Multi-core waveguides composed of N twisted fibers arranged in a ring, propagation dynamics in setting of no gain/loss described by

$$i\partial_z c_n = k \left( e^{-i\phi} c_{n+1} + e^{i\phi} c_{n-1} \right) + d|c_n|^2 c_n,$$
 (1)

which is [CCSS<sup>+</sup>, (2.1)]. The degree of twisting is represented by  $\phi$ . d < 0 is the defocusing case, and d > 0 is the focusing case. We consider d < 0 here. As in DNLS, we are interested in standing wave solutions, which are bound states that can be written in the form

$$c_n = a_n e^{i(\omega z + \theta_n)}, \tag{2}$$

where  $a_n \in \mathbb{R}$  and  $\theta_n \in (-\pi/2, \pi/2]$ . (Allowing  $a_n$  to be negative lets us restrict  $\theta_n$  in this way). Making this substitution, equation (1) becomes (after simplification)

$$k\left(a_{n+1}e^{i((\theta_{n+1}-\theta_n)-\phi)} + a_{n-1}e^{-i((\theta_n-\theta_{n-1})-\phi)}\right) + \omega a_n + da_n^3 = 0$$
(3)

Note that the exponential terms depend only on the phase differences between adjacent sites. Separating into real and imaginary parts, we have the 2n equations

$$k \left( a_{n+1} \cos(\theta_{n+1} - \theta_n - \phi) + a_{n-1} \cos(\theta_n - \theta_{n-1} - \phi) \right) + \omega a_n + da_n^3 = 0$$

$$a_{n+1} \sin(\theta_{n+1} - \theta_n - \phi) - a_{n-1} \sin(\theta_n - \theta_{n-1} - \phi) = 0$$
(4)

Due to the gauge invariance of (1), we may without loss of generality take  $\theta_1 = 0$ . If  $\phi = 0$  (no twist), we can take  $\theta_n = 0$  for all n, which is the untwisted case with periodic boundary conditions. Similarly, if we take  $\phi = 2\pi/N$  and  $\theta_n = (n-1)\phi$  for n = 1, ..., N, the "twist" terms in (3) do not contribute, and the magnitudes  $a_n$  are the same as in the untwisted case. The more interesting case is when  $0 < \theta < 2\pi/N$ .

In the AC limit (k = 0), the sites are decoupled: each  $a_n$  can take on any of the values  $0, \pm \sqrt{-\omega/d}$  (which is real since we are taking d < 0), the phases  $\theta_n$  can take on any value, and  $\phi$  does not contribute. To construct solutions, we use AUTO for parameter continuation from the AC limit. For the an initial condition, we take a = (1, 0, ..., 0) (only one excited site) with  $\theta_n = 0$  for all n and  $\phi = 0$ . We first continue in the coupling parameter k, and then, for fixed k, we continue in the twist parameter  $\phi$ . In doing this, we find that the solutions have the following symmetry:

$$a_k = a_{N-k+2}$$
  $k = 2, ..., M-1$   
 $\theta_k = -a_{N-k+2}$   $k = 2, ..., M-1$  (5)

where M=(N/2)+1 for N even and M=(N+1)/2 for N odd. In addition, for N even,  $\theta_M=0$ .

For N even, using these symmetries, as well as  $\theta_0 = \theta_M = 0$ , the system (4) reduces to

the system of equations

$$2ka_{2}\cos(\theta_{2}-\phi) + \omega a_{1} + da_{1}^{3} = 0$$

$$k\left(a_{3}\cos(\theta_{3}-\theta_{2}-\phi) + a_{1}\cos(\theta_{2}-\phi)\right) + \omega a_{2} + da_{2}^{3} = 0$$

$$a_{3}\sin(\theta_{3}-\theta_{2}-\phi) - a_{1}\sin(\theta_{2}-\phi) = 0$$

$$k\left(a_{n+1}\cos(\theta_{n+1}-\theta_{n}-\phi) + a_{n-1}\cos(\theta_{n}-\theta_{n-1}-\phi)\right) + \omega a_{n} + da_{n}^{3} = 0 \qquad n = 3, \dots, M-2$$

$$a_{n+1}\sin(\theta_{n+1}-\theta_{n}-\phi) - a_{n-1}\sin(\theta_{n}-\theta_{n-1}-\phi) = 0 \qquad n = 3, \dots, M-2$$

$$k\left(a_{M}\cos(-\theta_{M-1}-\phi) + a_{M-2}\cos(\theta_{M-1}-\theta_{M-2}-\phi)\right) + \omega a_{M-1} + da_{M-1}^{3} = 0$$

$$a_{M}\sin(-\theta_{M-1}-\phi) - a_{M-2}\sin(\theta_{M-1}-\theta_{M-2}-\phi) = 0$$

$$2ka_{M-1}\cos(\theta_{M-1}+\phi) + \omega a_{M} + da_{M}^{3} = 0$$
(6)

From the numerical parameter continuation, we see that when  $\phi = \pi/N$ , node M (the node opposite the node with maximum excitation) has an amplitude of 0, i.e. is a dark node. If  $a_M = 0$ , then it follows from (6) that  $a_n = 0$  for all n unless

$$\cos(\theta_{M-1} + \phi) = 0 \sin(\theta_n - \theta_{n-1} - \phi) = 0 \quad n = 3, \dots, M - 1 \sin(\theta_2 - \phi) = 0$$
 (7)

One solution to this is

$$\theta_{M-1} + \phi = \pi/2$$
  
 $\theta_n - \theta_{n-1} - \phi = 0 \quad n = 3, \dots, M-1$ 
(8)  
 $\theta_2 - \phi = 0$ 

from which it follows that we can have a single dark node when  $\phi = \pi/N$ , which agrees with the numerical results. For this case,  $a_M = 0$ , and (6) reduces to the simpler system of equations

$$2ka_{2} + \omega a_{1} + da_{1}^{3} = 0$$

$$k(a_{n+1} + a_{n-1}) + \omega a_{n} + da_{n}^{3} = 0 \quad n = 2, \dots, M - 2$$

$$ka_{M-2} + \omega a_{M-1} + da_{M-1}^{3} = 0$$
(9)

This system of equations is of the form F(a, k) = 0, where  $a = (a_1, \ldots, a_{M-1})$ .  $F(\tilde{a}, 0) = 0$ , where  $\tilde{a} = (\sqrt{-\omega/d}, 0, \ldots, 0)$ . Since  $D_F(\tilde{a}, 0) = \text{diag}(-2\omega, \omega, \ldots, \omega)$ , which is invertible for  $\omega \neq 0$ , the system (9) has a solution for sufficiently small k by the implicit function theorem. Figure 1 shows this solution for N = 6. This observation of a dark node for N = 6 when  $\phi = \pi/6$  agrees with what was shown in [CCSS<sup>+</sup>].

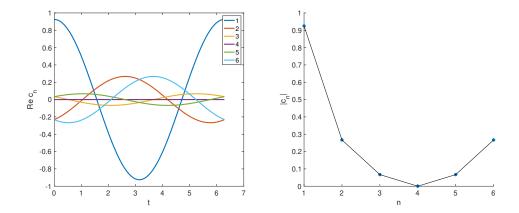


Figure 1: Standing wave solution for N=6 and  $\phi=\pi/6$ . Left is real part of solution for each node, right is absolute value of solution at each node (this is constant in t). Node 1 has maximum amplitude, and node 4 is a dark node.  $\omega=1, k=0.25, d=-1$ .

For N odd, using the symmetries above, the system (4) reduces to the system of equations

$$2ka_{2}\cos(\theta_{2}-\phi) + \omega a_{1} + da_{1}^{3} = 0$$

$$k\left(a_{3}\cos(\theta_{3}-\theta_{2}-\phi) + a_{1}\cos(\theta_{2}-\phi)\right) + \omega a_{2} + da_{2}^{3} = 0$$

$$a_{3}\sin(\theta_{3}-\theta_{2}-\phi) - a_{1}\sin(\theta_{2}-\phi) = 0$$

$$k\left(a_{n+1}\cos(\theta_{n+1}-\theta_{n}-\phi) + a_{n-1}\cos(\theta_{n}-\theta_{n-1}-\phi)\right) + \omega a_{n} + da_{n}^{3} = 0 \quad n = 3, \dots, M-1$$

$$a_{n+1}\sin(\theta_{n+1}-\theta_{n}-\phi) - a_{n-1}\sin(\theta_{n}-\theta_{n-1}-\phi) = 0 \qquad n = 3, \dots, M-1$$

$$k(a_{M}\cos(-2\theta_{M}-\phi) + a_{M-1}\cos(\theta_{M}-\theta_{M-1}-\phi)) + \omega a_{M} + da_{M}^{3} = 0$$

$$a_{M}\sin(-2\theta_{M}-\phi) - a_{M-1}\sin(\theta_{M}-\theta_{M-1}-\phi) = 0$$

$$(10)$$

For this symmetry, we can have a solution with a dark node at  $a_1$ . In this case, it will be opposite a pair of bright nodes at  $a_M$  and  $a_{M+1}$  with the same amplitude. We see this occur in the numerical parameter continuation. If  $a_1 = 0$ , then it follows from (10) that  $a_n = 0$  for all n unless

$$\cos(\theta_2 - \phi) = 0 
\sin(\theta_n - \theta_{n-1} - \phi) = 0 \quad n = 3, \dots, M - 1 
\sin(2\theta_M + \phi) = 0$$
(11)

One solution to this is

$$\theta_2 - \phi = -\pi/2$$
 $\theta_n - \theta_{n-1} - \phi = 0 \quad n = 3, \dots, M - 1$ 
 $2\theta_M + \phi = 0$  (12)

from which it follows that we can have a single dark node when  $\phi = \pi/N$ . This is the same as for the case of N even, and it agrees with the numerical results. For this case,  $a_1 = 0$ ,

and (10) reduces to the simpler system of equations

$$ka_3 + \omega a_2 + da_2^3 = 0$$

$$k(a_{n+1} + a_{n-1}) + \omega a_n + da_n^3 = 0 \quad n = 3, \dots, M - 1$$

$$k(a_M + a_{M-1}) + \omega a_M + da_M^3 = 0$$
(13)

Figure 2 shows this solution for N=7.

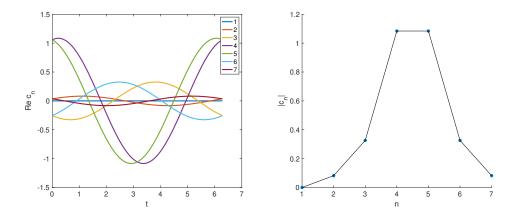


Figure 2: Standing wave solution for N=7 and  $\phi=\pi/7$ . Left is real part of solution for each node, right is absolute value of solution at each node (this is constant in t). Nodes for and 4 have equal and maximum amplitude, and node 1 is a dark node.  $\omega=1,\ k=0.25,\ d=-1$ .

This system of equations is of the form F(a,k) = 0, where  $a = (a_2, \ldots, a_M)$ .  $F(\tilde{a}, 0) = 0$ , where  $\tilde{a} = (0, \ldots, 0, \sqrt{-\omega/d}, 0)$ . Since  $D_F(\tilde{a}, 0) = \operatorname{diag}(\omega, \ldots, \omega, -2\omega)$ , which is invertible for  $\omega \neq 0$ , the system (13) has a solution for sufficiently small k by the implicit function theorem.

The linearization about a standing wave solution  $c_n = a_n e^{i(\omega z + \theta_n)} = (v_n + iw_n)e^{i\omega z}$  is the  $2N \times 2N$  block matrix

$$A(\phi) = k \begin{pmatrix} S & C \\ -C & S \end{pmatrix} + \omega \begin{pmatrix} 0 & I \\ -I & 0 \end{pmatrix} - \begin{pmatrix} \operatorname{diag}(2v_n w_n) & \operatorname{diag}(v_n^2 + 3w_n^2) \\ -\operatorname{diag}(3v_n^2 + w_n^2) & -\operatorname{diag}(2v_n w_n) \end{pmatrix}$$

where each block is  $N \times N$ , C is the periodic banded matrix with  $\cos \phi$  on the first upper and lower diagonals, and S is the periodic banded matrix with  $\sin \phi$  on the first lower diagonal and  $-\sin \phi$  on the first upper diagonal.

For spectral stability, all solutions generated this way (from AC limit with single excited node) are spectrally neutrally stable, for both N even and N odd. In other words, the spectrum is purely imaginary. In particular, this is true for the two case described above with a single dark node. This is verified by timestepping for a perturbations of the standing wave solutions. Results of this for N=6 is shown in Figure 3. Similar results are obtained for N=7

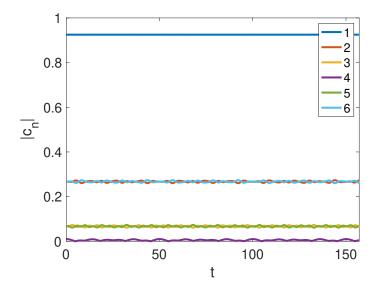


Figure 3:  $|c_n|$  versus t. Solution with N=6 with dark node, perturbed by adding 0.01 to initial condition at dark node. RK4 for timestepping, k=0.25, d=-1.

## References

[CCSS<sup>+</sup>] Claudia Castro-Castro, Yannan Shen, Gowri Srinivasan, Alejandro B Aceves, and Panayotis G Kevrekidis, *Light dynamics in nonlinear trimers and twisted multicore fibers* (2016), 11 (en).