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A Complete Study of the Ground State Phase Diagrams of Spin-1 Bose-Einstein Condensates in a Magnetic Field via Continuation Methods

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A Complete Study of the Ground State Phase Diagrams of Spin-1 Bose-Einstein Condensates in a Magnetic Field via Continuation Methods

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Abstract

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We present a complete investigation of the ground state patterns and phase diagrams of the spin-1 Bose-Einstein condensates (BEC) confined in a harmonic or constant potential under the influence of a homogeneous magnetic field. A pseudo-arclength continuation method with parameter switching technique is developed to study the BEC systems numerically. The continuation process is performed on the parameter space consisting of the spin-independent interaction, spin-exchange interaction and the quadratic Zeeman (QZ) energy parameters. In the first stage of the parameter switching process, we fix the QZ energy term to be zero and vary the interaction parameters from zero to the desired physical values. Next, we fix the interaction parameters and vary the QZ energy parameter in both positive and negative regions. Two types of phase transitions are found, as we vary the QZ parameter. The first type is a transition from a two-component (2C) state to a three-component (3C) state. The second type is a symmetry breaking in the 3C state. Then, a phase separation of the spin components follows. In the semi-classical regime, we find that these two phase transition curves are gradually merged.

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Keywords: Spin-1 Bose-Einstein condensate, continuation method, ground state, quadratic Zeeman effect, symmetry breaking, phase transition, phase separation, phase diagram.

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9 **1. Introduction**

10 Bose-Einstein condensates (BEC) with spin degree of freedom, called spinor
11 BECs, have been achieved experimentally and attracted considerable interest
12 [1, 2, 3, 4, 5] recently. By trapping all Zeeman states of an atomic species in
13 an optical trap, these spinor BEC possess a wealth of phenomena not found in
14 single-component condensates, including spin vortex [6], spin textures [7, 8], do-
15 main wall structure [9, 10], and spontaneous demagnetization dynamics [11, 12].
16 It is well known that the sign of atomic spin-exchange interaction determines
17 the ground state property of spin-1 condensate, and leads to different quantum
18 phases [3, 13, 14]. Moreover, under an applied external magnetic field, the spon-
19 taneous symmetry breaking in a ^{87}Rb spinor BEC has recently been observed
20 [7]. The symmetry breaking phase transition in the ground state of the spin-1
21 antiferromagnetic BEC was also experimentally studied [15]. These experiments
22 have opened up intriguing possibilities for exploring the ground state structure
23 of spin-1 BEC under the effect between the spin-dependent interaction and the
24 external magnetic field.
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26 In the presence of an external magnetic field, the spin-1 BEC is subjected to
27 the Zeeman effect [1, 16, 17, 18]. While the linear Zeeman (LZ) term has no in-
28 fluence on the system due to conservation of the magnetization [17], the ground
29 state and its phase diagram of the spin-1 BEC in a magnetic field are profoundly
30 affected by the quadratic Zeeman (QZ) term which describes the Zeeman energy
31 difference in a spin-flip collision [1]. The competition between the QZ effect and
32 the spin-exchange interaction results in a rich variety of ground state patterns.
33 Numerous studies on the spin-1 BEC under positive QZ effect have been re-
34 ported, including spin-domain formation [19, 20], and phase separation [17, 18].
35 Recently, some experiments have been performed to observe the dynamics of the
36 spin-1 condensates of sodium atoms by using an off-resonant microwave field to
37 rapidly switch QZ effect from positive to negative [21, 22]. This motivates us
38 to numerically investigate the ground state patterns and phase transitions in
39 whole range (positive and negative) of QZ effect.
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41 The ground state structure of the spin-1 condensate in the absence of an
42 external magnetic field has been well examined both theoretically [23, 24, 25]
43 and numerically [26, 14, 27]. The essential feature of these works is that, in
44 ferromagnetic systems the ground state contains all three components which are
45 constant multiples of a scalar wave function, while the ground state contains
46 no zero-component in antiferromagnetic systems. Moreover, no bifurcation is
47 found on the ground state solution curve as varying the spin-independent and
48 spin-exchange interaction parameters.
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50 For the spin-1 BEC in the presence of a homogeneous magnetic field, Lim et
51 al. [28] proposed a numerical method based on the normalized gradient flow to
52 compute the ground state solution of the system. They also numerically showed
53 that for antiferromagnetic BEC in the presence of magnetic field, there exists a
54 critical magnetization which is the transition between two- and three-component
55 states. In [17], the authors theoretically predicted the existence of symmetry
56 breaking phase transition of the antiferromagnetic system without the trapping
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9 potential. Matuszewski [18] also pointed out that in the case of harmonic trap-
10 ping potentials an antiferromagnetic system can possess three distinct ground
11 state patterns, while a ferromagnetic system possess two. However, the asym-
12 metric solutions were drawn only schematically in their paper. In addition, the
13 phase diagram in the negative QZ effect regime has not been studied before.

14 In this work, we aim to provide a complete investigation on the ground state
15 patterns and the phase diagram of the spin-1 BECs confined in a harmonic or
16 constant trap with positive to negative QZ effect. Based on the pseudo-arclength
17 continuation method (PACM) [29, 30, 31], we develop a numerical scheme to
18 study these problems. First, together with the characteristics of the ground
19 state of the spin-1 condensate without magnetic field [14], we trace the ground
20 state solution curve varied by the spin-independent and spin-exchange coupling
21 constants. We next treat the QZ effect as a continuation parameter, and take
22 the target solution under zero magnetic field as the starting state to trace the
23 ground state solution curve subject to nonzero magnetic field. We also detect the
24 bifurcation point in the continuation process. The results reveal a rich variety
25 phase transition phenomena in which symmetric or asymmetric ground states
26 are observed. These ground states also show the miscibility or immiscibility in
27 the three hyperfine components, and possess domain wall structures. Finally,
28 we study the phase diagrams of antiferromagnetic systems in the semi-classical
29 regime, in which the determination of the phase transitions is a demanding task
30 due to the nearness of the bifurcation points. In the limiting case (zero kinetic
31 energy term), the above two phase transition curves merge. To the best of our
32 knowledge, some results have never been reported before.

33 The paper is organized as follows. In the next section, we introduce the
34 model for the spin-1 BEC subject to an external magnetic field. In Section 3,
35 we present the numerical results of the spin-1 BEC confined in the harmonic
36 or constant trap. The ferromagnetic or antiferromagnetic condensates with
37 positive or negative QZ effects will be considered. In Section 4, we describe
38 the numerical scheme based on the PACM to explore how the QZ effect and
39 the spin-exchange interaction affect the ground state structures of the systems.
40 Finally, conclusion of the paper is given in Section 5.
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44 2. The Spin-1 BEC Models

45 At sufficiently low temperature, spin-1 atomic condensates in a nonzero ho-
46 mogeneous magnetic field are described by the following dimensionless Hamil-
47 tonian [16, 32, 18]:
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$$50 \mathcal{E}[\Psi] = \int_{\mathbb{R}^3} \left[\sum_{j=-1}^1 \psi_j^* \left(\frac{-\nabla^2}{2} + V_{ext} \right) \psi_j + \frac{1}{2} g_n |\Psi|^4 + \frac{1}{2} g_s (\Psi^* S \Psi)^2 - p \Psi^* S_z \Psi + q \Psi^* S_z^2 \Psi \right] dr. \quad (1)$$

51 Here, $\Psi(r) = (\psi_1(r), \psi_0(r), \psi_{-1}(r))^T$ is the vectorial order parameter corre-
52 sponding to three hyperfine sublevels of the spin, $m_F = 1, 0, -1$, at position
53 $r = (x, y, z)$. The term V_{ext} represents the external trapping potential. The
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nonlinear interaction among spin-1 condensate atoms is characterized by the spin-independent parameter g_n and spin-exchange interaction parameter g_s . For $g_n < 0$, the spin-independent interaction is attractive. For $g_n > 0$ the spin-independent interaction is repulsive. The system is ferromagnetic if $g_s < 0$ and antiferromagnetic if $g_s > 0$. The terms p and q are LZ and QZ energy parameters, respectively. These two parameters are key factors in determining the ground state patterns of the spin-1 BECs in a magnetic field. The term $S = (S_x, S_y, S_z)$ is the spin-1 Pauli operator [3, 4] and

$$S_x = \frac{1}{\sqrt{2}} \begin{pmatrix} 0 & 1 & 0 \\ 1 & 0 & 1 \\ 0 & 1 & 0 \end{pmatrix}, S_y = \frac{i}{\sqrt{2}} \begin{pmatrix} 0 & -1 & 0 \\ 1 & 0 & -1 \\ 0 & 1 & 0 \end{pmatrix}, S_z = \begin{pmatrix} 1 & 0 & 0 \\ 0 & 0 & 0 \\ 0 & 0 & -1 \end{pmatrix}. \quad (2)$$

Due to the elastic atomic collisions characterized by g_n and g_s , we have two conserved quantities. One is the normalization of the wave functions

$$N = \int_{\mathbb{R}^3} \left(|\psi_1|^2 + |\psi_0|^2 + |\psi_{-1}|^2 \right) dr = 1, \quad (3)$$

and the other is the total magnetization

$$M = \int_{\mathbb{R}^3} \left(|\psi_1|^2 - |\psi_{-1}|^2 \right) dr, \quad (4)$$

with $-1 \leq M \leq 1$. For convenience, we denote $n_j = |\psi_j|^2$ as the density of each spin component and $N_j = \int_{\mathbb{R}^3} n_j dr$ as the corresponding particle number.

By minimizing the mean field energy functional (1) subject to (3) and (4), we arrive at a set of three coupled Gross-Pitaevskii equations (CGPE)

$$\begin{cases} (\mu + \lambda)\psi_1 &= [\mathcal{L} + p + q + g_s(n_1 + n_0 - n_{-1})]\psi_1 + g_s\bar{\psi}_{-1}\psi_0^2, \\ \mu\psi_0 &= [\mathcal{L} + g_s(n_1 + n_{-1})]\psi_0 + 2g_s\psi_{-1}\bar{\psi}_0\psi_1, \\ (\mu - \lambda)\psi_{-1} &= [\mathcal{L} - p + q + g_s(n_0 + n_{-1} - n_1)]\psi_{-1} + g_s\bar{\psi}_1\psi_0^2, \end{cases} \quad (5)$$

where $\mathcal{L} = -\frac{\nabla^2}{2} + V_{ext}(r) + g_n n$ is the spin-independent part of the Hamiltonian. The Lagrange multipliers μ and λ corresponding to the constraints (3) and (4) are interpreted respectively as the chemical and magnetic potentials of the spin-1 BEC.

2.1. Settings for the numerical experiments

In this work, we consider the particular CGPE that the LZ effect is neglected and the wave functions have constant phases. For the Zeeman effect, it is well known that a spin-1 BEC in a magnetic field is subjected to the Zeeman effect. However, the LZ effect term p can be neglected due to conservation of the total magnetization in the system [7, 17, 15]. The p term can be absorbed into the magnetic potentials λ . We thus investigate the ground state structures of the spin-1 BECs under a variation of the QZ effect.

For the phases considerations, we write the wave functions $\psi_j = u_j e^{i\theta_j}$, where θ_j are constant absolute phases of the three hyperfine components. From $|\nabla\psi_j|^2 = |\nabla u_j|^2 + u_j^2 |\nabla\theta_j|^2$, we see that a wave function with constant phase has least kinetic energy. In this case, the spin-exchange Hamiltonian becomes

$$\frac{1}{2}g_s(\Psi^* S\Psi)^2 = \frac{1}{2}g_s[(n_1 - n_{-1})^2 + 2n_0(n_1 + n_{-1} + 2u_1 u_{-1} \cos\Delta\theta)], \quad (6)$$

where $\Delta\theta = \theta_1 + \theta_{-1} - 2\theta_0$ is called the relative phase. To achieve minimal spin-exchange interaction, $\Delta\theta$ must be taken as 0 or π . The former is called the phase-matched (PM) state, and the latter refers to the antiphase-matched (APM) state. The PM state is energetically favorable for the ferromagnetic condensate, while the APM state is for the antiferromagnetic case [16, 19, 17, 20].

Under the above considerations, the CGPE can be rewritten as

$$\begin{cases} (\mu + \lambda)u_1 &= \mathcal{L}u_1 + qu_1 + g_s[n_0(u_1 - \sigma u_{-1}) + u_1(n_1 - n_{-1})] \\ \mu u_0 &= \mathcal{L}u_0 + g_s u_0 (u_1 - \sigma u_{-1})^2 \\ (\mu - \lambda)u_{-1} &= \mathcal{L}u_{-1} + qu_{-1} + g_s[n_0(u_{-1} - \sigma u_1) + u_{-1}(n_{-1} - n_1)], \end{cases} \quad (7)$$

where $\sigma = \text{sign}(g_s)$. We note that u_j 's are real-valued functions. Since the term pM plays no role in the classification of ground states, we subtract them from the energy functional in our calculation. The corresponding reduced energy functional is

$$\begin{aligned} \tilde{\mathcal{E}}[\Psi] &= \int_{\mathbb{R}^3} \left[\sum_{j=-1}^1 u_j \left(\frac{-\nabla^2}{2} + V_{ext} \right) u_j \right. \\ &\quad + \frac{g_n}{2} \left(n_1^2 + n_0^2 + n_{-1}^2 + 2n_1 n_{-1} + 2n_0(n_1 + n_{-1}) \right) \\ &\quad \left. + \frac{g_s}{2} \left((n_1 - n_{-1})^2 + 2n_0(u_1 - \sigma u_{-1})^2 \right) + q(n_1 + n_{-1}) \right] dr. \end{aligned} \quad (8)$$

In short, we intend to explore the ground state patterns and phase diagrams of the spin-1 BECs in nonzero magnetic field by means of the CGPE (7) with two conservations (3) and (4). We also compute the corresponding energies via reduced energy functional (8) to confirm the validity of the ground states.

In particular, we investigate both antiferromagnetic condensates ^{87}Rb ($g_n > 0$ and $g_s < 0$) and ferromagnetic condensates ^{23}Na ($g_n > 0$ and $g_s > 0$) by assuming the total number of the cold atoms is 10^4 . The spin component u_j is regarded as vanished when the *normalized* particle number N_j is less than 10^{-4} . We assume a strong transverse trapping frequency which results in an anisotropic cigar-shaped spin-1 condensate. That is, we assume $V_{ext}(x) = V_0 x^2$. The ground state solutions for a quasi one-dimensional (1D) condensates are thus investigated by solving the 1D version of (7). Here, we take $V_0 = 0.5$ for the case of the harmonic trapping potential and $V_0 = 0$ for constant trapping potential. The domain Ω is chosen to be $[-L, L]$ with the grid size $h = 0.05$ in all computations. We terminate the Newton correction in the continuation process when the relative residual in the 2-norm is less than 10^{-12} .

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9 *2.2. Remarks on ground states*

10 First, for constant trapping potential, the ground state is expected to be
11 homogeneous away from boundaries or domain walls. They can be computed
12 by minimizing the energy functional without the kinetic energy term. Such
13 approximation is called the Thomas-Fermi approximation. The corresponding
14 ground states are either a pure state or their combinations. The latter is a
15 combination of non-overlapping pure states separated by domain walls [17, 18].
16 The pure states are listed below.

- 17 • A nematic state (NS) is a state in which all the atoms are in $m_F = 0$
18 component, that is $(0, u_0, 0)$.
- 19 • A magnetized state (MS) is a state in which all the atoms are in $m_F = +1$
20 or -1 component, that is $(u_1, 0, 0)$ or $(0, 0, u_{-1})$.
- 21 • A two-component (2C) state is a state in which $m_F = \pm 1$ components
22 are populated and miscible. This usually happens in antiferromagnetic
23 systems. For ferromagnetic systems, however, $m_F = 1, 0$ can be miscible.
24 Such state $(u_1, u_0, 0)$ is called the $2C_{\{1,0\}}$ to distinguish from the previous
25 $2C_{\{1,-1\}}$.
- 26 • A three-component (3C) state is a state in which all spin components are
27 populated and miscible. Note that the 3C state is called the PM state if
28 $\Delta\theta = 0$ and the APM state if $\Delta\theta = \pi$.

29 Second, we summarize some features of the ground states of the spin-1 with-
30 out magnetic field as follows (see [14, 25] for more details).

- 31 • For the ferromagnetic system ($g_s < 0$), the ground state is a constant
32 multiple of a single wave function. That is, $\Psi = (\gamma_1, \gamma_0, \gamma_{-1})\phi$, where
33 $\gamma_i \geq 0$ and ϕ is a scalar function. Such a solution is called single mode
34 approximation (SMA) in physics literatures. Further, the ground state
35 preserves the population of the three components with

$$36 N_{3C} = \left(\frac{1 - N_0 + M}{2}, \frac{1 - M^2}{2}, \frac{1 - N_0 - M}{2} \right), \quad (9)$$

37 no matter how the strength of the coupling interactions change. Recently,
38 Lin and Chern [25] also theoretically proved the validity of the single-
39 mode approximation for the spin-1 ferromagnetic BEC, and Bao et al. [36]
40 applied this SMA ansatz to shorten the ground state computation.

- 41 • For the antiferromagnetic system ($g_s > 0$), the ground state is a two-
42 component (2C) state, where $\psi_0 \equiv 0$. The population of each spin com-
43 ponent always satisfies

$$44 N_{2C} = \left(\frac{1 + M}{2}, 0, \frac{1 - M}{2} \right). \quad (10)$$

45 Finally, we have concluded that in the absence of the magnetic field, the
46 ground state is a three-component (3C) solution ($N_j \neq 0$) if $g_s < 0$ and is a
47 two-component (2C) solution ($N_0 = 0$) if $g_s > 0$.

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9 **3. Ground States and Phase Transitions**

10 We present the complete study of the ground states and their phase transi-
11 tions for the spin-1 BECs trapped in a harmonic or constant potential under
12 the influence of the magnetic field. All the findings are obtained by using the
13 continuation method proposed in Section 4. Table 1 summarizes all the scenar-
14 ios considered in this study and the discoveries about the ground state patterns
15 of the spin-1 BECs.

16 For a quick glance, the numerical results show that there are one or two
17 bifurcation points along the ground state solution curve, depending on different
18 situations (shape of the trapping potential, the sign of g_s and the sign of q).
19 Two types of phase transitions then occur: (i) a transition from 2C state to 3C
20 state and vice versa (in the following, named q_{cr1}), and (ii) a symmetry breaking
21 of the ground state (named q_{cr2}). The component separation is also observed
22 for large $|q|$ and domain walls are formed.

23 Detailed results are presented in the following sections. In Section 3.1, Case
24 1 and 2 concern the antiferromagnetic condensates (^{23}Na) with constant and
25 harmonic trapping potential. In Section 3.2, Case 3 and 4 concern the ferro-
26 magnetic condensates (^{87}Rb) with constant and harmonic trapping potential.
27 In Section 3.3, we assert the bifurcation diagrams in semi-classical regime nu-
28 merically.

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32 *3.1. Antiferromagnetic condensates*

33 For the antiferromagnetic system, we focus on the spin-1 ^{23}Na BECs with
34 the spin-independent interaction $g_n = 240.8$ and the spin-exchange interaction
35 $g_s = 7.5$ [28]. We compute the ground states with total magnetization $M = 0.3$.

36 **Case 1: ^{23}Na BEC with $V_{ext}(x) = 0$.** First, we study the case of the constant
37 potential. By increasing q in the continuation algorithm, two bifurcation points
38 ($q_{cr1} = 0.01759$ and $q_{cr2} = 0.1028$) are found with rich ground state patterns.
39 In Fig. 1, we plot the corresponding energy curves based on the reduced energy
40 functional (8) and label these solution branches by 1, 1-1 and 1-1-1. The den-
41 sities of the starting and termination states of these solution curves are plotted
42 in Figs. 2 to 4. We highlight some observations from these figures.

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- The solution curve 1 starts from the 2C ground state of the system in zero magnetic field. From Fig. 2, we can see that this 2C state is unchanged along the entire solution curve 1. This is due to the fact that the quadratic Zeeman energy functional $\int q(n_1 + n_{-1}) dx = qN$ is independent of the 2C state pattern. The populations N_1 and N_{-1} can be determined from N and M , see (10). This 2C state is the ground state when $q < q_{cr1}$ and becomes an excited state when $q > q_{cr1}$.
 - The branch 1-1 is bifurcated from the solution curve 1 at $q = q_{cr1}$. This bifurcation leads to the population transfer from n_1 and n_{-1} to n_0 , and n_{-1} is gradually depleted. From Fig. 3, we observe that the densities of each spin component are symmetric, n_0 is immiscible with n_1 and n_{-1} , and

two domain walls are formed. The ground states is this 3C (symmetric) state until q meeting the next bifurcation point q_{cr2} .

- The branch 1-1-1 is bifurcated from the branch 1-1 at $q = q_{cr2}$. On the branch 1-1-1, the corresponding solution is the ground state. It is asymmetric, and n_0 is immiscible with n_1 and n_{-1} . Eventually, in high magnetic field strength, the component n_{-1} is vanished and the ground states become immiscible MS+NS, as shown in Fig. 4. This symmetry breaking and component separation were pointed out in [17] but with only schematic structure. Here, we compute the bifurcation point q_{cr2} precisely and present details of this phase transition process.

In contrast to the case of positive q , the effect of negative QZ parameter reduces the component n_0 . Thus, the simulation for $q < 0$ becomes trivial, since the ground state of the antiferromagnetic condensates in zero magnetic field is the 2C solution. The numerical results show this fact that the ground states from $q = 0$ to $q = -1$ are always the same 2C states.

We summarize the ground state patterns and their phase diagrams of the spin-1 ^{23}Na BEC in the constant potential with various strengths of the QZ effect in Table 2. The correspond energy and the particle number of u_{-1} are also listed in the table.

Case 2: ^{23}Na BEC with $V_{ext}(x) = \frac{1}{2}x^2$. We now consider the spin-1 BEC of 10^4 ^{23}Na atoms trapped in the harmonic potential. The solution curves for the case of positive q are plotted in Fig. 5. The 2C solution curve is labelled by 1 and its solution branch by 1-1. We also depict the densities of the starting and termination states of these two curves in Figs. 6 and 7. In addition, for the case of negative q , the ground states are identical 2C states, and no bifurcation is found. We demonstrate how the ground state structure changes with various q in Table 3. We also make the following remarks for this simulation.

- From Fig. 5, we observe that there is only one bifurcation ($q_{cr1} = 0.02606$). The 3C APM states bifurcate from 2C states at $q = q_{cr1}$. That is, this phase transition leads to the increase in n_0 , but the depletion of n_{-1} and n_1 .
- The solutions on curve 1 are identical 2C states with condition (10), as shown in Fig. 6. Note that they are the ground states when $q < q_{cr1}$. For $q > q_{cr1}$, the ground state becomes the 3C state.
- As we increase q , unlike the situation in the constant trap-potential case, there is no symmetry-breaking phase transition occurs in the harmonic trap-potential case, the ground states preserve their symmetry. This is due to a symmetric forcing of the symmetric harmonic potential. We expect that there will be a symmetry breaking when V_0 is small and/or q is large. As we further increase q , as shown in Table 3, the solutions on the branch 1-1 eventually become the symmetric MS+NS state in which n_0 is almost negligible, and n_1 and n_0 are separated. These results are in good agreement with those in [17, 18, 28].

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3.2. Ferromagnetic condensates

For the case of the ferromagnetic system, we consider the spin-1 condensate of 10^4 ^{87}Rb atoms, in which $g_n = 885.4$ and $g_s = -4.1$ [28]. In contrast to the antiferromagnetic case, the ground state patterns of the ferromagnetic system are dramatically different for the negative QZ effect q . To our knowledge, there is no numerical study on the ferromagnetic spin-1 in the $q < 0$ regime.

Case 3: ^{87}Rb BEC with $V_{ext}(x) = 0$. First, by employing the proposed continuation algorithm along the solution curve with parameters $q = 0$, $g_n = 885.4\tau$, $g_s = -4.1\tau$, $0 \leq \tau \leq 1$, we obtain the ground state of ferromagnetic condensate in zero magnetic field, which is a 3C state. Then we take q as the continuation parameter from 0 to -1 . Fig. 8 is the energy curves with q ranging from 0 to -1 . Figs. 9 and 10 display the starting ($q = 0$) and target ($q = -1$) states on these solution curves. The observations from these computations are highlighted as follows:

- In Fig. 8, the solutions on curve 1 are symmetric. Along this curve (with q ranging from 0 to -1), the branch 1-1 bifurcates at $q_{cr2} = -0.003452$ which has lower energy. The solutions on the branch 1-1 are asymmetric. Thus, the ground states are symmetric for $q > q_{cr2}$ and asymmetric for $q < q_{cr2}$, and q_{cr2} is a symmetry-breaking bifurcation point.
- From Figs. 9 and 10, we observe that the decrease of q suppresses n_0 for both symmetric and asymmetric solutions. As $q < q_{cr2}$, n_0 gradually depletes to zero, n_1 and n_{-1} are gradually immiscible and separate. Consequently, two domain walls are formed for symmetric solutions, whereas only one domain wall is formed for the asymmetric ground state. This ground state is denoted by MS+MS.

For ferromagnetic condensates with positive q , we track the solution curve with q ranging from 0 to 5. The solutions start from a 3C state. As q increases, n_0 increases, but n_1 and n_{-1} decrease. Eventually, n_{-1} depletes to zero and solution is a 2C miscible state consisting components 1 and 0. We denote it by $2C_{\{1,0\}}$. Along this solution curve, the solutions are all symmetric and no bifurcation point is found. In Table 4, we collect the ground state patterns with various q for this simulation.

Case 4: ^{87}Rb BEC with $V_{ext}(x) = \frac{1}{2}x^2$. In this simulation, we study the ground states of the spin-1 ^{87}Rb BEC confined in a harmonic trap. The bifurcation diagram of the ground states with negative q is depicted in Fig. 11. Similar to the case of constant potential, there is only one bifurcation ($q_{cr2} = -0.02125$) on this ground state solution curve. The q_{cr2} causes the symmetry breaking phase transition in the ground state. The properties of the ground state structure are similar to those in the constant potential. We display the starting and target states of these solution curves in Figs. 12 and 13. In Table 5, we also show the ground state patterns with various q .

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3.3. *Bifurcation diagram in semi-classical regime*

10 In this subsection, we further investigate the bifurcation diagrams in semi-
11 classical regime by considering

$$\begin{cases}
 (\mu + \lambda)u_1 &= [-\epsilon_k^2 \frac{\nabla^2}{2} + g_n n + q]u_1 + g_s [n_0(u_1 - \sigma u_{-1}) + u_1(n_1 - n_{-1})] \\
 \mu u_0 &= [-\epsilon_k^2 \frac{\nabla^2}{2} + g_n n]u_0 + g_s u_0(u_1 - \sigma u_{-1})^2 \\
 (\mu - \lambda)u_{-1} &= [-\epsilon_k^2 \frac{\nabla^2}{2} + g_n n + q]u_{-1} + g_s [n_0(u_{-1} - \sigma u_1) + u_{-1}(n_{-1} - n_1)],
 \end{cases}
 \tag{11}$$

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18 where the parameter $0 < \epsilon_k \leq 1$ is the strength of the kinetic-energy term. We
19 are interested in the variation of the bifurcation curves for various ϵ_k . In our
20 simulations, we choose $\epsilon_k = 0.1, 0.5$ and 1 . In the study below, the constant
21 potential with $V_0 = 0$ is taken into account.

22 In Fig. 14, we present the ground state phase diagrams of the antiferro-
23 magnetic systems (^{23}Na) with different ϵ_k by using the proposed continuation
24 algorithm. The two curves in these figures indicate two bifurcation points on
25 the ground state solution curves versus magnetization M from 0.05 to 0.9 . For
26 small ϵ_k , the detection of the bifurcations becomes a demanding task due to the
27 nearness of two phase transitions. We overcome this difficulty by tuning the step
28 length used in Euler predictor (14). The proposed continuation algorithm thus
29 enables us to determine precisely the bifurcations on the ground state solution
30 curves. We highlight some observations found in these computations.

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32
33 • In Fig. 14, we see that the two bifurcation curves $q_{cr1}(M)$ and $q_{cr2}(M)$
34 gradually merge as ϵ_k becomes smaller and smaller. We expect they merge
35 as $\epsilon_k \rightarrow 0$.
- 36
37 • It is interesting to see that the bifurcation $q_{cr2}(M)$ bends backward for
38 small M . Further, for large ϵ_k , the region between $q_{cr1}(M) < q < q_{cr2}(M)$
39 becomes larger and larger. This means that, for small M , it is harder and
40 harder to break the symmetry as we increase the strength of the applied
41 magnetic field. This is mainly due to strong homogenization effect of the
42 kinetic energy term.

43
44 **4. The Parameter Switching Continuation Methods**

45
46 The discoveries presented in Section 3 are attributed by the continuation
47 methods equipped with the parameter switching technique. Without this pa-
48 rameter switching technique, it would be non-trivial, if not impossible, to explore
49 the new findings regarding the ground state phase diagrams of the spin-1 BECs
50 in a magnetic field.

51 This particular continuation scheme is proposed on top of the pseudo-arclength
52 continuation method [14, 29, 30, 31]. In the first stage, we employ the contin-
53 uation algorithm proposed in [14] to trace the ground state solution curve by
54 setting $q = 0$ and treating both g_n and g_s as continuation parameters. The
55 target point is the ground state of the spin-1 BEC in the absence of an external
56 magnetic field. In the second stage, the solution curve starting from the target
57

point in the previous stage is traced by treating q as continuation parameter, while g_n and g_s are fixed. In the study of the phase transitions, we detect the bifurcation points in the second stage.

We elaborate the continuation scheme in the following sections. For convenience, the bold face letters or symbols are used to represent matrices or vectors. The approximations of wave functions u_j and densities n_j at grid points are denoted as \mathbf{u}_j and \mathbf{n}_j , respectively.

4.1. Pseudo-arclength continuation method (PACM)

Continuation methods are reliable and powerful tools for computing multifurcated solutions of a system of nonlinear equations involving one or more parameters. Various algorithms based on the continuation method have been successful in solving some challenging problems [31, 34, 14, 35, 27]. Recently, some numerical methods based on the gradient flow with discrete normalization (GFDN) have been proposed for computing ground states of spin-1 BEC systems [26, 28, 36]. The GFDN mainly computes the ground states with fixed physical parameters, while the continuation methods can be used to study not only the ground state patterns but also the bifurcation diagrams on the parameter space.

By letting $\mathbf{u} = (\mathbf{u}_1^\top, \mathbf{u}_0^\top, \mathbf{u}_{-1}^\top, \mu, \lambda)^\top \in \mathbb{R}^{3N+2}$, we write the discrete form of the CGPE (7) with the constraints (3) and (4) as the following parameterized nonlinear equation system

$$\mathbf{G}(\mathbf{u}, \tau) = \mathbf{0}, \quad (12)$$

where $\mathbf{G} : \mathbb{R}^{3N+2} \times \mathbb{R} \rightarrow \mathbb{R}^{3N+2}$. In particular, τ is the continuation parameter depending on the problem under consideration and is incorporated into (12) by setting

$$g_n = \bar{g}_n \tau, \quad g_s = \bar{g}_s \tau, \quad \text{or } q = \bar{q} \tau,$$

where \bar{g}_n , \bar{g}_s and \bar{q} are the desired physical constants. By parametrizing the solution set (\mathbf{u}, τ) via arc-length in terms of s , we define the solution curve of (12) as

$$\mathcal{C} = \{\mathbf{x}(s) = (\mathbf{u}(s)^\top, \tau(s)^\top)^\top \mid G(\mathbf{x}(s)) = \mathbf{0}, s \in \mathbb{R}\}. \quad (13)$$

Note that the choices of the initial points of the solution curves are crucial.

We perform the PACM by the predictor-corrector procedure based on Euler's and Newton's methods. Let $\mathbf{x}_k = \mathbf{x}(s_k) = [\mathbf{u}^\top(s_k), \tau(s_k)]^\top$ be an approximating point at the k th iteration. The Euler predictor is used to predict the next point

$$\mathbf{x}_{k+1}^{(0)} = \mathbf{x}_k + h_k \dot{\mathbf{x}}_k, \quad (14)$$

where h_k is a suitable step length and $\dot{\mathbf{x}}_k = [(\dot{\mathbf{u}}_k)^\top, \dot{\tau}_k]^\top$ is the unit tangent vector to the solution curve at the current point. To obtain $\dot{\mathbf{x}}_k$, we solve the linear system

$$\mathcal{D}\mathbf{G}(\mathbf{x}_k) \dot{\mathbf{x}}_k = \mathbf{0},$$

where

$$\mathcal{D}\mathbf{G}(\mathbf{x}_k) = [\mathbf{G}_\mathbf{u}(\mathbf{x}_k), \mathbf{G}_\tau(\mathbf{x}_k)] \in \mathbb{R}^{(3N+2) \times (3N+3)} \quad (15)$$

is the corresponding Jacobian matrix with respect to s .

Next, to obtain the correction vector, we use Newton method to solve the nonlinear system

$$\begin{cases} \mathbf{G}(\mathbf{u}, \tau) = \mathbf{0}, \\ \dot{\mathbf{u}}_k^\top \mathbf{u} + \dot{\tau}_k \tau = \dot{\mathbf{u}}_k^\top \mathbf{u}_{k+1}^{(0)} + \dot{\tau}_k^\top \tau_{k+1}^{(0)}, \end{cases} \quad (16)$$

with the initial guess $\mathbf{x}_{k+1}^{(0)} = [\mathbf{u}_{k+1}^{(0)}, \tau_{k+1}^{(0)}]$. We then solve the following augmented system

$$\begin{bmatrix} G_{\mathbf{u}}(\mathbf{x}_{k+1}^{(i)}) & G_{\tau}(\mathbf{x}_{k+1}^{(i)}) \\ \dot{\mathbf{u}}_i^\top & \dot{\tau}_i \end{bmatrix} \delta^{(i)} = \begin{bmatrix} G(\mathbf{x}_{k+1}^{(i)}) \\ (\mathbf{x}_{k+1}^{(i)} - \mathbf{x}_{k+1}^{(0)}) \cdot \dot{\mathbf{x}}_k \end{bmatrix} \quad (17)$$

to obtain the Newton corrector

$$\mathbf{x}_{k+1}^{(i+1)} = \mathbf{x}_{k+1}^{(i)} + \delta^{(i)}. \quad (18)$$

When $\mathbf{x}_{k+1}^{(i+1)}$ satisfies the convergence criterion, we let $\mathbf{x}_{k+1} = \mathbf{x}_{k+1}^{(i+1)}$ and continue next predictor-corrector step.

4.2. The parameter-switching technique

By using the PACM described in Section 4.1, we can compute the ground state solutions of the spin-1 BEC with desired coupling constants in zero or nonzero magnetic field. On top of the PACM, we further propose the parameter-switching technique to find the ground state solutions of the spin-1 BEC in the presence of the magnetic field.

In the first stage of the parameter-switching process, we compute the ground states of the spin-1 condensate in zero magnetic field under the given strength of coupling interactions (see [14] for more details). That is, we treat g_n and g_s as the continuation parameters and track the solution curve,

$$\mathcal{C}^{(1)} = \{\mathbf{x} = (\mathbf{u}^\top, \tau)^\top \mid G(\mathbf{x}) = \mathbf{0} \text{ with } g_n = \bar{g}_n \tau, g_s = \bar{g}_s \tau \text{ and } q = 0, \text{ for } 0 \leq \tau \leq 1\}, \quad (19)$$

which starts from the ground state solution of linear Schrödinger equation (LSE). Note that the coupling constants g_n and g_s can be adjusted by tuning the s-wave scattering length a_0 and a_2 via an appropriate setting of the Feshbach resonances [13, 37]. This provides the justification for the choice of the continuation parameters g_n and g_s .

In spin-1 condensates, the ground state patterns depend on the strength of the applied magnetic field, or equivalently, the QZ parameter q . The parameter q can be tuned experimentally via laser or microwave dressing field [15, 21, 38, 39]. Moreover, q can vary from positive to negative [21, 22]. These experimental works interest us to explore the ground state patterns for both $q > 0$ and $q < 0$ regime numerically.

To investigate the ground state of a spin-1 BEC numerically under the influence of an external magnetic field, we further treat the QZ parameter q as

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9 the continuation parameter to track the solution curve

$$\mathcal{C}^{(2)} = \{\mathbf{x} = (\mathbf{u}^\top, \tau)^\top \mid G(\mathbf{x}) = \mathbf{0} \text{ with } g_n = \bar{g}_n, g_s = \bar{g}_s \text{ and } q = \bar{q}\tau, \text{ for } 0 \leq \tau \leq 1\}. \quad (20)$$

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13 Note that $\mathcal{C}^{(2)}$ starts from the termination points at $\mathcal{C}^{(1)}$. The PACM used here
14 is the same as that in the previous stage. However, the Jacobian matrix now
15 depends on q and bifurcations can occur along the solution curve. We detect
16 the bifurcation points by monitoring the smallest eigenvalues of the augmented
17 Jacobian matrix in continuation algorithm.
18

19 20 5. Conclusion

21 Aiming at the ground state patterns and the phase diagrams of the spin-1
22 BECs, we have developed a numerical algorithm based on the PACM, in which
23 the parameter-switching technique is used. By the proposed algorithm, we
24 provide a complete investigation on the ground state patterns of spin-1 BECs
25 over a broad range of physical parameters of interest.
26

27 For the spin-1 antiferromagnetic BEC with large enough positive QZ effect,
28 the system undergoes two ground state phase transitions from a 2C state to
29 a 3C symmetric state (2C→3C), then to an asymmetric phase separated state
30 (3C→2C+NS) in the case of the constant trap. While only one phase transition
31 (2C→3C) occurs in the case of harmonic traps and results in the symmetric
32 phase separated ground state. Next, we investigate the spin-1 BEC in negative
33 q regime. Particularly, for ferromagnetic condensates, the effect of negative QZ
34 shift leads to a symmetry breaking phase transition in both constant and har-
35 monic traps. We further study the phase transition diagrams on the (M, q) plane
36 in the semi-classical regime. It is found that the two phase transition curves
37 (2C→3C, 3C→2C+NS) merge as the Planck constant tends to 0. These results
38 reveal that the proposed continuation algorithm is capable of accurately and
39 efficiently finding all ground state patterns. Thus, a complete phase transition
40 diagram of the spin-1 BECs in the presence of magnetic field is provided.
41
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Table 1: Summaries of the ground state patterns of the spin-1 BECs.

BEC	Potential	QZ effect	Ground state patterns
^{23}Na	Constant (Case 1)	$q > 0^*$	$2\text{C} \rightarrow 3\text{C} \rightarrow 2\text{C}+\text{NS} \rightarrow \text{MS}+\text{NS}$
		$q = 0$	2C
		$q < 0^\dagger$	2C
	Harmonic (Case 2)	$q > 0^\ddagger$	$2\text{C} \rightarrow 3\text{C} \rightarrow 2\text{C}+\text{NS} \rightarrow \text{MS}+\text{NS}$
$q = 0$		2C	
$q < 0^\dagger$		2C	
^{87}Rb	Constant (Case 3)	$q > 0^*$	$3\text{C} \rightarrow 2\text{C}_{\{1,0\}}$
		$q = 0$	3C
		$q < 0^\dagger$	$3\text{C} \rightarrow 2\text{C}+\text{NS} \rightarrow \text{MS}+\text{MS}+\text{NS} \rightarrow \text{MS}+\text{MS}$
	Harmonic (Case 4)	$q > 0^\ddagger$	$3\text{C} \rightarrow 2\text{C}_{\{1,0\}}$
$q = 0$		3C	
	$q < 0^\dagger$	$3\text{C} \rightarrow 2\text{C}+\text{NS} \rightarrow \text{MS}+\text{MS}+\text{NS} \rightarrow \text{MS}+\text{MS}$	

* Only schematic drawings in literatures [17] and never been numerically studied.

† Only been observed in experiments [21, 22] and never been numerically studied.

‡ Agree with literatures [17, 18, 28].

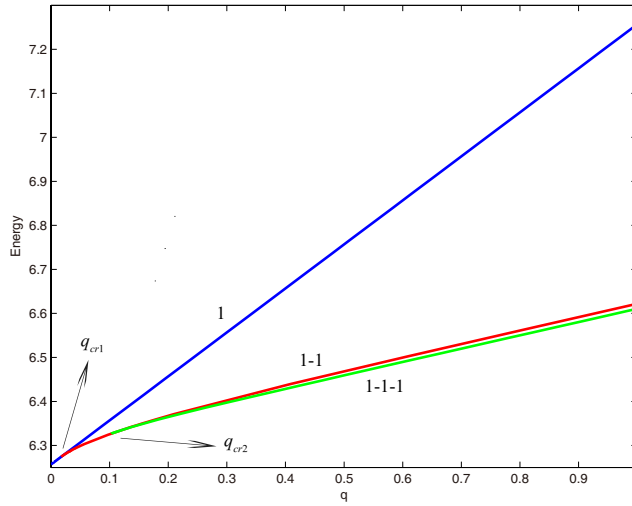


Figure 1: (Case 1) Energy curves of ^{23}Na with $M = 0.3$ in the constant potential. There are two bifurcation points $q_{cr1} = 0.01759$ and $q_{cr2} = 0.1028$.

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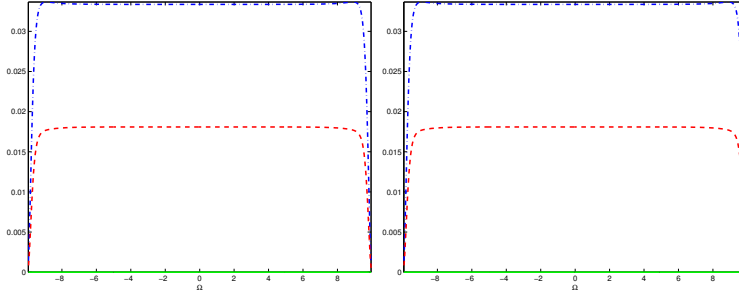


Figure 2: (Case 1) Densities of the starting state $q = 0$ (left) and the target state $q = 1$ (right) of curve 1 in Fig. 1. The $m_F = 1, 0, -1$ components are depicted by blue dash-dotted, green solid and red dashed lines, respectively.

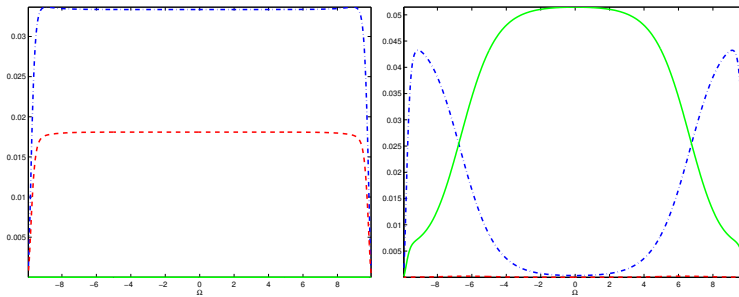


Figure 3: (Case 1) Densities of the starting state $q = 0$ (left) and the target state $q = 1$ (right) of curve 1-1 in Fig. 1. The $m_F = 1, 0, -1$ components are depicted by blue dash-dotted, green solid and red dashed lines, respectively.

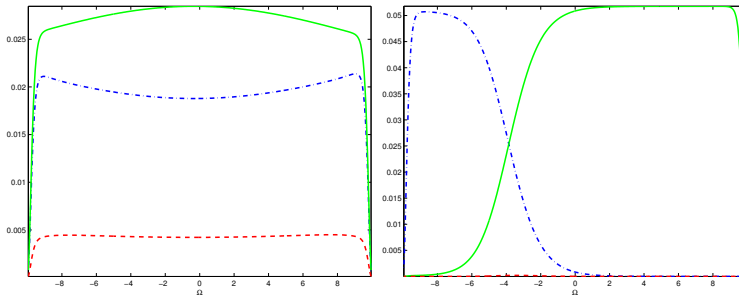
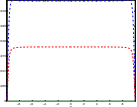
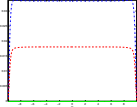
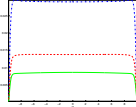
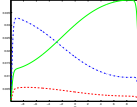
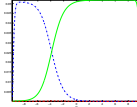
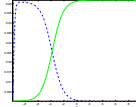


Figure 4: (Case 1) Densities of the starting state $q = 0$ (left) and the target state $q = 1$ (right) of curve 1-1-1 in Fig. 1. The $m_F = 1, 0, -1$ components are depicted by blue dash-dotted, green solid and red dashed lines, respectively.

Table 2: (Case 1) Ground state patterns of antiferromagnetic BEC (^{23}Na) with $M = 0.3$ in the constant potential.

	$q = -1$	$q = 0$	$q = 0.02582$	$q = 0.1115$	$q = 1$	$q = 3$
Energy ($\tilde{\mathcal{E}}$)	5.2568	6.2568	6.2818	6.3309	6.6105	7.2114
N_{-1}	0.35	0.35	0.2673	0.07373	0.0007	0.00008
State	2C	2C	3C	2C+NS	2C+NS	MS+NS
Profile						

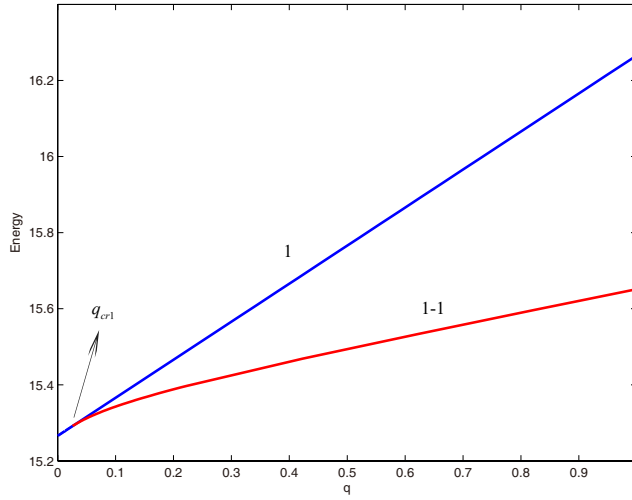


Figure 5: (Case 2) Energy curves of ^{23}Na with $M = 0.3$ in the harmonic potential. There is one bifurcation point $q_{cr1} = 0.02606$.

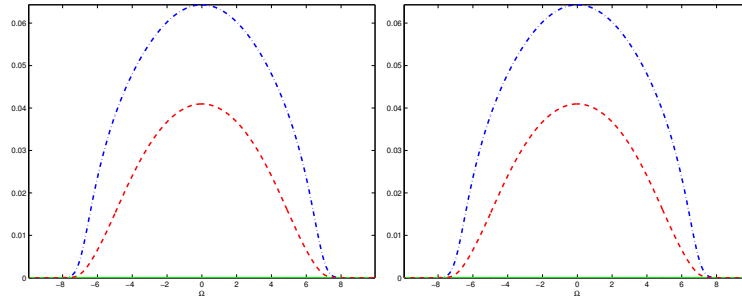


Figure 6: (Case 2) Densities of the starting state $q = 0$ (left) and the target state $q = 1$ (right) of curve 1 in Fig. 5. The $m_F = 1, 0, -1$ components are depicted by blue dash-dotted, green solid and red dashed lines, respectively.

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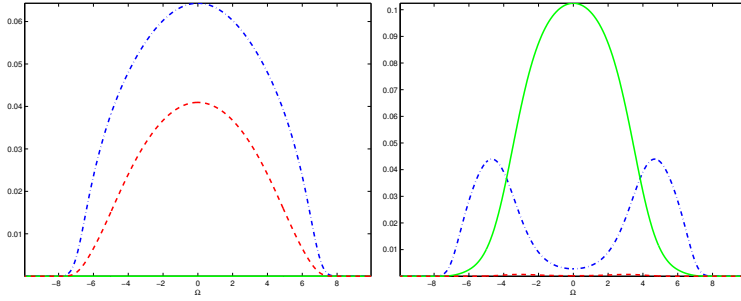


Figure 7: (Case 2) Densities of the starting state $q = 0$ (left) and the target state $q = 1$ (right) of curve 1-1 in Fig. 5. The $m_F = 1, 0, -1$ components are depicted by blue dash-dotted, green solid and red dashed lines, respectively.

Table 3: (Case 2) Ground state patterns of antiferromagnetic BEC (^{23}Na) with $M = 0.3$ in the harmonic potential.

	$q = -1$	$q = 0$	$q = 0.1537$	$q = 1$	$q = 8$
Energy ($\tilde{\mathcal{E}}$)	14.2659	15.2659	15.3686	15.6515	17.7593
N_{-1}	0.35	0.35	0.0724	0.004	0.00008
State	2C	2C	2C+NS	2C+NS	MS+NS
Profile					

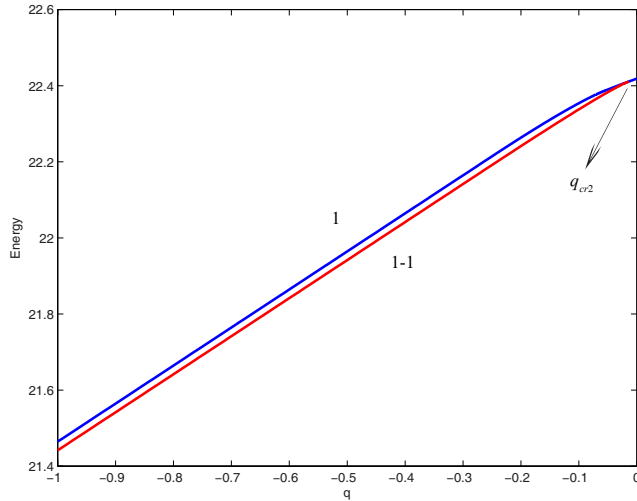


Figure 8: (Case 3) Energy curves of ^{87}Rb with $M = 0.3$ in the constant potential. There is one bifurcation point $q_{cr2} = -0.003452$.

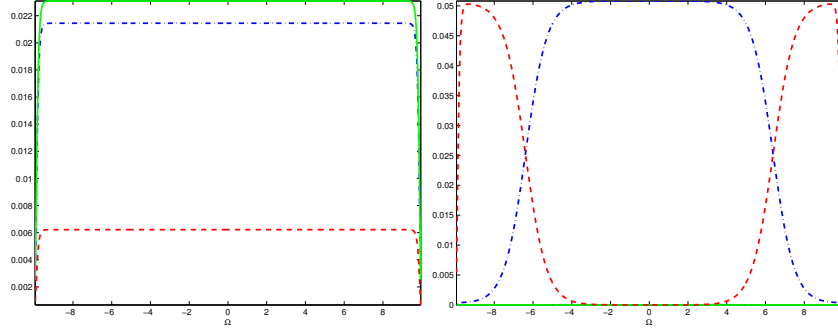


Figure 9: (Case 3) Densities of the starting state $q = 0$ (left) and the target state $q = 1$ (right) of curve 1 in Fig. 8. The $m_F = 1, 0, -1$ components are depicted by blue dash-dotted, green solid and red dashed lines, respectively.

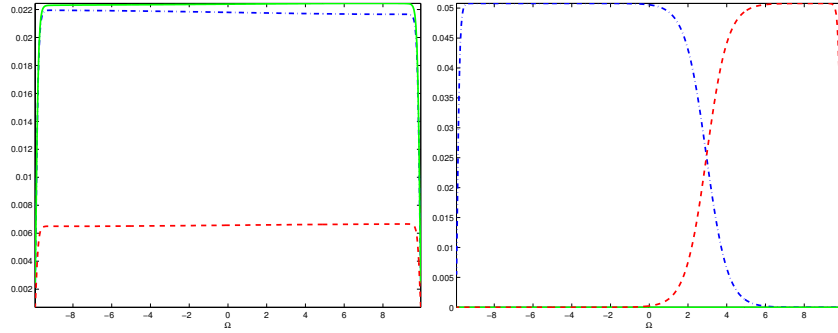


Figure 10: (Case 3) Densities of the starting state $q = 0$ (left) and the target state $q = 1$ (right) of curve 1-1 in Fig. 8. The $m_F = 1, 0, -1$ components are depicted by blue dash-dotted, green solid and red dashed lines, respectively.

Table 4: (Case 3) Ground state patterns of ferromagnetic BEC (^{87}Rb) with $M = 0.3$ in the constant potential.

	$q = -1$	$q = -0.2035$	$q = -0.01416$	$q = 0$	$q = 1$	$q = 5$
Energy ($\tilde{\mathcal{E}}$)	21.4417	22.2379	22.4109	22.4187	22.7659	23.9687
N_{-1}	0.35	0.3438	0.1337	0.1225	0.0018	0.00007
State	MS+MS	MS+MS+NS	2C+NS	3C	3C	2C $_{\{1,0\}}$
Profile						

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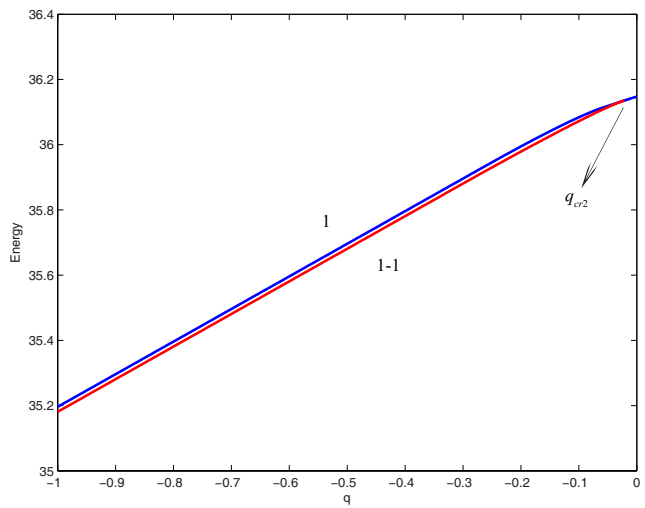


Figure 11: (Case 4) Energy curves of ^{87}Rb with $M = 0.3$ in the harmonic potential. There is one bifurcation point $q_{cr2} = -0.02125$.

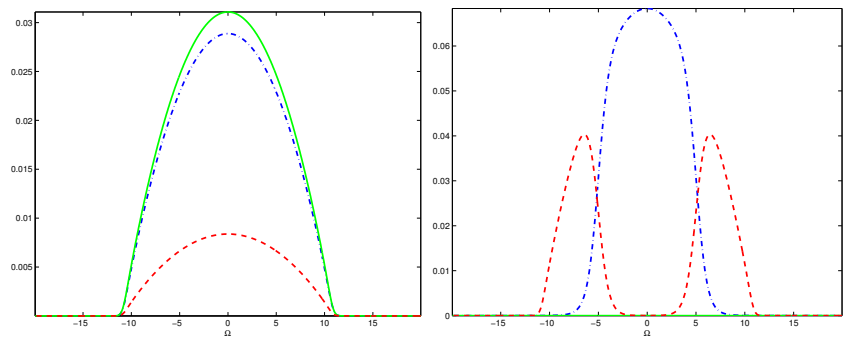


Figure 12: (Case 4) Densities of the starting state $q = 0$ (left) and the target state $q = 1$ (right) of curve 1 in Fig. 11. The $m_F = 1, 0, -1$ components are depicted by blue dash-dotted, green solid and red dashed lines, respectively.

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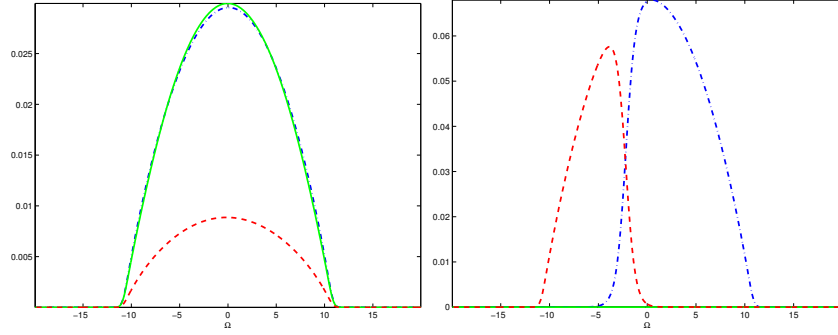


Figure 13: (Case 4) Densities of the starting state $q = 0$ (left) and the target state $q = 1$ (right) of curve 1-1 in Fig. 11. The $m_F = 1, 0, -1$ components are depicted by blue dash-dotted, green solid and red dashed lines, respectively.

Table 5: (Case 4) Ground state patterns of ferromagnetic BEC (^{87}Rb) with $M = 0.3$ in the harmonic potential.

	$q = -1$	$q = -0.06099$	$q = -0.02195$	$q = 0$	$q = 1$	$q = 5$
Energy ($\tilde{\mathcal{E}}$)	35.1809	36.1352	36.10605	36.1474	36.4957	37.6991
N_{-1}	0.35	0.2658	0.1399	0.1225	0.0021	0.00008
State	MS+MS	MS+MS+NS	2C+NS	3C	3C	2C $_{\{1,0\}}$
Profile						

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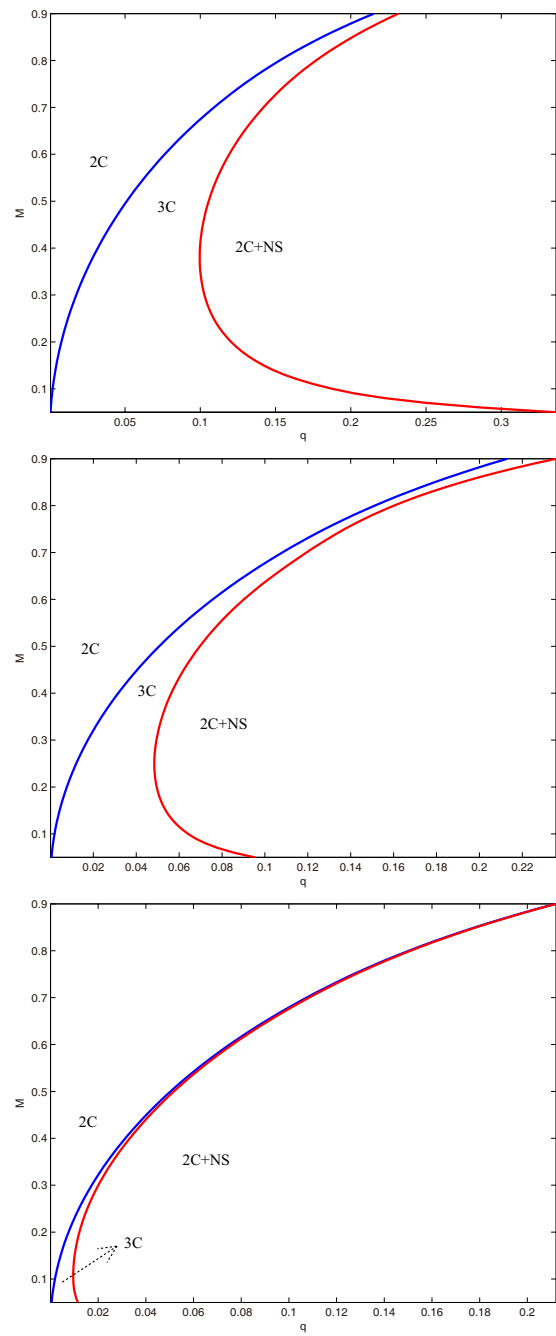


Figure 14: (semi-classical regime) The ground state phase diagram of the spin-1 ^{23}Na BEC with $\epsilon_k = 1$, $\epsilon_k = 0.5$, and $\epsilon_k = 0.1$ (from top to bottom).