

Fourfold Symmetric Solutions to the Ginzburg Landau Equation for d-wave Superconductors

Minkyun Kim
CGGVeritas
10300 Town Park Drive
Houston, Texas 77072
minkyun.kim@cggveritas.com

Daniel Phillips*
Department Of Mathematics
Purdue University
West Lafayette, IN 47907-2067
phillips@math.purdue.edu

Abstract

We find and investigate the structure of solutions to the Ginzburg Landau equation for a high temperature superconductor with tetragonal symmetry. This is done near an isolated, rotationally symmetric d-wave vortex state with its core at the origin defined on all of \mathbb{R}^2 . We prove that the solution's s-wave component nucleates near the vortex core for temperatures just below the d-wave critical temperature. We further show that this causes the radial symmetry to break and that the solution develops a fourfold symmetry with respect to a rotation by an angle of $\frac{\pi}{2}$.

*Research supported by NSF grants DMS-0456286 and DMS-0604839.

1 Introduction

In this paper we analyze solutions to the Ginzburg-Landau (G-L) equation for a high temperature (high- T_c) superconductor near an isolated vortex state. We are interested in superconductivity for layered materials with small inter-layer coupling. As such we work with the two-dimensional problem of a single superconducting layer (\mathbb{R}^2). Conventional low temperature superconductivity can be described with a simpler G-L model given in terms of a complex valued order parameter ψ and a real, two-dimensional vector field A called the magnetic potential. The energy density in this case is given as

$$e_1 = |\Pi\psi|^2 + \alpha|\psi|^2 + \frac{\kappa^2}{2}|\psi|^4 + |\mathit{curl} A|^2$$

where $\Pi = \nabla - iA$ denotes the covariant derivative, $\mathit{curl} A$ is the magnetic induction, $\alpha = \kappa^2(T - T_c)$ such that κ is the G-L parameter, T is the (constant) material temperature, and T_c is the critical transition temperature. Superconducting equilibria nucleate for $T < T_c$. Motivated by this the energy is normalized by applying the transformation $\tilde{\mathbf{x}} = \sqrt{(T_c - T)} \mathbf{x}$, $\tilde{\psi} = \frac{1}{\sqrt{(T_c - T)}}\psi$, and $\tilde{A} = \frac{1}{\sqrt{(T_c - T)}}A$. Suppressing the tilde, the normalized G-L energy is defined as

$$\mathcal{E}_1(\psi, A) = \int_{\mathbb{R}^2} \varepsilon_1 = \int_{\mathbb{R}^2} \left(|\Pi\psi|^2 + \frac{\kappa^2}{2}(1 - |\psi|^2)^2 + |\mathit{curl} A|^2 \right). \quad (1.1)$$

For a vector valued $B = (B_1, B_2)$, $\mathit{curl} B = \frac{\partial B_2}{\partial x} - \frac{\partial B_1}{\partial y}$ and for a scalar valued ξ , $\mathit{curl} \xi = (\partial_2\xi, -\partial_1\xi)$. The Euler Lagrange equation of the functional \mathcal{E}_1 is

$$\mathbf{F}_0(\psi, A) \equiv \begin{pmatrix} -\Pi^2\psi - \kappa^2(1 - |\psi|^2)\psi \\ \mathit{curl}\mathit{curl}A + \frac{1}{2}i(\psi^*\Pi\psi - \psi\Pi^*\psi^*) \end{pmatrix} = 0. \quad (1.2)$$

For $\kappa > 0$ the equation (1.2) has a well known vortex solution

$$\psi(x) = d_0 = f_1(r)e^{i\theta}, \quad A(x) = A_0 = \frac{a_1(r)}{r}\hat{x}^\perp$$

where $\hat{x}^\perp = \frac{1}{r}(-x_2, x_1)^t$ such that the energy $\mathcal{E}_1(d_0, A_0)$ is finite. The functions f_1, a_1 are smooth and have following properties (see [3], [8], [14]).

$$\begin{aligned} 0 < f_1 < 1, 0 < a_1 < 1 \text{ on } (0, \infty), \text{ and } f_1', a_1' > 0, \\ f_1 \sim cr, a_1 \sim dr^2 \text{ as } r \rightarrow 0, \text{ and} \\ 1 - f_1, 1 - a_1 \rightarrow 0 \text{ at exponential rates as } r \rightarrow \infty. \end{aligned}$$

Moreover if $\kappa \geq \sqrt{2}$ then f_1 and a_1 are uniquely determined (see [2]). Vortices in solutions to (1.2) are zeroes of the superconducting density $|\psi|^2$, about which

supercurrent circulate. They are a stable feature in type II superconductors (i.e. for $\kappa > \frac{1}{\sqrt{2}}$), and the vortex solution is an accurate local description of a degree one vortex in a general stable solution for κ sufficiently large (see [15]). The model for low temperature superconductivity described above is isotropic and a signature of this is that the level curves of $|\psi|^2$ for the vortex solution are radial.

In contrast to this, most high- T_c superconductors have anisotropic mean field features. Here we investigate solutions to a model for certain high- T_c materials having tetragonal crystal symmetry using a G-L theory with two order parameters ψ_s and ψ_d , each with a critical temperature T_c^s and T_c^d (see [10]). The corresponding energy density takes the form

$$\begin{aligned}
e_2 &= |\Pi\psi_d|^2 + K |\Pi\psi_s|^2 \\
&+ \mu \left(\Pi_x\psi_d\Pi_x^*\psi_s^* - \Pi_y\psi_d\Pi_y^*\psi_s^* + \Pi_x^*\psi_d^*\Pi_x\psi_s - \Pi_y^*\psi_d^*\Pi_y\psi_s \right) \\
&+ \alpha_s|\psi_s|^2 + \alpha_d|\psi_d|^2 + \frac{\gamma}{2}|\psi_s|^4 + \frac{\kappa^2}{2}|\psi_d|^4 + |\text{curl } A|^2.
\end{aligned}$$

Here, Π_x, Π_y are the components of the covariant gradient operator $\Pi = \nabla - iA$ along the crystallographic axes x and y . The coefficients K, κ, γ , and μ are constants independent of T such that K, κ , and γ are positive. An interpretation of e_2 is given in [7]. The superconductor is viewed at the microscopic level as a square lattice of atoms representing the crystalline structure forming the layer. Two complex valued order parameters, v and h are introduced representing the mean field distributions of superconducting electron pairs generated by the respective vertical and horizontal nearest neighbor bonds of the lattice. Thus $|v|^2$ ($|h|^2$) represents the number density and $\frac{v^*\Pi v - v\Pi^*v^*}{2i}$ ($\frac{h^*\Pi h - h\Pi^*h^*}{2i}$) represents the supercurrent density of the pairings due to these bonds. The material is defined to be in a pure *d-wave* phase if $h \equiv -v$ and it is in a pure *s-wave* phase if $h \equiv v$. Based on these definitions we set $\psi_s = \frac{(h+v)}{\sqrt{2}}$ and $\psi_d = \frac{(h-v)}{\sqrt{2}}$. The coupling constant μ is a measure of the anisotropy of the lattice's atomic composition. The signs of the quadratic coefficients determine which phase is dominant. If $\alpha_s > 0$ and $\alpha_d < 0$ then the term $\alpha_s|\psi_s|^2$ promotes $|\psi_s| \ll 1$ and the material is classified as a d-wave superconductor. If the signs are reversed it is labeled a s-wave superconductor. Most low temperature superconductors are isotropic s-wave materials characterized by $\mu = 0$, $\alpha_s < 0$, and $\alpha_d > 0$. In this case e_2 is uncoupled in ψ_s and ψ_d . We see it is energetically favorable to seek a pure s-wave state $(\psi_d, \psi_s, A) = (0, \psi_s, A)$, and e_2 reduces to a density equivalent to e_1 .

Let v be a positive constant. Here we investigate an anisotropic d-wave model where we assume $\mu \neq 0$, $T_c^s < T < T_c^d$, $\alpha_s = v(T - T_c^s) > 0$, and $\alpha_d = \kappa^2(T - T_c^d) < 0$. Normalizing e_2 as before, in this instance with respect to T_c^d , we are lead to

$$\begin{aligned} \mathcal{E}_2(\psi_d, \psi_s, A) &= \int \varepsilon_2 = & (1.3) \\ & \int_{\mathbb{R}^2} \left(|\Pi\psi_d|^2 + K|\Pi\psi_s|^2 + \mu(\Pi_x\psi_d\Pi_x^*\psi_s^* - \Pi_y\psi_d\Pi_y^*\psi_s^* + c.c.) \right. \\ & \quad \left. + \beta|\psi_s|^2 + \frac{\gamma}{2}|\psi_s|^4 + \frac{\kappa^2}{2}(1 - |\psi_d|^2)^2 + |\text{curl } A|^2 \right) \end{aligned}$$

where $\beta = \frac{v(T-T_c^s)}{(T_c^d-T)} > 0$. The corresponding Euler Lagrange equations are

$$-\Pi^2\psi_d - \mu(\Pi_x^2 - \Pi_y^2)\psi_s - \kappa^2(1 - |\psi_d|^2)\psi_d = 0 \quad (1.4)$$

$$-K\Pi^2\psi_s - \mu(\Pi_x^2 - \Pi_y^2)\psi_d + \beta\psi_s + \gamma|\psi_s|^2\psi_s = 0 \quad (1.5)$$

$$\begin{aligned} \text{curl curl } A + \frac{1}{2}i(\psi_d^*\Pi\psi_d - \psi_d\Pi^*\psi_d^*) + \frac{K}{2}i(\psi_s^*\Pi\psi_s - \psi_s\Pi^*\psi_s^*) & (1.6) \\ + \frac{\mu}{2} \left(\begin{aligned} & -i\psi_s\Pi_x^*\psi_d^* + i\psi_d^*\Pi_x\psi_s + c.c. \\ & i\psi_s\Pi_y^*\psi_d^* - i\psi_d^*\Pi_y\psi_s + c.c. \end{aligned} \right) = 0. \end{aligned}$$

We find and investigate the structure of solutions (ψ_d, ψ_s, A) that are near the isolated, rotationally symmetric d-wave vortex state $(d_0, 0, A_0)$ as $T \uparrow T_c^d$. Note that $\beta(T) \rightarrow \infty$, forcing $\psi_s \rightarrow 0$ as $T \uparrow T_c^d$. It is predicted that ψ_s nucleates away from 0 as T decreases from T_c^d with the nucleation concentrating near the vortex core of ψ_d . It is believed that this causes the rotational symmetry of the vortex state to break and that for $T < T_c^d$ the solution develops a fourfold invariance with respect to a rotation through angle of $\frac{\pi}{2}$. This scenario was proposed and studied in a series of papers [1],[4],[5],[6],[7],[10],[12],[17] by examining reduced models, applying numerical simulations, and using formal asymptotics. The most direct evidence of symmetry breaking has come from examining the level curves to $|\psi_s|$. In [17], based on numerical simulations, the authors conjecture that a fourfold symmetric s-wave component is generated around the vortex and that its magnitude is of order $\mathbf{O}(\frac{1}{\beta})$ as $T \uparrow T_c^d$. The authors of [1] propose a more refined picture, that asymptotically $\psi_s \approx \frac{\mu}{\beta}(\Pi_x^2 - \Pi_y^2)\psi_d \approx \frac{\mu}{\beta}(\Pi_{0x}^2 - \Pi_{0y}^2)d_0$ as $\beta \rightarrow \infty$ where $\Pi_0 = \nabla - iA_0$. In [6] the solution is expanded as a series in $\frac{1}{\beta}$ and this relation is derived formally. In [10] the authors analyze the zeroes of the function $(\Pi_{0x}^2 - \Pi_{0y}^2)d_0$. It follows from their work that if $\kappa > 2$ then

$$\left. \begin{aligned} & |(\Pi_{0x}^2 - \Pi_{0y}^2)d_0(r, \theta)| = |(\Pi_{0x}^2 - \Pi_{0y}^2)d_0(r, \theta + \alpha\pi)| \text{ for all } (r, \theta) \\ & \text{if and only if } 2\alpha \in \mathbb{Z}. \end{aligned} \right\} \quad (1.7)$$

This last result is the only prior analytic evidence supporting fourfold symmetry that we know of.

In this work, we consider the full set of GL equations (1.4)-(1.6) and find a locally unique solution, prove that it has fourfold symmetry, and establish the

above approximation rigorously. Setting $\eta = \frac{1}{\beta}$, $s = \beta\psi_s$, and $d = \psi_d$ we consider the following equations on all of \mathbb{R}^2 for small $\eta > 0$.

$$-\Pi^2 d - \eta\mu(\Pi_x^2 - \Pi_y^2)s - \kappa^2(1 - |d|^2)d = 0 \quad (1.8)$$

$$-K\eta\Pi^2 s - \mu(\Pi_x^2 - \Pi_y^2)d + s + \gamma\eta^3|s|^2 s = 0 \quad (1.9)$$

$$\begin{aligned} \operatorname{curl}\operatorname{curl}A + \frac{1}{2}i(d^*\Pi d - d\Pi^*d^*) + \frac{1}{2}\eta^2 Ki(s^*\Pi s - s\Pi^*s^*) \\ + \frac{\eta\mu}{2} \begin{pmatrix} -is\Pi_x^*d^* + id^*\Pi_x s + c.c \\ is\Pi_y^*d^* - id^*\Pi_y s + c.c \end{pmatrix} = 0 \end{aligned} \quad (1.10)$$

where $\Pi = \nabla - iA$, $A = A_0 + A_1$, $d = d_0 + d_1$, $(d_1, A_1) \in (\mathbf{H}^2(\mathbb{R}^2, \mathbb{C}) \times \mathbf{H}^2(\mathbb{R}^2, \mathbb{R}^2))$ and $s \in \mathbf{H}^2(\mathbb{R}^2, \mathbb{C})$. Our main theorem follows.

Theorem 1.1. *Given $\gamma, \kappa > 0$ and $\mu \in \mathbb{R}$ there exist constants $K_1(\gamma, \kappa, \mu)$, $\eta_1(K, \gamma, \kappa, \mu)$, $\delta_1(K, \gamma, \kappa, \mu) > 0$ such that if $K \geq K_1$, and $0 < \eta < \eta_1$ then there exists a unique solution $((d_1, A_1), \psi_s) \in (\mathbf{H}^2(\mathbb{R}^2, \mathbb{C}) \times \mathbf{H}^2(\mathbb{R}^2, \mathbb{R}^2)) \cap \mathbf{K}^\perp \times \mathbf{H}^2(\mathbb{R}^2, \mathbb{C})$ to (1.8) - (1.10), for which $\|(d_1, A_1)\|_{\mathbf{H}^2} \leq \delta_1$.*

Here $\mathbf{K} = \ker \mathbf{F}_1$ where \mathbf{F}_1 is the linearized operator of \mathbf{F}_0 at (d_0, A_0) . Moreover, we can expand $\tilde{w}_1 = (d_1, A_1) = \eta\mathbf{w}_1 + \mathbf{w}_2$ and show that $\|\mathbf{w}_2\|_{\mathbf{H}^2} = \mathbf{O}(\eta^2)$. We further show that $s = \mu(\Pi_{0x}^2 - \Pi_{0y}^2)d_0 + \mathbf{O}(\eta)$ in $\mathbf{L}^2(\mathbb{R}^2)$, or equivalently $\psi_s = \eta\mu(\Pi_{0x}^2 - \Pi_{0y}^2)d_0 + \mathbf{O}(\eta^2)$, which coincides with what Affleck, Franz, and Amin stated in [1]. We then prove that the solution satisfies the underlying invariance for the problem.

Theorem 1.2. *Let $(d, A, \eta s)(\eta)$ be the solution from Theorem 1.1. Then*

$$\begin{aligned} d(x, y) &= id(y, -x), \\ (A^1(x, y), A^2(x, y)) &= (-A^2(y, -x), A^1(y, -x)), \\ s(x, y) &= -is(y, -x) \end{aligned}$$

for all $(x, y) \in \mathbb{R}^2$.

We next examine $(\Pi_{0x}^2 - \Pi_{0y}^2)d_0$ further and show that (1.7) is valid for all $\kappa \neq \frac{1}{\sqrt{2}}$. We then combine this with our expansion in η for s to show that radial symmetry is broken exactly as in Theorem 1.2 by proving a nonlinear version of (1.7).

Theorem 1.3. *Let $\kappa \neq \frac{1}{\sqrt{2}}$, $\mu \neq 0$, and $(d, A, \eta s)(\eta)$ be the solution from Theorem 1.1. There exists $\eta_2 > 0$ so that if $0 < \eta < \eta_2$ then*

$$|s(r, \theta)| = |s(r, \theta + \alpha\pi)| \text{ for all } (r, \theta) \text{ if and only if } 2\alpha \in \mathbb{Z}.$$

Lastly we remark that the following existence theorem which is analogous to Theorem 1.1, requiring that the coupling constant μ be sufficiently small rather than K be large, is true and can be proved in the same manner. The assertions from Theorems 1.2 and 1.3 hold for these solutions as well.

Theorem 1.4. *Given $K, \gamma, \kappa > 0$ there exist constants $\mu_0(K, \gamma, \kappa)$, $\eta_1(K, \gamma, \kappa, \mu)$, $\delta_1(K, \gamma, \kappa, \mu) > 0$ such that if $|\mu| \leq \mu_0$, and $0 < \eta < \eta_1$ then there exists a unique solution $((d_1, A_1), \psi_s) \in (\mathbf{H}^2(\mathbb{R}^2, \mathbb{C}) \times \mathbf{H}^2(\mathbb{R}^2, \mathbb{R}^2)) \cap \mathbf{K}^\perp \times \mathbf{H}^2(\mathbb{R}^2, \mathbb{C})$ to (1.8) - (1.10), for which $\|(d_1, A_1)\|_{\mathbf{H}^2} \leq \delta_1$.*

2 Existence and uniqueness of the solution

In this section and Section 3 we prove Theorem 1.1 assuming $\mu = \gamma = \kappa = 1$ for convenience and note that our analysis works for any $\mu \in \mathbb{R}$ and $\gamma, \kappa > 0$. Thus we consider the following equations on all of \mathbb{R}^2 .

$$-\Pi^2 d - \eta(\Pi_x^2 - \Pi_y^2)s - (1 - |d|^2)d = 0 \quad (2.1)$$

$$-K\eta\Pi^2 s - (\Pi_x^2 - \Pi_y^2)d + s + \eta^3|s|^2 s = 0 \quad (2.2)$$

$$\begin{aligned} \operatorname{curl} \operatorname{curl} A + \frac{1}{2}i(d^* \Pi d - d \Pi^* d^*) + \frac{1}{2}\eta^2 K i(s^* \Pi s - s \Pi^* s^*) \\ + \frac{\eta}{2} \begin{pmatrix} -is\Pi_x^* d^* + id^* \Pi_x s + c.c \\ is\Pi_y^* d^* - id^* \Pi_y s + c.c \end{pmatrix} = 0 \end{aligned} \quad (2.3)$$

where $\Pi = \nabla - iA$, $A = A_0 + A_1$, $d = d_0 + d_1$ and $(d_1, A_1) \in (\mathbf{H}^2(\mathbb{R}^2, \mathbb{C}) \times \mathbf{H}^2(\mathbb{R}^2, \mathbb{R}^2))$ and $s \in \mathbf{H}^2(\mathbb{R}^2, \mathbb{C})$.

We will use $w_0 = (d_0, A_0)$, $w_1 = (d_1, A_1)$ and let

$$\begin{aligned} \mathbf{F}_\eta(d_1, A_1, s) &= \mathbf{F}_\eta(d_0 + d_1, A_0 + A_1, s) \\ &\equiv \mathbf{F}_\eta(w_1, s) \\ &\equiv \mathbf{F}_0(d, A) + \mathbf{H}_\eta(d_1, A_1, s) \end{aligned}$$

where

$$\mathbf{F}_0(d, A) \equiv \begin{pmatrix} -\Pi^2 d - (1 - |d|^2)d \\ \operatorname{curl} \operatorname{curl} A + \frac{1}{2}i(d^* \Pi d - d \Pi^* d^*) \end{pmatrix}, \quad (2.4)$$

$$\mathbf{H}_\eta(d_1, A_1, s) \equiv \begin{pmatrix} -\eta(\Pi_x^2 - \Pi_y^2)s \\ \frac{1}{2}\eta^2 K i(s^* \Pi s - s \Pi^* s^*) + \frac{\eta}{2} \begin{pmatrix} -is\Pi_x^* d^* + id^* \Pi_x s + c.c \\ is\Pi_y^* d^* - id^* \Pi_y s + c.c \end{pmatrix} \end{pmatrix} \quad (2.5)$$

and where s is the solution of (2.2) corresponding to (d_1, A_1) . For given $(d_1, A_1) \in \mathbf{H}^2$, the equation (2.2) is the first variation with respect to s for the energy (2.18). This energy is strictly convex with respect to s and as such there exists a unique solution $s \in \mathbf{H}^1$ and it is easy to show that $s \in \mathbf{H}^2$ since $(d_1, A_1) \in \mathbf{H}^2$.

Now split \mathbf{F}_0 as a linear part \mathbf{F}_1 and nonlinear part \mathbf{F}_2 .

Let $\mathbf{F}_0(d_0 + d_1, A_0 + A_1) \equiv \mathbf{F}_1(d_1, A_1) + \mathbf{F}_2(d_1, A_1)$ where

$$\begin{aligned} \mathbf{F}_1(d_1, A_1) &\equiv \quad (2.6) \\ &\begin{pmatrix} [-\Pi_{A_0}^2 + (2|d_0|^2 - 1)] d_1 + d_0^2 d_1^* + i[2\Pi_{A_0} d_0 + d_0 \nabla] \cdot A_1 \\ \operatorname{Im}([\Pi_{A_0}^* d_0^* - d_0^* \Pi_{A_0}] d_1) + (-\Delta + \nabla \nabla + |d_0|^2) \cdot A_1 \end{pmatrix}. \end{aligned}$$

and

$$\begin{aligned} \mathbf{F}_2(w_1) &\equiv \mathbf{F}_2(d_1, A_1) \equiv \\ &\left(\begin{array}{l} 2d_0|d_1|^2 + d_0^*d_1^2 + |d_1|^2d_1 + |A_1|^2(d_0 + d_1) + i(\nabla \cdot A_1)d_1 + 2iA_1 \cdot \nabla d_1 + 2A_0 \cdot A_1d_1 \\ -Im(d_1^*(\nabla - iA_0)d_1) + A_1(2Re(d_0^*d_1) + |d_1|^2) \end{array} \right). \end{aligned} \quad (2.7)$$

It is easy to see from (1.1) and (1.3) that for any given smooth function φ ,

$$\varepsilon_1(\psi, A) = \varepsilon_1(\psi e^{i\varphi}, A + \nabla\varphi) \text{ and } \varepsilon_2(\psi_d, \psi_s, A) = \varepsilon_2(\psi_d e^{i\varphi}, \psi_s e^{i\varphi}, A + \nabla\varphi)$$

which is to say that the densities are *gauge invariant*. The equation (1.2) is invariant under coordinate translations, and because of the invariance of ε_1 the equation is invariant under gauge transformations as well. Gustafson and Sigal study the linearized operator \mathbf{F}_1 in [8]. They use these invariants to characterize the kernel of \mathbf{F}_1 .

Proposition 1. [8],[16]

$$\begin{aligned} \mathbf{K} &\equiv Ker\mathbf{F}_1 = \\ &span\left\{ \begin{pmatrix} id_0\varphi \\ \nabla\varphi \end{pmatrix}, \begin{pmatrix} \partial_x d_0 - iA_0^1 d_0 \\ 0 \\ \partial_x A_0^2 - \partial_y A_0^1 \end{pmatrix}, \begin{pmatrix} \partial_y d_0 - iA_0^2 d_0 \\ \partial_y A_0^1 - \partial_x A_0^2 \\ 0 \end{pmatrix} \middle| \varphi \in \mathbf{H}^3 \right\}, \end{aligned}$$

and $(\mathbf{F}_1 w, w) \geq \tau_0(w, w)$ on $\mathbf{K}^\perp \cap \mathbf{H}^2$ for some $\tau_0 > 0$.

Here $(w, w) = \|f\|_{\mathbf{L}^2}^2 + \|\mathbf{g}\|_{\mathbf{L}^2}^2$ for

$$w = (f, \mathbf{g}) \in \mathbf{L}^2(\mathbb{R}^2, \mathbb{C}) \times \mathbf{L}^2(\mathbb{R}^2, \mathbb{R}^2)$$

and \mathbf{K}^\perp is the subspace orthogonal to $\mathbf{K} \subset \mathbf{L}^2 \times \mathbf{L}^2$. The operator \mathbf{F}_1 is an invertible map from $\mathbf{K}^\perp \cap \mathbf{H}^2$ onto \mathbf{K}^\perp . Moreover by elliptic estimates $\|w\|_{\mathbf{H}^2} \leq \tau_1 \|\mathbf{F}_1(w)\|_{\mathbf{L}^2}$ for some $\tau_1 < \infty$.

2.1 Existence of projected solutions

In this subsection, we will show

$$P(\mathbf{F}_\eta(d_0 + d_1, A_0 + A_1, s)) = 0 \quad (2.8)$$

$$-K\eta\Pi^2 s - (\Pi_x^2 - \Pi_y^2)d + s + \eta^3|s|^2 s = 0 \quad (2.9)$$

have a unique solution $(d_1, A_1) \in (\mathbf{H}^2(\mathbb{R}^2, \mathbb{C}) \times \mathbf{H}^2(\mathbb{R}^2, \mathbb{R}^2)) \cap \mathbf{K}^\perp$ and $s \in \mathbf{H}^2(\mathbb{R}^2, \mathbb{C})$ using a fixed point theorem where P is the orthogonal projection onto \mathbf{K}^\perp .

We need some preliminaries.

Proposition 2. (Interpolation; Gagliardo and Nirenberg) [13]

Let $u \in \mathbf{L}^q \cap \mathbf{L}^{\tilde{q}}$ in \mathbb{R}^n and its derivatives of order m ,

$$\mathbf{D}^m u \in \mathbf{L}^r, 1 \leq q, r \leq \infty, 0 \leq j < m, \text{ for some } \tilde{q} < \infty.$$

Then $\|\mathbf{D}^j u\|_p \leq C \|\mathbf{D}^m u\|_r^a \|u\|_q^{1-a}$ provided

$$1 \leq p \leq \infty, \quad \frac{1}{p} = \frac{j}{n} + a \left(\frac{1}{r} - \frac{m}{n} \right) + (1-a) \frac{1}{q}, \quad \text{and} \quad \frac{j}{m} \leq a \leq 1$$

(the constant C depending only on n, m, j, q, r, a), with the following exception. If $1 < r < \infty$, and $m - j - \frac{n}{r}$ is a non negative integer then it is required that $\frac{j}{m} \leq a < 1$.

Let $\mathbf{M} = \mathbf{B}_{\mathbf{H}^2}(0, \delta_1) \cap \mathbf{K}^\perp$ and $0 < \eta \leq \eta_1$ where $\delta_1, \eta_1 > 0$ will be fixed later. For a solution of (2.2) corresponding to a given $(d_1, A_1) \in \mathbf{M}$, we get the following estimate.

Lemma 2.1. *If $(d_1, A_1) \in \mathbf{M}$ and s is the solution of (2.2) corresponding to (d_1, A_1) , then*

$$\begin{aligned} & K^2 \eta^2 \|\Pi^2 s\|_{\mathbf{L}^2}^2 + 2 \int K \eta |\Pi s|^2 + \|s\|_{\mathbf{L}^2}^2 + 2 \int \eta^3 |s|^4 \\ & \leq \|(\Pi_x^2 - \Pi_y^2)(d_0 + d_1)\|_{\mathbf{L}^2}^2 \leq C. \end{aligned}$$

(We will use a constant C for any constant independent of η_1, δ_1, K and η .)

Proof. By (2.9)

$$\begin{aligned} & \|(-K\eta) \Pi^2 s + s + \eta^3 |s|^2 s\|_{\mathbf{L}^2}^2 \\ = & K^2 \eta^2 \|\Pi^2 s\|_{\mathbf{L}^2}^2 + \|s\|_{\mathbf{L}^2}^2 + \|\eta^3 s^3\|_{\mathbf{L}^2}^2 + 2 \int \eta^3 |s|^4 \\ & + \underbrace{\int (-K\eta) \left((\Pi^2 s) s^* + (\Pi^2 s)^* s \right)}_{(I)} + \underbrace{\int (-K\eta^4) \left((\Pi^2 s) |s|^2 s^* + (\Pi^2 s)^* |s|^2 s \right)}_{(II)}. \end{aligned}$$

Now (I) = $2 \int K \eta |\Pi s|^2$ and

$$\begin{aligned} (II) & = K\eta^4 \int \Pi s \Pi^* (s s^* s^*) + c.c. \\ & = K\eta^4 \int \Pi s \left(2(\nabla s^* + iA s^*) |s|^2 + (\nabla s - iA s) (s^*)^2 \right) + c.c. \\ & = K\eta^4 \int 2|\Pi s|^2 |s|^2 + (\Pi s)^2 (s^*)^2 + c.c. \geq 0. \end{aligned}$$

Since we may assume $\delta_1, \eta_1 \leq 1$,

$$\begin{aligned} & \|\Pi_x^2(d_0 + d_1)\|_{\mathbf{L}^2} \\ = & \left\| \partial_{xx}(d_0 + d_1) - 2iA^1 \partial_x(d_0 + d_1) - i\partial_x A^1(d_0 + d_1) - A^1 A^1(d_0 + d_1) \right\|_{\mathbf{L}^2} \\ \leq & C(1 + \|d_1\|_{\mathbf{H}^2} + \|\partial_x A^1 d_1\|_{\mathbf{L}^2} + \|\partial_x d_1 A^1\|_{\mathbf{L}^2} + \|A^1 A^1 d_1\|_{\mathbf{L}^2}) \\ \leq & C + C \|\partial_x A^1\|_{\mathbf{L}^4} \|d_1\|_{\mathbf{L}^4} + C \|\partial_x d_1\|_{\mathbf{L}^4} \|A^1\|_{\mathbf{L}^4} \\ \leq & C + C \|A^1\|_{\mathbf{H}^2} \|d_1\|_{\mathbf{H}^2} \leq C. \end{aligned}$$

Here and after we use Proposition 2 for various values. For example, the third inequality follows from Proposition 2 for $p = 4, j = 0, m = 1, q = r = n = 2$ and $a = \frac{1}{2}$.

So the claim follows. \square

Using

$$\int |\Pi s|^2 = \int (|\nabla s|^2 - iAs\nabla s^* + iAs^*\nabla s + A \cdot Ass^*) \geq \frac{1}{2} \int |\nabla s|^2 - C_1 \int |s|^2,$$

we can get the following inequality if we choose η_1 small enough (e.g. $K\eta_1 C_1 \leq \frac{1}{8}$).

$$\begin{aligned} & K^2 \eta^2 \|\Pi^2 s\|_{\mathbf{L}^2}^2 + \int K\eta |\nabla s|^2 + \frac{1}{2} \|s\|_{\mathbf{L}^2}^2 + \int \eta^3 |s|^4 \\ & \leq \|(\Pi_x^2 - \Pi_y^2)(d_0 + d_1)\|_{\mathbf{L}^2}^2 \leq C. \end{aligned} \quad (2.10)$$

Lemma 2.2. *If s satisfies (2.9), then*

$$\eta \|\Delta s\|_{\mathbf{L}^2} \leq \frac{C}{K} + C\eta_1.$$

Proof.

$$\begin{aligned} \|\Delta s\|_{\mathbf{L}^2} & \leq \|\Pi^2 s\|_{\mathbf{L}^2} + \|2A \cdot \nabla s\|_{\mathbf{L}^2} + \|(\nabla \cdot A)s\|_{\mathbf{L}^2} + \|A \cdot As\|_{\mathbf{L}^2} \\ \|\Pi^2 s\|_{\mathbf{L}^2} & \leq \frac{C}{\eta K} \\ \|2A \cdot \nabla s\|_{\mathbf{L}^2} & \leq C_1 \|\nabla s\|_{\mathbf{L}^2} \leq C_1 \left(\frac{\|\Delta s\|_{\mathbf{L}^2}}{2C_1} + C_2 \|s\|_{\mathbf{L}^2} \right). \end{aligned}$$

The second inequality is due to Lemma 2.1.

Moreover, using Proposition 2 we have

$$\begin{aligned} \|(\nabla \cdot A)s\|_{\mathbf{L}^2} & \leq C \|s\|_{\mathbf{L}^2} + \|(\nabla \cdot A_1)s\|_{\mathbf{L}^2} \\ & \leq C \|s\|_{\mathbf{L}^2} + \|\nabla \cdot A_1\|_{\mathbf{L}^4} \|s\|_{\mathbf{L}^4} \\ & \leq C \|s\|_{\mathbf{L}^2} + C\delta_1 \left(\|\Delta s\|_{\mathbf{L}^2}^{\frac{1}{4}} \|s\|_{\mathbf{L}^2}^{\frac{3}{4}} \right) \\ & \leq C \|s\|_{\mathbf{L}^2} + C_3\delta_1 \|\Delta s\|_{\mathbf{L}^2} + C\delta_1 \|s\|_{\mathbf{L}^2}. \end{aligned}$$

Also $\|A \cdot As\|_{\mathbf{L}^2} \leq C \|s\|_{\mathbf{L}^2}$ by Proposition 2. Therefore, if $C_3\delta_1 \leq \frac{1}{4}$ then

$$\eta \|\Delta s\|_{\mathbf{L}^2} \leq \frac{C}{K} + C\eta \|s\|_{\mathbf{L}^2} \leq \frac{C}{K} + C\eta_1. \quad \square$$

Note. If we choose η_1 small and K big enough, we can make $\eta \|s\|_{\mathbf{H}^2} \leq \delta_2$ (for any $\delta_2 > 0$) which will be fixed later. Without loss of generality we may put $K = \frac{C_0}{\delta_2}$ for some fixed constant C_0 .

Lemma 2.3. For given $w_1 = (d_1, A_1)$, $w_2 = (d_2, A_2) \in \mathbf{M}$, let s_1, s_2 be the solutions of the following equations

$$-K\eta\Pi_1^2 s_1 - (\Pi_{1x}^2 - \Pi_{1y}^2)(d_0 + d_1) + s_1 + \eta^3 |s_1|^2 s_1 = 0 \quad (2.11)$$

$$-K\eta\Pi_2^2 s_2 - (\Pi_{2x}^2 - \Pi_{2y}^2)(d_0 + d_2) + s_2 + \eta^3 |s_2|^2 s_2 = 0 \quad (2.12)$$

where $\Pi_1 = \nabla - i(A_0 + A_1)$, $\Pi_2 = \nabla - i(A_0 + A_2)$, $\Pi_{1x} = \nabla_x - i(A_0 + A_1)^1$ and A_0^1 means first component of A_0 and A_0^2 means second component of A_0 . Then

$$\begin{aligned} \eta \|s_1 - s_2\|_{\mathbf{H}^2} &\leq \left(\frac{C}{K} + \eta_1 C \right) \|(d_1, A_1) - (d_2, A_2)\|_{\mathbf{H}^2} \\ &\leq C\delta_2 \|w_1 - w_2\|_{\mathbf{H}^2}. \end{aligned}$$

Proof. From (2.11) and (2.12)

$$\begin{aligned} &-K\eta\Pi_1^2 (s_1 - s_2) + s_1 - s_2 + \eta^3 |s_1 - s_2|^2 (s_1 - s_2) \\ &= K\eta (\Pi_1^2 - \Pi_2^2) s_2 + (\Pi_{1x}^2 - \Pi_{1y}^2) d_1 - (\Pi_{2x}^2 - \Pi_{2y}^2) d_2 \\ &\quad + (\Pi_{1x}^2 - \Pi_{1y}^2) d_0 - (\Pi_{2x}^2 - \Pi_{2y}^2) d_0 \\ &\quad - \eta^3 (s_1 s_2^* + s_1^* s_2) (s_1 - s_2) - \eta^3 s_1 s_2 (s_1^* - s_2^*). \end{aligned}$$

Similar to Lemma 2.1

$$\begin{aligned} &\frac{1}{8} \left(K^2 \eta^2 \|\Pi_1^2 (s_1 - s_2)\|_{\mathbf{L}^2}^2 + \int K\eta |\nabla (s_1 - s_2)|^2 + \|s_1 - s_2\|_{\mathbf{L}^2}^2 + \int \eta^3 |s_1 - s_2|^4 \right) \\ &\leq \left\| (\Pi_{1x}^2 - \Pi_{1y}^2) d_1 - (\Pi_{2x}^2 - \Pi_{2y}^2) d_2 \right\|_{\mathbf{L}^2}^2 + \left\| K\eta (\Pi_1^2 - \Pi_2^2) s_2 \right\|_{\mathbf{L}^2}^2 \\ &\quad + \left\| (\Pi_{1x}^2 - \Pi_{1y}^2) d_0 - (\Pi_{2x}^2 - \Pi_{2y}^2) d_0 \right\|_{\mathbf{L}^2}^2 \\ &\quad + \left\| \eta^3 (s_1 s_2^* + s_1^* s_2) (s_1 - s_2) + \eta^3 s_1 s_2 (s_1^* - s_2^*) \right\|_{\mathbf{L}^2}^2. \end{aligned}$$

Since

$$\begin{aligned} &\left\| \eta^3 (s_1 s_2^* + s_1^* s_2) (s_1 - s_2) + \eta^3 s_1 s_2 (s_1^* - s_2^*) \right\|_{\mathbf{L}^2} \\ &\leq C_1 \eta \delta_2^2 \|s_1 - s_2\|_{\mathbf{L}^2}, \end{aligned}$$

$$\begin{aligned} &\frac{1}{16} (K\eta \|\Pi_1^2 (s_1 - s_2)\|_{\mathbf{L}^2} + \|s_1 - s_2\|_{\mathbf{L}^2}) \\ &\leq \left\| \Pi_{1x}^2 d_1 - \Pi_{2x}^2 d_2 \right\|_{\mathbf{L}^2} + \left\| \Pi_{1y}^2 d_1 - \Pi_{2y}^2 d_2 \right\|_{\mathbf{L}^2} + \left\| K\eta (\Pi_1^2 - \Pi_2^2) s_2 \right\|_{\mathbf{L}^2} \\ &\quad + \left\| \Pi_{1x}^2 d_0 - \Pi_{2x}^2 d_0 \right\|_{\mathbf{L}^2} + \left\| \Pi_{1y}^2 d_0 - \Pi_{2y}^2 d_0 \right\|_{\mathbf{L}^2}. \end{aligned}$$

The first term

$$\begin{aligned}
& \left\| \Pi_{1x}^2 d_1 - \Pi_{2x}^2 d_2 \right\|_{\mathbf{L}^2} \\
& \leq \left\| \partial_{xx} d_1 - 2i(A_0^1 + A_1^1) \partial_x d_1 - i \partial_x (A_0^1 + A_1^1) d_1 - (A_0^1 + A_1^1) (A_0^1 + A_1^1) d_1 \right. \\
& \quad \left. - \partial_{xx} d_2 - 2i(A_0^1 + A_2^1) \partial_x d_2 - i \partial_x (A_0^1 + A_2^1) d_2 - (A_0^1 + A_2^1) (A_0^1 + A_2^1) d_2 \right\|_{\mathbf{L}^2} \\
& \leq \left\| \partial_{xx} d_1 - \partial_{xx} d_2 \right\|_{\mathbf{L}^2} + \left\| 2i A_0^1 (\partial_x d_1 - \partial_x d_2) \right\|_{\mathbf{L}^2} + \left\| i \partial_x A_0^1 (d_1 - d_2) \right\|_{\mathbf{L}^2} \\
& \quad + \left\| A_0^1 A_0^1 (d_1 - d_2) \right\|_{\mathbf{L}^2} + \left\| 2A_0^1 (A_1^1 d_1 - A_2^1 d_2) \right\|_{\mathbf{L}^2} + \left\| A_1^1 A_1^1 d_1 - A_2^1 A_2^1 d_2 \right\|_{\mathbf{L}^2} \\
& \quad + 2 \left\| A_1^1 \partial_x d_1 - A_2^1 \partial_x d_2 \right\|_{\mathbf{L}^2} + \left\| \partial_x A_1^1 d_1 - \partial_x A_2^1 d_2 \right\|_{\mathbf{L}^2}.
\end{aligned}$$

First four terms are easily bounded by $C \left\| w_1 - w_2 \right\|_{\mathbf{H}^2}$.

$$\begin{aligned}
2 \left\| A_0^1 (A_1^1 d_1 - A_2^1 d_2) \right\|_{\mathbf{L}^2} & \leq C \left\| A_1^1 d_1 - A_2^1 d_2 \right\|_{\mathbf{L}^2} \\
& = C \left\| A_1^1 d_1 - A_1^1 d_2 + A_1^1 d_2 - A_2^1 d_2 \right\|_{\mathbf{L}^2} \\
& \leq C \left(\left\| A_1^1 \right\|_{\infty} \left\| d_1 - d_2 \right\|_{\mathbf{L}^2} + \left\| d_2 \right\|_{\infty} \left\| A_1^1 - A_2^1 \right\|_{\mathbf{L}^2} \right) \\
& \leq C \left\| w_1 - w_2 \right\|_{\mathbf{H}^2}.
\end{aligned}$$

Similarly,

$$\left\| A_1^1 A_1^1 d_1 - A_2^1 A_2^1 d_2 \right\|_{\mathbf{L}^2} \leq C \left\| w_1 - w_2 \right\|_{\mathbf{H}^2} \quad \text{and}$$

$$\begin{aligned}
& 2 \left\| A_1^1 \partial_x d_1 - A_2^1 \partial_x d_2 \right\|_{\mathbf{L}^2} \\
& = 2 \left\| A_1^1 \partial_x d_1 - A_2^1 \partial_x d_1 + A_2^1 \partial_x d_1 - A_2^1 \partial_x d_2 \right\|_{\mathbf{L}^2} \\
& \leq 2 \left\| A_1^1 - A_2^1 \right\|_{\mathbf{L}^4} \left\| \partial_x d_1 \right\|_{\mathbf{L}^4} + \left\| A_2^1 \right\|_{\infty} \left\| \partial_x d_1 - \partial_x d_2 \right\|_{\mathbf{L}^2} \\
& \leq C \left\| D^2 (A_1^1 - A_2^1) \right\|_{\mathbf{L}^2}^{\frac{1}{4}} \left\| (A_1^1 - A_2^1) \right\|_{\mathbf{L}^2}^{\frac{3}{4}} \left\| D^2 d_1 \right\|_{\mathbf{L}^2}^{\frac{3}{4}} \left\| d_1 \right\|_{\mathbf{L}^2}^{\frac{1}{4}} + C \left\| w_1 - w_2 \right\|_{\mathbf{H}^2} \\
& \leq C \left\| w_1 - w_2 \right\|_{\mathbf{H}^2}.
\end{aligned}$$

Furthermore, $\left\| \partial_x A_1^1 d_1 - \partial_x A_2^1 d_2 \right\|_{\mathbf{L}^2}$ is estimated in the same manner.

Therefore

$$\left\| \Pi_{1x}^2 d_1 - \Pi_{2x}^2 d_2 \right\|_{\mathbf{L}^2} \leq C \left\| w_1 - w_2 \right\|_{\mathbf{H}^2} \quad \text{and} \quad \left\| \Pi_{1y}^2 d_1 - \Pi_{2y}^2 d_2 \right\|_{\mathbf{L}^2} \leq C \left\| w_1 - w_2 \right\|_{\mathbf{H}^2}.$$

$$\begin{aligned}
& \left\| K \eta (\Pi_1^2 - \Pi_2^2) s_2 \right\|_{\mathbf{L}^2} \\
& \leq \left\| K \eta (-i \nabla (A_0 + A_1) s_2 + i \nabla (A_0 + A_2) s_2) \right\|_{\mathbf{L}^2} (\equiv \mathbf{I}_1) \\
& \quad + 2K \eta \left\| (A_0 + A_1) \nabla s_2 - (A_0 + A_2) \nabla s_2 \right\|_{\mathbf{L}^2} (\equiv \mathbf{I}_2) \\
& \quad + K \eta \left\| (A_0 + A_1) \cdot (A_0 + A_1) s_2 - (A_0 + A_2) \cdot (A_0 + A_2) s_2 \right\|_{\mathbf{L}^2} (\equiv \mathbf{I}_3)
\end{aligned}$$

$$\begin{aligned}
\mathbf{I}_1 & \leq K \left\| \eta s_2 \right\|_{\infty} \left\| \nabla A_1 - \nabla A_2 \right\|_{\mathbf{L}^2} \\
& \leq CK \delta_2 \left\| \nabla A_1 - \nabla A_2 \right\|_{\mathbf{L}^2} \leq C \left\| w_1 - w_2 \right\|_{\mathbf{H}^2}
\end{aligned}$$

$$\begin{aligned}
\mathbf{I}_2 &\leq 2K\eta \|(A_1 - A_2) \nabla s_2\|_{\mathbf{L}^2} \\
&\leq 2K \|A_1 - A_2\|_4 \|\eta \nabla s_2\|_4 \\
&\leq CK \|D^2(A_1 - A_2)\|_{\mathbf{L}^2}^{\frac{1}{4}} \|A_1 - A_2\|_{\mathbf{L}^2}^{\frac{3}{4}} \|\eta D^2 s_2\|_{\mathbf{L}^2}^{\frac{3}{4}} \|\eta s_2\|_{\mathbf{L}^2}^{\frac{1}{4}} \\
&\leq CK\delta_2 \|w_1 - w_2\|_{\mathbf{H}^2} \leq C \|w_1 - w_2\|_{\mathbf{H}^2} \\
\mathbf{I}_3 &= K\eta \|2A_0(A_1 - A_2)s_2 + (A_1 + A_2) \cdot (A_1 - A_2)s_2\|_{\mathbf{L}^2} \\
&\leq CK \|\eta s_2\|_{\infty} \|A_1 - A_2\|_{\mathbf{L}^2} \\
&\quad + CK \|\eta s_2\|_{\infty} (\|A_1\|_{\infty} + \|A_2\|_{\infty}) \|A_1 - A_2\|_{\mathbf{L}^2} \\
&\leq CK\delta_2 \|w_1 - w_2\|_{\mathbf{H}^2} \leq C \|w_1 - w_2\|_{\mathbf{H}^2}.
\end{aligned}$$

Therefore

$$K\eta \|\Pi_1^2(s_1 - s_2)\|_{\mathbf{L}^2} + \|s_1 - s_2\|_{\mathbf{L}^2} \leq C \|w_1 - w_2\|_{\mathbf{H}^2}. \quad (2.13)$$

As in the proof of lemma 2.2,

$$\eta \|\Delta(s_1 - s_2)\|_{\mathbf{L}^2} \leq \frac{C \|w_1 - w_2\|_{\mathbf{H}^2}}{K} + C\eta_1 \|(s_1 - s_2)\|_{\mathbf{L}^2}.$$

So $\eta \|s_1 - s_2\|_{\mathbf{H}^2} \leq \left(\frac{C}{K} + \eta_1 C\right) \|w_1 - w_2\|_{\mathbf{H}^2}$. Therefore, the claim follows. \square

Note $\eta \|s_1 - s_2\|_{\mathbf{H}^2} \leq C\delta_2 \|w_1 - w_2\|_{\mathbf{H}^2}$.

Lemma 2.4. *If s_1, s_2 satisfy (2.2) corresponding to w_1, w_2 respectively, then*

$$\|\mathbf{H}_\eta(d_1, A_1, s_1) - \mathbf{H}_\eta(d_2, A_2, s_2)\|_{\mathbf{L}^2} \leq C\delta_2 \|w_1 - w_2\|_{\mathbf{H}^2}.$$

Proof. Recall

$$\mathbf{H}_\eta(d_1, A_1, s) \equiv \left(\begin{array}{c} -\eta(\Pi_x^2 - \Pi_y^2)s \\ \frac{1}{2}(\eta^2 K i(s^* \Pi s - s \Pi^* s^*)) + \frac{\eta}{2} \begin{pmatrix} -is \Pi_x^* d^* + id^* \Pi_x s + c.c \\ is \Pi_y^* d^* - id^* \Pi_y s + c.c \end{pmatrix} \end{array} \right).$$

We will prove the inequality for each term separately.

$$\begin{aligned}
&\|\eta \Pi_{1x}^2 s_1 - \eta \Pi_{2x}^2 s_2\|_{\mathbf{L}^2} \\
&= \left\| \eta (\nabla - i(A_0 + A_1))^1 (\nabla - i(A_0 + A_1))^1 s_1 \right. \\
&\quad \left. - \eta (\nabla - i(A_0 + A_2))^1 (\nabla - i(A_0 + A_2))^1 s_2 \right\|_{\mathbf{L}^2} \\
&\leq \|\eta \partial_{xx}(s_1 - s_2)\|_{\mathbf{L}^2} + \eta \|2i(A_0 + A_1)^1 \cdot \partial_x s_1 - 2i(A_0 + A_2)^1 \cdot \partial_x s_2\|_{\mathbf{L}^2} \\
&\quad + \eta \|\partial_x(A_0 + A_1)^1 s_1 - \partial_x(A_0 + A_2)^1 s_2\|_{\mathbf{L}^2} \\
&\quad + \eta \|(A_0 + A_1)^1 (A_0 + A_1)^1 s_1 - (A_0 + A_2)^1 (A_0 + A_2)^1 s_2\|_{\mathbf{L}^2} \\
&= (1) + (2) + (3) + (4)
\end{aligned}$$

By Lemma 2.3

$$\begin{aligned}
(1) &\leq \eta \|s_1 - s_2\|_{\mathbf{H}^2} \leq C\delta_2 \|w_1 - w_2\|_{\mathbf{H}^2} \\
(2) &\leq C\eta \|\partial_x s_1 - \partial_x s_2\|_{\mathbf{L}^2} + C\eta \|A_1 - A_2\|_{\mathbf{L}^4} \|\partial_x s_1\|_{\mathbf{L}^4} \\
&\leq C\delta_2 \|w_1 - w_2\|_{\mathbf{H}^2}
\end{aligned}$$

$$\begin{aligned}
(3) &\leq \|\eta(\partial_x A_0^1)(s_1 - s_2)\|_{\mathbf{L}^2} + \|\eta(\partial_x A_1^1 s_1 - \partial_x A_2^1 s_2)\|_{\mathbf{L}^2} \\
&\leq C\|\eta(s_1 - s_2)\|_{\mathbf{H}^2} + \|\eta(\partial_x A_1^1 - \partial_x A_2^1)s_1 + \eta\partial_x A_2^1(s_1 - s_2)\|_{\mathbf{L}^2} \\
&\leq C\delta_2 \|w_1 - w_2\|_{\mathbf{H}^2} + \|\eta s_1\|_{\infty} \|\partial_x(A_1 - A_2)\|_{\mathbf{L}^2} + \|\partial_x A_2\|_{\mathbf{L}^4} \|\eta(s_1 - s_2)\|_{\mathbf{L}^4} \\
&\leq C\delta_2 \|w_1 - w_2\|_{\mathbf{H}^2} + C\delta_2 \|w_1 - w_2\|_{\mathbf{H}^2} + C\|A_2\|_{\mathbf{H}^2} \|\eta(s_1 - s_2)\|_{\mathbf{H}^2} \\
&\leq C\delta_2 \|w_1 - w_2\|_{\mathbf{H}^2}
\end{aligned}$$

$$\begin{aligned}
(4) &\leq \eta \|A_0^1 A_0^1 s_1 - A_0^1 A_0^1 s_2\|_{\mathbf{L}^2} + 2\eta \|A_1^1 A_0^1 s_1 - A_2^1 A_0^1 s_2\|_{\mathbf{L}^2} \\
&\quad + \eta \|A_1^1 A_1^1 s_1 - A_2^1 A_2^1 s_2\|_{\mathbf{L}^2} \\
&\leq C\eta \|s_1 - s_2\|_{\mathbf{H}^2} + C\eta \|A_1^1 s_1 - A_2^1 s_1 + A_2^1(s_1 - s_2)\|_{\mathbf{L}^2} \\
&\quad + \eta \|A_1^1 A_1^1 s_1 - A_2^1 A_2^1 s_1 + A_2^1 A_2^1(s_1 - s_2)\|_{\mathbf{L}^2} \\
&\leq C\delta_2 \|w_1 - w_2\|_{\mathbf{H}^2} + 2C\|\eta s_1\|_{\infty} \|A_1 - A_2\|_{\mathbf{L}^2} + 2C\delta_2 \|\eta(s_1 - s_2)\|_{\mathbf{H}^2} \\
&\quad + \|\eta s_1\|_{\infty} \|A_1^1 A_1^1 - A_2^1 A_2^1\|_{\mathbf{L}^2} + \eta \|A_2\|_{\infty}^2 \|s_1 - s_2\|_{\mathbf{L}^2} \\
&\leq C\delta_2 \|w_1 - w_2\|_{\mathbf{H}^2}.
\end{aligned}$$

Similarly $\|\eta\Pi_{1y}^2 s_1 - \eta\Pi_{2y}^2 s_2\|_{\mathbf{L}^2} \leq C\delta_2 \|w_1 - w_2\|_{\mathbf{H}^2}$.

$$\begin{aligned}
&\|\eta^2 K s_1^* (\nabla - i(A_0 + A_1)) s_1 - \eta^2 K s_2^* (\nabla - i(A_0 + A_2)) s_2\|_{\mathbf{L}^2} \\
&\leq \underbrace{\|\eta^2 K s_1^* \nabla s_1 - \eta^2 K s_2^* \nabla s_2\|_{\mathbf{L}^2}}_{(1)} \\
&\quad + \underbrace{\|\eta^2 K s_1^* (A_0 + A_1) s_1 - \eta^2 K s_2^* (A_0 + A_2) s_2\|_{\mathbf{L}^2}}_{(2)}.
\end{aligned}$$

$$\begin{aligned}
(1) &\leq \eta^2 K \|s_1^* \nabla s_1 - s_2^* \nabla s_1 + s_2^* (\nabla s_1 - \nabla s_2)\|_{\mathbf{L}^2} \\
&\leq K \|\eta(s_1^* - s_2^*)\|_{\mathbf{L}^4} \|\eta \nabla s_1\|_{\mathbf{L}^4} + \|\eta s_2\|_{\infty} \eta K \|\nabla s_1 - \nabla s_2\|_{\mathbf{L}^2} \\
&\leq C\delta_2 K \delta_2 \|w_1 - w_2\|_{\mathbf{H}^2} + C\delta_2 K \delta_2 \|w_1 - w_2\|_{\mathbf{H}^2} \\
&\leq C\delta_2 \|w_1 - w_2\|_{\mathbf{H}^2} \quad \text{since } \delta_2 K = C_0, \text{ a fixed constant.}
\end{aligned}$$

$$(2) \leq \underbrace{\|\eta^2 K A_0 s_1 s_1^* - \eta^2 K A_0 s_2 s_2^*\|_{\mathbf{L}^2}}_I + \underbrace{\|\eta^2 K A_1 s_1 s_1^* - \eta^2 K A_2 s_2 s_2^*\|_{\mathbf{L}^2}}_{II}.$$

$$\begin{aligned}
I &\leq CK \left\| \eta^2 (s_1 s_1^* - s_1 s_2^* + s_1 s_2^* - s_2 s_2^*) \right\|_{\mathbf{L}^2} \\
&\leq CK \|\eta s_1\|_\infty \|\eta (s_1^* - s_2^*)\|_{\mathbf{L}^2} + CK \|\eta s_2\|_\infty \|\eta (s_1 - s_2)\|_{\mathbf{L}^2} \\
&\leq CK \delta_2^2 \|w_1 - w_2\|_{\mathbf{H}^2} \leq C \delta_2 \|w_1 - w_2\|_{\mathbf{H}^2}.
\end{aligned}$$

$$\begin{aligned}
II &\leq K \left\| \eta^2 (A_1 s_1 s_1^* - A_2 s_1 s_1^* + A_2 s_1 s_1^* - A_2 s_1 s_2^* + A_2 (s_1 - s_2) s_2^*) \right\|_{\mathbf{L}^2} \\
&\leq K \left(\|\eta s_1\|_\infty^2 \|A_1 - A_2\|_{\mathbf{L}^2} + \|A_2\|_\infty \|\eta s_1\|_\infty \|\eta (s_1 - s_2)\|_{\mathbf{L}^2} \right. \\
&\quad \left. + \|A_2\|_\infty \|\eta s_2\|_\infty \|\eta (s_1 - s_2)\|_{\mathbf{L}^2} \right) \\
&\leq C \delta_2 \|w_1 - w_2\|_{\mathbf{H}^2}.
\end{aligned}$$

$$\begin{aligned}
&\left\| \eta s_1 (\nabla + i(A_0 + A_1))^1 (d_0^* + d_1^*) - \eta s_2 (\nabla + i(A_0 + A_2))^1 (d_0^* + d_2^*) \right\|_{\mathbf{L}^2} \\
&\leq \underbrace{\|\eta \partial_x d_0^* (s_1 - s_2)\|_{\mathbf{L}^2}}_{(1)} + \underbrace{\|\eta s_1 \partial_x d_1^* - \eta s_2 \partial_x d_2^*\|_{\mathbf{L}^2}}_{(2)} \\
&\quad + \underbrace{\left\| \eta s_1 (A_0 + A_1)^1 (d_0^* + d_1^*) - \eta s_2 (A_0 + A_2)^1 (d_0^* + d_2^*) \right\|_{\mathbf{L}^2}}_{(3)}.
\end{aligned}$$

$$\begin{aligned}
(1) &\leq C \|\eta (s_1 - s_2)\|_{\mathbf{H}^2} \leq C \delta_2 \|w_1 - w_2\|_{\mathbf{H}^2} \\
(2) &= \|\eta s_1 \partial_x d_1^* - \eta s_1 \partial_x d_2^* + \eta (s_1 - s_2) \partial_x d_2^*\|_{\mathbf{L}^2} \\
&\leq \|\eta s_1\|_\infty \|\partial_x d_1 - \partial_x d_2\|_{\mathbf{L}^2} + \|\eta (s_1 - s_2)\|_\infty \|\partial_x d_2\|_{\mathbf{L}^2} \\
&\leq C \delta_2 \|w_1 - w_2\|_{\mathbf{H}^2} \\
(3) &\leq \|\eta (s_1 - s_2) A_0^1 d_0^*\|_{\mathbf{L}^2} + \|\eta s_1 A_1^1 d_0^* - \eta s_2 A_2^1 d_0^*\|_{\mathbf{L}^2} \\
&\quad + \|\eta s_1 A_0^1 d_1^* - \eta s_2 A_0^1 d_2^*\|_{\mathbf{L}^2} + \|\eta s_1 A_1^1 d_1^* - \eta s_2 A_2^1 d_2^*\|_{\mathbf{L}^2} \\
&= I + II + III + IV.
\end{aligned}$$

$$\begin{aligned}
I &\leq C \|\eta (s_1 - s_2)\|_{\mathbf{H}^2} \leq C \delta_2 \|w_1 - w_2\|_{\mathbf{H}^2} \\
II &\leq C \left\| \eta s_1 A_1^1 - \eta s_1 A_2^1 + (\eta s_1 - \eta s_2) A_2^1 \right\|_{\mathbf{L}^2} \\
&\leq C \|\eta s_1\|_\infty \|A_1 - A_2\|_{\mathbf{L}^2} + C \|A_2\|_\infty \|\eta (s_1 - s_2)\|_{\mathbf{L}^2} \\
&\leq C \delta_2 \|w_1 - w_2\|_{\mathbf{H}^2} \\
III &\leq C \left\| \eta s_1 d_1^* - \eta s_2 d_1^* + \eta s_2 (d_1^* - d_2^*) \right\|_{\mathbf{L}^2} \\
&\leq C \delta_2 \|w_1 - w_2\|_{\mathbf{H}^2} \\
IV &\leq \left\| \eta s_1 A_1^1 d_1^* - \eta s_2 A_1^1 d_1^* + \eta s_2 d_1^* (A_1^1 - A_2^1) + \eta s_2 A_2^1 (d_1^* - d_2^*) \right\|_{\mathbf{L}^2} \\
&\leq C \delta_2 \|w_1 - w_2\|_{\mathbf{H}^2} + \|\eta s_2\|_\infty \|d_1\|_\infty \|A_1 - A_2\|_{\mathbf{L}^2} \\
&\quad + \|\eta s_2\|_\infty \|A_2\|_\infty \|d_1 - d_2\|_{\mathbf{L}^2} \\
&\leq C \delta_2 \|w_1 - w_2\|_{\mathbf{H}^2}.
\end{aligned}$$

Furthermore $\frac{\eta}{2} i (s \Pi_y^* d^* - i d^* \Pi_y s)$ can be estimated in the same way. Therefore

$$\left\| \mathbf{H}_\eta(d_1, A_1, s_1) - \mathbf{H}_\eta(d_2, A_2, s_2) \right\|_{\mathbf{L}^2} \leq C \delta_2 \|w_1 - w_2\|_{\mathbf{H}^2}.$$

□

Lemma 2.5.

$$\| \mathbf{F}_2(w_1) - \mathbf{F}_2(w_2) \|_{\mathbf{L}^2} \leq C\delta_1 \| w_1 - w_2 \|_{\mathbf{H}^2} \quad \text{for } w_1, w_2 \in \mathbf{M}.$$

Proof.

$$\begin{aligned} \| 2d_0|d_1|^2 - 2d_0|d_2|^2 \|_{\mathbf{L}^2} &\leq C \| d_1^* d_1 - d_2^* d_1 + d_2^*(d_1 - d_2) \|_{\mathbf{L}^2} \\ &\leq C \| d_1 \|_{\infty} \| d_1 - d_2 \|_{\mathbf{L}^2} + C \| d_2 \|_{\infty} \| d_1 - d_2 \|_{\mathbf{L}^2} \\ &\leq C\delta_1 \| w_1 - w_2 \|_{\mathbf{H}^2}. \end{aligned}$$

Similar estimates hold for $\| d_0^* d_1^2 - d_0^* d_2^2 \|_{\mathbf{L}^2}$, $\| |A_1|^2 d_0 - |A_2|^2 d_0 \|_{\mathbf{L}^2}$ and $\| 2A_0 \cdot A_1 d_1 - 2A_0 \cdot A_2 d_2 \|_{\mathbf{L}^2}$.

$$\begin{aligned} &\| i(\nabla \cdot A_1)d_1 - i(\nabla \cdot A_2)d_2 \|_{\mathbf{L}^2} \\ &\leq \| (\nabla \cdot A_1)d_1 - (\nabla \cdot A_2)d_1 + (\nabla \cdot A_2)(d_1 - d_2) \|_{\mathbf{L}^2} \\ &\leq \| d_1 \|_{\infty} \| \nabla(A_1 - A_2) \|_{\mathbf{L}^2} + \| \nabla \cdot A_2 \|_{\mathbf{L}^4} \| d_1 - d_2 \|_{\mathbf{L}^4} \\ &\leq C\delta_1 \| A_1 - A_2 \|_{\mathbf{H}^2} + C\delta_1 \| d_1 - d_2 \|_{\mathbf{H}^2} \leq C\delta_1 \| w_1 - w_2 \|_{\mathbf{H}^2}. \end{aligned}$$

$$\begin{aligned} \| |d_1|^2 d_1 - |d_2|^2 d_2 \|_{\mathbf{L}^2} &\leq \| |d_1|^2 d_1 - |d_2|^2 d_1 + |d_2|^2 (d_1 - d_2) \|_{\mathbf{L}^2} \\ &\leq \| d_1 \|_{\infty} \| |d_1|^2 - |d_2|^2 \|_{\mathbf{L}^2} + \| d_2 \|_{\infty}^2 \| d_1 - d_2 \|_{\mathbf{L}^2} \\ &\leq C\delta_1 \| d_1 - d_2 \|_{\mathbf{H}^2}. \end{aligned}$$

The remaining differences are estimated in an identical manner. Therefore the claim follows. □

Lemma 2.6. *If $w_1 = (d_1, A_1) \in \mathbf{M}$ then*

$$(1) \| \mathbf{F}_2(w_1) \|_{\mathbf{L}^2} \leq C\delta_1^2 \quad \text{and} \quad (2) \| \mathbf{H}_\eta(w_1, s) \|_{\mathbf{L}^2} \leq C\delta_2.$$

Proof.

$$\begin{aligned} (1) \quad &\| 2d_0|d_1|^2 \|_{\mathbf{L}^2} \leq C \| d_1 \|_{\infty}^2 \leq C\delta_1^2 \\ &\| i(\nabla \cdot A_1)d_1 \|_{\mathbf{L}^2} \leq C \| d_1 \|_{\infty} \| \nabla \cdot A_1 \|_{\mathbf{L}^2} \leq C\delta_1^2 \\ &\| |d_1|^2 d_1 \|_{\mathbf{L}^2} \leq \| d_1 \|_{\infty}^3 \leq C\delta_1^2. \end{aligned}$$

All other terms are similar to these.

$$(2) \| \eta (\Pi_x^2 - \Pi_y^2) s \|_{\mathbf{L}^2} \leq \underbrace{\| \eta \Pi_x^2 s \|_{\mathbf{L}^2}}_I + \underbrace{\| \eta \Pi_y^2 s \|_{\mathbf{L}^2}}_{II}.$$

$$\begin{aligned} I &\leq \eta \| \partial_{xx} s \|_{\mathbf{L}^2} + \eta \| 2A^1 \partial_x s \|_{\mathbf{L}^2} + \eta \| \partial_x A^1 s \|_{\mathbf{L}^2} + \eta \| A^1 A^1 s \|_{\mathbf{L}^2} \\ &\leq C\delta_2 + C\eta \| A \|_{\mathbf{H}^2} \| s \|_{\mathbf{H}^2} + C\eta \| A \|_{\mathbf{H}^2}^2 \| s \|_{\mathbf{H}^2} \leq C\delta_2. \end{aligned}$$

Similarly, $II \leq C\delta_2$.

$$\begin{aligned} \|\eta^2 K s^* \Pi s\|_{\mathbf{L}^2} &\leq \eta^2 K \|s^* (\nabla - iA) s\|_{\mathbf{L}^2} \\ &\leq \eta^2 K \|s^* \nabla s\|_{\mathbf{L}^2} + C\eta^2 K \|s^* s\|_{\mathbf{L}^2} \\ &\leq C\eta^2 K \|s\|_{\mathbf{H}^2}^2 \leq C\delta_2. \end{aligned}$$

Similarly, $\|\eta s \Pi_x^* d^*\|_{\mathbf{L}^2} \leq C\delta_2$ and $\|\eta d \Pi_x s\|_{\mathbf{L}^2} \leq C\delta_2$. So the claim follows. \square

Theorem 2.1. *There exist $K_1, \eta_1(K), \delta_1(K), > 0$ such that if $K \geq K_1, 0 < \eta < \eta_1$ then there exists a unique solution $((d_1, A_1), s) \in (\mathbf{H}^2(\mathbb{R}^2, \mathbb{C}) \times \mathbf{H}^2(\mathbb{R}^2, \mathbb{R}^2)) \cap \mathbf{K}^\perp \times \mathbf{H}^2(\mathbb{R}^2, \mathbb{C})$ to (2.8) and (2.9), for which $\|(d_1, A_1)\|_{\mathbf{H}^2} \leq \delta_1$.*

Proof. We argue as in [16].

If $w \in \mathbf{M}$ and s is the solution of (2.9) corresponding to w , then

$$\begin{aligned} \mathbf{F}_\eta(w_0 + w, s) &= \mathbf{F}_1(w) + \mathbf{F}_2(w) + \mathbf{H}_\eta(w, s) \quad \text{and} \\ P\mathbf{F}_\eta(w_0 + w, s) &= P\mathbf{F}_1(w) + P\mathbf{F}_2(w) + P\mathbf{H}_\eta(w, s). \end{aligned}$$

Since $\mathbf{L}_0 \equiv (P\mathbf{F}_1) \Big|_{\mathbf{K}^\perp \cap \mathbf{H}^2}$ is invertible and $\|w\|_{\mathbf{H}^2} \leq \tau_1 \|\mathbf{L}_0(w)\|_{\mathbf{L}^2}$,

$$\mathbf{L}_0^{-1}(P\mathbf{F}_\eta(w_0 + w, s)) = w + \mathbf{L}_0^{-1}(P\mathbf{F}_2(w) + P\mathbf{H}_\eta(w, s)).$$

Now let

$$S_\eta(w) = -\mathbf{L}_0^{-1}(P\mathbf{F}_2(w) + P\mathbf{H}_\eta(w, s))$$

then

$$\begin{aligned} \|S_\eta(w)\|_{\mathbf{H}^2} &\leq \tau_1 \|P\mathbf{F}_2(w) + P\mathbf{H}_\eta(w, s)\|_{\mathbf{L}^2} \\ &\leq \tau_1 \left(\|P\mathbf{F}_2(w)\|_{\mathbf{L}^2} + \|P\mathbf{H}_\eta(w, s)\|_{\mathbf{L}^2} \right) \\ &\leq \tau_1 (C_1 \delta_1^2 + C_2 \delta_2). \end{aligned}$$

We choose δ_1 sufficiently small so that $\tau_1 C_1 \delta_1 \leq \frac{1}{2}$. Then take K big enough and η_1 small enough so that $\tau_1 C_2 \delta_2 \leq \frac{1}{2} \delta_1$. We then have $\|S_\eta(w)\|_{\mathbf{H}^2} \leq \delta_1$. Thus $S_\eta(w) \in \mathbf{M}$ if $w \in \mathbf{M}$. Furthermore

$$\begin{aligned} \|S_\eta(w_1) - S_\eta(w_2)\|_{\mathbf{H}^2} &\leq \tau_1 \|\mathbf{F}_2(w_1) - \mathbf{F}_2(w_2)\|_{\mathbf{L}^2} + \tau_1 \|\mathbf{H}_\eta(w_1, s_1) - \mathbf{H}_\eta(w_2, s_2)\|_{\mathbf{L}^2} \\ &\leq \tau_1 \left(C\delta_1 \|w_1 - w_2\|_{\mathbf{H}^2} + C\delta_2 \|w_1 - w_2\|_{\mathbf{H}^2} \right) \\ &\leq \frac{1}{2} \|w_1 - w_2\|_{\mathbf{H}^2} \end{aligned}$$

if $\tau_1 C(\delta_1 + \delta_2) \leq \frac{1}{2}$, where s_1 and s_2 are the solutions of (2.9) corresponding to w_1 and w_2 . Therefore S_η is a contraction map and S_η has a unique fixed point w_η in \mathbf{M} . Then (w_η, s_η) solves the equations (2.8), (2.9) where s_η is the solution (2.9) corresponding to w_η . Therefore this proves the theorem. \square

2.2 $w_1 = \mathbf{O}(\eta)$

In this section, we show that if (w_1, s) is the solution found in Section 2.1, then $\|w_1\|_{\mathbf{H}^2} \leq CK\eta$. Let $w_1 = (d_1, A_1) \in \mathbf{M}$, $s = s_0 + s_1$ be the unique solution of

$$\begin{aligned} P\mathbf{F}_\eta(d_0 + d_1, A_0 + A_1, s) &= 0 \\ -K\eta\Pi^2 s - (\Pi_x^2 - \Pi_y^2)d + s + \eta^3|s|^2 s &= 0 \end{aligned}$$

where $d = d_0 + d_1$, $A = A_0 + A_1$, $s_0 = (\Pi_{0x}^2 - \Pi_{0y}^2)d_0$. Then s_0 is smooth and is in \mathbf{H}^2 .

We need some properties of $\mathbf{F}_2(w_1)$ and $\mathbf{H}_\eta(w_1, s)$.

Lemma 2.7. (1) $\|\mathbf{F}_2(w_1)\|_{\mathbf{L}^2} \leq C\delta_1 \|w_1\|_{\mathbf{H}^2}$
(2) $\|\mathbf{H}_\eta(w_1, s_0 + s_1)\|_{\mathbf{L}^2} \leq C\eta (\|D^2 s_1\|_{\mathbf{L}^2} + \|s_1\|_{\mathbf{L}^2}) + C\eta \|s_0\|_{\mathbf{H}^2}$.

Proof. (1) By simple estimation, the claim follows.

(2) Using

$$\eta \left\| (\Pi_x^2 - \Pi_y^2) s \right\|_{\mathbf{L}^2} \leq \left\| \eta \Pi_x^2 s \right\|_{\mathbf{L}^2} + \eta \left\| \Pi_y^2 s \right\|_{\mathbf{L}^2},$$

$$\begin{aligned} &\left\| \Pi_x^2 (s_0 + s_1) \right\|_{\mathbf{L}^2} \\ &= \left\| \partial_{xx}(s_0 + s_1) - 2iA^1 \partial_x(s_0 + s_1) - i(s_0 + s_1) \partial_x A^1 - (A^1 A^1)(s_0 + s_1) \right\|_{\mathbf{L}^2} \\ &\leq \left\| \partial_{xx} s_0 \right\|_{\mathbf{L}^2} + \left\| \partial_{xx} s_1 \right\|_{\mathbf{L}^2} + C \left\| \partial_x (s_0 + s_1) \right\|_{\mathbf{L}^2} \\ &\quad + \left\| s_0 + s_1 \right\|_{\mathbf{L}^4} \left\| \partial_x A^1 \right\|_{\mathbf{L}^4} + C \left\| s_0 + s_1 \right\|_{\mathbf{L}^2}. \end{aligned}$$

Thus

$$\left\| \eta (\Pi_x^2 - \Pi_y^2) s \right\|_{\mathbf{L}^2} \leq C\eta (\|D^2 s_1\|_{\mathbf{L}^2} + \|s_1\|_{\mathbf{L}^2}) + C\eta \|s_0\|_{\mathbf{H}^2}, \quad (2.14)$$

Since $\Pi_0 d_0 \in \mathbf{L}^2$,

$$\begin{aligned} \left\| s \Pi_x^* d^* \right\|_{\mathbf{L}^2} &\leq \|s\|_\infty \left\| \Pi_x^* d \right\|_{\mathbf{L}^4} \leq C \|s\|_{\mathbf{H}^2} \\ &\leq C (\|D^2 s_1\|_{\mathbf{L}^2} + \|s_1\|_{\mathbf{L}^2}) + C \|s_0\|_{\mathbf{H}^2}, \end{aligned} \quad (2.15)$$

$$\begin{aligned} \eta^2 K \left\| s^* (\nabla - iA) s \right\|_{\mathbf{L}^2} &\leq \eta^2 K (\|s\|_\infty \|\nabla s\|_{\mathbf{L}^2} + C \|s\|_\infty \|s\|_{\mathbf{L}^2}) \\ &\leq C\eta (\|s_1\|_{\mathbf{L}^2} + \|D^2 s_1\|_{\mathbf{L}^2} + \|s_0\|_{\mathbf{H}^2}). \end{aligned} \quad (2.16)$$

Note. $\|\eta s\|_\infty \leq C\|\eta s\|_{\mathbf{H}^2} \leq C\delta_2$ and $\delta_2 K = C_0$ a constant. By (2.14), (2.15) and (2.16), the claim follows. \square

Lemma 2.8. $K\eta \left\| \Pi^2 s_1 \right\|_{\mathbf{L}^2} + \|s_1\|_{\mathbf{L}^2} \leq CK\eta + C\|w_1\|_{\mathbf{H}^2}$

Proof. Set $s = s_0 + s_1$ in (2.2). Thus s_1 satisfies

$$\begin{aligned} &- K\eta\Pi^2 s_1 + s_1 + \eta^3|s_1|^2 s_1 \\ &= \underbrace{(\Pi_x^2 - \Pi_y^2) d_1}_{(1)} + \underbrace{K\eta\Pi^2 s_0}_{(2)} + \underbrace{((\Pi_x^2 - \Pi_{0x}^2) - (\Pi_y^2 - \Pi_{0y}^2)) d_0}_{(3)} \\ &\quad \underbrace{-\eta^3 (|s_0|^2 s_0 + 2|s_0|^2 s_1 + s_0^2 s_1^* + s_0^* s_1^2 + 2|s_1|^2 s_0)}_{(4)}. \end{aligned}$$

Since $\|\eta s\|_{\mathbf{H}^2} \leq \delta_2$ and $s_0 \in \mathbf{H}^2$, we may assume $\|\eta s_1\|_{\mathbf{H}^2} \leq 2\delta_2$. (Choose small η_1 if necessary.) As in (2.10),

$$\begin{aligned} & K^2\eta^2 \|\Pi^2 s_1\|_{\mathbf{L}^2}^2 + \int K\eta |\nabla s_1|^2 + \|s_1\|_{\mathbf{L}^2}^2 + \int \eta^3 |s_1|^4 \\ & \leq C_1 \left(\|(1)\|_{\mathbf{L}^2}^2 + \|(2)\|_{\mathbf{L}^2}^2 + \|(3)\|_{\mathbf{L}^2}^2 + \|(4)\|_{\mathbf{L}^2}^2 \right). \end{aligned}$$

$$\begin{aligned} & C_1 \|(4)\|_{\mathbf{L}^2}^2 \leq 4C_1\eta^2 (\| |s_0|^2 s_0 \|_{\mathbf{L}^2}^2 + \| 2|s_0|^2 s_1 \|_{\mathbf{L}^2}^2 + \| |s_0|^2 s_1^* \|_{\mathbf{L}^2}^2 \\ & \quad + \| s_0^* s_1^2 + 2|s_1|^2 s_0 \|_{\mathbf{L}^2}^2) \\ & \leq C\eta^2 + C_2\eta^2 \|s_1\|_{\mathbf{L}^2}^2 + C_3\eta^2 \int |s_1|^4. \end{aligned}$$

Therefore if we choose η_1 small enough such that $C_2\eta_1^2 \leq \frac{1}{8}$ and $C_3\eta_1 \leq \frac{1}{8}$, then

$$K\eta \|\Pi^2 s_1\|_{\mathbf{L}^2} + \|s_1\|_{\mathbf{L}^2} \leq C\eta + C (\|(1)\|_{\mathbf{L}^2} + \|(2)\|_{\mathbf{L}^2} + \|(3)\|_{\mathbf{L}^2}) \text{ and}$$

$$\begin{aligned} & \|\Pi_x^2 d_1\|_{\mathbf{L}^2} = \|\partial_{xx} d_1 - 2iA^1 \partial_x d_1 - d_1 \partial_x A^1 - A^1 \cdot A^1 d_1\|_{\mathbf{L}^2} \\ & \leq C \|d_1\|_{\mathbf{H}^2} + 2\|A\|_{\infty} \|\partial_x d_1\|_{\mathbf{L}^2} + \|d_1 (\partial_x A_0^1 + \partial_x A_1^1)\|_{\mathbf{L}^2} + \|A\|_{\infty} \|d_1\|_{\mathbf{L}^2}. \end{aligned}$$

Using Proposition 2, we can estimate the term

$$\|d_1 \partial_x A_1^1\|_{\mathbf{L}^2} \leq \|d_1\|_{\mathbf{L}^4} \|\partial_x A_1^1\|_{\mathbf{L}^4} \leq C \|d_1\|_{\mathbf{H}^2} \|A_1\|_{\mathbf{H}^2} \leq C \|w_1\|_{\mathbf{H}^2}.$$

All other terms related to (1) can be easily bounded by $C \|w_1\|_{\mathbf{H}^2}$.

So $\|(1)\|_{\mathbf{L}^2} \leq C \|w_1\|_{\mathbf{H}^2}$.

$$\begin{aligned} \|(2)\|_{\mathbf{L}^2} & \leq K\eta \|\Pi^2 s_0\|_{\mathbf{L}^2} \\ & = K\eta \|\Delta s_0 - 2iA \cdot \nabla s_0 - is_0 \nabla \cdot A - A \cdot A s_0\|_{\mathbf{L}^2} \\ & \leq K\eta (\|\Delta s_0\|_{\mathbf{L}^2} + C \|\nabla s_0\|_{\mathbf{L}^2} + \|s_0\|_{\mathbf{L}^4} \|\nabla \cdot A_1\|_{\mathbf{L}^4}) \\ & \leq CK\eta. \end{aligned}$$

In (3), the term

$$\begin{aligned} \|(\Pi_x^2 - \Pi_{0x}^2) d_0\|_{\mathbf{L}^2} & = \|-iA_1^1 (\partial_x - iA_0^1) d_0 - i(\partial_x - iA_0^1 - iA_1^1) (A_1^1 d_0)\|_{\mathbf{L}^2} \\ & \leq C \|A_1\|_{\mathbf{L}^2} + C \|DA_1\|_{\mathbf{L}^2} + C \|A_1\|_{\mathbf{L}^2} \\ & \leq C \|w_1\|_{\mathbf{H}^2}. \end{aligned}$$

So $\|(3)\|_{\mathbf{L}^2} \leq C \|w_1\|_{\mathbf{H}^2}$. \square

Theorem 2.2. *Let $w_1, s = s_0 + s_1$ be the unique solution of (2.8) - (2.9) found in Section 2.1. Then there exists a $\eta_2 = \eta_2(K) > 0$ such that $\|w_1\|_{\mathbf{H}^2} \leq C\eta$ for any $0 < \eta < \eta_2 \leq \eta_1$.*

Proof. Since $P\mathbf{F}_1(w_1) = -P(\mathbf{F}_2(w_1) + \mathbf{H}_\eta(w_1, s))$,

$$\begin{aligned}\|w_1\|_{\mathbf{H}^2} &\leq \tau_1 \|P\mathbf{F}_1(w_1)\|_{\mathbf{L}^2} \\ &\leq \tau_1 (\|\mathbf{F}_2(w_1)\|_{\mathbf{L}^2} + \|\mathbf{H}_\eta(w_1, s)\|_{\mathbf{L}^2}) \\ &\leq C_1\delta_1 \|w_1\|_{\mathbf{H}^2} + C\eta (\|D^2s_1\|_{\mathbf{L}^2} + \|s_1\|_{\mathbf{L}^2}) + C\eta.\end{aligned}$$

Taking δ_1 sufficiently small (e.g. $C_1\delta_1 \leq \frac{1}{2}$) if necessary, we get

$$\|w_1\|_{\mathbf{H}^2} \leq C\eta (\|D^2s_1\|_{\mathbf{L}^2} + \|s_1\|_{\mathbf{L}^2}) + C\eta. \quad (2.17)$$

Like in Lemma 2.2,

$$K^2\eta^2 \|D^2s_1\|_{\mathbf{L}^2}^2 + \|s_1\|_{\mathbf{L}^2}^2 \leq CK^2\eta^2 \|\Pi^2s_1\|_{\mathbf{L}^2}^2 + C_2K^2\eta^2 \|s_1\|_{\mathbf{L}^2}^2 + \|s_1\|_{\mathbf{L}^2}^2.$$

If η_2 is small enough (e.g. $C_2K^2\eta_2^2 \leq 1$),

$$\begin{aligned}K^2\eta^2 \|D^2s_1\|_{\mathbf{L}^2}^2 + \|s_1\|_{\mathbf{L}^2}^2 &\leq CK^2\eta^2 \|\Pi^2s_1\|_{\mathbf{L}^2}^2 + 2\|s_1\|_{\mathbf{L}^2}^2 \\ &\leq C_1 \|w_1\|_{\mathbf{H}^2}^2 + CK^2\eta^2 \\ &\leq C_1\eta^2 (\|D^2s_1\|_{\mathbf{L}^2}^2 + \|s_1\|_{\mathbf{L}^2}^2) + CK^2\eta^2.\end{aligned}$$

The second inequality follows from Lemma 2.8. Therefore replacing K by a larger one if necessary, we get $\|D^2s_1\|_{\mathbf{L}^2}^2 \leq C$ for small η_2 . So $\|w_1\|_{\mathbf{H}^2} \leq C\eta$ by (2.17). \square

2.3 Projected solutions are solutions

In this section, we show that if (w_1, s) is the solution found in Section 2.1, then (w_1, s) is the solution of (2.1) - (2.3).

Theorem 2.3. *There exists a $r > 0$ which is independent of η so that if $w_1 = (d_1, A_1)$, s satisfy*

$$\begin{cases} P\mathbf{F}_\eta(w_0 + w_1, s) = 0 \\ -K\eta\Pi^2s - (\Pi_x^2 - \Pi_y^2)d + s + \eta^3|s|^2s = 0 \end{cases}$$

and $\|w_1\|_{\mathbf{H}^2} \leq r$, then (w_1, s) is the solution of (2.1) - (2.3).

To prove this theorem, we need following lemma.

Let

$$\begin{aligned}\mathbf{G}_\eta(d_0 + d_1, A_0 + A_1, s) &\equiv \mathbf{G}_\eta(d, A, s) \\ &\equiv \int_{\mathbb{R}^2} |\text{curl}A|^2 + |\Pi d|^2 + \frac{1}{2}(1 - |d|^2)^2 + \eta|s|^2 + \frac{\eta^4}{2}|s|^4 + K\eta^2|\Pi s|^2 \\ &\quad + \eta \{ \Pi_x s \Pi_x^* d^* - \Pi_y s \Pi_y^* d^* + c.c \} dz.\end{aligned} \quad (2.18)$$

We can get the following lemma using that the integral is invariant under translation.

Lemma 2.9. For $d_1, A_1, s \in \mathbf{H}^2(\mathbb{R}^2)$,

$$\int_{\mathbb{R}^2} \mathbf{F}_\eta(d_1, A_1, s) \cdot \begin{pmatrix} \frac{\partial d}{\partial x} - iA_0^1 d \\ \frac{\partial A}{\partial x} - \nabla A_0^1 \end{pmatrix} + \left(-K\eta\Pi^2 s - (\Pi_x^2 - \Pi_y^2)d + s + \eta^3|s|^2 s \right) \cdot \left(\frac{\partial s}{\partial x} - iA_0^1 s \right) = 0.$$

Proof. Notation. $d(h) \equiv d(z + he_1)$, $A(h) \equiv A(z + he_1)$, $s(h) \equiv s(z + he_1)$, $d = d(z)$, $A = A(z)$, $s = s(z)$.

Since $\mathbf{G}_\eta(d(h), A(h), s(h)) = \mathbf{G}_\eta(d, A, s)$,

$$\lim_{h \rightarrow 0} \frac{\mathbf{G}_\eta(d(h), A(h), s(h)) - \mathbf{G}_\eta(d, A, s)}{h} = 0.$$

Using difference quotients, gauge invariance and the fact that the terms $\text{curl}A$, s , $(1 - |d|^2)$, Πs , $\Pi d \in \mathbf{H}^1$, we get the proof of the lemma (see [8],[16]). \square

Remark. (1) Similar to Lemma 2.9,

$$\int_{\mathbb{R}^2} \mathbf{G}_{1\eta}(d, A, s) \cdot \begin{pmatrix} \frac{\partial d}{\partial y} - iA_0^2 d \\ \frac{\partial A}{\partial y} - \nabla A_0^2 \\ \frac{\partial s}{\partial y} - iA_0^2 s \end{pmatrix} = 0 \quad (2.19)$$

where

$$\mathbf{G}_{1\eta}(d_1, A_1, s) = \begin{pmatrix} \mathbf{F}_\eta(d, A, s) \\ -K\eta\Pi^2 s - (\Pi_x^2 - \Pi_y^2)d + s + \eta^3|s|^2 s \end{pmatrix}.$$

(2) Since \mathbf{G}_η is gauge invariant, for any $\varphi \in \mathbf{H}^2(\mathbb{R}^2, \mathbb{R})$,

$$\mathbf{G}_\eta(de^{i\varphi}, A + \nabla\varphi, se^{i\varphi}) = \mathbf{G}_\eta(d, A, s).$$

Using

$$\frac{\partial \mathbf{G}_\eta}{\partial h}(de^{ih\varphi}, A + h\nabla\varphi, se^{ih\varphi}) \Big|_{h=0} = 0$$

we can get

$$\int_{\mathbb{R}^2} \mathbf{G}_{1\eta}(d, A, s) \cdot \begin{pmatrix} id\varphi \\ \nabla\varphi \\ is\varphi \end{pmatrix} = 0. \quad (2.20)$$

proof of Theorem 2.3. Suppose there is no such r . Then for each i , there exist $(\tilde{d}_i, \tilde{A}_i, \tilde{s}_i)$ satisfying the equations (2.8) - (2.9) and $\eta_i > 0$ such that $\|(\tilde{d}_i, \tilde{A}_i)\|_{\mathbf{H}^2} \leq \frac{1}{i}$ and $\mathbf{F}_{\eta_i}(\tilde{d}_i, \tilde{A}_i, \tilde{s}_i) \in \text{Ker}\mathbf{F}_1$
i.e. there exist $C_{1i}, C_{2i} \in \mathbb{R}$ and $\varphi_i \in \mathbf{H}^1(\mathbb{R}^2, \mathbb{R}^2)$ such that

$$\begin{aligned} & \mathbf{F}_{\eta_i}(\tilde{d}_i, \tilde{A}_i, \tilde{s}_i) \\ &= C_{1i} \underbrace{\begin{pmatrix} \frac{\partial d_0}{\partial x} - iA_0^1 d_0 \\ \frac{\partial A_0}{\partial x} - \nabla A_0^1 \end{pmatrix}}_{\alpha_1} + C_{2i} \underbrace{\begin{pmatrix} \frac{\partial d_0}{\partial y} - iA_0^2 d_0 \\ \frac{\partial A_0}{\partial y} - \nabla A_0^2 \end{pmatrix}}_{\alpha_2} + (-\varphi_i v_0, \varphi_i u_0, (\varphi_i)_x, (\varphi_i)_y) \neq 0 \end{aligned}$$

where \tilde{s}_i is the solution of (2.2) corresponding to $(\tilde{d}_i, \tilde{A}_i)$. After normalization we may assume

$$\|C_{1i}\alpha_1 + C_{2i}\alpha_2 + (-\varphi_i v_0, \varphi_i u_0, (\varphi_i)_x, (\varphi_i)_y)\|_2 = 1. \quad (2.21)$$

Since α_1 and α_2 are perpendicular to $(-\varphi_i v_0, \varphi_i u_0, (\varphi_i)_x, (\varphi_i)_y)$ and linearly independent, there exists a constant M independent of i such that $|C_{1i}| + |C_{2i}| + \|\varphi_i\|_{\mathbf{H}^1} \leq M$.

By Lemma 2.9, remark (2.19), (2.20) and density of \mathbf{H}^2 in \mathbf{H}^1 ,

$$\begin{aligned} & \int_{\mathbb{R}^2} (C_{1i}\alpha_1 + C_{2i}\alpha_2 + (-\varphi_i v_0, \varphi_i u_0, (\varphi_i)_x, (\varphi_i)_y)) \\ & \cdot \left(C_{1i} \left(\frac{\partial d}{\partial x} - iA_0^1 d \right) + C_{2i} \left(\frac{\partial d}{\partial y} - iA_0^2 d \right) \right. \\ & \left. + (-\varphi_i(v_0 + v_{1i}), \varphi_i(u_0 + u_{1i}), (\varphi_i)_x, (\varphi_i)_y) \right) = 0. \end{aligned}$$

Since $A_{1i}, d_{1i} \rightarrow 0$ in \mathbf{H}^2 ,

$$\int_{\mathbb{R}^2} |C_{1i}\alpha_1 + C_{2i}\alpha_2 + (-\varphi_i v_0, \varphi_i u_0, (\varphi_i)_x, (\varphi_i)_y)|^2 \rightarrow 0 \quad \text{as } i \rightarrow \infty. \quad (2.22)$$

This contradicts (2.21). Therefore the claim follows. \square

By Theorem 2.2, if we choose η_2 small enough such that $\|w_1\|_{\mathbf{H}^2} \leq r$, then we find that (w_1, s) satisfies (2.1) - (2.3).

3 Expansion of the solutions

In this section, we show that the solution \tilde{w} found in Section 2 can be expanded $\tilde{w} = \eta \mathbf{w}_1 + \mathbf{w}_2$ and $\|\mathbf{w}_2\|_{\mathbf{H}^2} = \mathbf{O}(\eta^2)$. Note that we can prove $\tilde{w} = \mathbf{O}(\eta)$ as the same method in Section 2.2.

Let \tilde{w}, s be the unique solution of

$$\begin{cases} \mathbf{F}_\eta(\tilde{w}, s) \equiv \mathbf{F}_1(\tilde{w}) + \mathbf{F}_2(\tilde{w}) + \mathbf{H}_\eta(\tilde{w}, s) = 0 \\ -K\eta\Pi^2 s - (\Pi_x^2 - \Pi_y^2) d + s + \eta^3 |s|^2 s = 0 \end{cases}$$

where $w_0 = \begin{pmatrix} d_0 \\ A_0 \end{pmatrix}$. If we formally expand $\tilde{w} = \eta \mathbf{w}_1 + \mathbf{w}_2$ and $s = s_0 + \eta s_1 + s_2$, where $s_0 = (\Pi_{x_0}^2 - \Pi_{y_0}^2) d_0$, then (after comparing the coefficients of the constant and η term) we are led to define $\mathbf{w}_1 = \begin{pmatrix} \mathfrak{d}_1 \\ \mathfrak{A}_1 \end{pmatrix} \in \mathbf{K}^\perp \cap \mathbf{H}^2$ as the solution to

$$\mathbf{F}_1 \begin{pmatrix} \mathfrak{d}_1 \\ \mathfrak{A}_1 \end{pmatrix} = - \begin{pmatrix} -(\Pi_{0x}^2 - \Pi_{0y}^2) s_0 \\ \frac{1}{2} \begin{pmatrix} -is_0 \Pi_{0x}^* d_0^* + id_0^* \Pi_{0x} s_0 + c.c. \\ is_0 \Pi_{0y}^* d_0^* - id_0^* \Pi_{0y} s_0 + c.c. \end{pmatrix} \end{pmatrix}. \quad (3.1)$$

In order for this to be well defined, we need to verify that the right side is in \mathbf{K}^\perp .

Lemma 3.1.

$$-\left(\begin{array}{c} -(\Pi_{0x}^2 - \Pi_{0y}^2)s_0 \\ \frac{1}{2}\left(\begin{array}{c} -is_0\Pi_{0x}^*d_0^* + id_0^*\Pi_{0x}s_0 + c.c. \\ is_0\Pi_{0y}^*d_0^* - id_0^*\Pi_{0y}s_0 + c.c. \end{array}\right) \end{array}\right) \in \mathbf{K}^\perp.$$

Proof. Only in this proof, we use the notation $A_0 = \begin{pmatrix} A^1 \\ A^2 \end{pmatrix}$.

Let

$$\alpha = \begin{pmatrix} \xi_1 \\ B_1 \end{pmatrix} \equiv -\left(\begin{array}{c} -(\Pi_{0x}^2 - \Pi_{0y}^2)s_0 \\ \frac{1}{2}\left(\begin{array}{c} -is_0\Pi_{0x}^*d_0^* + id_0^*\Pi_{0x}s_0 + c.c. \\ is_0\Pi_{0y}^*d_0^* - id_0^*\Pi_{0y}s_0 + c.c. \end{array}\right) \end{array}\right).$$

It is enough to show that α satisfy

$$\begin{aligned} (a) \quad & \text{Im}(d_0^*\xi_1) = \nabla \cdot B_1 \\ (b) \quad & \left(\alpha, \left(\begin{array}{c} \Pi_{0x}d_0 \\ 0 \\ \partial_x A^2 - \partial_y A^1 \end{array}\right)\right) = 0 \\ (c) \quad & \left(\alpha, \left(\begin{array}{c} \Pi_{0y}d_0 \\ -\left(\partial_x A^2 - \partial_y A^1\right) \\ 0 \end{array}\right)\right) = 0. \end{aligned}$$

For (a), we will show $\left(\alpha, \frac{i\gamma d_0}{\nabla\gamma}\right) = 0$ for any $\gamma \in C_0^\infty(\mathbb{R}^2, \mathbb{R})$.

Then by integration by parts, (a) follows.

For $\gamma \in C_0^\infty(\mathbb{R}^2, \mathbb{R})$,

$$\begin{aligned}
& - \int (\Pi_{0x}^2 - \Pi_{0y}^2) s_0 (-i\gamma d_0^*) + c.c \\
&= i \int s_0 (\Pi_{0x}^{*2} - \Pi_{0y}^{*2}) (\gamma d_0^*) + c.c \\
&= i \int s_0 \left(\partial_{xx} - \partial_{yy} + 2iA^1 \partial_x - 2iA^2 \partial_y + 2i\partial_x A^1 - ((A^1)^2 - (A^2)^2) \right) (\gamma d_0^*) + c.c \\
&= i \int s_0 (\partial_{xx} \gamma d_0^* + 2\partial_x \gamma \partial_x d_0^* - 2\partial_y \gamma \partial_y d_0^* + 2iA^1 \partial_x \gamma d_0^* - 2iA^2 \partial_y \gamma d_0^*) + c.c \\
&\quad + \underbrace{\left(i \int s_0 \gamma (\Pi_{0x}^2 - \Pi_{0y}^2) d_0^* \right)}_{\equiv 0 \text{ since } (\Pi_{0x}^{*2} - \Pi_{0y}^{*2}) d_0^* = s_0^*} + c.c \\
&= i \int (-\partial_x \gamma \partial_x s_0 d_0^* - \partial_x \gamma s_0 \partial_x d_0^* + 2s_0 \partial_x \gamma \partial_x d_0^* + 2iA^1 d_0^* \partial_x \gamma s_0) + c.c. \\
&\quad + i \int (\partial_y \gamma) (\partial_y s_0 d_0^* + s_0 \partial_y d_0^* - 2s_0 \partial_y d_0^* - 2iA^2 d_0^* s_0) + c.c. \\
&= i \int (\partial_x \gamma) (-\partial_x s_0 d_0^* + s_0 \partial_x d_0^* + iA^1 d_0^* s_0 + iA^1 d_0^* s_0) + c.c. \\
&\quad i \int (\partial_y \gamma) (\partial_y s_0 d_0^* - s_0 \partial_y d_0^* - iA^2 d_0^* s_0 - iA^2 d_0^* s_0) + c.c \\
&= -i \int (-s_0 \Pi_{0x}^* d_0^* + d_0^* \Pi_{0x} s_0) \partial_x \gamma - i \int (s_0 \Pi_{0y}^* d_0^* - d_0^* \Pi_{0y} s_0) \partial_y \gamma + c.c. .
\end{aligned}$$

So (a) follows.

(b) Using the integration by parts, we can easily get

$$\int \Pi_{0y} u \Pi_{0x}^* d_0^* - \int \Pi_{0x} u \Pi_{0y} d_0^* = i \int u d_0^* (\partial_x A^2 - \partial_y A^1) \quad (3.2)$$

for any $u \in \mathbf{H}^1(\mathbb{R}^2, \mathbb{C})$. Also, for any $v \in \mathbf{L}^2(\mathbb{R}^2, \mathbb{C})$,

$$\int \Pi_{0x} \Pi_{0y} s_0 v - \int \Pi_{0y} \Pi_{0x} s_0 v = -i \int s_0 (\partial_x A^2 - \partial_y A^1) v. \quad (3.3)$$

Therefore,

$$\begin{aligned}
& - \int \Pi_{0x}^2 s_0 \Pi_{0x}^* d_0^* + \int \Pi_{0y}^2 s_0 \Pi_{0x}^* d_0^* \\
&= \int (\Pi_{0x} s_0 \Pi_{0x}^{*2} d_0^*) + \int \Pi_{0x} (\Pi_{0y} s_0) \Pi_{0y}^* d_0^* + i \int \Pi_{0y} s_0 d_0^* (\partial_x A^2 - \partial_y A^1) \\
&= \int (\Pi_{0x} s_0 \Pi_{0x}^{*2} d_0^*) + \int \Pi_{0y} \Pi_{0x} s_0 \Pi_{0y}^* d_0^* \\
&\quad + i \int \Pi_{0y} s_0 d_0^* (\partial_x A^2 - \partial_y A^1) - i \int s_0 \Pi_{0y}^* d_0^* (\partial_x A^2 - \partial_y A^1) \\
&= \int \Pi_{0x} s_0 (\Pi_{0x}^{*2} - \Pi_{0y}^{*2}) d_0 + i \int \Pi_{0y} s_0 d_0^* (\partial_x A^2 - \partial_y A^1) \\
&\quad - i \int s_0 (\partial_x A^2 - \partial_y A^1) \Pi_{0y}^* d_0^*.
\end{aligned}$$

Since

$$\int \Pi_{0x} s_0 s_0^* + \int \Pi_{0x}^* s_0^* s_0 = - \int s_0 \Pi_{0x}^* s_0^* + \int \Pi_{0x}^* s_0^* s_0 = 0,$$

we get (b). In a similar way to (b), we can get (c). Therefore, the claim follows. \square

By Lemma 3.1, $\mathbf{w}_1 \in \mathbf{K}^\perp \cap \mathbf{H}^2$ in (3.1) is well-defined.

Define

$$\begin{aligned}
s_1 &\equiv K (\nabla - iA_0)^2 s_0 + (\Pi_{0x}^2 - \Pi_{0y}^2) \mathfrak{d}_1 + (\nabla - iA_0)_x (-i\mathfrak{A}_1)_x d_0 \\
&\quad + (-i\mathfrak{A}_1)_x \cdot (\nabla - iA_0)_x d_0 - (\nabla - iA_0)_y (-i\mathfrak{A}_1)_y d_0 + (-i\mathfrak{A}_1)_y (\nabla - iA_0)_y d_0.
\end{aligned}$$

By the elliptic regularity theory, $\|\mathbf{w}_1\|_{\mathbf{H}^4} \leq C$ and thus $\|s_1\|_{\mathbf{H}^2} \leq CK$.

We now prove the expansion rigorously by showing that the remainder $\|\mathbf{w}_2\|_{\mathbf{H}^2} = \mathbf{O}(\eta^2)$ using a similar argument as in Section 2.2.

$$\begin{aligned}
& -K\eta\Pi^2 s_2 + s_2 + \eta^3 |s_2| s_2 \\
&= (\Pi_x^2 - \Pi_y^2) (d_0 + \eta\mathfrak{d}_1 + \mathfrak{d}_2) + K\eta\Pi^2(\tilde{s}_1) - \tilde{s}_1 \\
&\quad - \eta^3 (|\tilde{s}_1|^2 \tilde{s}_1 + 2|\tilde{s}_1|^2 s_2^* + \tilde{s}_1^2 s_2^* + \tilde{s}_1^* s_2^2 + 2|s_2|^2 \tilde{s}_1)
\end{aligned} \tag{3.4}$$

where $\tilde{s}_1 = s_0 + \eta s_1$. Expanding the right side we get

$$\begin{aligned}
& (\Pi_x^2 - \Pi_y^2) (d_0 + \eta\mathfrak{d}_1 + \mathfrak{d}_2) + K\eta\Pi^2(\tilde{s}_1) - \tilde{s}_1 \\
&\quad - \eta^3 (|\tilde{s}_1|^2 \tilde{s}_1 + 2|\tilde{s}_1|^2 s_2^* + \tilde{s}_1^2 s_2^* + \tilde{s}_1^* s_2^2 + 2|s_2|^2 \tilde{s}_1)
\end{aligned}$$

$$\begin{aligned}
&= (-i)\mathfrak{A}_2^1(\partial_x - iA_0^1 - i\eta\mathfrak{A}_1^1 - i\mathfrak{A}_2^1)(d_0 + \eta\mathfrak{d}_1 + \mathfrak{d}_2) \\
&\quad - i\eta\mathfrak{A}_1^1(-i\eta\mathfrak{A}_1^1 - i\mathfrak{A}_2^1)(d_0 + \eta\mathfrak{d}_1 + \mathfrak{d}_2) + (-i\eta\mathfrak{A}_1^1)(\partial_x - iA_0^1)(\eta\mathfrak{d}_1 + \mathfrak{d}_2) \\
&\quad + (\partial_x - iA_0^1)(\partial_x - iA_0^1)\mathfrak{d}_2 - (\partial_y - iA_0^2)(\partial_y - iA_0^2)\mathfrak{d}_2 \\
&\quad + iA_2^2(\partial_y - iA_0^2 - i\eta\mathfrak{A}_1^2 - i\mathfrak{A}_2^2)(d_0 + \eta\mathfrak{d}_1 + \mathfrak{d}_2) \\
&\quad + i\eta\mathfrak{A}_1^2(-i\eta\mathfrak{A}_1^2 - i\mathfrak{A}_2^2)(d_0 + \eta\mathfrak{d}_1 + \mathfrak{d}_2) + (+i\eta\mathfrak{A}_1^2)(\partial_y - iA_0^2)(\eta\mathfrak{d}_1 + \mathfrak{d}_2) \\
&\quad + K\eta(-i\eta\mathfrak{A}_1 - i\mathfrak{A}_2) \cdot (\nabla - iA_0 - i\eta\mathfrak{A}_1 - i\mathfrak{A}_2)s_0 \\
&\quad + K\eta(\nabla - iA_0)(-i\eta\mathfrak{A}_1 - i\mathfrak{A}_2)s_0 \\
&\quad + K\eta^2(\nabla - iA_0 - i\eta\mathfrak{A}_1 - i\mathfrak{A}_2) \cdot (\nabla - iA_0 - i\eta\mathfrak{A}_1 - i\mathfrak{A}_2)s_1 \\
&\quad - \eta^3(\eta|s_0|^2s_1 + \eta s_0^2s_1^* + 2\eta^2|s_1|^2s_0 + \eta^2s_1^2s_0^* + \eta^3|s_1|^2s_1) \\
&\quad - \eta^3(2|\tilde{s}_1|^2s_2^* + \tilde{s}_1^*s_2^* + \tilde{s}_1s_2^* + 2|s_2|^2\tilde{s}_1).
\end{aligned}$$

We may assume $\|\tilde{s}_1\|_{\mathbf{H}^2} \leq C$. Using this, we get

$$\left\| -\eta^3(\eta|s_0|^2s_1 + \eta s_0^2s_1^* + 2\eta^2|s_1|^2s_0 + \eta^2s_1^2s_0^* + \eta^3|s_1|^2s_1) \right\|_{\mathbf{L}^2} \leq C\eta^3.$$

Also

$$\begin{aligned}
&2 \left\| -\eta^3(+2|\tilde{s}_1|^2s_2^* + \tilde{s}_1^*s_2^* + \tilde{s}_1s_2^* + 2|s_2|^2\tilde{s}_1) \right\|_{\mathbf{L}^2}^2 \\
&\leq C_1\eta^6 \|s_2\|_{\mathbf{L}^2}^2 + C_2\eta^6 \int |s_2|^4.
\end{aligned}$$

Therefore if we choose η_4 small enough then we get the following lemma.

Lemma 3.2. *There exists a $\eta_4 = \eta_4(K, \delta_1) > 0$ such that*

$$\begin{aligned}
&K^2\eta^2 \|\Pi^2 s_2\|_{\mathbf{L}^2}^2 + \int K\eta|\nabla s_2|^2 + \|s_2\|_{\mathbf{L}^2}^2 + \int \eta^3|s_2|^4 \\
&\leq C\|\mathfrak{w}_2\|_{\mathbf{H}^2}^2 + CK^4\eta^4 \quad \text{for } 0 < \eta \leq \eta_4.
\end{aligned}$$

Proof. Since $\|\tilde{w}\|_{\mathbf{H}^2} \leq \delta_1$ for small η , we may assume $\|\mathfrak{w}_2\|_{\mathbf{H}^2} \leq 2\delta_1$.

We will estimate each term separately.

$$\begin{aligned}
&\left\| -i\mathfrak{A}_2^1(\nabla_x - iA_0^1 - i\eta\mathfrak{A}_1^1 - i\mathfrak{A}_2^1)(d_0\eta\mathfrak{d}_1 + \mathfrak{d}_2) \right\|_{\mathbf{L}^2} \\
&\leq \left\| (\nabla_x - iA_0^1 - i\eta\mathfrak{A}_1^1 - i\mathfrak{A}_2^1)(d_0 + \eta\mathfrak{d}_1 + \mathfrak{d}_2) \right\|_{\infty} \|\mathfrak{A}_2^1\|_{\mathbf{L}^2} \leq C\|\mathfrak{w}_2\|_{\mathbf{H}^2}.
\end{aligned}$$

$$\begin{aligned}
&\left\| -i\eta\mathfrak{A}_1^1(-i\eta\mathfrak{A}_1^1 - i\mathfrak{A}_2^1)(d_0 + \eta\mathfrak{d}_1 + \mathfrak{d}_2) \right\|_{\mathbf{L}^2} \leq \left\| \eta\mathfrak{A}_1^1(\eta\mathfrak{A}_1^1 + \mathfrak{A}_2^1)(d_0 + \eta\mathfrak{d}_1 + \mathfrak{d}_2) \right\|_{\mathbf{L}^2} \\
&\leq C\eta^2\|\mathfrak{A}_1^1\|_{\mathbf{L}^2} + C\|\mathfrak{A}_2^1\|_{\mathbf{L}^2} \leq C\eta^2 + C\|\mathfrak{w}_2\|_{\mathbf{H}^2}.
\end{aligned}$$

$$\left\| (-i\eta\mathfrak{A}_1^1)((\eta\nabla_x\mathfrak{d}_1 + \nabla_x\mathfrak{d}_2) + (-iA_0^1)(\eta\mathfrak{d}_1 + \mathfrak{d}_2)) \right\|_{\mathbf{L}^2} \leq C\eta^2\|\mathfrak{w}_1\|_{\mathbf{H}^2} + C\|\mathfrak{w}_2\|_{\mathbf{H}^2}.$$

Using $\|\mathfrak{A}_1^1\nabla_x\mathfrak{d}_1\|_{\mathbf{L}^2} \leq C\|\mathfrak{A}_1^1\|_{\mathbf{H}^2}\|\mathfrak{d}_1\|_{\mathbf{H}^2}$,

$$\begin{aligned}
&\left\| K\eta(-i\eta\mathfrak{A}_1 - i\mathfrak{A}_2) \cdot (\nabla - iA_0 - i\eta\mathfrak{A}_1 - i\mathfrak{A}_2)s_0 \right\|_{\mathbf{L}^2} \\
&\leq \left\| (\nabla - iA_0 - i\eta\mathfrak{A}_1 - i\mathfrak{A}_2)s_0 \right\|_{\infty} \left\| K\eta(-i\eta\mathfrak{A}_1 - i\mathfrak{A}_2) \right\|_{\mathbf{L}^2} \\
&\leq CK\eta^2\|\mathfrak{A}_1\|_{\mathbf{H}^2} + CK\eta\|\mathfrak{A}_2\|_{\mathbf{H}^2} \leq CK\eta^2\|\mathfrak{w}_1\|_{\mathbf{H}^2} + C\|\mathfrak{w}_2\|_{\mathbf{H}^2}
\end{aligned}$$

if we choose η_4 small enough. Next

$$\begin{aligned} & \| K\eta^2(\nabla - iA_0 - \eta\mathfrak{A}_1 - i\mathfrak{A}_2) \cdot (\nabla - iA_0 - i\eta\mathfrak{A}_1 - i\mathfrak{A}_2)s_1 \|_{\mathbf{L}^2} \\ & \leq CK\eta^2\|s_1\|_{\mathbf{H}^2} \leq CK^2\eta^2. \end{aligned}$$

Other terms can be estimated similarly. So the claim follows. \square

Lemma 3.3. 1. $\| \mathbf{F}_2(\eta\mathfrak{w}_1 + \mathfrak{w}_2) \|_{\mathbf{L}^2} \leq C\eta^2 + C\delta_1\|\mathfrak{w}_2\|_{\mathbf{H}^2}$
 2. $\left\| \eta\mathbf{F}_1 \begin{pmatrix} \partial_1 \\ \mathfrak{A}_1 \end{pmatrix} + \mathbf{H}_\eta(\eta\mathfrak{w}_1 + \mathfrak{w}_2) \right\|_{\mathbf{L}^2} \leq CK^2\eta^2 + C\eta\|\mathfrak{w}_2\|_{\mathbf{H}^2} + C\eta(\|D^2s_2\|_{\mathbf{L}^2} + \|s_2\|_{\mathbf{L}^2})$
 for small η_4 .

The proof of Lemma 3.3 is similar to the proof of Lemma 2.7.

Theorem 3.1. Let $\tilde{w} = \eta\mathfrak{w}_1 + \mathfrak{w}_2$, $s = s_0 + \eta s_1 + s_2$ be the unique solution of (2.1) - (2.3) found in Section 2.2. Then there exists a $\eta_4 = \eta_4(K, \delta_1) > 0$ so that $\|\mathfrak{w}_2\|_{\mathbf{H}^2} + \|s_2\|_{\mathbf{L}^2} \leq CK^2\eta^2$ for any $0 < \eta < \eta_4 \leq \eta_1$.

Proof. The main idea is similar to that for Theorem 2.2. Since $\mathbf{F}_1(\mathfrak{w}_2) = -(\eta\mathbf{F}_1(\mathfrak{w}_1) + \mathbf{H}_\eta(\tilde{w}, s) + \mathbf{F}_2(\eta\mathfrak{w}_1 + \mathfrak{w}_2))$,

$$\begin{aligned} \|\mathfrak{w}_2\|_{\mathbf{H}^2} & \leq C(\|\mathbf{F}_2(\tilde{w})\|_{\mathbf{L}^2} + \|\eta\mathbf{F}_1(\mathfrak{w}_1) + \mathbf{H}_\eta(\tilde{w}, s)\|_{\mathbf{L}^2}) \\ & \leq C\delta_1\|\mathfrak{w}_2\|_{\mathbf{H}^2} + C\eta^2K^2 + C\eta\|\mathfrak{w}_2\|_{\mathbf{H}^2} + C\eta(\|D^2s_2\|_{\mathbf{L}^2} + \|s_2\|_{\mathbf{L}^2}). \end{aligned}$$

So if we substitute small δ_1 and choose η_4 small,

$$\|\mathfrak{w}_2\|_{\mathbf{H}^2} \leq CK^2\eta^2 + C\eta(\|D^2s_2\|_{\mathbf{L}^2} + \|s_2\|_{\mathbf{L}^2}). \quad (3.5)$$

Moreover for large K ,

$$K^2\eta^2\|D^2s_2\|_{\mathbf{L}^2}^2 + \|s_2\|_{\mathbf{L}^2}^2 \leq C_1\|\mathfrak{w}_2\|_{\mathbf{H}^2}^2 + C_2K^4\eta^4 \quad \text{by Lemma 3.2.}$$

Therefore we can get $\eta^2\|D^2s_2\|_{\mathbf{L}^2}^2 + \|s_2\|_{\mathbf{L}^2}^2 \leq CK^4\eta^4$ and then $\|\mathfrak{w}_2\|_{\mathbf{H}^2} \leq CK^2\eta^2$ by (3.5). \square

4 Fourfold symmetry of the solutions

Lemma 4.1. Let $d = d_0 + d_1$, $A = A_0 + A_1 = \begin{pmatrix} A_0^1 \\ A_0^2 \end{pmatrix} + \begin{pmatrix} A_1^1 \\ A_1^2 \end{pmatrix}$, s be the unique solution of (1.8) - (1.10) found in Theorem 1.1.

Let

$$\begin{aligned} \tilde{d}(x, y) &= id(y, -x), \\ \tilde{A}(x, y) &= \begin{pmatrix} -A^2(y, -x) \\ A^1(y, -x) \end{pmatrix} = \begin{pmatrix} -A_0^2(y, -x) \\ A_0^1(y, -x) \end{pmatrix} + \begin{pmatrix} -A_1^2(y, -x) \\ A_1^1(y, -x) \end{pmatrix}, \\ \tilde{s}(x, y) &= -is(y, -x). \end{aligned}$$

Then \tilde{d} , \tilde{s} , \tilde{A} satisfies the equations (1.8) - (1.10).

Proof. Using $X = y$ and $Y = -x$,

$$\begin{aligned} (\partial_x - i\tilde{A}^1)\tilde{d} &= (-1)\partial_Y id(X, Y) - i(-1)A^2(X, Y)id(X, Y) \\ &= -i(\partial_Y d(X, Y) - iA^2(X, Y)d(X, Y)) \\ &= -i\Pi_Y d\Big|_{(X, Y)} \end{aligned}$$

$$\begin{aligned} (\partial_y - i\tilde{A}^2)\tilde{d} &= i\partial_X d(X, Y) - iA^1(X, Y)id(X, Y) \\ &= i(\partial_X d - iA^1 d) \\ &= i\Pi_X d\Big|_{(X, Y)} \end{aligned}$$

$$\begin{aligned} &(\partial_x - i\tilde{A}^1)(\partial_x - i\tilde{A}^1)\tilde{d} \\ &= -i((-1)\partial_{YY}d(X, Y) - i(-1)\partial_Y(A^2(X, Y)d(X, Y))) \\ &\quad -i(-A^2(X, Y))(-1)(\partial_Y d(X, Y) - iA^2(X, Y)d(X, Y)) \\ &= i(\partial_{YY}d - i\partial_Y(A^2 d) - iA^2\partial_Y d - A^2 \cdot A^2 d(X, Y)) \\ &= i\Pi_Y^2 d\Big|_{(X, Y)}. \end{aligned}$$

Similarly, $(\partial_y - i\tilde{A}^2)\tilde{d} = i\Pi_X d\Big|_{(X, Y)}$, $(\partial_y - i\tilde{A}^2) \cdot (\partial_y - i\tilde{A}^2)\tilde{d} = i\Pi_X^2 d\Big|_{(X, Y)}$ and

$$\begin{aligned} \text{curl curl } \tilde{A} &= \begin{pmatrix} \frac{\partial^2}{\partial x \partial y} \tilde{A}^2 - \frac{\partial^2}{\partial y^2} \tilde{A}^1 \\ \frac{\partial^2}{\partial x \partial y} \tilde{A}^1 - \frac{\partial^2}{\partial x^2} \tilde{A}^2 \end{pmatrix} \\ &= \begin{pmatrix} -\frac{\partial^2}{\partial X \partial Y} A^1(X, Y) - (-1)\frac{\partial^2}{\partial X^2} A^2(X, Y) \\ -\frac{\partial^2}{\partial X \partial Y} (-1)A^2(X, Y) - \frac{\partial^2}{\partial Y^2} A^1(X, Y) \end{pmatrix} \\ &= \begin{pmatrix} -\frac{\partial^2}{\partial X \partial Y} A^1(X, Y) + \frac{\partial^2}{\partial X^2} A^2(X, Y) \\ \frac{\partial^2}{\partial X \partial Y} A^2(X, Y) - \frac{\partial^2}{\partial Y^2} A^1(X, Y) \end{pmatrix}. \end{aligned}$$

Therefore

$$\begin{aligned} & - \left((\partial_x - i\tilde{A}^1) \cdot (\partial_x - i\tilde{A}^1)\tilde{d} + (\partial_y - i\tilde{A}^2) \cdot (\partial_y - i\tilde{A}^2)\tilde{d} \right) \\ & - \eta\mu \left(\tilde{\Pi}_x^2 - \tilde{\Pi}_y^2 \right) \tilde{s} - \kappa^2(1 - |\tilde{d}|^2)\tilde{d} \\ &= - \left(i\Pi_Y^2 d(X, Y) + i\Pi_X^2 d(X, Y) \right) - \eta\mu \left((-i)\Pi_Y^2 - (-i)\Pi_X^2 \right) s(X, Y) \\ & \quad - \kappa^2 \left(1 - |d(X, Y)|^2 \right) id(X, Y) \\ &= i \left(-\Pi^2 d - \eta\mu(\Pi_X^2 - \Pi_Y^2)s - \kappa^2(1 - |d|^2)d \right) \Big|_{(X, Y)} \\ &= 0 \quad \text{and} \end{aligned}$$

$$\begin{aligned}
& -K\eta\tilde{\Pi}^2\tilde{s} - \mu\left(\tilde{\Pi}_x^2 - \tilde{\Pi}_y^2\right)\tilde{d} + \tilde{s} + \eta|\tilde{s}|^2\tilde{s} \\
& = -K\eta\Pi^2(-i)s(X, Y) - \mu\left(\Pi_Y^2 - \Pi_X^2\right)id(X, Y) - is(X, Y) \\
& \quad + \eta^3|s(X, Y)|^2(-i)s(X, Y) \\
& = -i\left(-K\eta\Pi^2s - \mu\left(\Pi_X^2 - \Pi_Y^2\right)d + s + \eta^3|s|^2s\right)\Big|_{(X, Y)} = 0.
\end{aligned}$$

Consider

$$\begin{aligned}
& \text{curlcurl}\tilde{A} + \frac{1}{2}i\left(\tilde{d}^*\tilde{\Pi}\tilde{d} - \tilde{d}\tilde{\Pi}^*\tilde{d}^*\right) \\
& + \frac{1}{2}\left(\eta^2Ki(\tilde{s}^*\tilde{\Pi}\tilde{s} - \tilde{s}\tilde{\Pi}^*\tilde{s}^*)\right) + \frac{\eta\mu}{2}\left(\begin{array}{l} -i\tilde{s}\tilde{\Pi}_x^*\tilde{d}^* + i\tilde{d}^*\tilde{\Pi}_x s + c.c. \\ i\tilde{s}\tilde{\Pi}_y^*\tilde{d}^* - i\tilde{d}^*\tilde{\Pi}_y s + c.c. \end{array}\right). \quad (4.1)
\end{aligned}$$

The first component of (4.1) is

$$\begin{aligned}
& \left(-\frac{\partial^2}{\partial X\partial Y}A^1(X, Y) + \frac{\partial^2}{\partial X^2}A^2(X, Y)\right) + \frac{1}{2}i\left((-i)d^*(-i)\Pi_Y d - idi\Pi_Y^*d^*\right) \\
& + \frac{1}{2}\eta^2Ki\left(is^*i\Pi_Y s - (-i)s(-i)\Pi_Y^*s^*\right) + \frac{\eta\mu}{2}\left(-i(-i)si\Pi_Y^*d^* + i(-i)di\Pi_Y s + c.c.\right) \\
& = -\left(\frac{\partial^2}{\partial X\partial Y}A^1 - \frac{\partial^2}{\partial X^2}A^2\right) - \frac{1}{2}i\left(d^*\Pi_Y d - d\Pi_Y^*d^*\right) \\
& \quad - \frac{1}{2}\eta^2Ki\left(s^*\Pi_Y s - s\Pi_Y^*s^*\right) - \frac{\eta\mu}{2}\left(is\Pi_Y^*d^* - id\Pi_Y s + c.c.\right) = 0.
\end{aligned}$$

The second component of (4.1) is

$$\begin{aligned}
& \left(\frac{\partial^2}{\partial X\partial Y}A^2(X, Y) - \frac{\partial^2}{\partial Y^2}A^1(X, Y)\right) + \frac{1}{2}i\left(d^*\Pi_X d - d\Pi_X^*d^*\right) + \frac{1}{2}\eta^2Ki\left(s^*\Pi_X s \right. \\
& \quad \left. - s\Pi_X^*s^*\right) + \frac{\eta\mu}{2}\left(i(-i)s\Pi_X^*(-i)d^* - i(-i)d^*\Pi_X(-i)s + c.c.\right) = 0.
\end{aligned}$$

Therefore, \tilde{d} , \tilde{s} , \tilde{A} satisfy the equations. \square

Lemma 4.2.

$$\begin{aligned}
(1) \quad & id_0(y, -x) = d_0(x, y) \quad \text{and} \\
(2) \quad & \begin{pmatrix} -A_0^2(y, -x) \\ A_0^1(y, -x) \end{pmatrix} = \begin{pmatrix} A_0^1(x, y) \\ A_0^2(x, y) \end{pmatrix} \quad \text{for any } (x, y) \in \mathbf{R}^2
\end{aligned}$$

Proof. (1) $id_0(y, -x) = if_1(r)e^{i(\theta - \frac{\pi}{2})} = f_1(r)e^{i\theta} = d_0(x, y)$.

$$(2) \quad \begin{pmatrix} -A_0^2(y, -x) \\ A_0^1(y, -x) \end{pmatrix} = a_0(r)(y, -x) = A_0(x, y).$$

Note. $A_0 = a_0(r)(y, -x) = \frac{a_1(r)}{r}\hat{x}^\perp$ and $d_0(x, y) = f_1(r)e^{i\theta}$.

Therefore, the claim follows. \square

We may write $\tilde{d} = d_0 + \tilde{d}_1$ and $\tilde{A} = A_0 + \tilde{A}_1$ where

$$\tilde{d}_1 = id_1(y, -x) \text{ and } \tilde{A}_1(x, y) = \begin{pmatrix} -A_1^2(y, -x) \\ A_1^1(y, -x) \end{pmatrix}.$$

Lemma 4.3. $\tilde{d}_1(x, y) = id_1(y, -x)$, $\tilde{A}_1(x, y) = \begin{pmatrix} -A_1^2(y, -x) \\ A_1^1(y, -x) \end{pmatrix} \in \mathbf{K}^\perp$

i.e.

$$(i) \operatorname{Im}(d_0^* \tilde{d}_1) = \nabla \cdot \tilde{A}_1$$

$$(ii) (\tilde{d}_1, \tilde{A}_1) \cdot (\partial_j d_0, \partial_j A_0) = 0 \text{ for } j = 1, 2.$$

Proof. (i) Note. $\operatorname{Im}(d_0^* d_1) = \nabla \cdot A_1$ i.e. $\frac{d_0^* d - d_0 d^*}{2i} = \partial_x A_1^1 + \partial_y A_1^2$
Let $-x = Y$, and $y = X$, then

$$\frac{d_0^*(-Y, X)id_1(X, Y) - d_0(-Y, X)(-i)d_1^*(X, Y)}{2i} = \frac{d_0^*(X, Y)d_1(X, Y) - d_0(X, Y)d_1^*(X, Y)}{2i}$$

since

$$(-i)d_0(-Y, X) = -if_1(r)e^{i(\theta + \frac{\pi}{2})} = f_1(r)e^{i\theta} = d_0(X, Y)$$

$$\nabla \cdot \tilde{A}_1 = \partial_x (-A_1^2(y, -x)) + \partial_y (A_1^1(y, -x))$$

$$= -\partial_Y (-A_1^2(X, Y)) + \partial_X (A_1^1(X, Y)) = (\nabla \cdot A_1)(X, Y).$$

Therefore, (i) follows.

(ii) We want to show

$$(a) \quad \int \frac{\partial_x d_0(X, Y)\tilde{d}_1^* + \partial_x d_0^* \tilde{d}_1}{2} + \begin{pmatrix} \partial_x A_0^1 \\ \partial_x A_0^2 \end{pmatrix} \cdot \begin{pmatrix} \tilde{A}_1^1 \\ \tilde{A}_1^2 \end{pmatrix} = 0$$

$$(b) \quad \int \frac{\partial_y d_0 \tilde{d}_1^* + \partial_y d_0^* \tilde{d}_1}{2} + \begin{pmatrix} \partial_y A_0^1 \\ \partial_y A_0^2 \end{pmatrix} \cdot \begin{pmatrix} \tilde{A}_1^1 \\ \tilde{A}_1^2 \end{pmatrix} = 0$$

when

$$\int \frac{\partial_x d_0 d_1^* + \partial_x d_0^* d_1}{2} + \begin{pmatrix} \partial_x A_0^1 \\ \partial_x A_0^2 \end{pmatrix} \cdot \begin{pmatrix} A_1^1 \\ A_1^2 \end{pmatrix} = 0 \quad \text{and}$$

$$\int \frac{\partial_y d_0 d_1^* + \partial_y d_0^* d_1}{2} + \begin{pmatrix} \partial_y A_0^1 \\ \partial_y A_0^2 \end{pmatrix} \cdot \begin{pmatrix} A_1^1 \\ A_1^2 \end{pmatrix} = 0.$$

Let $y = X$, $-x = Y$, then $\partial_x = -\partial_Y, \partial_y = \partial_X$ and

$$(a) = \int \frac{-\partial_Y d_0 \begin{pmatrix} -Y \\ X \end{pmatrix} (-i)d_1^*(X, Y) + (-1)\partial_Y d_0^*(-Y, X)id_1(X, Y)}{2}$$

$$- \begin{pmatrix} \partial_Y A_0^1(-Y, X) \\ \partial_Y A_0^2(-Y, X) \end{pmatrix} \cdot \begin{pmatrix} -A_1^2(X, Y) \\ A_1^1(X, Y) \end{pmatrix}$$

$$= \int \frac{-\partial_Y d_0(X, Y)d_1^*(X, Y) - \partial_Y d_0^*(X, Y)d_1(X, Y)}{2}$$

$$- \begin{pmatrix} \partial_Y (-1)A_0^2(X, Y) \\ \partial_Y A_0^1(X, Y) \end{pmatrix} \cdot \begin{pmatrix} -A_1^2(X, Y) \\ A_1^1(X, Y) \end{pmatrix} = 0$$

since $(-i)d_0(-Y, X) = d_0(X, Y)$, $A_0^1(-Y, X) = -A_0^2(X, Y)$ and $A_0^2(-Y, X) = -A_0^1(X, Y)$.

We can prove (b) similarly. Therefore the claim follows. \square

Proof of Theorem 1.2. Since the solution is uniquely determined in $\mathbf{B}_{\mathbf{H}^2}(0, \delta_1) \cap \mathbf{K}^\perp$, it follows that $(\tilde{d}, \tilde{A}, \tilde{s}) = (d, A, s)$ for η sufficiently small. Thus the three identities hold. \square

Lemma 4.4. *Let (d_0, A_0) be a vortex solution. If $\kappa \neq \frac{1}{\sqrt{2}}$ then (1.7) holds. If $\kappa = \frac{1}{\sqrt{2}}$ then $|(\Pi_{0x}^2 - \Pi_{0y}^2) d_0|$ is radial.*

Proof. From [10] we have that

$$\Sigma = (\Pi_{0x}^2 - \Pi_{0y}^2) d_0(r, \theta) = (\cos(2\theta)h(r) + i \sin(2\theta)g(r)) e^{i\theta}$$

where

$$\left. \begin{aligned} h(r) &= \frac{2f_1'}{r} - \frac{2(1-a_1)^2 f_1}{r^2} - \kappa^2 (f_1^2 - 1) f_1 \\ g(r) &= 2(1-a_1) \left(\frac{f_1'}{r} - \frac{f_1}{r^2} \right) - \frac{a_1' f_1}{r}. \end{aligned} \right\} \quad (4.2)$$

Note that $|\Sigma|^2 = (h(r)^2 - g(r)^2) \cos^2(2\theta) + g(r)^2$. Thus the lemma's assertions will follow once it is determined whether $h^2 \equiv g^2$ or not.

case i) $\kappa \neq \frac{1}{\sqrt{2}}$. The asymptotic forms for f_1, f_1', a_1, a_1' as $r \rightarrow \infty$ are derived in [14]. Inserting these into (4.2) we find that as $r \rightarrow \infty$

$$\begin{aligned} h(r) &= \begin{cases} \kappa^{\frac{3}{2}} a r^{-\frac{1}{2}} e^{-\sqrt{2}\kappa r} [1 + o(1)] & \text{if } 0 < \kappa < \sqrt{2} \\ 2b^2 e^{-2r} [1 + o(1)] & \text{if } \kappa = \sqrt{2} \\ b^2 r^{-1} e^{-2r} \left[\frac{(4-\kappa^2)}{(\kappa^2-2)} + o(1) \right] & \text{if } \kappa > \sqrt{2} \end{cases} \\ g(r) &= -br^{-\frac{1}{2}} e^{-r} [1 + o(1)], \end{aligned}$$

where a and b are positive constants. We see that if $\kappa \neq \frac{1}{\sqrt{2}}$ then $h^2 \not\equiv g^2$.

case ii) $\kappa = \frac{1}{\sqrt{2}}$. Equation (1.2) is called self-dual in this case and any solution for which \mathcal{E}_1 is finite also solves the first order Bogomol'nyi system (see [11]). In the case of a vortex solution it reads

$$a_1' = \frac{r(1-f_1^2)}{2} \quad \text{and} \quad f_1' = \frac{(1-a_1)f_1}{r}.$$

Inserting these expressions for a_1' and f_1' into (4.2) one sees that $h \equiv -g$. \square

Proof of Theorem 1.3. Note that in polar coordinates, the identity for s in Theorem 1.2 reads $s(r, \theta; \eta) = -is(r, \theta - \frac{\pi}{2}; \eta)$. This implies that the second assertion is sufficient for the first to hold. To prove that the second assertion is a necessary condition for the first, suppose that there exists a sequence $\eta_j \downarrow 0$ such that $|s(r, \theta; \eta_j)| = |s(r, \theta + \alpha_j \pi; \eta_j)|$ for all (r, θ) where $2\alpha_j \notin \mathbb{Z}$. Then it

is easy to see that there exists a subsequence $\eta_{j'}$, sequences $k_{j'} \in \mathbb{Z}$, and $0 \leq \beta_{j'} < 2$, such that $\beta_{j'} = k_{j'}\alpha_{j'} \bmod 2$, for which $\beta_{j'} \rightarrow \beta_0$ where $2\beta_0 \notin \mathbb{Z}$. Since $\lim_{\eta \rightarrow 0} s(\cdot; \eta) = \mu \Sigma(\cdot)$ in $\mathbf{L}^2(\mathbb{R}^2)$ and $\mu \neq 0$ it follows that $|\Sigma(r, \theta)| = |\Sigma(r, \theta + \beta_0\pi)|$. Since $\kappa \neq \frac{1}{\sqrt{2}}$ this would contradict Lemma 4.4. \square

References

- [1] I. Affleck, M. Franz, M. H. S. Amin, Generalized London free energy for high- T_c vortex lattices , *Phys. Rev. B*, **Vol 55, No. 2**, pp. R704-R707, 1997.
- [2] S. Alama, L. Bronsard, and T. Giorgi, Uniqueness of symmetric vortex solutions in the Ginzburg-Landau model of superconductivity , *J. Funct. Anal.* , **Vol 167, no. 2**, pp. 399–424, 1999.
- [3] M. S. Berger and Y. Y. Chen, Symmetric vortices for the Ginzburg-Landau equations of superconductivity and the nonlinear desingularization phenomenon, *J. Funct. Anal.* , **82**, pp. 259-295, 1989.
- [4] A. J. Berlinsky, A. L. Fetter, M. Franz, C. Kallin, and P. I. Soininen, Ginzburg-Landau theory of vortices in d-wave superconductors, *Phys. Rev. Letters*, **Vol 75, No. 11**, pp. 2200-2203, 1995.
- [5] D. Chang, C-Y Mou, B. Rosenstein and C. L. Wu , Static and dynamical anisotropy effects in the mixed state of d-wave superconductors, *Phys. Rev. B*, **vol 57, No. 13**, pp. 7955-7969, 1998.
- [6] Q. Du, Studies of a Ginzburg-Landau model for d-wave superconductors, *SIAM J. Appl. Math.*, **Vol 59, No. 4**, pp. 1225-1250, 1999.
- [7] M. Franz, C. Kallin, P. I. Soininen, A. J. Berlinsky and A. L. Fetter , Vortex state in a d-wave superconductor, *Phys. Rev. B*, **Vol. 53, No. 9**, pp. 5795-5814, 1996.
- [8] S. Gustafson and I. M. Sigal, The stability of magnetic vortices, *Commun. Math. Phys.*, **212**, pp. 257-275, 2000.
- [9] Q. Han and T-C Lin, Fourfold symmetric vortex solutions of the d-wave Ginzburg-Landau equation, *Nonlinearity*, **15**, pp. 257-269, 2002.
- [10] R. Heeb, A. Otterlo, M. Sigrist, and G. Blatter, Vortices in d-wave superconductors, *Phys. Rev. B*, **54, No. 13**, pp. 9385-9398, 1996.
- [11] A. Jaffe and C. Taubes , *Vortices and Monopoles*, Birkhäuser , 1980.
- [12] F. Lin and T-C Lin, Vortex state of d-wave superconductors in the Ginzburg-Landau energy, *SIAM J. Math. Anal.*, **3**, pp. 493-503, 2000.

- [13] L. Nirenberg, On elliptic partial differential equations, *Ann. Sc. Norm. Sup. Pisa*, **13**, pp. 123-131, 1959.
- [14] B. Plohr, The existence, regularity, and behavior and at infinity of isotropic solutions of classical gauge field theories, *J. Math. Phys.* , **22**, **No. 10**, pp. 2184–2190, 1981.
- [15] E. Sandier and S. Serfaty, *Vortices in the magnetic Ginzburg-Landau model*, Birkhäuser , 2007.
- [16] I. M. Sigal and F. Ting, Pinning of magnetic vortices by an external potential, *St. Petersburg Math. J.*, **Vol. 16**, **No. 1**, pp. 211-236, 2005.
- [17] J-H Xu, Y. Ren, and C-S Ting, Structures of single vortex and vortex lattice in a d-wave superconductor, *Phys. Rev. B*, **Vol 53**, **No. 6**, pp. R2991-R2994, 1996.