1–3] and to the references therein.

Let \( \mathcal{H} \) be the Hilbert subspace of \( H^1(\mathbb{R}^2, \mathbb{C}) \times H^1(\mathbb{R}^2, \mathbb{C}) \) defined by

\[
\mathcal{H} = \left\{ (\psi_1, \psi_2) \in H^1(\mathbb{R}^2, \mathbb{C}) \times H^1(\mathbb{R}^2, \mathbb{C}) : \int_{\mathbb{R}^2} V_i(x_1, x_2) |\psi_i|^2 < \infty, \; i = 1, 2 \right\},
\]
which is the natural framework for bound state solutions, endowed with the norm

$$
\|(\psi_1, \psi_2)\|^2_\mathcal{H} = \sum_{i=1}^{2} \frac{\hbar^2}{2m_i} \int_{\mathbb{R}^2} |\nabla \psi_i|^2 + \int_{\mathbb{R}^2} V_i(x_1, x_2)|\psi_i|^2,
$$

and consider the total energy functional $E : \mathcal{H} \to \mathbb{R}$ associated with (1.1)

$$
E(\psi(\cdot, t), \psi_2(\cdot, t)) = \sum_{i=1}^{2} E_i(\psi_i(\cdot, t)) + \partial_{12} \hbar^2 \int_{\mathbb{R}^2} |\psi_1(\cdot, t)|^2|\psi_2(\cdot, t)|^2,
$$

where, for $i = 1, 2$, we set

$$
E_i(\psi_i(\cdot, t)) = \frac{\hbar^2}{2m_i} \int_{\mathbb{R}^2} |\nabla \psi_i(\cdot, t)|^2 + \int_{\mathbb{R}^2} V_i(x_1, x_2)|\psi_i(\cdot, t)|^2 + \frac{\partial_{ii} \hbar^2}{2} \int_{\mathbb{R}^2} |\psi_i(\cdot, t)|^4.
$$

By multiplying the first equation of system (1.1) by $\partial_t \bar{\psi}_1$ and the second by $\partial_t \bar{\psi}_2$, taking the real parts, integrating and adding the resulting identities, it is readily seen that $E$ is constant on the solutions, namely $E(\psi_1(\cdot, t), \psi_2(\cdot, t)) = E(\psi_1(\cdot, 0), \psi_2(\cdot, 0))$ for any $t \geq 0$. Also, as for the case of the single equation, by multiplying the first equation of (1.1) by $\bar{\psi}_1$ and the second by $\bar{\psi}_2$, taking the imaginary parts, integrating and adding the resulting identities, it turns out that the total number of particles $N_i$ of the $i$-th species is time independent (preservation of the particle number), namely

$$
\int_{\mathbb{R}^2} |\psi_i(\cdot, t)|^2 = N_i, \quad t \geq 0, \quad i = 1, 2.
$$

The ground state (or least energy) solution of (1.1) is a solution with ansatz

$$
\psi_i(x_1, x_2, t) = e^{-i\frac{\partial_{ii} t^2}{2}} \phi_i(x_1, x_2), \quad (x_1, x_2) \in \mathbb{R}^2, \quad t \geq 0, \quad i = 1, 2,
$$

where the pair $(\phi_1, \phi_2)$ is real valued and minimizes functional (1.2) constrained to conditions (1.3) (with $\phi_i$ in place of $\psi_i$). As a consequence, the $\phi_i$s solve the nonlinear eigenvalue problem in $\mathbb{R}^2$

$$
\begin{cases}
\frac{\hbar^2}{2m_1} \Delta \phi_1 + V_1(x_1, x_2)\phi_1 + \partial_{11} \hbar^2 |\phi_1|^2\phi_1 + \partial_{12} \hbar^2 |\phi_2|^2\phi_1 = \mu_1 \phi_1, \\
\frac{\hbar^2}{2m_2} \Delta \phi_2 + V_2(x_1, x_2)\phi_2 + \partial_{21} \hbar^2 |\phi_1|^2\phi_2 + \partial_{22} \hbar^2 |\phi_2|^2\phi_2 = \mu_2 \phi_2, \\
\int_{\mathbb{R}^2} \phi_i^2 = N_1, \quad \int_{\mathbb{R}^2} \phi_i^2 = N_2.
\end{cases}
$$

Testing the first equation of (1.5) by $\bar{\phi}_1$ and the second by $\bar{\phi}_2$, we have a formula for the eigenvalues $\mu_i$ (also known as chemical potentials) versus the eigenvectors $\phi_i$

$$
N_i \mu_i = E_i(\phi_i) + \frac{\partial_{ii} \hbar^2}{2} \int_{\mathbb{R}^2} |\phi_i|^4 + \partial_{12} \hbar^2 \int_{\mathbb{R}^2} |\phi_1|^2 |\phi_2|^2, \quad i = 1, 2.
$$

The existence of ground state solutions to (1.1) in $\mathcal{H}$ is reduced to the existence of minima for the energy functional (1.2) constrained to

$$
\mathcal{S} = \{(\phi_1, \phi_2) \in \mathcal{H} : \|\phi_i\|^2_{L^2} = N_i, \quad i = 1, 2\}.
$$

As the $\partial_{ij}$ are positive,

$$
\frac{\partial_{11}}{2} |\phi_1|^4 + \partial_{12} |\phi_1|^2|\phi_2|^2 + \frac{\partial_{22}}{2} |\phi_2|^4 \geq 0,
$$
so that the energy functional $E$ is coercive, bounded from below and weakly lower semi-continuous over $\mathcal{S}$. Hence, the existence of a ground state solution is immediately guaranteed. Usually, with reference to the solutions of the form (1.4) (standing waves), there are two possible (physically different) approaches depending on whether one considers the chemical potentials $\mu_i$ as fixed (hence searching for solutions to the first two equations in (1.5) but with possibly different $L^2$ norms) or the total masses $\int_{\mathbb{R}^2} |\phi_i|^2$ as fixed (thus solving the nonlinear eigenvalue problem (1.5), which is the case we deal with). Any other solution $(\phi_1, \phi_2)$ of system (1.5) of the form (1.4) not having minimal energy for $E$ will be called excited state (or higher energy solution).

The main goal of this paper is to prove some geometrical properties (clearly confirmed by some numerical simulations) for ground and excited state of (1.5), particularly under the influence of strong interaction effects (namely $\#_{12} \rightarrow \infty$). See e.g. Propositions 3.1 and 3.2.

In Section 2 we derive the location of ground state solutions via the Thomas–Fermi approximation and classify the relative configuration of $\phi_i$ with respect to $\phi_j$. In Section 3 we study the phase separation process (spatial segregation) in the large competition regime by means of suitable limiting energy levels which provide $\kappa$-independent upper bounds for the energy of solutions. In Section 4, for the sake of completeness, we briefly describe the functional framework of the numerical scheme used to compute the solutions.

In the following the Hilbert space $L^2(\mathbb{R}^2, \mathbb{C})$ is endowed with the standard scalar product $(f, g)_2 = \int_{\mathbb{R}^2} f \overline{g}$, $f, g \in L^2(\mathbb{R}^2)$ and the induced norm is denoted by $\| \cdot \|_{L^2}$.

2. Location and Thomas–Fermi approximation

If the distance between the centers of the trapping potentials $V_i$ is sufficiently small compared with the radii of the supports of the ground state solutions $\phi_i$, then the condensates share a region where they coexist (with a partial or full overlap, that is one condensate is partially or entirely included in the other). In the opposite case the supports of the wave functions are disjoint. Hence, we can encounter three different patterns for the spatial wave functions $\phi_i$, which we are going to discuss, namely: no overlap, partial overlap and full overlap. It should be noted that support just means here the planar region where the mass of the ground state solution is mainly concentrated, being (exponentially) vanishing on the outside. In the Thomas–Fermi regime, an approximation of the ground state solutions of system (1.5), which is very good for sufficiently large values of the coupling constants, can be obtained by simply dropping the diffusion terms $-\Delta \phi_i$, namely the kinetic contributions, thus assuming the wave functions to be slowly varying (cf. [16, 20, 21, 35]). In turn, (1.5) reduces to the algebraic system (here we let $\hbar = 1$)

\begin{equation}
\begin{cases}
2\vartheta_{11}|\phi_1|^2 + 2\vartheta_{12}|\phi_2|^2 = 2\mu_1 - (x_1 - x_{11})^2 - (x_2 - x_{12})^2, \\
2\vartheta_{21}|\phi_1|^2 + 2\vartheta_{22}|\phi_2|^2 = 2\mu_2 - (x_1 - x_{21})^2 - (x_2 - x_{22})^2,
\end{cases}
\end{equation}

where the $\mu_i$s should be computed through the normalization conditions (1.3) (if, for instance, $\vartheta_{12} = 0$, it holds $\mu_i \propto \sqrt{\vartheta_{ii}}$ for $i = 1, 2$). In general, as the left-hand sides are positive, this system is satisfied only on a (possibly empty) subset $\mathcal{O} \subset \mathbb{R}^2$ ($\mathcal{O} = \mathcal{O}_1 \cap \mathcal{O}_2$ in the notations introduced below), namely the overlap region. It is
natural to introduce the circumferences defined by $(x_1 - x_{11})^2 + (x_2 - x_{21})^2 = r_i^2$, with $r_i(\mu_i) = \sqrt{2\mu_i}$, $i = 1, 2$. The intersection of the corresponding disks $D_i$ gives the region where system (2.1) makes sense. Outside the region $\mathcal{O}$, the wave functions take the usual form of the solutions of the GPE ($\vartheta_{12} = 0$) in the Thomas–Fermi regime (see the expressions below of $\phi_i$ on $D_1 \setminus \mathcal{O}$). More precisely, we have the following non-smooth approximations of the ground state (see also the work by Riboli and Modugno [32])

$$\phi_1 = \begin{cases} \sqrt{\frac{\vartheta_{12}(2\mu_1-(x_1-x_{11})^2-(x_2-x_{21})^2)-\vartheta_{12}(2\mu_2-(x_1-x_{12})^2-(x_2-x_{22})^2)}{2(\mu_1^2-\mu_2^2)}} & \text{in } \mathcal{O}, \\ \frac{2\mu_1-(x_1-x_{11})^2-(x_2-x_{21})^2}{2\mu_1} & \text{in } D_1 \setminus \mathcal{O}, \\ 0 & \text{in } \mathbb{R}^2 \setminus D_1, \end{cases}$$

$$\phi_2 = \begin{cases} \sqrt{\frac{\vartheta_{12}(2\mu_2-(x_1-x_{21})^2-(x_2-x_{22})^2)-\vartheta_{12}(2\mu_1-(x_1-x_{11})^2-(x_2-x_{12})^2)}{2(\mu_1^2-\mu_2^2)}} & \text{in } \mathcal{O}, \\ \frac{2\mu_2-(x_1-x_{21})^2-(x_2-x_{22})^2}{2\mu_2} & \text{in } D_2 \setminus \mathcal{O}, \\ 0 & \text{in } \mathbb{R}^2 \setminus D_2, \end{cases}$$

that is, equivalently,

$$\phi_i = \begin{cases} \sqrt{\frac{\alpha_i(R_i^2-(x_1-y_{i1})^2-(x_2-y_{i2})^2)}{\mu_i}} & \text{in } \mathcal{O}, \\ \sqrt{\frac{R_i^2-(x_1-y_{i1})^2-(x_2-y_{i2})^2}{\mu_i}} & \text{in } D_i \setminus \mathcal{O}, \\ 0 & \text{in } \mathbb{R}^2 \setminus D_i, \end{cases}$$

where, according to the notations introduced below, $\mathcal{O} = \mathcal{O}_1 \cap \mathcal{O}_2$, $D = D_1 \cap D_2$,

$$\mathcal{O}_i = \{(x_1,x_2) \in D : (x_1-y_{i1})^2 + (x_2-y_{i2})^2 \leq (R_i)^2\},$$

$$D_i = \{(x_1,x_2) \in \mathbb{R}^2 : (x_1-x_{i1})^2 + (x_2-x_{i2})^2 \leq r_i^2\},$$

with $\leq$ (resp. $\geq$) in the definition of $\mathcal{O}_i$ for $\alpha_i > 0$ (resp. $\alpha_i < 0$), if we set

$$y_{11} = \frac{\omega_{12}x_{21} - \omega_{12}x_{21}}{\omega_{22} - \omega_{12}} = x_{11} + \frac{\omega_{12}}{\alpha_1} \Delta_1 x,$$

$$y_{12} = \frac{\omega_{12}x_{12} - \omega_{12}x_{21}}{\omega_{22} - \omega_{12}} = x_{12} + \frac{\omega_{12}}{\alpha_1} \Delta_2 x,$$

$$y_{21} = \frac{\omega_{12}x_{21} - \omega_{12}x_{21}}{\omega_{11} - \omega_{12}} = x_{21} + \frac{\omega_{12}}{\alpha_2} \Delta_1 x,$$

$$y_{22} = \frac{\omega_{12}x_{12} - \omega_{12}x_{12}}{\omega_{11} - \omega_{12}} = x_{22} + \frac{\omega_{12}}{\alpha_2} \Delta_2 x,$$

where $\Delta_j x = x_{1j} - x_{2j}$, namely, for $i,j = 1,2$ with $i \neq j$,

$$y_{ij} = x_{ij} - (-1)^j \frac{\omega_{12}}{\alpha_i} \Delta_j x,$$

with $\omega_{ij} = \frac{\theta_{ij}}{2\det G}$, $i,j = 1,2$, $\alpha_1 = \omega_{22} - \omega_{12}$, $\alpha_2 = \omega_{11} - \omega_{12}$, and

$$R_1^2 = \frac{2\omega_{22}x_{12} - 2\omega_{12}x_{11} + \omega_{12}x_{21}^2 + \omega_{12}x_{22}^2 - \omega_{22}x_{11}^2 - \omega_{22}x_{12}^2}{\omega_{22} - \omega_{12}} + y_{11}^2 + y_{12}^2,$$

$$R_2^2 = \frac{2\omega_{11}x_{22} - 2\omega_{12}x_{11} + \omega_{12}x_{21}^2 + \omega_{12}x_{22}^2 - \omega_{11}x_{11}^2 - \omega_{11}x_{12}^2}{\omega_{11} - \omega_{12}} + y_{21}^2 + y_{22}^2.$$

Setting $x_i = (x_{1i},x_{2i})$ and $y_i = (y_{i1},y_{i2})$ for $i = 1,2$, this reads as

$$R_i = \sqrt{r_i^2 + \frac{2\omega_{12}}{\alpha_i}(\mu_i - \mu_j) + \frac{\omega_{12}}{\alpha_i}(|x_j|^2 - |y_i|^2) - \frac{\omega_{ij}}{\alpha_i}(|x_i|^2 - |y_i|^2)}.$$
Hence, we have four circumferences that rule the geometry of the ground states

\[ \Sigma_i^L : (x_1 - x_{i1})^2 + (x_2 - x_{i2})^2 = r_i^2, \quad \Sigma_i^R : (x_1 - y_{i1})^2 + (x_2 - y_{i2})^2 = R_i^2. \]

If \( \vartheta_{12} = 0 \) (namely no interaction), we deduce that \( x_1 = y_1, R_i = r_i, \) and \( \mathcal{O}_i = D_i \)

(\( \vartheta_{12} = 0 \) implies \( \alpha_i > 0 \), so that the ground state solutions turn into the usual

Thomas–Fermi representation for the single GPE

\[ \phi_i = \begin{cases} \sqrt{\frac{1}{2\vartheta_i}}-(x_1-x_{i1})^2-(x_2-x_{i2})^2, & \text{in } D_i, \\ 0, & \text{in } \mathbb{R}^2 \setminus D_i. \end{cases} \]

If \( \vartheta_{12} \approx 0 \), then \( \omega_{11} \approx \frac{1}{2\vartheta_{11}}, \omega_{22} \approx \frac{1}{2\vartheta_{21}}, \omega_{12} \approx 0, \alpha_i \approx \frac{1}{2\vartheta_{11}} \) and \( y_{ij} \approx x_{ij}, R_i \approx r_i \)

for \( i, j = 1, 2 \), so that \( \Sigma_i^R \approx \Sigma_i^L \) for \( i = 1, 2 \). If \( x_1 = x_2 \), the \( \Sigma_i^R \)'s have centers \( y_i = x_i \) but different radii \( R_i^2 = r_i^2 + \frac{2\pi\alpha_i}{\alpha_{i}^2}(\mu_i - \mu_j) \), for any \( i \neq j \).

2.1. Nonoverlap case. In the case occurring when the constant \( \vartheta_{12} \) is zero

(absence of interaction in the mixture), the system uncouples into a pair of GPEs

(for the single GPE various accurate and efficient numerical techniques have been

recently compared in [9]). Numerical experiments show that the ground state

solution \( \phi_i \) always locates its mass around the minimum point \( x_i = (x_{i1}, x_{i2}) \) of \( V_i \),

for \( i = 1, 2 \). It looks apparent that boosting up the parameter \( \vartheta_{ij} \) in front of the

cubic nonlinearity in the equation of \( \phi_i \) has the effect of squeezing down the profile

of \( \phi_i \) making it flatter and larger. Going back to the case \( \vartheta_{12} \neq 0 \), we say that we have no overlap between \( \phi_1 \) and \( \phi_2 \), if the centers \( x_1 \) and \( x_2 \) of \( \Sigma_i^L \) satisfy the

geometric condition

\[ (\Delta_1 x)^2 + (\Delta_2 x)^2 > |\sqrt{2\mu_1} + \sqrt{2\mu_2}|^2, \]

namely if \( x_1 \) is sufficiently far from \( x_2 \) with respect to the amplitudes \( r_i \) of the

supports of \( \phi_i \). In this situation the ground state solutions look like those of the

decoupled case. In fact, the coupling terms \( C_{ij} = \vartheta_{12}|\phi_j|^2\phi_i \) with \( i \neq j \) are almost

everywhere zero as the supports are disjoint, due to (2.3). Hence the system is

actually a small deformation of a pair of uncoupled GPEs. See Figure 1.

![Figure 1. Supports of \( \phi_1 \) and \( \phi_2 \) (starred) and disks (unstarred) related to the Thomas–Fermi approximation for \( \phi_1 \) and \( \phi_2 \). We have taken \( N_1 = N_2 = m_1 = m_2 = 1, \vartheta_{11} = 400, \vartheta_{22} = 200, \vartheta_{12} = 100, x_{11} = 4.5, x_{21} = -4.5 \) (left figure, tangential supports); and \( x_{11} = 6, x_{21} = -6 \) (right figure, disjoint supports), with \( x_{ij} = 0 \) for any other \( i, j \).](image)
2.2. Partial overlap case. We have partial overlap between $\phi_1$ and $\phi_2$, if
\[ |\sqrt{2\mu_1} - \sqrt{2\mu_2}|^2 < (\Delta_1 x)^2 + (\Delta_2 x)^2 < |\sqrt{2\mu_1} + \sqrt{2\mu_2}|^2, \]
namely the disks of boundaries $\Sigma_1^r$ and $\Sigma_2^r$ overlap without being one completely embedded in the other. We see in the contour plot of Figure 5 the partial overlap in the case $\vartheta_{11} \gg \vartheta_{22}$. Apparently, boosting $\vartheta_{11}$ with respect to $\vartheta_{22}$ makes the overlap region more localized. Keeping in mind the behaviour of the uncoupled case, in order to give this fact a very simple empirical explanation, it suffices to argue on the coupling terms $C_{ij}$. In the region (depending upon the relative magnitude of the $\vartheta_{ii}$s) where both $\phi_i$ are nonzero the contribution of $C_{ij}$ pushes down the profile around the origin (the center of trapping for $\phi_2$), provided that $\vartheta_{12}$ is significantly large. The support of $\phi_1$ still remains contractible, but the radial symmetry property of $\phi_1$ is broken (due to strong interaction). See e.g. the situations reported in Figures 2 and 5. As Figure 4 shows, while the Thomas–Fermi approximation disks $\Sigma_i^R$ are overlapped to the support disks $\Sigma_i$ when the coupling constant $\vartheta_{12}$ is much smaller than the $\vartheta_{ii}$s, in the case where $\vartheta_{12} \gg \vartheta_{ii}$, i.e. in the large interaction regime, the four circumferences intersect in two points and $\Sigma_i$ may have quite different sizes.

\begin{figure}[h]
\centering
\includegraphics[width=0.5\textwidth]{figure2.png}
\caption{Supports of $\phi_1$ and $\phi_2$ (starred) and disks (unstarred) related to the Thomas–Fermi approximation for $\phi_1$ and $\phi_2$ (partial overlap case). We have $N_1 = N_2 = m_1 = m_2 = 1$, $\vartheta_{11} = 400$, $\vartheta_{22} = 200$, $\vartheta_{12} = 100$, $x_{11} = 2$, $x_{21} = -2$ and $x_{ij} = 0$ for other $i,j$.}
\end{figure}

2.3. Full overlap case. We have full overlap between $\phi_1$ and $\phi_2$, if
\[ (\Delta_1 x)^2 + (\Delta_2 x)^2 < |\sqrt{2\mu_1} - \sqrt{2\mu_2}|^2, \]
so that the disks of boundaries $\Sigma_1^r$ and $\Sigma_2^r$ are included one in the other, see Figure 3. In a highly interacting regime, this configuration leads to a non-contractible support for one of the two wave functions, which looses the symmetry properties of the trap. If the potentials are both centered at the origin, $\vartheta_{11} \gg \vartheta_{22}$, and the coupling $\vartheta_{12}$ is sufficiently large, as $\phi_2$ spikes around the origin, $\phi_1$ feels the influence of the coupling $\vartheta_{12}|\phi_j|^2\phi_i$, lowering down the profile (around the origin) and giving rise to a local minimum. This behaviour will be rigorously justified in the forthcoming section via energy estimates. In the Thomas–Fermi regime the location of the overlap regions depends upon the values of $\vartheta_{ij}$ and of the centers $x_i$ according to formula (2.2). In order to visualize some situations arising with respect to the position of the trap
centers, see Figures 6 and 7 where we kept the $\vartheta_{ij}$s fixed and varied the position of $x_1$ ($x_{11} = \pm 2$ in Figure 6 and $x_{12} = \pm 2$ in Figure 7), while $x_2 = 0$.

**Figure 3.** Supports of $\phi_1$ and $\phi_2$ (inside of starred disks) and disks related to the Thomas–Fermi approximation for $\phi_1$ and $\phi_2$ (overlap inside the smaller disk). We have taken $N_1 = N_2 = m_1 = m_2 = 1$, $\vartheta_{11} = 400$, $\vartheta_{22} = 200$, $\vartheta_{12} = 100$ and $x_{ij} = 0$ for other $i, j = 1, 2$.

**Figure 4.** Supports of $\phi_1$ and $\phi_2$ (starred disks) and disks related to the Thomas–Fermi approximation for $\phi_1$ and $\phi_2$ (which holds within the intersection of the unstarred disks). We have taken $N_1 = N_2 = m_1 = m_2 = 1$, $\vartheta_{11} = 400$, $\vartheta_{22} = 200$, $\vartheta_{12} = 1$ (left figure) and $\vartheta_{12} = 150$ (right figure). In both figures we have $x_{11} = 2$, $x_{21} = -2$ and $x_{ij} = 0$ for other $i, j$.

3. **Strong interaction and phase separation**

In the next sections we deal with the justification of the phase separation phenomena occurring when the repulsive interaction between the condensates gets very strong. We consider both ground and excited state solutions. See also [10–12, 14, 25, 28, 33] for various studies of spatial segregation phenomena in systems with large interactions.
3.1. **Ground state solutions.** Assume that the intra-species parameters $\vartheta_{ij}$s are chosen within a bounded range of values and, on the contrary, that the interspecies interaction rate $\vartheta_{12}$ becomes very large, say $\vartheta_{12} = \kappa$, where we let the parameter $\kappa \geq 0$ go to infinity. For notational simplicity, we set $\hbar = 1$. Let $\mathcal{H} \subset H^1(\mathbb{R}^2) \times H^1(\mathbb{R}^2)$ be the realization of the Hilbert subspace given in the introduction and consider the energy functional $E_\kappa : \mathcal{H} \rightarrow \mathbb{R}$ re-written as

\[
E_\kappa(\phi_1, \phi_2) = E_\infty(\phi_1, \phi_2) + \kappa \int_{\mathbb{R}^2} |\phi_1|^2|\phi_2|^2,
\]

where

\[
E_\infty(\phi_1, \phi_2) = \sum_{i=1}^{2} E_i(\phi_i).
\]

Recalling (1.7), the energy level of the ground state solutions is

\[
c_\kappa = \inf_{(\phi_1, \phi_2) \in S} E_\kappa(\phi_1, \phi_2).
\]

We also define the value for the limiting segregated least energy value $c_\infty$,

\[
c_\infty = \inf_{(\phi_1, \phi_2) \in S_\infty} E_\infty(\phi_1, \phi_2),
\]

where we have set

\[
S_\infty = \{(\phi_1, \phi_2) \in S : \phi_1\phi_2 = 0 \text{ a.e. in } \mathbb{R}^2\}.
\]

**Proposition 3.1.** *The sequence $(\phi_1^\kappa, \phi_2^\kappa) \subset S$ of ground state solutions of (1.5) converges in $\mathcal{H}$ to a function $(\phi_1^\infty, \phi_2^\infty) \in S_\infty$ at the energy level $c_\infty$. Furthermore,*

\[
-\frac{1}{2m_i} \Delta \phi_i^\infty + V_i(x_1, x_2) \phi_i^\infty + \vartheta_{ii} |\phi_i^\infty|^2 \phi_i^\infty \leq \mu_i^\infty \phi_i^\infty,
\]

*where*

\[
N_i^\infty \mu_i^\infty = E_i(\phi_i^\infty) + \frac{\vartheta_{ii}}{2} \int_{\mathbb{R}^2} |\phi_i^\infty|^4,
\]

*for $i = 1, 2$.*

**Proof.** The infimum that defines the value $c_\infty$ is taken over a smaller set with respect to the one defining $c_\kappa$. Moreover, if the functions $\phi_1$ and $\phi_2$ have disjoint supports, $E_\kappa(\phi_1, \phi_2) = E_\infty(\phi_1, \phi_2)$, for any $\kappa > 0$. In particular, of course, this implies that $c_\kappa \leq c_\infty$, for all $\kappa > 0$. Therefore, for the ground state solutions $(\phi_1^\kappa, \phi_2^\kappa) \in \mathcal{H}$, $\phi_i^\kappa \neq 0$ for $i = 1, 2$, we have $E_\kappa(\phi_1^\kappa, \phi_2^\kappa) = c_\kappa$ and

\[
\kappa \int_{\mathbb{R}^2} |\phi_1^\kappa|^2|\phi_2^\kappa|^2 \leq E_\infty(\phi_1^\kappa, \phi_2^\kappa) + \kappa \int_{\mathbb{R}^2} |\phi_1^\kappa|^2|\phi_2^\kappa|^2 = c_\kappa \leq c_\infty,
\]

for every $\kappa > 0$. As a consequence,

\[
\lim_{\kappa \to \infty} \int_{\mathbb{R}^2} |\phi_1^\kappa|^2|\phi_2^\kappa|^2 = 0.
\]

Also, for all $\kappa > 0$, we have

\[
|| (\phi_1^\kappa, \phi_2^\kappa) ||_H^2 \leq E_\infty(\phi_1^\kappa, \phi_2^\kappa) + \kappa \int_{\mathbb{R}^2} |\phi_1^\kappa|^2|\phi_2^\kappa|^2 \leq c_\infty,
\]

so that the sequences $(\phi_1^\kappa, \phi_2^\kappa)$ is uniformly bounded in $\mathcal{H}$. In particular, up to a subsequence, there exist $(\phi_1^\infty, \phi_2^\infty)$ in $\mathcal{H}$ such that $(\phi_1^\kappa, \phi_2^\kappa) \rightarrow (\phi_1^\infty, \phi_2^\infty)$ in $\mathcal{H}$ as
\( \kappa \to \infty \) and \( \phi^\kappa_1(x_1, x_2) \to \phi^\infty_1(x_1, x_2) \) a.e. in \( \mathbb{R}^2 \). Hence, by combining Fatou’s Lemma with formula (3.4), we get

\[
\int_{\mathbb{R}^2} |\phi^\infty_1|^2 |\phi^\infty_2|^2 = 0,
\]

so that

\[
(3.5) \quad \phi^\infty_1 \phi^\infty_2 = 0, \quad \text{a.e. in } \mathbb{R}^2.
\]

Since by definition of ground state solution \( \int_{\mathbb{R}^2} |\phi^\kappa_i|^2 = N_i \), for any \( \kappa > 0 \), and \( \mathcal{H} \) in compactly embedded into \( L^2(\mathbb{R}^2) \times L^2(\mathbb{R}^2) \) (see inequality (3.8)), up to passing to a further subsequence, we conclude that

\[
(3.6) \quad \int_{\mathbb{R}^2} |\phi^\infty_i|^2 = N_i,
\]

for \( i = 1, 2 \). In particular \( (\phi^\infty_1, \phi^\infty_2) \in S_\infty \), by virtue of (3.5) and (3.6). Observe also that, by virtue of (1.6), (3.3) and \( E_i(\phi^\kappa_i) \leq c_\infty \),

\[
\sup_{\kappa \geq 1} \mu^\kappa_1 = \frac{1}{N_1} \sup_{\kappa \geq 1} \left\{ E_i(\phi^\kappa_i) + \frac{\theta_{ii}}{2} \int_{\mathbb{R}^2} |\phi^\kappa_i|^4 + \kappa \int_{\mathbb{R}^2} |\phi^\kappa_i|^2 |\phi^\kappa_2|^2 \right\} < \infty,
\]

being \( \mu^\kappa_1 \) the eigenvalues corresponding to \( \phi^\kappa_1 \). Then, up to a subsequence, \( \mu^\kappa_1 \to \mu^\infty_1 \) as \( \kappa \to \infty \). By testing the equations of (1.5) by an arbitrary positive function \( \eta \) with compact support, we get

\[
\frac{1}{2m_1} \int_{\mathbb{R}^2} \nabla \phi^\infty_1 \cdot \nabla \eta + \int_{\mathbb{R}^2} V_i(x_1, x_2) \phi^\infty_i \eta + \frac{\theta_{ii}}{2} \int_{\mathbb{R}^2} |\phi^\infty_i|^4 \leq \mu^\kappa_1 \int_{\mathbb{R}^2} \phi^\kappa_1 \eta,
\]

for all \( \kappa > 0 \) and any \( \eta \in C_c^\infty(\mathbb{R}^2) \) with \( \eta \geq 0 \). Hence, letting \( \kappa \to \infty \), it turns out that \( \phi^\infty_1 \) satisfies the variational inequality (3.2). Notice that, since \( (\phi^\infty_1, \phi^\infty_2) \in S_\infty \), by the definition of \( c_\infty \), we deduce

\[
\sum_{i=1}^{2} \frac{1}{2m_1} \int_{\mathbb{R}^2} |\nabla \phi^\infty_i|^2 + \sum_{i=1}^{2} \int_{\mathbb{R}^2} V_i |\phi^\infty_i|^2 + \sum_{i=1}^{2} \frac{\theta_{ii}}{2} \int_{\mathbb{R}^2} |\phi^\infty_i|^4 + \lim_{\kappa \to \infty} \kappa \int_{\mathbb{R}^2} |\phi^\infty_i|^2 |\phi^\infty_2|^2
\]

\[
\leq \sum_{i=1}^{2} \frac{1}{2m_i} \lim_{\kappa \to \infty} \int_{\mathbb{R}^2} |\nabla \phi^\kappa_i|^2 + \sum_{i=1}^{2} \lim_{\kappa \to \infty} \int_{\mathbb{R}^2} V_i |\phi^\kappa_i|^2 + \sum_{i=1}^{2} \frac{\theta_{ii}}{2} \lim_{\kappa \to \infty} \int_{\mathbb{R}^2} |\phi^\kappa_i|^4
\]

\[
+ \lim_{\kappa \to \infty} \kappa \int_{\mathbb{R}^2} |\phi^\kappa_1|^2 |\phi^\kappa_2|^2 \leq \lim_{\kappa \to \infty} E_\kappa(\phi^\kappa_1, \phi^\kappa_2) = \lim_{\kappa \to \infty} c_\kappa \leq c_\infty \leq E_\infty(\phi^\infty_1, \phi^\infty_2)
\]

\[
= \sum_{i=1}^{2} \frac{1}{2m_i} \int_{\mathbb{R}^2} |\nabla \phi^\infty_i|^2 + \sum_{i=1}^{2} \int_{\mathbb{R}^2} V_i |\phi^\infty_i|^2 + \sum_{i=1}^{2} \frac{\theta_{ii}}{2} \int_{\mathbb{R}^2} |\phi^\infty_i|^4,
\]

which yields \( \kappa \int_{\mathbb{R}^2} |\phi^\kappa_1|^2 |\phi^\kappa_2|^2 \to 0 \) as \( \kappa \to \infty \), which is a much stronger conclusion compared with (3.4). Consequently, the convergence of \( \phi^\kappa_1 \) to \( \phi^\infty_1 \) in \( \mathcal{H} \) is strong, otherwise, assuming by contradiction that for some \( i = 1, 2 \)

\[
\int_{\mathbb{R}^2} |\nabla \phi^\kappa_i|^2 < \lim_{\kappa \to \infty} \int_{\mathbb{R}^2} |\nabla \phi^\infty_i|^2 \quad \text{or} \quad \int_{\mathbb{R}^2} V_i |\phi^\kappa_i|^2 < \lim_{\kappa \to \infty} \int_{\mathbb{R}^2} V_i |\phi^\infty_i|^2,
\]

the previous inequalities we would become strict, yielding immediately a contradiction. Finally, as a further consequence, \( c_\kappa \to c_\infty \) as \( \kappa \to \infty \) and the value \( c_\infty \) is
indeed assumed and
\[
c_\infty = \frac{2}{2m_i} \int_{\mathbb{R}^2} |\nabla \phi_i^\infty|^2 + \frac{2}{2m_i} \int_{\mathbb{R}^2} V_i |\phi_i^\infty|^2 + \sum_{i=1}^2 \frac{\vartheta_{ii}}{2} \int_{\mathbb{R}^2} |\phi_i^\infty|^4 = E_\infty(\phi_1^\infty, \phi_2^\infty).
\]

Finally, the strong convergence and (1.6) yield
\[
N_{i\mu_i^\infty} = E_i(\phi_i^\infty) + \frac{\vartheta_{ii}}{2} \int_{\mathbb{R}^2} |\phi_i^\infty|^4
\]
for any \(i = 1, 2\), which concludes the proof.

As one can see in the numerical simulations, as the interaction coefficient gets large, the phase separation becomes rather evident. See Figures 5 and 6-7 (just \(\phi_1\) component) where different choices of the centers of the \(V_i\)s have been considered.

![Contour plots](image_url)

**Figure 5.** 2D contour plots, in the square \([-11, 11]^2\), of the ground state solution for \(N_1 = N_2 = m_1 = m_2 = 1, \vartheta_{11} = 850, \vartheta_{22} = 18, \vartheta_{12} = 210\), where the potentials have centers \(x_{11} = 4\) and \(x_{ij} = 0\) for any other \(i, j\). The phase separation is evident around the origin (partial overlap case).

### 3.2. The anisotropic case.

Depending on the relative magnitude of parameters \(\omega_{ij}\), there are some directions along which the ground state solutions tend to concentrate. For instance, for \(\omega_{11}\) (resp. \(\omega_{12}\)) much larger than \(\omega_{12}\) (resp. \(\omega_{11}\)), the component \(\phi_1\) has a cigar-like shape along the \(y\)-axis (resp. \(x\)-axis). Similar behaviour for \(\phi_2\) along the \(y\)-axis (resp. \(x\)-axis) for \(\omega_{21}\) (resp. \(\omega_{22}\)) much larger than \(\omega_{22}\) (resp. \(\omega_{21}\)). In Figure 8 we consider the small interaction case, namely \(\vartheta_{12} \ll \vartheta_{ii}\), when \(\omega_{ii} = 100\) and \(\omega_{ij} = 1\) for \(i \neq j\). As it is evident from Figure 9, increasing the inter-specific coupling constant (\(\vartheta_{12} = 1200\)) the wave functions \(\phi_1\) and \(\phi_2\) spatially segregate around the origin.

### 3.3. Excited state solutions.

As for the ground state solutions, in the strong interaction regime, also higher energy solutions exhibit a phase separation behaviour. These phenomena have also been confirmed by some numerical simulations, see e.g. the comparison in Figure 10 (top, \(\vartheta_{12} = 0\) and bottom, \(\vartheta_{12} = 120\)) and in Figure 11 (top, \(\vartheta_{12} = 0\) and bottom, \(\vartheta_{12} = 120\)). See also Section 4 for the notations.
Consider the energy functional (3.1) defined on the space $\mathcal{H}$. If we consider the family of all subsets $A \subset \mathcal{H} \setminus \{(0,0)\}$ which are closed and symmetric w.r.t. the origin, the Krasnoselskii genus of $A \neq \emptyset$, denoted by $\gamma(A) \in \mathbb{N}$, is defined as the smallest positive integer $n$ such that there exists an odd continuous function $\xi : A \rightarrow \mathbb{R}^n \setminus \{0\}$. We also set $\gamma(\emptyset) = 0$. When such an integer $n$ fails to exist, we put $\gamma(A) = \infty$. Given a positive integer $m$, we can now introduce the families $\mathcal{E}$,
Figure 8. 2D contour plots, in the square $[-5,5]^2$, of the ground state solution for $N_1 = N_2 = m_1 = m_2 = 1$, $\vartheta_{11} = 400$, $\vartheta_{22} = 150$, $\vartheta_{12} = 1$, $\omega_{11} = 100$, $\omega_{22} = 100$, $\omega_{12} = \omega_{21} = 1$ and potentials centered at the origin.

Figure 9. 2D contour plots, in the square $[-5,5]^2$, of the ground state solution for $N_1 = N_2 = m_1 = m_2 = 1$, $\vartheta_{11} = 400$, $\vartheta_{22} = 150$, $\vartheta_{12} = 1200$, $\omega_{11} = 100$, $\omega_{22} = 100$, $\omega_{12} = \omega_{21} = 1$ and potentials centered at the origin. The segregation around the origin is evident.

$E_0$, $\Gamma^m$ and $\Gamma^m_0$ of subsets of $\mathcal{H}$, defined as follows:

$E = \{A \subset \mathcal{H} \setminus \{(0,0)\} : A$ is closed and symmetric w.r.t. the origin$\};$

$E_0 = \{A \in E :$ if $(\phi_1, \phi_2) \in A$ then $\phi_1 \phi_2 = 0$ a.e. in $\mathbb{R}^2$};$

$\Gamma^m = \{A \in E : \gamma(A) \geq m$ and $\int_{\mathbb{R}^2} \phi_1^2 = N_1$, $\int_{\mathbb{R}^2} \phi_2^2 = N_2$ for any $(\phi_1, \phi_2) \in A$};$

$\Gamma^m_0 = \{A \in E_0 : \gamma(A) \geq m$ and $\int_{\mathbb{R}^2} \phi_1^2 = N_1$, $\int_{\mathbb{R}^2} \phi_2^2 = N_2$ for any $(\phi_1, \phi_2) \in A$}. $

Then the candidates values to detect some critical (higher) levels of $E_\kappa$ are

$c^m_\kappa = \inf_{A \in \Gamma^m_0} \sup_{(\phi_1, \phi_2) \in A} E_\kappa(\phi_1, \phi_2).$

We also introduce the following $\kappa$-independent values (notice that $E_\kappa|_{E_0} = E_\infty$),

$c^m_\infty = \inf_{A \in \Gamma^m_0} \sup_{(\phi_1, \phi_2) \in A} E_\infty(\phi_1, \phi_2).$
Since $\mathcal{E}_0 \subset \mathcal{E}$, we have $\Gamma_0^m \subset \Gamma^m$ for any $m$ and, then, by the above definitions,

\[(3.7)\quad c^m_\infty \leq c^m_\kappa, \quad \text{for all } m \in \mathbb{N} \text{ and } \kappa > 0.\]

As we prove, the levels $c^m_\kappa$ (which satisfy $c^m_\kappa \leq c^{m+1}_\kappa$ as $\Gamma_0^m \subset \Gamma^m$ for any $m \in \mathbb{N}$) correspond to critical points of $E_\kappa$ on $\mathcal{H}$ constrained to the sphere $\mathcal{S}$, thus yielding a sequence of nonlinear excited states of the Gross–Pitaevskii system (1.5).

**Proposition 3.2.** Let $m$ a positive integer. Then, there exists a sequence of solutions $(\phi_1^{c_\kappa^m}, \phi_2^{c_\kappa^m})$ of system (1.5) at energy levels $c^m_\kappa$ such that, in the large competition limit $\kappa \to \infty$, it converges, weakly in $\mathcal{H}$ and strongly in $L^q(\mathbb{R}^2)$ for any $q \geq 2$ to a limit configuration $(\phi_1^{c_\kappa^\infty, m}, \phi_2^{c_\kappa^\infty, m}) \in \mathcal{S}_\infty$.

**Remark 3.3.** Contrary to the case of ground state solutions it seems not possible to show that the limiting configuration $(\phi_1^{c_\kappa^\infty, m}, \phi_2^{c_\kappa^\infty, m})$ corresponds to critical points of $E_\infty$ and satisfies suitable variational inequalities.

In order to prove Proposition 3.2, we first show that, since $V_i \to \infty$ for $(x_1, x_2) \to \infty$, $E_\kappa$ satisfies a technical compactness condition, the Palais–Smale condition. For the sake of completeness, we shall include a proof of this fact.

**Lemma 3.4.** For any $\kappa > 0$ the functional $E_\kappa|_{\mathcal{S}}$ satisfies the Palais–Smale condition, namely for any sequence $(\phi_1^i, \phi_2^i)$ in $\mathcal{S}$ such that $E_\kappa(\phi_1^i, \phi_2^i)$ is bounded and $dE_\kappa|_{\mathcal{S}}(\phi_1^i, \phi_2^i) \to 0$ as $n \to \infty$ in the dual space $\mathcal{H}^*$ of $\mathcal{H}$ (called Palais–Smale sequence) there exists a strongly convergent subsequence in $\mathcal{H}$.

**Proof.** Let $\kappa > 0$ and let $(\phi_1^i, \phi_2^i) \subset \mathcal{S}$ be a Palais–Smale sequence for $E_\kappa$. In particular,

\[
\sup \{ \|(\phi_1^i, \phi_2^i)\|_{\mathcal{H}}^2 \} \leq \sup \{ E_\kappa(\phi_1^i, \phi_2^i) \} < \infty
\]

Hence $(\phi_1^i, \phi_2^i)$ is bounded in $\mathcal{H}$ and, up to a subsequence, it converges weakly in $\mathcal{H}$, and for a.e. $(x_1, x_2)$ in $\mathbb{R}^2$, to a function $(\phi_1^\infty, \phi_2^\infty) \in \mathcal{H}$. Notice that $\mathcal{H}$ is compactly embedded into $L^2(\mathbb{R}^2) \times L^2(\mathbb{R}^2)$ as, for any $i = 1, 2$, we have

\[(3.8)\quad \sup \sup R^2 \int_{\mathbb{R}^2 \setminus B_R(x_1, x_2)} (\phi_i^i)^2 < \infty.
\]

Then, up to a further subsequence, $\phi_i^i \rightharpoonup \phi_i^\infty$ in $L^2(\mathbb{R}^2)$ as $n \to \infty$, which yields $(\phi_1^\infty, \phi_2^\infty) \in \mathcal{S}$. Hence, by the Gagliardo–Nirenberg interpolation inequality

\[(3.9)\quad \|\phi\|_{L^\frac{2\alpha}{\alpha+1}(\mathbb{R}^2)} \leq c \|\nabla \phi\|_{L^2(\mathbb{R}^2)} \|\phi\|_{L^\frac{4\alpha}{2\alpha+1}(\mathbb{R}^2)}, \quad \forall \alpha \in (0, 1), \quad \forall \phi \in H^1(\mathbb{R}^2),
\]

taking, in particular, $\alpha = 1/2$ we get ($c > 0$ changes from inequality to inequality)

\[
\|\phi_i^i - \phi_i^\infty\|_{L^4(\mathbb{R}^2)} \leq c \|\nabla \phi_i^i - \nabla \phi_i^\infty\|_{L^2(\mathbb{R}^2)}^{1/2} \|\phi_i^i - \phi_i^\infty\|_{L^2(\mathbb{R}^2)}^{1/2} \leq c \|\phi_i^i - \phi_i^\infty\|_{L^2(\mathbb{R}^2)}^{1/2}
\]

so that $\phi_i^i$ converges to $\phi_i^\infty$ strongly in $L^4(\mathbb{R}^2)$ as $n \to \infty$ (actually in any $L^q$), for $i = 1, 2$. Now, by virtue of the condition $dE_\kappa|_{\mathcal{S}}(\phi_1^i, \phi_2^i) \to 0$ as $n \to \infty$, there exists a sequence $(w_n)$ in $\mathcal{H}^*$ with $w_n \to 0$ in $\mathcal{H}^*$ as $n \to \infty$ and two sequences $(\mu_i^i) \subset \mathbb{R}$,
i = 1, 2, such that, for all \((\varphi, \eta) \in \mathcal{H}\),

\[
\frac{1}{2m_1} \int_{\mathbb{R}^2} \nabla \phi_n^1 \cdot \nabla \varphi + \int_{\mathbb{R}^2} V_1(x_1, x_2) \phi_n^1 \varphi + \vartheta_{11} \int_{\mathbb{R}^2} |\phi_n^1|^2 \phi_n^1 \varphi + \kappa \int_{\mathbb{R}^2} |\phi_n^2|^2 \phi_n^1 \varphi \\
+ \frac{1}{2m_2} \int_{\mathbb{R}^2} \nabla \phi_n^2 \cdot \nabla \eta + \int_{\mathbb{R}^2} V_2(x_1, x_2) \phi_n^2 \eta + \vartheta_{22} \int_{\mathbb{R}^2} |\phi_n^2|^2 \phi_n^2 \eta
\]

(3.10)

\[= \mu_n^1 \int_{\mathbb{R}^2} \phi_n^1 \varphi + \mu_n^2 \int_{\mathbb{R}^2} \phi_n^2 \eta + \langle w_n, (\varphi, \eta) \rangle \]

Observe that, by choosing \(\varphi = \phi_n^1\) and \(\eta = 0\) (resp. \(\varphi = 0\) and \(\eta = \phi_n^2\)) and recalling that \(\int_{\mathbb{R}^2}(\phi_n^i)^2 = N_i\), we get a representation formula for \(\mu_n^1\) (resp. \(\mu_n^2\)).

It follows that \((\mu_n^i)\) is bounded in \(\mathbb{R}\) so that, up to a subsequence, it converges to some positive number \(\mu^i_{\infty}\). Finally, choosing any arbitrary \((\varphi, 0) \in \mathcal{H}\) and \((0, \eta) \in \mathcal{H}\) as test functions in the previous identity and taking the limit as \(n \to \infty\), it holds

\[
\frac{1}{2m_1} \int_{\mathbb{R}^2} \nabla \phi_{\infty}^1 \cdot \nabla \varphi + \int_{\mathbb{R}^2} V_1(x_1, x_2) \phi_{\infty}^1 \varphi + \vartheta_{11} \int_{\mathbb{R}^2} |\phi_{\infty}^1|^2 \phi_{\infty}^1 \varphi + \kappa \int_{\mathbb{R}^2} |\phi_{\infty}^2|^2 \phi_{\infty}^1 \varphi
\]

+ \vartheta_{22} \int_{\mathbb{R}^2} |\phi_{\infty}^2|^2 \phi_{\infty}^2 \eta
\]

\[= \mu_{\infty}^1 \int_{\mathbb{R}^2} \phi_{\infty}^1 \varphi + \mu_{\infty}^2 \int_{\mathbb{R}^2} \phi_{\infty}^2 \eta, \quad (3.11)\]

\[
\frac{1}{2m_2} \int_{\mathbb{R}^2} \nabla \phi_{\infty}^2 \cdot \nabla \eta + \int_{\mathbb{R}^2} V_2(x_1, x_2) \phi_{\infty}^2 \eta + \kappa \int_{\mathbb{R}^2} |\phi_{\infty}^1|^2 \phi_{\infty}^2 \eta
\]

(3.12)

\[+ \vartheta_{22} \int_{\mathbb{R}^2} |\phi_{\infty}^2|^2 \phi_{\infty}^2 \eta = \mu_{\infty}^2 \int_{\mathbb{R}^2} \phi_{\infty}^2 \eta.\]

In particular \((\phi_{\infty}^1, \phi_{\infty}^2) \in \mathcal{H}\) is a weak solution of

\[
\begin{cases} 
-\frac{1}{2m_1} \Delta \phi_{\infty}^1 + V_1(x_1, x_2) \phi_{\infty}^1 + \vartheta_{11}|\phi_{\infty}^1|^2 \phi_{\infty}^1 + \kappa|\phi_{\infty}^2|^2 \phi_{\infty}^1 = \mu_{\infty}^1 \phi_{\infty}^1, \\
-\frac{1}{2m_2} \Delta \phi_{\infty}^2 + V_2(x_1, x_2) \phi_{\infty}^2 + \kappa|\phi_{\infty}^1|^2 \phi_{\infty}^2 + \vartheta_{22}|\phi_{\infty}^2|^2 \phi_{\infty}^2 = \mu_{\infty}^2 \phi_{\infty}^2.
\end{cases} (3.13)
\]

Now, choosing \(\varphi = \phi_n^1\) and \(\eta = \phi_n^2\) in (3.10), \(\varphi = \phi_{\infty}^1\) in (3.11) and \(\eta = \phi_{\infty}^2\) in (3.12), taking into account the strong convergence of \(\phi_n^i\) to \(\phi_{\infty}^i\) in \(L^2(\mathbb{R}^2)\), that \((\phi_n^i, \phi_n^2)\) is bounded in \(\mathcal{H}\) and \(w_n \to 0\) in \(\mathcal{H}^*,\) by the resulting identities we get

\[
\lim_{n \to \infty} \|(\phi_n^1, \phi_n^2)\|_{\mathcal{H}^*} = \lim_{n \to \infty} \sum_{i=1}^2 \frac{1}{2m_i} \int_{\mathbb{R}^2} |\nabla \phi_n^i|^2 + \int_{\mathbb{R}^2} V_i(x_1, x_2)(\phi_n^i)^2
\]

\[= \lim_{n \to \infty} \left[ N_1 \mu_n^1 + N_2 \mu_n^2 - \sum_{i=1}^2 \vartheta_{ii} \int_{\mathbb{R}^2} |\phi_n^i|^4 - 2\kappa \int_{\mathbb{R}^2} |\phi_n^1|^2 |\phi_n^2|^2 + \langle w_n, (\phi_n^1, \phi_n^2) \rangle \right]
\]

\[= N_1 \mu_{\infty}^1 + N_2 \mu_{\infty}^2 - \sum_{i=1}^2 \vartheta_{ii} \int_{\mathbb{R}^2} |\phi_{\infty}^i|^4 - 2\kappa \int_{\mathbb{R}^2} |\phi_{\infty}^1|^2 |\phi_{\infty}^2|^2
\]

\[\geq \sum_{i=1}^2 \frac{1}{2m_i} \int_{\mathbb{R}^2} |\nabla \phi_{\infty}^i|^2 + \int_{\mathbb{R}^2} V_i(x_1, x_2)(\phi_{\infty}^i)^2 = \|(\phi_{\infty}^1, \phi_{\infty}^2)\|_{\mathcal{H}^*}^2,
\]

where we used the fact that \(\phi_n^1 \phi_n^2 \to \phi_{\infty}^1 \phi_{\infty}^2\) in \(L^2(\mathbb{R}^2)\), following by

\[
\int_{\mathbb{R}^2} |\phi_n^1 \phi_n^2 - \phi_{\infty}^1 \phi_{\infty}^2|^2 \leq 2 \|\phi_n^1\|_{L^2(\mathbb{R}^2)}^2 |\phi_n^2 - \phi_{\infty}^2|_{L^2(\mathbb{R}^2)}^2 + 2 \|\phi_{\infty}^2\|_{L^2(\mathbb{R}^2)}^2 |\phi_n^1 - \phi_{\infty}^1|_{L^2(\mathbb{R}^2)}^2.
\]

Hence \((\phi_n^1, \phi_n^2)\) converges in \(\mathcal{H}\), proving the Palais–Smale condition. \(\square\)
We now recall the following existence result (see e.g. [34, Theorem 5.7]).

Let \((X, \| \cdot \|)\) be a infinite dimensional Banach space and let \(Y \subset X \setminus \{0\}\) be a complete symmetric \(C^{1,1}\)-manifold. Let \(f : Y \to \mathbb{R}\) be an even functional of class \(C^1\). Assume that \(f\) satisfies the Palais–Smale condition and is bounded from below on \(Y\). Then \(f\) admits at least \(N = \sup\{ \gamma(K) : K \subset Y \text{ compact and symmetric}\}\) critical points.

We are now ready to prove Proposition 3.2.

**Proof of Proposition 3.2.** Since \(E_\kappa\) is a \(C^1\) functional, satisfies the Palais–Smale condition by Lemma 3.4, is even and bounded from below (as \(E_\kappa \geq 0\)), the above mentioned result applies with \(\gamma = \mathcal{S}\) yielding (it holds \(N = \infty\)) a sequence of solutions \((\phi_1^{\kappa,m}, \phi_2^{\kappa,m})\) in \(\mathcal{S}\) to (1.5) with \(E_\kappa(\phi_1^{\kappa,m}, \phi_2^{\kappa,m}) = c_\kappa^m\), \(m \geq 1\) and \(\kappa > 0\).

With reference to (3.1), by means of (3.7) this implies that

\[
\kappa \int_{\mathbb{R}^2} |\phi_1^{\kappa,m}|^2 |\phi_2^{\kappa,m}|^2 \leq E_\infty(\phi_1^{\kappa,m}, \phi_2^{\kappa,m}) + \kappa \int_{\mathbb{R}^2} |\phi_1^{\kappa,m}|^2 |\phi_2^{\kappa,m}|^2 = c_\kappa^m \leq c_\infty^m,
\]

for every \(\kappa > 0\). As a consequence, as \(c_\infty^m\) is independent of \(\kappa\), for any \(m \geq 1\),

\[
(3.13) \quad \lim_{\kappa \to \infty} \int_{\mathbb{R}^2} |\phi_1^{\kappa,m}|^2 |\phi_2^{\kappa,m}|^2 = 0.
\]

Similarly, as \(||(\phi_1^{\kappa,m}, \phi_2^{\kappa,m})||_H^2 \leq c_\kappa^m \leq c_\infty^m\) it follows that \((\phi_1^{\kappa,m}, \phi_2^{\kappa,m})_{\kappa > 0}\) is bounded in \(\mathcal{H}\). Hence, up to a subsequence, \((\phi_1^{\kappa,m}, \phi_2^{\kappa,m})_{\kappa > 0}\) weakly converges in \(\mathcal{H}\) (and strongly in \(L^q(\mathbb{R}^2)\) for any \(q \geq 2\), by combining formulas (3.8)-(3.9)) to a function \((\phi_1^{\infty,m}, \phi_2^{\infty,m}) \in \mathcal{H}\). In particular,

\[
\int_{\mathbb{R}^2} |\phi_1^{\infty,m}|^2 = N_i \quad \text{and} \quad \phi_1^{\infty,m} \phi_2^{\infty,m} = 0 \quad \text{a.e. in} \ \mathbb{R}^2,
\]

which proves the assertion. \(\Box\)

4. Numerical computation of solutions

We describe the numerical algorithm used for the computation of the ground states for the single one-dimensional Gross–Pitaevskii equation and we mention at the end of this section how the same technique can be applied to a system of any number of coupled equations in \(\mathbb{R}^2\). Moreover, without loss of generality, we reduce to the case \(h = m = 1\). The main idea is to directly minimize the energy \(E(\phi)\) associated to a wave function \(\psi(x) = e^{-i\mu t} \phi(x)\), discretized by Hermite functions. As it is known, the Hermite functions \((\mathcal{H}_l^\beta)_{l \in \mathbb{N}}\) are defined by

\[
\mathcal{H}_l^\beta(x) = H_l^\beta(x)e^{-\frac{\beta^2}{4}x^2}, \quad l \in \mathbb{N},
\]

where \((H_l^\beta)_{l \in \mathbb{N}}\) are the Hermite polynomials [7], orthonormal in \(L^2\) with respect to the weight \(e^{-\beta^2 x^2}\). The Hermite functions are the solutions (ground state, for \(l = 0\), and excited states, if else) to the eigenvalue problem for the linear Schrödinger equation with standard harmonic potential

\[
\frac{1}{2} \left( -\frac{d^2}{dx^2} + (\beta^2 x^2)^2 \right) \mathcal{H}_l = \lambda_l \mathcal{H}_l, \quad \lambda_l = \beta^2 \left( l + \frac{1}{2} \right).
\]

If we set

\[
\phi = \sum_{l \in \mathbb{N}} \phi_l \mathcal{H}_l,
\]
where

$$\phi_l = (\phi, \mathcal{H}_l)_{L^2} = \int_{\mathbb{R}} \phi \mathcal{H}_l,$$

the energy functional rewrites as

$$E(\phi) = \sum_{l \in \mathbb{N}} \lambda_l \phi_l^2 + \int_{\mathbb{R}} \left( V(x) - \frac{(\beta^2 x)^2}{2} \right) \left( \sum_{l \in \mathbb{N}} \phi_l \mathcal{H}_l \right)^2 + \frac{1}{2} \vartheta \int_{\mathbb{R}} \left( \sum_{l \in \mathbb{N}} \phi_l \mathcal{H}_l \right)^4,$$

and the chemical potential turns into

$$N \mu = E(\phi) + \frac{1}{2} \vartheta \int_{\mathbb{R}} \left( \sum_{l \in \mathbb{N}} \phi_l \mathcal{H}_l \right)^4.$$
Figure 11. 2D contour plots, in the square $[-5, 5]^2$, of an excited state solution of the system. In the left figures (four nodal regions) we have the $\phi_1$ component corresponding to $N_1 = N_2 = m_1 = m_2 = 1$, $l_1 = l_2 = 1$ (initial guess), $\vartheta_{11} = 10$, $\vartheta_{22} = 5$, $\vartheta_{12} = 0$ (top) and $\vartheta_{12} = 120$ (bottom). In the right figures (no nodal regions) we have the corresponding $\phi_2$ component, with $l_1 = l_2 = 0$ (initial guess). The potentials are centered at the origin. Visibly, the supports of the $\phi_i$s segregate around the origin.

By minimizing $E$, under the constraint $||\phi||^2_{L^2} = N$, we look for local minima of

$$E(\phi; \lambda) = E(\phi) + \lambda \left( N - \sum_{l \in \mathbb{N}} \phi_l^2 \right)$$

which solve the system, with $k \in \mathbb{N}$,

$$\begin{cases}
(\lambda_n - \lambda) \phi_k + \int_{\mathbb{R}} \left( V(x) - \frac{(\beta^2 x)^2}{2} \right) \mathcal{H}_k \left( \sum_{l \in \mathbb{N}} \phi_l \mathcal{H}_l \right) + \vartheta \int_{\mathbb{R}} \mathcal{H}_k \left( \sum_{l \in \mathbb{N}} \phi_l \mathcal{H}_l \right)^3 = 0,

\sum_{l \in \mathbb{N}} \phi_l^2 = N.
\end{cases}$$

We notice that, if $\phi$ is a solution of the above system, then it is immediately seen, by multiplying times $\phi_k$, summing up over $k$ and using (4.1), that the Lagrange multiplier $\lambda$ equals the chemical potential $\mu$. Next, we truncate to degree $L - 1$ and
introduce an additional parameter \( \rho = 1 \) in front of the first integral (its usage will be clear later), to obtain a corresponding truncated energy functional \( E_L(\phi; \lambda; \rho) \), whose local minima solve the system, with \( 0 \leq k \leq L - 1 \),
\[
\begin{align*}
(\lambda_k - \lambda)\phi_k + \rho \int_{\mathbb{R}} \left( V(x) - \frac{(\beta^2 x^2)^2}{2} \right) H_k \left( \sum_{l=0}^{L-1} \phi_l H_l \right) + \theta \int_{\mathbb{R}} H_k \left( \sum_{l=0}^{L-1} \phi_l H_l \right) = 0,
L-1 \sum_{l=0}^{L-1} \phi_l^2 = N.
\end{align*}
\]
In order to approximate the integrals, we used a Gauss–Hermite quadrature formula with \( 2L - 1 \) nodes relative to the weight \( e^{-2\beta^2 x^2} \). Using the tensor basis of the Hermite functions, i.e.
\[
H_l(x_1, x_2) = H_{l_1}^{l_1}(x_1) H_{l_2}^{l_2}(x_2) e^{-\frac{1}{2} (\beta_1^2 x_1^2 + \beta_2^2 x_2^2)}
\]
the extension to the two-dimensional case is straightforward. In particular, in \( \mathbb{R}^2 \),
\( \mathcal{H}_{0,0}(x_1, x_2) \) is the ground eigenstate and \( \mathcal{H}_{l_1, l_2}(x_1, x_2) \) with any \( l_1 \neq 0 \) or \( l_2 \neq 0 \) is an excited eigenstate of the Schrödinger equation with standard harmonic potential. See Figures 12 and 13 representing \( \mathcal{H}_{1,0}, \mathcal{H}_{1,1}, \mathcal{H}_{2,1} \) and \( \mathcal{H}_{2,2} \). For small coupling constants excited states solutions of the GPE system look like these profiles, see e.g. Figures 10 and 11. The extension to a system of any number of equations is not difficult, too. In fact, it is sufficient to consider the total energy of the system as the functional to be minimized, with a normalization constraint (Lagrange multiplier) for each wave function.

![Image showing 2D contour plots of Hermite functions](image)

**Figure 12.** 2D contour plots of Hermite functions with \( l_1 = 1, l_2 = 0, \beta_1 = \beta_2 = 1 \) (left picture, one nodal region) and \( l_1 = l_2 = 1, \beta_1 = \beta_2 = 1 \) (right picture, two nodal regions).

The system is solved by a modified Newton method with backtracking line-search, which guarantees global convergence to the ground states. We refer to [6,9] and, in particular, to [8] for the details. Here we just mention that only the diagonal part of the Jacobian relative to \( \phi_l \) is computed, thus leading to a dramatic reduction of the computational cost for the solution of each linear system. Moreover, the initial guess for the Newton iteration is obtained by a continuation technique over \( \rho \) and \( \vartheta \), starting from the ground state of the Schrödinger equation with the standard harmonic potential, which corresponds to \( \rho = \vartheta = 0 \). The convergence to the excited states is not guaranteed, although we observed numerical convergence for
the examples reported in the previous section. Of course the case of very large values of the coefficients $\partial_{ij}$ can be treated within the framework of the Thomas–Fermi approximation.

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