Stability and instability of solitons in inhomogeneous media

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Motivation



• Light propagation in a nonlinear medium

-z is the direction of propagation

- transverse coordinate $\vec{x} = (x_1, \dots, x_d), d = 1, 2, 3$

• Look for solitons – waves that maintain their shape along the propagation in z

Solitons

- Appear in
 - Nonlinear optics
 - Cold atoms Bose-Einstein Condensation (BEC)
 - Solid state
 - Water waves
 - Plasma physics
- Applications communications, quantum computing, ...

Soliton stability

• Ideally – get same soliton at the other end



 In practice, soliton must be stable (robust) under perturbations
 E field



Stability analysis

- KEY question is the soliton stable?
 hundreds of papers...
- Typical answer yes (stable)/no (unstable)
 What is the instability dynamics?
- In this talk, a different approach
 - Qualitative approach: characterize instability dynamics
 - Quantitative approach: quantify strength of stability/instability

Outline of the talk

- Solitons in Nonlinear Schrödinger (NLS) Eq.
- Stability theory
- Qualitative approach
- Quantitative approach

Paraxial propagation – NLS model



- A amplitude of electric field
- Initial condition: $A(z=0, \vec{x}) = A_0(\vec{x})$
 - z is a "time"-like coordinate
- Competition of diffraction $(\nabla^2 = \partial_{x_1}^2 + \dots + \partial_{x_d}^2)$ and focusing nonlinearity (F)

Typical (self-) focusing nonlinearities

$$iA_{z}(z, \vec{x}) + \nabla^{2}A + F(|A|^{2})A = 0$$
$$n = n_{0} + F(|A|^{2})$$

• Cubic (Kerr) nonlinearity F(|A|)

$$F(|A|^2) = |A|^2$$

- Cubic-quintic nonlinearity
- $F(|A|^2) = |A|^2 \gamma |A|^4$

$$F(|A|^2) = \frac{|A|^2}{1 + \gamma |A|^2}$$

• Saturable nonlinearity

Physical configurations – slab/planar waveguide

$$iA_{z}(z, x) + \underbrace{A_{xx}}_{diffraction} + \underbrace{F(|A|^{2})A}_{nonlinearity} = 0$$

- $\vec{x} = x$, d = 1
- no dynamics in y direction
- 1+1 dimensions (x,z)



Physical configurations – bulk medium

$$iA_{z}(z, x, y) + \underbrace{\nabla^{2}A}_{diffraction} + \underbrace{F(|A|^{2})A}_{nonlinearity} = 0$$

- $\vec{x} = (x, y), \quad d = 2$
- 2+1 dimensions (x+y,z)



Physical configurations – pulses in bulk medium

$$iA_{z}(z, x, y, t) + \underbrace{\nabla^{2} A}_{diffraction} - \underbrace{\beta_{2} A_{tt}}_{dispersion} + \underbrace{F(|A|^{2}) A}_{nonlinearity} = 0$$

• $\vec{x} = (x, y, t), \quad d = 3$

- $\beta_2 < 0$, anomalous group velocity dispersion (GVD)
- 3+1 dimensions (x+y+t,z)
- Spatio-temporal soliton = "Light bullets"

Eq. for solitons

$$iA_{z}(z, \vec{x}) + \nabla^{2}A + F(|A|^{2})A = 0$$

• Solitons are of the form



$$A(\boldsymbol{z}, \boldsymbol{\bar{x}}) = e^{i\boldsymbol{v}\boldsymbol{z}}\boldsymbol{u}(\boldsymbol{\bar{x}}; \boldsymbol{v}), \quad \nabla^2 \boldsymbol{u}(\boldsymbol{\bar{x}}; \boldsymbol{v}) + F(\boldsymbol{u}^2)\boldsymbol{u} - \boldsymbol{v}\boldsymbol{u} = 0$$

- Do not change their shape during propagation (in z)
- Exhibit perfect balance between diffraction and nonlinearity

Example – 1D solitons in a Kerr medium

$$iA_{z}(z, x) + A_{xx} + |A|^{2}A_{Kerr(cubic)} = 0$$

Kerr(cubic)
nonlinearity

$$A(\boldsymbol{z},\boldsymbol{x}) = e^{i\boldsymbol{v}\boldsymbol{z}}\boldsymbol{u}(\boldsymbol{x};\boldsymbol{v}), \quad \nabla^2\boldsymbol{u}(\boldsymbol{x};\boldsymbol{v}) + \boldsymbol{u}^3 - \boldsymbol{v}\boldsymbol{u} = 0$$

- Explicit solution $u(x;v) = \sqrt{2v} \operatorname{sech}(\sqrt{v}x)$
- *V* (propagation const.) proportional to
 amplitude
 - inverse width



Outline of the talk

- Solitons in Nonlinear Schrödinger Eq.
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- Quantitative approach

Stability theory

• Vakhitov-Kolokolov (1973): necessary condition for stability of

$$A = e^{i\nu z} u(\vec{x}, \nu)$$

is the slope condition

$$\frac{\partial P(\nu)}{\partial \nu} > 0, \qquad \underbrace{P(\nu) = \int u^2(\vec{x};\nu) \, d\vec{x}}_{soliton \ power}$$

Example: homogeneous Kerr medium

•
$$P(v) = \int u^2(\vec{x}; v) d\vec{x} = C(d)v^{\frac{2-d}{2}}$$



Stability in a d=1 Kerr medium

$$A(z = 0, x) = (1 + 0.05) \underbrace{\sqrt{2\nu} \operatorname{sech}(\sqrt{\nu} x)}_{u(x)}$$

• Incident beam is a perturbed d=1 soliton



- Solution stays close to the soliton
- 1D Solitons are stable!

Instability in a d=2 Kerr medium

- Incident beam is a perturbed d=2 soliton
- A(z=0) = (1+0.02)u(x, y)



- collapse at a finite distance!
- 2D Solitons are unstable

- Vakhitov-Kolokolov (1973): Slope condition is necessary for stability
- Is it also sufficient?

Rigorous stability theory (u>0)

- Weinstein (1985-6), Grillakis, Shatah, Strauss (1987-9):
 - 1. Slope (VK) condition
 - 2. Spectral condition: the operator

$$L_{+} = -\nabla^{2} + \nu - G(u^{2})$$

must have only one negative eigenvalue

• Two conditions are necessary and sufficient for stability

Spectrum of L₊



- Only one negative eigenvalue λ_{min}
- Spectral condition is satisfied

Summary - stability in homogeneous medium

- Spectral condition is always satisfied
- Stability determined by slope (VK) condition

$$\frac{\partial P(\nu)}{\partial \nu} > 0, \qquad \underbrace{P(\nu) = \int u^2(\vec{x};\nu) \, d\vec{x}}_{soliton \ power}$$

Inhomogeneous media

Light propagation in inhomogeneous medium

- Since late 1980's: interest in inhomogeneous media
 - E. Yablonovitch, S. John (1986) photonic crystals
 - Christodoulides & Joseph (1988) discrete solitons
- Goals:
 - Stabilize beams in high dimensions ("Light bullets")
 - Applications communications (switching, routing, ...)

Inhomogeneous media

Varying linear refractive index

 Waveguide arrays / photonic lattices

$$n = n_0(z) + n_2 |A|^2$$
 $n = n_0(x) + n_2 |A|^2$





Inhomogeneous media

Varying nonlinear refractive index
 Novel materials

$$n = n_0 + n_2(z) |A|^2$$
 $n = n_0 + n_2(x) |A|^2$





NLS in inhomogeneous media

- This study modulation in \vec{x} only
- Refractive index = Potential



NLS in inhomogeneous media

- This study modulation in \vec{x} only
- Refractive index = Potential



 $iA_{z}(z, \vec{x}) + \nabla^{2}A + (1 - V_{nl}(\vec{x}))F(|A|^{2})A - V_{l}(\vec{x})A = 0$

- arbitrary potentials (V_{nl}, V_l)
 - periodic/disordered potentials, periodic potentials with defects, single/multi-waveguide potentials etc.
- any nonlinearity F
- any dimension d

Inhomogeneities in BEC

• Same equation (Gross-Pitaevskii) in BEC

 $iA_{t}(t,\vec{x}) + \nabla^{2}A + (1 - V_{nl}(\vec{x}))F(|A|^{2})A - V_{l}(\vec{x})A = 0$

- Dynamics in time (not z)
- $\vec{x} = (x, y, z), \ \vec{x} = (x, y), \ \vec{x} = x$
- Inhomogeneities created by
 - Magnetic traps
 - Feshbach resonance
 - Optical lattices

How do inhomogeneities affect stability?

"Applied" approach	Rigorous approach
 Slope (VK) condition Numerics Ignore spectral condition 	 Slope (VK) condition Spectral condition L^(V)₊ = L₊ + V_{nl}(x)G(A ²) + V_l(x)

Typical result – soliton stable (yes)/unstable (no)

Qualitative approach

- Characterize the instability dynamics
- Key observation: instability dynamics depends on which condition is violated

- Look at each condition separately

• Results for ground state solitons only (u>0)

Outline of the talk

- Solitons in Nonlinear Schrödinger Eq.
- Stability theory
- Qualitative approach
 - Slope condition
 - Spectral condition
- Quantitative approach

Instability due to violation of **slope** condition

Violation of slope condition



z

- d=2 homogeneous Kerr medium
 - -P(v) = Const
 - Slope = 0, i.e., instability

$$- A(z=0) = (1+0.02)u(x, y)$$

• Collapse



• Total diffraction

Violation of slope condition – cont.

power


Violation of slope condition – cont.

Conclusion: violation of slope condition → focusing instability



Instability due to violation of **spectral condition**

Spectral condition

$$A(z,\vec{x}) = e^{i\nu z}u(\vec{x}), \quad u > 0$$

• The operator

 $\lambda_{-} < 0$

$$L_{+}^{(V)} = -\nabla^{2} + \nu - (1 - V_{nl}(\vec{x}))G(u^{2})u + V_{l}(\vec{x})$$

must have only one negative eigenvalue

• No potential $(L_{+}^{(V)} = L_{+})$: spectral condition satisfied 0 V

continuous spectrum

Spectral condition – cont.



- With potential:
 - $\lambda_{\min}^{(V)}$ remains negative
 - continuous spectrum remains positive
 - only $\lambda_0^{(V)}$ can become negative
- Spectral condition determined by $\lambda_0^{(V)}$
- Spectral condition not automatically satisfied

Generic families of solitons



Sign of $\lambda_0^{(V)}$

• Numerical/asymptotic/analytic observation

 $\lambda_0^{(V)} > 0$ for solitons at a lattice min. (potential well) spectral condition satisfied



Sign of $\lambda_0^{(V)}$

• Numerical/asymptotic/analytic observation

 $\lambda_0^{(V)} > 0$ for solitons at a lattice min. (potential well) spectral condition satisfied



 $\lambda_0^{(V)} < 0$ for solitons at a lattice max. (potential barrier) spectral condition violated



Physical intuition

- Stability only at potential min. solitons are more "comfortable" at a potential min. (well) than at a potential max. (barrier)
 - stay near potential min.
 - tend to move from potential max. to potential min.
- Different type of instability
 - Lateral location rather width

Numerical demonstration

Input beam: $A(z = 0, x) = u(x - \delta)$

"Center of mass":

- stays at lattice min.
- lateral stability



• Soliton centered at a lattice max.

 $\langle x \rangle = \int x |A|^2$

moves from lattice max.
 to lattice min.

shift

- drift instability



Conclusion: violation of spectral condition → drift instability



• Eigenfunction associated with $\lambda_0^{(V)}$ is odd



• Eigenfunction associated with $\lambda_0^{(V)}$ is odd



- Eigenfunction associated with $\lambda_0^{(V)}$ is odd
- Its growth causes lateral shift of beam center



- Eigenfunction associated with $\lambda_0^{(V)}$ is odd
- Its growth causes lateral shift of beam center



Qualitative approach – summary

- Characterization of instabilities
 - Violation of slope condition \longrightarrow focusing instability
 - Violation of **spectral** condition *—* **→** drift instability
- Distinction between instabilities is useful for more complex lattices



• Created experimentally by optical induction



- Created experimentally by optical induction
- Consider solitons centered at a shallow local maximum











soliton centered at a lattice max.





soliton centered at a lattice max.



soliton centered at a lattice max.





soliton centered at a lattice max.



soliton centered at a lattice max.



Drift instability





soliton centered at a lattice max.



soliton centered at a lattice max.









soliton centered at a lattice max.



soliton centered at a lattice max.









• Narrow solitons: centered at a lattice max.



Wide solitons: effectively centered at a lattice max. min.







Stability



• Narrow solitons: centered at a lattice max.



Wide solitons: effectively centered at a lattice max. min.



At which width is the transition between drift instability and stability?



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• Narrow solitons: centered at a lattice max.





• Narrow solitons: centered at a lattice max.



Conclusion

- Dynamics "deciphered" using the qualitative approach
 - "effective centering" determines violation/satisfaction of spectral condition
 - In turn, determines dynamics of "center of mass"
 - Dynamics is determined by slope condition

Outline of the talk

- NLS and solitons review
- Stability theory
- Qualitative approach

 Slope condition width instability
 Spectral condition drift instability
- Quantitative approach

Motivation: 2d nonlinear lattices

$$iA_{z}(z, x, y) + \nabla^{2}A + (1 - V_{nl}(x, y)) |A|^{2} A = 0$$

- Can the nonlinear potential stabilize the solitons?
 - spectral condition satisfied only at potential min.
 - slope condition satisfied only for
 - narrow solitons
 - specially designed potential

Narrow solitons in 2d nonlinear lattices

- u(x,y) is a stable narrow soliton
- Test stability of u(x,y) numerically:

- add extremely small perturbation

$$A(z = 0, x, y) = 1.0001u(x, y)$$

collapse instability!



Narrow solitons in 2d nonlinear lattices

- u(x,y) is a stable narrow soliton
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collapse instability!





Strength of stability

- Slope = $0 \longrightarrow$ instability
- Slope > 0 \longrightarrow stability

- What happens for a very small positive slope?

- Strength of stability determined by magnitude of slope
 - small slope leads to weak stabilization
 - stronger stability for larger slope

Strength of stability: nonlinear lattices

- Fixed input beam A(z=0) = 1.0001u(x, y)
- Change lattice

- slope = 0.01 (stable)



Strength of stability: nonlinear lattices

- Fixed input beam A(z=0) = 1.0001u(x, y)
- Change lattice
 - slope = 0.01 (stable)
 - slope = 0.006 (less stable)



Strength of stability: nonlinear lattices

- Fixed input beam A(z=0) = 1.0001u(x, y)
- Change lattice
 - slope = 0.01 (stable)
 - slope = 0.006 (less stable)
 - slope = 0.002 (unstable)


Strength of stability: nonlinear lattices

- Fixed input beam A(z=0) = 1.0001u(x, y)
- Change lattice
 - slope = 0.01 (stable)
 - slope = 0.006 (less stable)
 - slope = 0.002 (unstable)
 - slope = 0.0002 (even more unstable)



Strength of stability: nonlinear lattices

- Fixed input beam A(z=0) = 1.0001u(x, y)
- Change lattice
 - slope = 0.01 (stable)
 - slope = 0.006 (less stable)
 - slope = 0.002 (unstable)
 - slope = 0.0002 (even more unstable)
- Strength of stability is determined by magnitude of slope



Narrow solitons in 2d nonlinear lattices

- Original soliton was weakly stable
 - Slope = 0.01

A(z = 0) = 1.0001u(x, y)



Narrow solitons in 2d nonlinear lattices

- Original soliton was weakly stable
 - Slope = 0.01
 - A(z = 0) = 1.0001u(x, y)

 $A(z=0) = 1.00004 \, u(x, y)$



- Stability for a smaller perturbation
- Soliton is "theoretically" stable, but "practically" unstable

- "Old" approach check only sign of slope
- "New" quantitative approach check also the **magnitude** of the slope.

Slope condition: "old" approach

Discontinuous transition between stability and instability



Slope condition: quantitative approach

Continuous transition between stability and instability



Spectral condition: "old" approach

Discontinuous transition between stability and instability



Spectral condition: quantitative approach

Continuous transition between stability and instability



Spectral condition: quantitative approach

Continuous transition between stability and instability



Narrow solitons

soliton

• $\mathcal{E} =$ soliton width/potential period <<1

- Can use perturbation analysis!
- Expand potential as $V(x) = V(0) + \frac{1}{2}V''(0)(\varepsilon x)^2 + \cdots$
- Solve for $\langle x \rangle = \int x |A|^2$

Narrow solitons – cont. $V(x) = V(0) + \frac{1}{2}V''(0)\varepsilon^2 x^2 + \cdots$

• Compute effective force

$$\frac{d^2}{dz^2} \langle x \rangle = -2d \int |A|^2 \nabla V \simeq -2dV "(0)\varepsilon^2 \int |A|^2 x,$$

Ehrenfest law
$$\frac{d^2}{dz^2} \langle x \rangle = \Omega^2 \langle x \rangle, \quad \Omega^2 = -2dV "(0)\varepsilon^2$$

• Center of mass obeys an oscillator equation!

Narrow solitons - cont.

• Use perturbation analysis to compute eigenvalue

$$\lambda_0^{(V)} \approx \frac{V''(0)\varepsilon^2}{\left(\nu + V(0)\right)V(0)}$$

• Combine with $\Omega^2 = -2dV''(0)\varepsilon^2$ and get:

$$\Omega^{2} = -C^{2}\lambda_{0}^{(V)}, \quad C^{2} = \frac{4d}{(\nu + V(0))V(0)}$$

Narrow solitons – cont.

• Conclusion:

$$\frac{d^2}{dz^2} \langle x \rangle = \Omega^2 \langle x \rangle, \qquad \Omega^2 = -C^2 \lambda_0^{(V)}$$

$$\lambda_0^{(V)} > 0 \Rightarrow \Omega^2 < 0 \Rightarrow \text{ oscillatory solutions} \Rightarrow \text{stability}$$

(Lattice min.)

$$\lambda_0^{(V)} < 0 \Rightarrow \Omega^2 > 0 \Rightarrow$$
 exponential solutions \Rightarrow instability (Lattice max.)

Analytical quantitative relation between spectral condition $(\lambda_0^{(V)})$ and dynamics (Ω)

- But so far only for narrow beams
- Can we compute the drift rate also for wider solitons?

Calculation of drift rate in a general setting

$$\frac{d^2}{dz^2} \langle x \rangle = \Omega^2 \langle x \rangle, \qquad \Omega^2 = -C^2 \lambda_0^{(V)}$$

$$C^{2} = \frac{\left\langle f^{(V)}, f^{(V)} \right\rangle}{\left\langle f^{(V)}, \left(L_{-}^{(V)} \right)^{-1} f^{(V)} \right\rangle} > 0, \quad L_{+}^{(V)} f^{(V)} = \lambda_{0}^{(V)} f^{(V)}$$

- Valid for
 - any soliton width
 - any potential (periodic/non-periodic, single/multi waveguide, ...)
 - any nonlinearity (Kerr, cubic-quintic, saturable, ...)
 - any dimension

Examples of lateral dynamics (1)

• Soliton slightly shifted from lattice max. $A(0, x) = u(x - \delta_{shift})$



Examples of lateral dynamics (1)

• Soliton slightly shifted from lattice max. $A(0, x) = u(x - \delta)$

shift

- Solution of oscillator equation $\langle x \rangle = \delta \cosh(\Omega z)$
 - Ω is the drift (=instability) rate



- agreement up to the lattice min.
- up to many diffraction lengths

Drift rates

• Excellent agreement between analysis and numerics



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Examples of lateral dynamics (2)

- So far, studied instability dynamics
- Oscillator equation good also for stability dynamics
 - soliton moving at an angle from a lattice min.



Ζ

• Solution of oscillator equation is

 $\langle x \rangle = \frac{tg\theta}{\Omega} \sin(\Omega z)$

 $-\Omega$ determines the maximal deviation (=strength of stability)

Examples of lateral dynamics (2)

• d=2, periodic lattice

Kerr (cubic) medium







Implications of quantitative study

- Experimental example (Morandotti et al. 2000):
 - experiment in a slab waveguide array
 - soliton centered at a lattice max. does not drift to a lattice min. over 18 diffraction lengths
- Explanation: absence of observable drift due to small drift rate
- Theoretical instability but practical stability

Summary

- Qualitative approach
 - Slope condition \longrightarrow focusing instability
 - Spectral condition \longrightarrow drift instability
- Quantitative approach
 - continuous transition between stability and instability
 - analytical formula for lateral dynamics
 - still open: find analytical formula for width dynamics
- "Theoretical" vs. "practical" stability/instability
- Results valid for any physical configuration of lattice, dimension, nonlinearity