# GSGPEs: a MATLAB code for computing the ground state of systems of Gross-Pitaevskii equations 

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#### Abstract

GSGPEs is a Matlab/GNU Octave suite of programs for the computation of the ground state of systems of Gross-Pitaevskii equations. It can compute the ground state in the defocusing case, for any number of equations with harmonic or quasi-harmonic trapping potentials, in spatial dimension one, two or three. The computation is based on a spectral decomposition of the solution into Hermite functions and direct minimization of the energy functional through a Newton-like method with an approximate line-search strategy.


Keywords: Nonlinear Schrödinger equations, Gross-Pitaevskii equations, Bose-Einstein condensation, Ground state, Spectral methods, Minimization

## PROGRAM SUMMARY

Program Title: GSGPEs
Journal Reference:
Catalogue identifier:
Licensing provisions: none.
Programming language: Matlab/GNU Octave.
RAM: about 100 MB for a single three-dimensional equation (test run output).
Keywords: Gross-Pitaevskii equations, ground state.
Classification: 2.7, 4.9.
Nature of problem: A system of Gross-Pitaevskii Equations (GPEs) is used to

[^0]mathematically model a Bose-Einstein Condensate (BEC) for a mixture of different interacting atomic species. The equations can be used both to compute the ground state solution (i.e., the stationary order parameter that minimizes the energy functional) and to simulate the dynamics. For particular shapes of the traps, three-dimensional BECs can be also simulated by lower dimensional GPEs.
Solution method: The ground state of a system of Gross-Pitaevskii equations is computed through a spectral decomposition into Hermite functions and the direct minimization of the energy functional.
Running time: about 30 seconds for a single three-dimensional equation with d.o.f. 40 for each spatial direction (test run output).

## 1. Introduction

The first experimental realization of Bose-Einstein condensate for atomic gases [1] in 1995 gave rise to various theoretical and numerical investigations on the equation modeling these phenomena, that is the Gross-Pitaevskii Equation

$$
\left\{\begin{array}{l}
\mathrm{i} \hbar \partial_{t} \Psi(x, t)=\left(-\frac{\hbar^{2}}{2 m} \Delta+V(x)+\hbar^{2} g|\Psi(x, t)|^{2}\right) \Psi(x, t)  \tag{1}\\
\|\Psi(\cdot, 0)\|_{L^{2}}^{2}=N
\end{array}\right.
$$

describing the order parameter $\Psi: \mathbb{R}^{3} \times \mathbb{R}_{\geq 0} \rightarrow \mathbb{C}$ of an atomic species with mass $m, N$ being the number of atoms. The atoms are confined in a trapping potential $V: \mathbb{R}^{3} \rightarrow \mathbb{R}$ and $g$ is the coupling constant defined by $\frac{4 \pi \sigma}{m}$, where $\sigma$ is the scattering length. We observe that the normalization condition can also take the form

$$
\|\Psi(\cdot, 0)\|_{L^{2}}^{2}=1
$$

leading to a different definition of $g$ (see, for instance, $[2,3,4]$ ). Few years later, in 1997, Bose-Einstein condensation for a mixture of two different interacting atomic species was firstly realized at JILA [5], exhibiting a partial overlap between the wave functions. More recently, around 2003, triplet species states were observed in [6]. The vector nature of the order parameter exhibits some new structures and dynamics that are absent in the single component case. This, again, stimulated various succeeding studies of numerical and theoretical nature $[7,8,9,10]$.

In this paper, we present a suite of programs for the computation of the ground state of a system of $\ell$ Gross-Pitaevskii equations (or Vector Gross-

Pitaevskii Equation, VGPE)

$$
\left\{\begin{align*}
\mathrm{i} \hbar \partial_{t} \Psi^{(l)} & =\left(-\frac{\hbar^{2}}{2 m_{l}} \Delta+V_{l}+\hbar^{2} \sum_{k=1}^{\ell} g_{l k}\left|\Psi^{(k)}\right|^{2}\right) \Psi^{(l)}  \tag{2}\\
\left\|\Psi^{(l)}\right\|_{L^{2}}^{2} & =N_{l}, \quad l=1, \ldots, \ell
\end{align*}\right.
$$

that is the order parameters $\left(\Psi^{(1)}(x, t), \ldots, \Psi^{(\ell)}(x, t)\right)$, where $\Psi^{(l)}(x, t)=$ $\Phi^{(l)}(x) \mathrm{e}^{-\mathrm{i} \mu_{l} t}$, of smallest energy

$$
\mathcal{E}(\Psi)=\mathcal{E}(\Phi)=\sum_{l=1}^{\ell}\left(\left.\left(-\frac{\hbar^{2}}{2 m_{l}} \Delta+V_{l}+\frac{\hbar^{2}}{2} \sum_{k=1}^{\ell} g_{l k}\left|\Phi^{(k)}\right|^{2}\right) \Phi^{(l)} \right\rvert\, \Phi^{(l)}\right)_{L^{2}}
$$

with the chemical potential $\mu_{l}$ defined by

$$
\mu_{l} N_{l}=\left(\left.\left(-\frac{\hbar^{2}}{2 m_{l}} \Delta+V_{l}+\hbar^{2} \sum_{k=1}^{\ell} g_{l k}\left|\Phi^{(k)}\right|^{2}\right) \Phi^{(l)} \right\rvert\, \Phi^{(l)}\right)_{L^{2}}
$$

We recall that there is a unique ground state solution with $\Phi^{(l)}(x)$ realvalued and non-negative for $l=1, \ldots, \ell$ (see [7]). In (2), $\Psi^{(l)}$ are the order parameters of atomic species with masses $m_{l}$. The number of atoms for each species is $N_{l}$. We call $g_{l l}$ intra-species coupling constants and $g_{l k}=g_{k l}$, $l \neq k$ inter-species coupling constants; $g_{l k}$ equals $2 \pi \sigma_{l k} \frac{m_{l}+m_{k}}{m_{l} m_{k}}$, where $\sigma_{l k}$ is the scattering length for the $l-k$ species. We restrict ourselves to the defocusing case $\sigma_{l k} \geq 0$. Since for many situations the trapping potentials $V_{l}$ are harmonic or quasi-harmonic, we suppose that

$$
V_{l}=V_{l}(x)=V_{l}\left(x_{1}, x_{2}, x_{3}\right)=\frac{m_{l}}{2} \sum_{i=1}^{3} \omega_{l i}^{2} x_{i}^{2}+V_{l}^{\varepsilon}(x)
$$

where $V^{\varepsilon}(x)$ is a "small" correction to a standard harmonic potential.
The suite is able to compute the ground state in the full three-dimensional environment, as well as in the lower dimensional cases, for any number $\ell$ of components.

The method is based on a spectral decomposition of the solution into Hermite functions and a Newton-like method for constrained minimization.

## 2. Gross-Pitaevskii system of equations

The three-dimensional Gross-Pitaevskii system can be approximately reduced to a two-dimensional system (disk-shaped condensation) or even to a one-dimensional system (cigar-shaped condensation), depending on the ratio between the trap frequencies $\omega_{l i}$, see $[11,2,4]$. In these cases, the systems are formally equivalent to (2), with a different definition of the coupling constants $g_{l k}$. For this reason, we will consider from now on a general $d$-dimensional system of Gross-Pitaevskii equations, where $d \in\{1,2,3\}$.

By the linear transformation defined by

$$
\begin{equation*}
\tau=\omega t \quad \xi_{i}=\sqrt{c_{i}} x_{i}, \quad \psi^{(l)}=\sqrt[4]{c_{1} \cdot \ldots \cdot c_{d}} \Psi^{(l)}, \tag{3}
\end{equation*}
$$

where

$$
c_{i}=\frac{m \omega_{i}}{\hbar}, \quad m=\sqrt[\ell]{m_{1} \cdot \ldots \cdot m_{\ell}}
$$

and $\omega$ and $\omega_{i}$ are free parameters, system (2) takes the form

$$
\left\{\begin{array}{l}
\mathrm{i} \partial_{\tau} \psi^{(l)}=\left(-\frac{m}{2 m_{l}} \sum_{i=1}^{d} \frac{\omega_{i}}{\omega} \partial_{\xi_{j}}^{2}+U_{l}+\sum_{k=1}^{\ell} \vartheta_{l k}\left|\psi^{(k)}\right|^{2}\right) \psi^{(l)}  \tag{4}\\
\left\|\psi^{(l)}\right\|_{L^{2}}^{2}=N_{l}, \quad l=1, \ldots, \ell
\end{array}\right.
$$

with

$$
U_{l}=U_{l}(\xi)=U_{l}\left(\xi_{1}, \ldots, \xi_{d}\right)=\frac{1}{\omega \hbar} V_{l}\left(\frac{\xi_{1}}{\sqrt{c_{1}}}, \ldots, \frac{\xi_{d}}{\sqrt{c_{d}}}\right)
$$

and

$$
\vartheta_{l k}=\frac{\hbar}{\omega} g_{l k} \sqrt{c_{1} \cdot \ldots \cdot c_{d}} .
$$

The ground state $\psi=\left(\psi^{(1)}, \ldots, \psi^{(\ell)}\right)$ of GPEs system (4)

$$
\psi^{(l)}(\xi, t)=\mathrm{e}^{-\mathrm{i} \nu_{l} t} \varphi^{(l)}(\xi), \quad l=1, \ldots, \ell
$$

minimizes the energy functional

$$
\begin{equation*}
E(\varphi)=\sum_{l=1}^{\ell}\left(\left.\left(-\frac{m}{2 m_{l}} \sum_{i=1}^{d} \frac{\omega_{i}}{\omega} \partial_{\xi_{i}}^{2}+U_{l}+\frac{1}{2} \sum_{k=1}^{\ell} \vartheta_{l k}\left|\varphi^{(k)}\right|^{2}\right) \varphi^{(l)} \right\rvert\, \varphi^{(l)}\right)_{L^{2}} \tag{5}
\end{equation*}
$$

and the corresponding chemical potentials $\nu_{l}$ are

$$
\begin{equation*}
\nu_{l} N_{l}=\left(\left.\left(-\frac{m}{2 m_{l}} \sum_{i=1}^{d} \frac{\omega_{i}}{\omega} \partial_{\xi_{i}}^{2}+U_{l}+\sum_{k=1}^{\ell} \vartheta_{l k}\left|\varphi^{(k)}\right|^{2}\right) \varphi^{(l)} \right\rvert\, \varphi^{(l)}\right)_{L^{2}}=\frac{\mu_{l} N_{l}}{\omega \hbar} . \tag{6}
\end{equation*}
$$

We observe that the relations with the corresponding physical quantities are

$$
E(\varphi)=\frac{\mathcal{E}(\Phi)}{\omega \hbar}, \quad \nu_{l}=\frac{\mu_{l}}{\omega \hbar} .
$$

Several different examples can be found in literature, about the choice of the free parameters $\omega$ and $\omega_{i}$. For instance, in the single-component case, $\omega=\omega_{i}=\omega_{11}, i=1, \ldots, d$ is used in [2,3] (and also in the multi-component case [7]) and $\omega=\omega_{i}=\min _{i}\left\{\omega_{1 i}\right\}$ in [11]. Another possible choice is $\omega=\omega_{d}$ and $\omega_{i}=\omega_{1 i}$, see [4].

Together with the constraints

$$
\begin{equation*}
G_{l}(\varphi)=1-\frac{\left\|\varphi^{(l)}\right\|_{L^{2}}^{2}}{N_{l}}=0, \quad l=1, \ldots, \ell \tag{7}
\end{equation*}
$$

in order to compute the ground state solution it is possible to minimize the Lagrange function

$$
L(\varphi, \eta)=E(\varphi)+\sum_{l=1}^{\ell} \eta_{l} G_{l}(\varphi)
$$

where $\eta=\left(\eta_{1}, \ldots, \eta_{\ell}\right)$ is the Lagrange multiplier, as suggested in [2]. Since the local minima of $L$ are solutions of $\nabla L(\varphi, \eta)=0$, we obtain, for $l=$ $1, \ldots, \ell$,

$$
\frac{\eta_{l}}{N_{l}} \varphi^{(l)}=\left(-\frac{m}{2 m_{l}} \sum_{i=1}^{d} \frac{\omega_{i}}{\omega} \partial_{\xi_{i}}^{2}+U_{l}+\sum_{k=1}^{\ell} \vartheta_{l k}\left|\varphi^{(k)}\right|^{2}\right) \varphi^{(l)}
$$

and, multiplying by $\varphi^{(l)}$ and integrating over $\mathbb{R}^{d}$ and comparing with (6), we get that the chemical potential $\nu_{l}$ coincides with the Lagrange multiplier $\eta_{l}$ divided by $N_{l}$.

### 2.1. Hermite spectral decomposition

When the trapping potential is close to a harmonic one, in order to discretize the minimization problem it is convenient to use a spectral approximation based on the eigenfunctions of the quantum harmonic oscillator, i.e. the Hermite functions. We rewrite (4) as

$$
\left\{\begin{array}{l}
\mathrm{i} \partial_{\tau} \psi^{(l)}=\left(\frac{m}{m_{l}} \sum_{i=1}^{d} \frac{\omega_{i}}{\omega}\left(-\frac{\partial_{\xi_{i}}^{2}}{2}+\frac{\gamma_{i}^{4}}{2} \xi_{i}^{2}\right)+D_{l}+\sum_{k=1}^{\ell} \vartheta_{l k}\left|\psi^{(k)}\right|^{2}\right) \psi^{(l)}  \tag{8}\\
\left\|\psi^{(l)}\right\|_{L^{2}}^{2}=N_{l}, \quad l=1, \ldots, \ell
\end{array}\right.
$$

where

$$
D_{l}=D_{l}\left(\xi_{1}, \ldots, \xi_{d}\right)=-\frac{m}{m_{l}} \sum_{i=1}^{d} \frac{\omega_{i}}{\omega} \frac{\gamma_{i}^{4}}{2} \xi_{i}^{2}+U_{l}\left(\xi_{1}, \ldots, \xi_{d}\right)
$$

The spectral decomposition is based on the functions $\mathcal{H}_{j}^{\gamma}(\xi)$ defined by

$$
\mathcal{H}_{j}^{\gamma}(\xi)=H_{j_{1}}^{\gamma_{1}}\left(\xi_{1}\right) \cdot \ldots \cdot H_{j_{d}}^{\gamma_{d}}\left(\xi_{d}\right) \mathrm{e}^{-\frac{1}{2}\left(\gamma_{1}^{2} \xi_{2}^{2}+\ldots+\gamma_{d}^{2} \xi_{d}^{2}\right)}
$$

where $H_{j_{i}}^{\gamma_{i}}\left(\xi_{i}\right)$ are the univariate Hermite polynomials normalized in such a way that $\left\{\mathcal{H}_{j}^{\gamma}(\xi)\right\}_{j}$ are orthonormal with respect to the $L^{2}\left(\mathbb{R}^{d}\right)$ scalar product (see, for instance, [10]). Moreover they satisfy

$$
\begin{equation*}
\left(\sum_{i=1}^{d} \frac{\omega_{i}}{\omega}\left(-\frac{\partial_{\xi_{i}}^{2}}{2}+\frac{\gamma_{i}^{4} \xi_{i}^{2}}{2}\right)\right) \mathcal{H}_{j}^{\gamma}(\xi)=\lambda_{j} \mathcal{H}_{j}^{\gamma}(\xi) \tag{9}
\end{equation*}
$$

where

$$
\lambda_{j}=\sum_{i=1}^{d} \frac{\omega_{i}}{\omega} \gamma_{i}^{2}\left(\frac{1}{2}+j_{i}\right) .
$$

By the decomposition of $\varphi^{(l)}$ into a common basis of Hermite functions

$$
\varphi^{(l)}(\xi)=\sum_{j} \varphi_{j}^{(l)} \mathcal{H}_{j}^{\gamma}(\xi)=\sum_{j_{1}} \cdots \sum_{j_{d}} \varphi_{j_{1} \ldots j_{d}}^{(l)} \mathcal{H}_{j_{1}}^{\gamma_{1}}\left(\xi_{1}\right) \cdot \ldots \cdot \mathcal{H}_{j_{d}}^{\gamma_{d}}\left(\xi_{d}\right)
$$

in (5) and (7) and truncating the infinite sums, we get

$$
\begin{align*}
E(\varphi) & =\sum_{l=1}^{\ell}\left[\frac{m}{m_{l}} \sum_{j=0}^{J-1} \lambda_{j}\left(\varphi_{j}^{(l)}\right)^{2}+\right. \\
& +\int_{\mathbb{R}^{d}} D_{l}(\xi)\left(\sum_{j=0}^{J-1} \varphi_{j}^{(l)} \mathcal{H}_{j}^{\gamma}(\xi)\right)^{2} \mathrm{~d} \xi+ \\
& \left.+\frac{1}{2} \sum_{k=1}^{\ell} \vartheta_{l k} \int_{\mathbb{R}^{d}}\left(\sum_{j=0}^{J-1} \varphi_{j}^{(k)} \mathcal{H}_{j}^{\gamma}(\xi)\right)^{2}\left(\sum_{j=0}^{J-1} \varphi_{j}^{(l)} \mathcal{H}_{j}^{\gamma}(\xi)\right)^{2} \mathrm{~d} \xi\right] \rightarrow \min  \tag{10}\\
G_{l}(\varphi) & =1-\frac{1}{N_{l}} \sum_{j=0}^{J-1}\left(\varphi_{j}^{(l)}\right)^{2}=0
\end{align*}
$$

where the notation

$$
\sum_{j=0}^{J-1}=\sum_{j_{1}=0}^{J_{1}-1} \cdots \sum_{j_{d}=0}^{J_{d}-1}
$$

is used. Given the truncation to $J_{i}$ coefficients for the spectral representation along the direction $i$ of $\varphi^{(l)}$, in order to be able to compute exactly the integral corresponding to $\left|\varphi^{(k)}\right|^{2}\left|\varphi^{(l)}\right|^{2}$ in the energy functional in (10), it is necessary to apply a Gaussian quadrature formula relative to the weight $\mathrm{e}^{-2 \gamma_{i} \xi_{i}^{2}}$ with $2 J_{i}-1$ nodes (polynomial exactness up to degree $4 J_{i}-3$ ). In this way, it is not possible to exactly compute the integral relative to the trap potential $D_{l}(\xi)$. Anyway, for a general potential $V_{l}(x)$ it is not possible to have and exact quadrature rule. On the other hand, if $V_{l}(x)$ is harmonic, an integral of type

$$
\begin{aligned}
\int_{\mathbb{R}} \xi_{i}^{2} p_{2 J_{i}-2}\left(\xi_{i}\right) \mathrm{e}^{-\gamma_{i}^{2} \xi_{i}^{2}} \mathrm{~d} \xi_{i} & =\int_{\mathbb{R}} \xi_{i}^{2} p_{2 J_{i}-2}\left(\xi_{i}\right) \mathrm{e}^{\gamma_{i}^{2} \xi_{i}^{2}} \mathrm{e}^{-2 \gamma_{i}^{2} \xi_{i}^{2}} \mathrm{~d} \xi_{i}= \\
& =\int_{\mathbb{R}} \xi_{i}^{2} p_{2 J_{i}-2}\left(\xi_{i}\right) \sum_{k=0}^{J_{i}-2} \frac{\left(\gamma_{i}^{2} \xi_{i}^{2}\right)^{k}}{k!} \mathrm{e}^{-2 \gamma_{i}^{2} \xi_{i}^{2}} \mathrm{~d} \xi_{i}+ \\
& +\int_{\mathbb{R}} \xi_{i}^{2} p_{2 J_{i}-2}\left(\xi_{i}\right) \sum_{k=J_{i}-1}^{\infty} \frac{\left(\gamma_{i}^{2} \xi_{i}^{2}\right)^{k}}{k!} \mathrm{e}^{-2 \gamma_{i}^{2} \xi_{i}^{2}} \mathrm{~d} \xi_{i}
\end{aligned}
$$

has to be computed, where $p_{2 J_{i}-2}(\xi)$ denotes a polynomial of degree $2 J_{i}-2$. With our choice of quadrature nodes and weights, the first part is exactly computed (because of degree $4 J_{i}-4$ ) and the second is $\mathcal{O}\left(1 /\left(J_{i}-1\right)\right.$ !). Quadrature nodes and weights are computed by the Matlab tool provided in [12].

The choice of the scale $\gamma$ is quite important. As suggested in [13], if the support of the solution is contained in $S=\left[-M_{1}, M_{1}\right] \times \ldots \times\left[-M_{d}, M_{d}\right]$, then, given the degrees of approximation $J_{1}, \ldots, J_{d}$, the scale should be chosen in such a way that the convex hull of the quadrature nodes is $S$. Of course, we are improperly using the term "support" as the region where the solution is mainly concentrated, being exponentially decaying outside this region. A rough estimate of $S$ can be obtained when the intra-species coupling constants are large through the Thomas-Fermi approximation, for which the support is really a compact set. In this way, since the maximum of the quadrature nodes along direction $i$ behaves like $\sqrt{2 J_{i}-1} / \gamma_{i}$, it is possible to choose a quite optimal value for $\gamma$. On the other hand, when the potentials
are standard harmonic and the coupling constants are small, it is possible to choose $\gamma$ in order to make vanishing the sum of the $D_{l}$ which appears in the energy functional. In fact, we have

$$
\begin{aligned}
\sum_{l=1}^{\ell} D_{l}(\xi) & =\sum_{l=1}^{\ell}\left(-\frac{m}{m_{l}} \sum_{i=1}^{d} \frac{\omega_{i}}{\omega} \frac{\gamma_{i}^{4}}{2} \xi_{i}^{2}+U_{l}(\xi)\right)= \\
& =\sum_{l=1}^{\ell}\left(-\frac{m}{m_{l}} \sum_{i=1}^{d} \frac{\omega_{i}}{\omega} \frac{\gamma_{i}^{4}}{2} \xi_{i}^{2}+\frac{m_{l}}{m} \sum_{i=1}^{d} \frac{\omega_{l i}^{2}}{\omega \omega_{i}} \frac{\xi_{i}^{2}}{2}\right)= \\
& =\sum_{i=1}^{d} \frac{\omega_{i}}{\omega} \frac{\xi_{i}^{2}}{2}\left(-\gamma_{i}^{4} \sum_{l=1}^{\ell} \frac{m}{m_{l}}+\sum_{l=1}^{\ell} \frac{m_{l}}{m} \frac{\omega_{l i}^{2}}{\omega_{i}^{2}}\right)
\end{aligned}
$$

which is zero if

$$
\begin{equation*}
\gamma_{i}=\sqrt[4]{\frac{\sum_{l=1}^{\ell} \frac{m_{l}}{m} \frac{\omega_{l i}^{2}}{\omega_{i}^{2}}}{\sum_{l=1}^{\ell} \frac{m}{m_{l}}}} \tag{11}
\end{equation*}
$$

This choice, in case of a single component, corresponds to using the eigenfunctions of the harmonic oscillator, with

$$
\gamma_{i}=\sqrt{\frac{\omega_{1 i}}{\omega_{i}}}
$$

and it is our initial suggested choice for $\gamma$.

## 3. Constrained minimization

In order to describe the method used to minimize the energy, we restrict ourselves to the case of one single component, the extension to more than one species being straight forward. The constrained minimization problem (10) takes the form

$$
\begin{align*}
& E(x) \rightarrow \min , \quad x \in \mathbb{R}^{J_{1} \times \ldots \times J_{d}}  \tag{12}\\
& G(x)=0 .
\end{align*}
$$

For the numerical solution of (12) we use a Newton-like method based on SQP (Sequential Quadratic Programming). A detailed description of the SQP method can be found, e.g., in $[14,15]$.

Starting from a given approximation $x^{(k)}$ to the minimizer $x^{\star}$, we consider the quadratic minimization problem $Q\left(x^{(k)}, H^{(k)}\right)$

$$
\begin{equation*}
\nabla E\left(x^{(k)}\right)^{\mathrm{T}} s+\frac{1}{2} s^{\mathrm{T}} H^{(k)} s \rightarrow \min \tag{13a}
\end{equation*}
$$

subject to the linearized constraint

$$
\begin{equation*}
G\left(x^{(k)}\right)+\nabla G\left(x^{(k)}\right)^{\mathrm{T}} s=0, \quad i=1, \ldots, \ell . \tag{13b}
\end{equation*}
$$

The symmetric positive definite matrix $H^{(k)}$ denotes an approximation to the Hessian of the Lagrangian $L\left(x^{(k)}, y^{(k)}\right)=E\left(x^{(k)}\right)+y^{(k)} G\left(x^{(k)}\right), y^{(k)} \in \mathbb{R}$ being the Lagrange multiplier. In order to derive a globally convergent method we need a merit function, that is an additional function that measures the progress from one iterate $x^{(k)}$ to the next one $x^{(k+1)}$ towards the solution $x^{\star}$. Among the several possibilities, we take the so called exact penalty function

$$
\begin{equation*}
P(x)=E(x)+r|G(x)| \tag{14}
\end{equation*}
$$

with an appropriate parameter $r>0$. In [16] Han showed that the solution $s^{(k)}$ of (13) is a descent direction of (14), if $H^{(k)}$ is positive definite and the corresponding Lagrange multiplier $y^{(k)}$ is bounded by $r$. In order to find an appropriate step length $\lambda_{k}$ satisfying

$$
P\left(x^{(k)}+\lambda_{k} s^{(k)}\right)<P\left(x^{(k)}\right),
$$

we employ a backtracking line-search strategy as described in [17] and define the new approximation $x^{(k+1)}$ by

$$
x^{(k+1)}=x^{(k)}+\lambda_{k} s^{(k)} .
$$

The convergence properties of the algorithm can be found in [10], where it is shown that, under mild assumptions on $E$, on the sequence $H^{(k)}$ and $r$ the method is globally convergent.

In order to apply the just described method to our constrained minimization problem we have to specify the choice of $H^{(k)}$. The standard choice $H^{(k)}=\nabla_{x x}^{2} L\left(x^{(k)}, y^{(k)}\right)$ is, from a computational point of view, very unattractive because it leads to the solution of full and, especially in higher dimensions, large linear systems, which are the bottlenecks of such methods. In order to end up with a sparse matrix we take only the main diagonal of
$\nabla_{x x}^{2} L\left(x^{(k)}, y^{(k)}\right)$. In principle, the matrix could be not a positive definite matrix and should be modified, taking the absolute values of the entries and replacing all values whose magnitude are smaller than a prescribed threshold by 1 , in order to prevent the matrix to become close to singular. Finally, it is possible to scale the matrix in order to avoid undesired large steps resulting in a large number of reductions in the line-search procedure. Let us mention that our numerical experiments showed that the modifications above were never needed, the values remained positive and bounded away form zero and the step length were always reasonable.

We have not specified yet how we choose appropriate starting values for the minimization procedure. To this end let us recall that for a standard harmonic potential and zero coupling constant we can express the ground state exactly using the Hermite spectral decomposition. Hence the idea is to start with this setting and to solve several related problems, using a standard continuation method (see, e.g., [18]), to reach the desired parameters. Let us describe this in more detail. Instead of considering problem (1), we consider

$$
\left\{\begin{array}{l}
\mathrm{i} \partial_{\tau} \psi=\left(\sum_{i=1}^{d} \frac{\omega_{i}}{\omega}\left(-\frac{\partial_{\xi_{i}}^{2}}{2}+\frac{\gamma_{i}^{4}}{2} \xi_{i}^{2}\right)+\hat{\rho} D+\hat{\vartheta}|\psi|^{2}\right) \psi, \\
\|\psi\|_{L^{2}}^{2}=N
\end{array}\right.
$$

where $\hat{\rho}$ and $\hat{\vartheta}$ are used as continuation parameters. We start with $\hat{\rho}=\hat{\vartheta}=0$ and increase these values step by step until $\hat{\rho}=1$ and $\hat{\vartheta}=\vartheta$. For the case $\hat{\rho}=\hat{\vartheta}=0$ we know the exact solution, hence no starting values are needed; for the other problems we use as starting values the ground state of the previous problem. The error estimate is given by the difference of the chemical potential and the Lagrange multipliers divided by $N$.

These considerations allow us to minimize the energy functional in a fast and efficient way.

## 4. Description of the programs

### 4.1. Common functions

### 4.1.1. init

This function precomputes the initial values for the solution, the continuation parameters and the Hermite functions and corresponding quadrature nodes and weights.

The initial value for $\varphi_{l}(\xi)$ is $\mathcal{H}_{0}^{\gamma}(\xi)$, which, in the single component case with the suggested values for $\gamma(11)$, corresponds to the the ground state solution in the linear case with standard harmonic potential. For the same reason, the initial value for $\eta_{l}$ is the chemical potential $\sum_{i=1}^{d} \frac{\omega_{l i}}{2 \omega}$ multiplied by $N_{l}$. We use

$$
\frac{N_{l}}{N_{l}+\int_{\mathbb{R}^{d}} D_{l}(\xi)\left(\mathcal{H}_{0}^{\gamma}(\xi)\right)^{2} \mathrm{~d} \xi} .
$$

as the initial value for the continuation parameter $\hat{\rho}_{l}$. This choice depends on the given and the standard harmonic potential. If the potentials are very close to each other, the corresponding initial value for $\rho_{l}$ is chosen close to 1. Otherwise, it is smaller. As initial value for the coupling constants $\hat{\theta}_{l k}$ we take

$$
\min \left\{\theta_{l k}, \frac{1}{N_{k}}\right\} .
$$

### 4.1.2. groundstate

This function computes the ground state of a system of Gross-Pitaevskii equations, through a continuation technique, using the minimization approach described in Section 3. In particular, it sets the tolerance and the maximum number of iterations.

### 4.1.3. minimize

This function computes the ground state for the actual setting of the continuation parameters using the method of SQP.

### 4.1.4. linesearch

This function computes the step length for a given search direction in order to reduce the merit function.

### 4.1.5. newton

This function computes the minimum for a constrained quadratic minimization problem. In particular, it computes the search direction for the actual step in the method of SQP.

### 4.1.6. jacobian

Computes the gradient of the Lagrange function and the gradient of the exact penalty function.

### 4.1.7. linsolv

This function solves the linear systems arising during the application of the modified Newton method in an efficient way.

### 4.1.8. getscales

This function allows to choose the different ways to normalize the equations described in Section 2. Moreover, it sets the value of $\gamma$, according to the suggested value (11).

### 4.2. Functions for the three-dimensional case

### 4.2.1. GSGPEs3d

This is a driver function to compute the ground state of the full threedimensional Gross-Pitaevskii equation

$$
\left\{\begin{array}{l}
\mathrm{i} \hbar \partial_{t} \Psi(x, t)=\left(-\frac{\hbar^{2}}{2 m} \Delta+V(x)+\hbar^{2} g|\Psi(x, t)|^{2}\right) \Psi(x, t) \\
\|\Psi(\cdot, 0)\|_{L^{2}}^{2}=N
\end{array}\right.
$$

where $m=1.44 \cdot 10^{-25} \mathrm{~kg}$ is the atomic mass of ${ }^{87} \mathrm{Rb}, N=10^{4}, V(x)$ is the standard harmonic potential

$$
V(x)=\frac{m}{2}\left(\omega_{1}^{2} x_{1}^{2}+\omega_{2}^{2} x_{2}^{2}+\omega_{3}^{2} x_{3}^{2}\right), \quad \omega_{1}=\omega_{2}=\omega_{3} / \sqrt{8}=2 \pi \times 90 \mathrm{~Hz}
$$

and $g=4 \pi \sigma / m, \sigma=5.62 \cdot 10^{-9} \mathrm{~m}$. With these choices, the driver reproduces the test run output in [4], taking into account of the different normalization of the $L^{2}$ norm to $N$ instead of 1 . The number of Hermite functions is set to 40 for each spatial dimension. The values of the parameters and the definition of the potential are set inside the function as follows:

```
%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%
%%% USER DEFINED PARAMETERS %%%
%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%
% Number of components
ell = 1;
% Number of Hermite functions in x and y direction
J = [40, 40, 40];
h = hbar;
% Atomic masses of the species (87Rb)
```

```
m = 1.44e-25;
% Number of particle of the species
N = 1e4;
% Frequency of the harmonic part of the potential
omega = [2*pi, 2*pi, 2*sqrt(8)*pi]*90;
% Scattering length
sigma = 368.8/(4*pi*sqrt(m*omega(1)*omega(2)/h/omega(3)))/N;
% Scale of Hermite functions (see getscales.m)
[gamma,omegai,omegabar,mbar] = getscales(m,omega);
% Function name of the potential
potential{1} = @potential1;
%%% PARAMETERS FOR THE PLOT
% x range (used only for the evaluation).
% The y and z ranges are equal to the x range
% (but can be modified inside function plots).
xmin = -4;
xmax = 4;
% Resolution of the surface (only used for the plot)
M = 201;
\%\%\%\%\%\%\%\%\%\%\%\%\%\%\%\%\%\%\%\%\%\%\%\%\%\%\%\%\%
\%\%\% POTENTIAL FUNCTION \% \% \%
\%\%\%\%\%\%\%\%\%\%\%\%\%\%\%\%\%\%\%\%\%\%\%\%\%\%\%\%\%
function \(f=\) potential1( \(x, y, z, m, o m e g a)\)
\% Potential V1 is a function of the coordinates \(x, y, z\),
\(\%\) the mass \(m\) and the harmonic part frequency omega.
\% It may depend also on other local parameters.
\% possible center of displacement
\(\mathrm{x} 0=0\);
y0 = 0 ;
z0 = 0;
\% possible rotation
Omega = 0;
\(\mathrm{f}=\mathrm{m} *\left((\operatorname{omega}(1) *(\cos (0 \mathrm{mega}) *(\mathrm{x}-\mathrm{x} 0)+\sin (\right.\) Omega \() *(\mathrm{y}-\mathrm{y} 0))) .{ }^{\wedge} 2+\ldots\)
(omega (2) \(*(\sin (0 m e g a) *(x-x 0)-\cos (0 m e g a) *(y-y 0))) . \wedge 2+\ldots\)
(omega (3) * (z-z0)) . 2 ) /2;
```

```
%%%%%%%%%%%%%%%%%%%%%
%%% OUTPUT DATA %%%
%%%%%%%%%%%%%%%%%%%%%
% The output gs is a structure containing:
% gs.h = Dirac constant
% gs.m = Atomic mass of the species
% gs.N = Number of particles
% gs.sigma = Scattering length
% gs.omega = Frequency of the harmonic part of the potential
% gs.phis{1} = Hermite coefficients of the ground state
% gs.potential{1} = Potential function
% gs.mu = Chemical potential of the ground state
% gs.energy = Energy of the ground state
```

In case of a Vector Gross-Pitaevskii Equation ( $\ell>1$ ), m, N, omega and sigma are arrays, see the two-dimensional example in Section 4.3.1.

### 4.2.2. plothermite3d

Given the coefficients $\left\{\varphi_{j}\right\}$ and a Cartesian grid of points, it computes the values of the Hermite spectral representation

$$
\sum_{j=0}^{J-1} \varphi_{j} \mathcal{H}_{j}^{\gamma}(\xi)
$$

at the grid points.

### 4.2.3. real2spectral3d

Given the values of a function $\varphi^{(l)}(\xi)$ at the quadrature nodes of the Gaussian formula, it computes the corresponding coefficients in the Hermite spectral representation.

### 4.2.4. phirw3d

Given the Hermite coefficients of the functions $\varphi^{(l)}(\xi), l=1, \ldots, \ell$, it computes the corresponding values at the quadrature nodes of the Gaussian formula.

### 4.3. Functions for the two-dimensional case

Here we comment the driver function GSGPEs2d, the remaining functions for the two-dimensional case being equivalent to the functions described in sections 4.2.2-4.2.4 for the three-dimensional case.

### 4.3.1. GSGPEs2d

This is a driver function to compute the ground state of a system of $\ell=3$ two-dimensional Gross-Pitaevskii equations. The parameters are as follows: $m_{1}=m_{2}=m_{3}=1.44 \cdot 10^{-25} \mathrm{~kg}, N_{1}=N_{2}=N_{3}=10^{7}, g_{l k}=$ $2 \pi \sigma_{l k}\left(m_{l}+m_{k}\right) /\left(m_{l} m_{k}\right), \sigma_{l k}=10^{-6}, l \neq k$ and $\sigma_{l l}=10^{-7}$. The potentials are

$$
\begin{aligned}
& V_{1}\left(x_{1}, x_{2}\right)=\frac{m_{1}}{2}\left[\omega_{11}^{2}\left(x-x_{0}\right)^{2}+\omega_{12}^{2} y^{2}\right] \\
& V_{2}\left(x_{1}, x_{2}\right)=\frac{m_{2}}{2}\left[\omega_{21}^{2}(x \cos \Omega+y \sin \Omega)^{2}+\omega_{22}^{2}(x \sin \Omega-y \cos \Omega)^{2}\right] \\
& V_{3}\left(x_{1}, x_{2}\right)=\frac{m_{3}}{2}\left[\omega_{31}^{2}\left(x+x_{0}\right)^{2}+\omega_{32}^{2} y^{2}\right]
\end{aligned}
$$

with

$$
\left[\begin{array}{cc}
\omega_{11} & \omega_{12} \\
\omega_{21} & \omega_{22} \\
\omega_{31} & \omega_{32}
\end{array}\right]=\left[\begin{array}{cc}
\frac{3}{2} \pi & \pi \\
\pi & 2 \pi \\
\frac{3}{2} \pi & \pi
\end{array}\right] \mathrm{Hz}, \quad x_{0}=10^{-5} \mathrm{~m}, \quad \Omega=\frac{\pi}{4} .
$$

The number of Hermite functions is set to 100 for each spatial direction. The values of the parameters and the definition of the potential are set inside the function as follows:
$\% \% \% \% \% \% \% \% \% \% \% \% \% \% \% \% \% \% \% \% \% \% \% \% \% \% \% \% \%$
$\% \% \%$ USER DEFINED PARAMETERS \% \% \%
\%\%\%\%\%\%\%\%\%\%\%\%\%\%\%\%\%\%\%\%\%\%\%\%\%\%\%\%\%\%\%\%\%\%\%
\% Number of components
ell = 3;
\% Number of Hermite functions in x and y direction
$\mathrm{J}=[100,100]$;
h = hbar;
\% Atomic masses of each species (87Rb)
$\mathrm{m}=$ [1.44e-25; 1.44e-25; 1.44e-25];
$\%$ Number of particles of each species
$\mathrm{N}=$ [1e7; 1e7; 1e7];
\% Frequencies of the harmonic part of the potentials

```
omega = [1.5*pi, pi;
                pi, 2*pi;
    1.5*pi, pi];
% Scattering lengths
sigma = [1e-7, 1e-6, 1e-6;
    1e-6, 1e-7, 1e-6;
    1e-6, 1e-6, 1e-7];
% Scale of Hermite functions (see getscales.m)
[gamma,omegai,omegabar,mbar] = getscales(m,omega);
% Function names of the potentials
potential{1} = @potential1;
potential{2} = @potential2;
potential{3} = @potential3;
%%% PARAMETERS FOR THE PLOT
% x range (used only for the plot).
% The y range is equal to the x range
% (but can be modified inside function plots).
% The (function value) range is automatic.
xmin = -5;
xmax = 5;
% Resolution of the surface (only used for the plot)
M = 101;
\%\%\%\%\%\%\%\%\%\%\%\%\%\%\%\%\%\%\%\%\%\%\%\%\%\%\%\%\%
%%% POTENTIAL FUNCTIONS %%%
%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%
function z = potential1(x,y,m,omega)
% Potential V1 is a function of the coordinates x,y,
% the mass m and the harmonic part frequency omega.
% It may depend also on other local parameters.
% center displacement
x0 = -1e-5;
y0 = 0;
% rotation
Omega = 0;
z = m*((omega(1)*(cos(0mega)*(x-x0)+\operatorname{sin}(0mega)*(y-y0))).^2+...
```

```
(omega(2)*(sin(0mega)*(x-x0)-cos(0mega)*(y-y0))). ^2)/2;
function z = potential2(x,y,m,omega)
% Potential V2 is a function of the coordinates x,y,
% the mass m and the harmonic part frequency omega.
% It may depend also on other local parameters.
% center displacement
x0 = 0;
y0 = 0;
% rotation
Omega = pi/4;
z = m*((omega(1)*(cos(0mega)*(x-x0)+sin(Omega)*(y-y0))).^2+...
(omega(2)*(sin(0mega)*(x-x0) - cos(0mega)*(y-y0))).^2)/2;
function z = potential3(x,y,m,omega)
% Potential V3 is a function of the coordinates x,y,
% the mass m and the harmonic part frequency omega.
% It may depend also on other local parameters.
% center displacement
x0 = 1e-5;
y0 = 0;
% rotation
Omega = 0;
z = m*((omega(1)*(cos(0mega)*(x-x0)+sin(0mega)*(y-y0))).^ 2+....
(omega(2)*(sin(0mega)*(x-x0) -cos(0mega)*(y-y0))).^2)/2;
%%%%%%%%%%%%%%%%%%%%%%
%%% OUTPUT DATA %%%
%%%%%%%%%%%%%%%%%%%%%
% The output gs is a structure containing:
% gs.h = Dirac constant
% gs.m = Atomic masses of each species
% gs.N = Number of particles of each species
% gs.sigma = Scattering lenghts of each species
% gs.omega = Frequency of the harmonic part of the potentials
% gs.phis{1:ell} = Hermite coefficients of the ground state
```

\% gs.potential\{1:ell\} = Potential functions
$\%$ gs.mu $=$ Chemical potentials of the ground state
$\%$ gs.energy = Energy of the ground state

### 4.4. Functions for the one-dimensional case

Here we comment the driver function GSGPE1d, the remaining functions for the one-dimensional case being equivalent to the functions described in sections 4.2.2-4.2.4 for the three-dimensional case.

### 4.4.1. GSGPEs1d

This is a driver function to compute the ground state of a system of $\ell=2$ one-dimensional Gross-Pitaevskii equations. The parameters are as follows: $m_{1}=m_{2}=1.44 \cdot 10^{-25} \mathrm{~kg}, N_{1}=N_{2}=10^{7}, g_{l k}=2 \pi \sigma_{l k}\left(m_{l}+m_{k}\right) /\left(m_{l} m_{k}\right)$, $\sigma_{l k}=10^{-2} \mathrm{~m}^{-1}$. The potentials are

$$
V_{1}\left(x_{1}\right)=\frac{m_{1}}{2} \omega_{11}^{2}\left(x-x_{0}\right)^{2}, \quad V_{2}\left(x_{1}\right)=\frac{m_{2}}{2} \omega_{21}^{2}\left(x+x_{0}\right)^{2}
$$

with $\omega_{11}=\omega_{21}=\pi \mathrm{Hz}$ and $x_{0}=10^{-5} \mathrm{~m}$. The number of Hermite functions is set to 100 . The values of the parameters and the definition of the potential are set inside the function as follows:

```
%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%
%%% USER DEFINED PARAMETERS %%%
%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%
% Number of components
ell = 2;
% Number of Hermite functions in x direction
J = 100;
h = hbar;
% Atomic masses of each species (87Rb)
m = [1.44e-25; 1.44e-25];
% Number of particles of each species
N = [1e7; 1e7];
% Frequencies of the harmonic part of the potentials
omega = [pi;
    pi];
% Scattering lengths of each species
sigma = [1e-2, 1e-2;
```

```
    1e-2, 1e-2];
% Scale of Hermite functions (see getscales.m)
[gamma,omegai,omegabar,mbar] = getscales(m,omega);
% Function names of the potentials
potential{1} = @potential1;
potential{2} = @potential2;
%%% PARAMETERS FOR THE PLOT
% x range (used only for the plot).
% The (function value) range is automatic.
xmin = -10;
xmax = 10;
% How much fine is the surface (only used for the plot)
M = 101;
%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%
%%% POTENTIAL FUNCTIONS %%%
%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%
function V = potential1(x,m,omega)
% Potential V1 is a function of the coordinate x,
% the mass m and the harmonic part frequency omega.
% It may depend also on other local parameters.
% center displacement
x0 = 1e-5;
V = m*omega^2* (x-x0).^2/2;
function V = potential2(x,m,omega)
% Potential V2 is a function of the coordinate x,
% the mass m and the harmonic part frequency omega.
% It may depend also on other local parameters.
% center displacement
x0 = -1e-5;
V = m*omega^2* (x-x0).^2/2;
%%%%%%%%%%%%%%%%%%%%%%
%%% OUTPUT DATA %%%
```

\%\%\%\%\%\%\%\%\%\%\%\%\%\%\%\%\%\%\%\%\%\%
\% The output gs is a structure containing:
\% gs.h = Dirac constant
$\%$ gs.m = Atomic masses of each species
$\%$ gs.N = Number of particles of each species
$\%$ gs.sigma $=$ Scattering lenghts of each species
$\%$ gs.omega $=$ Frequency of the harmonic part of the potentials
\% gs.phis\{1:ell\} = Hermite coefficients of the ground state
\% gs.potential\{1:ell\} = Potential functions
$\%$ gs.mu $=$ Chemical potentials of the ground state
\% gs.energy = Energy of the ground state

## 5. Acknowledgments

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## Appendix A. Test run output

Considering the driver function GSGPEs3d described in Section 4.2.1, the output will look like

```
>> tic,GSGPEs3d,toc
Iteration 1 in the continuation method
Iteration 2 in the continuation method
Iteration 3 in the continuation method
[...]
Iteration 27 in the continuation method
Iteration 28 in the continuation method
Iteration 29 in the continuation method
Computing the ground state
mu and energy as in test run output [DC07]
mu =
    3.9006
E =
    2.8752
```

```
ans =
```

```
            h: 1.0546e-34
```

            h: 1.0546e-34
            m: 1.4400e-25
            m: 1.4400e-25
            N: 10000
            N: 10000
        sigma: 5.6169e-09
        sigma: 5.6169e-09
        omega: [565.4867 565.4867 1.5994e+03]
        omega: [565.4867 565.4867 1.5994e+03]
        phis: {[40x40x40 double]}
        phis: {[40x40x40 double]}
    potential: {[1x1 function_handle]}
    potential: {[1x1 function_handle]}
        mu: 6.5792e-31
        mu: 6.5792e-31
    energy: 4.8496e-27
    energy: 4.8496e-27
    Elapsed time is 30.527741 seconds.

```
Elapsed time is 30.527741 seconds.
```

The elapsed time is measured with Matlab 7.6 .0 (R2008a) on a 2.20 GHz Intel Core2 Duo.

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