

Computational Electromagnetics :
Finite Difference Time Domain Methods – Perfectly Matched
Layers

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Topics in this module

- ① Failure of Absorbing Boundary Conditions
- ② The remedy via Perfectly Matched Layers

Table of Contents

① Failure of Absorbing Boundary Conditions

② The remedy via Perfectly Matched Layers

Evanescent waves in the ABC: Consider 1D lossy medium

Recall : $\nabla \times \vec{H}(\vec{r}) = \vec{J}(\vec{r}) + \frac{\partial \vec{D}(\vec{r})}{\partial t} \approx (\sigma + j\omega\epsilon) \vec{E}(\vec{r}) = j\omega\epsilon_0(\epsilon_r - j\frac{\sigma}{\omega\epsilon_0}) \vec{E}(\vec{r})$

Handwritten notes: $\sigma \neq 0$ (with arrow pointing to the term), $e^{j\omega t}$ (with arrow pointing to the time derivative), $\epsilon_r' \rightarrow \text{complex}$ (with arrow pointing to the complex permittivity term).

Wave Eqn: $\nabla^2 E(r) + k_0^2 \epsilon_r' E(r) = 0 \implies \text{soln: } E(r) = \exp(j(\omega t \pm k'x))$

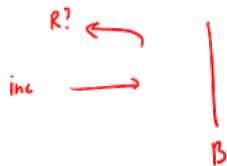
Handwritten notes: $k'^2 = k_0^2 \epsilon_r' \Rightarrow k' = k_r - jk_i$ (boxed), \sim FWD & BKWD (with arrow pointing to the \pm sign).

FWD wave: $e^{j(\omega t - k'x)} = e^{j(\omega t - k_r x)} e^{-k_i x}$ decays as wave travels.

BKWD wave: $e^{j(\omega t + k'x)} = e^{j(\omega t + k_r x)} e^{k_i x}$ " " " "

R? \leftarrow \rightarrow \downarrow B

lossless $\rightarrow R=0$



ABCs fail even in 1D

$$BC: \left(\frac{\partial}{\partial x} + \frac{1}{c} \frac{\partial}{\partial t} \right) E = 0$$

↓
if medium is lossy.

Evanescent waves.

↳ work around → larger dist between obj & boundary.

$$E_{tot} = \text{inc} + \text{ref.}$$

↓ FWD ↓ BKWD
 ↓ ↓
 $e^{j(\omega t - k_r x) - k_i x}$ $e^{j(\omega t + k_r x) + k_i x}$

↘ R e

Imposing ABC: -

$$\left[-jk_r - k_i + R(jk_r + k_i) \right] + \frac{1}{c} [j\omega + Rj\omega] = 0$$

$$R = \left[\frac{k_r - \omega/c - jk_i}{k_r + \omega/c + jk_i} \right]$$

lossless $\Rightarrow k_i = 0$
 $R = 0 ? c = \omega/k_r$

lossy? $k_i \neq 0$

$R = 0$ Not possible

- ① Non normal $\Rightarrow R \neq 0$
- ② lossy mediums

Table of Contents

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Absorbing material based PML [Berenger 1994]

i) Normal inc : $R = \frac{n-1}{n+1}$

→ make loss increasingly 'adiabatic'



Poorman's 'PML'.

- ↳ ① $R=0$ for any angle
 ② works for evanescent waves

2 interpretations of PML:

- 1) Absorbing material which is anisotropic. (Phy)
- 2) Coordinate stretching method. (Math) ✓

$$\nabla_e \times \bar{E} = -j\omega\mu\bar{H}, \quad \nabla_h \times \bar{H} = j\omega\varepsilon\bar{E}, \quad \nabla_e \cdot \varepsilon\bar{E} = \rho, \quad \nabla_h \cdot \mu\bar{H} = 0$$

$$\nabla_e = \hat{x} \frac{1}{\varepsilon_x} \frac{\partial}{\partial x} + \hat{y} \frac{1}{\varepsilon_y} \frac{\partial}{\partial y} + \hat{z} \frac{1}{\varepsilon_z} \frac{\partial}{\partial z}, \quad \nabla_h = \left(\frac{1}{\mu_x} \frac{\partial}{\partial x}, \frac{1}{\mu_y} \frac{\partial}{\partial y}, \frac{1}{\mu_z} \frac{\partial}{\partial z} \right) \quad \text{NEW ops.}$$

$$E = E_0 e^{\pm j\vec{k} \cdot \vec{r}} \text{ is a soln } \vec{k} \text{ needs some interpretation.}$$

Example of using the 'stretched coordinates'

One-dim: $\vec{E} = \frac{e^{jk_z z}}{E_x} \hat{x}$
 wave along \hat{z}

$$\nabla_{\vec{e}} \times \vec{E} = \begin{vmatrix} \hat{x} & \hat{y} & \hat{z} \\ \frac{1}{E_x} \frac{\partial}{\partial z} & 0 & 0 \\ 0 & 0 & 0 \end{vmatrix} = \hat{y} \frac{1}{E_x} \frac{\partial}{\partial z} E_x = j \frac{k_z}{E_x} e^{jk_z z} \hat{y} = -j \omega \mu \vec{H}$$

$$\Rightarrow H_y = -\frac{k_z}{E_x} \frac{e^{jk_z z}}{\omega \mu} \quad \text{Plug into } \nabla_h \times \vec{H} = \begin{vmatrix} \hat{x} & \hat{y} & \hat{z} \\ \frac{1}{h_x} \frac{\partial}{\partial x} & \frac{1}{h_y} \frac{\partial}{\partial y} & \frac{1}{h_z} \frac{\partial}{\partial z} \\ 0 & H_y & 0 \end{vmatrix} = -\hat{x} \frac{1}{h_x} \frac{\partial H_y}{\partial z}$$

$$= +j \frac{k_z^2}{h_x E_x \omega \mu} e^{jk_z z} \hat{x} = j \omega \epsilon \vec{E} = j \omega \epsilon e^{jk_z z} \hat{x}$$

$$\Rightarrow \frac{k_z^2}{h_x \epsilon} = \omega^2 \mu \epsilon = \left(\frac{\omega}{c} \right)^2 \quad \text{New dispersion relation.}$$

①

$$k_z = \sqrt{h_x \epsilon} \left(\frac{\omega}{c} \right)$$

$\rightarrow (k_x, k_y, k_z) \rightarrow$ wave in 3D. $e^{j\vec{k}\cdot\vec{r}} \rightarrow$ time conv $e^{-j\omega t}$

Generalization to 3D

$$\underline{k}_0^2 = \left(\frac{\omega}{c}\right)^2 = \frac{k_z^2}{e_z h_z} + \frac{k_y^2}{e_y h_y} + \frac{k_x^2}{e_x h_x} \quad \text{--- (2)}$$

define: $\vec{k}_e = \left(\frac{k_x}{e_x}, \frac{k_y}{e_y}, \frac{k_z}{e_z}\right)$, $\vec{k}_h = \left(\frac{k_x}{h_x}, \frac{k_y}{h_y}, \frac{k_z}{h_z}\right) \Rightarrow \left(\frac{\omega}{c}\right)^2 = \vec{k}_e \cdot \vec{k}_h$

$\nabla_e \times \vec{E} \rightarrow \vec{k}_e \times \vec{E} = -\omega \mu \vec{H}$
 $\nabla_h \times \vec{H} \rightarrow \vec{k}_h \times \vec{H} = \omega \epsilon \vec{E}$

(2) \Rightarrow Eqn of an ellipsoid.
 a) Set $e_x = h_x, e_y = h_y, e_z = h_z$
 - called a "Matched" medium.

$k_x = k_0 \sqrt{e_x h_x} \sin\theta \cos\phi$
 $k_y = k_0 \sqrt{e_y h_y} \sin\theta \sin\phi$
 $k_z = k_0 \sqrt{e_z h_z} \cos\theta$

Matched $\hookrightarrow k_z = \underline{k_0 e_z \cos\theta}$

Soln to (2) b) If we make e_z to be complex
 $e_z = p + jq$
 \downarrow
 $\rightarrow e^{jk_z z} \rightarrow e^{jk_0 e_z \cos\theta z}$
 $\rightarrow \frac{e^{jk_0 p \cos\theta z} e^{-k_0 q \cos\theta z}}{e}$
 Evanescent wave!

coordinate stretching \Leftrightarrow Generating Evanescent waves

plane waves:

TM: E_z, H_x, H_y

✓ TE: H_z, E_x, E_y

$$\vec{E}_i = \vec{E}_0 e^{+jk_i \cdot \vec{r}}, \quad (\text{inc})$$

$$\vec{E}_r = R \vec{E}_0 e^{+jk_r \cdot \vec{r}}, \quad (\text{ref})$$

$$\vec{E}_t = T \vec{E}_0 e^{+jk_t \cdot \vec{r}}, \quad (\text{trans})$$

Boundary cond_s for tangential fields

∴ No z-comp $\vec{E}_i + \vec{E}_r = \vec{E}_t$ (at $z=0$)

$$\vec{E}_0 e^{+jk_i \cdot \vec{r}} + R \vec{E}_0 e^{+jk_r \cdot \vec{r}} = T \vec{E}_0 e^{+jk_t \cdot \vec{r}}$$

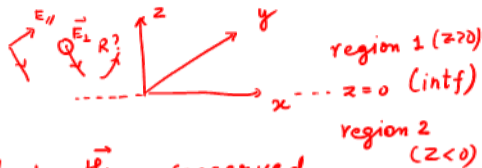
true at all x, y .

$$\vec{k}_i \cdot \vec{r} = k_{ix} x + k_{iy} y$$

Phase matching: $k_{ix} = k_{rx} = k_{tx}$ & $k_{iy} = k_{ry} = k_{ty}$

$$\Rightarrow 1 + R = T \quad (\text{TE}) \quad \text{--- (1)}$$

Waves at an interface: phase matching



Next: \vec{H}_{tan} conserved
 at interface..

$$\nabla \times \vec{E} = -\frac{\partial \vec{B}}{\partial t} \rightarrow j \vec{k} \times \vec{E} = -1 \times -j \omega \mu \vec{H} \rightarrow \vec{k} \times \vec{E} = \omega \mu \vec{H}$$

Waves at an interface: tangential boundary conditions

Recall: $\vec{k}_e \times \vec{E} = +\omega \mu \vec{H}$, $\vec{k}_h \times \vec{H} = -\omega \epsilon \vec{E}$, $\vec{k}_{ie} = \left(\frac{k_{ix}}{e_x}, \frac{k_{iy}}{e_y}, \frac{k_{iz}}{e_z} \right)$, \vec{k}_{re} , \vec{k}_{te} similarly.

Reg 1: inc + ref = $\frac{\vec{k}_{ie} \times \vec{E}_0}{\omega \mu_1} e^{j \vec{k}_i \cdot \vec{r}} + R \frac{\vec{k}_{re} \times \vec{E}_0}{\omega \mu_1} e^{j \vec{k}_r \cdot \vec{r}}$ (inc + ref)

Reg 2: trans = $\frac{\vec{k}_{te} \times \vec{E}_0}{\omega \mu_2} e^{j \vec{k}_t \cdot \vec{r}}$

$$\vec{H}_{\tan,1} = \vec{H}_{\tan,2} \quad k_{1z} e_{2z} \mu_2 [1 - R] = T k_{2z} e_{1z} \mu_1 \quad \textcircled{2}$$

$$\frac{R^{TE}}{=} = \frac{k_{1z} e_{2z} \mu_2 - k_{2z} e_{1z} \mu_1}{k_{1z} e_{2z} \mu_2 + k_{2z} e_{1z} \mu_1}$$

$$\omega/c = k$$



Waves at an interface: tangential boundary conditions

Define: $\underline{k_{1z} = k_{iz}}$, $\underline{k_{2z} = k_{tz}}$, $\underline{k_{rz} = -k_{1z}}$ ✓

1 → Region 1

2 → Region 2.

$$\text{TM pol: } R = \frac{k_{1z} h_{2z} \epsilon_2 - k_{2z} h_{1z} \epsilon_1}{k_{1z} h_{2z} \epsilon_2 + k_{2z} h_{1z} \epsilon_1}$$

Goal: Make R as small as possible.

$$\text{Num: } (\omega \sqrt{\mu_1 \epsilon_1} \sqrt{\epsilon_{12} h_{1z}} \cos \theta_1) h_{2z} \epsilon_2 - (\omega \sqrt{\mu_2 \epsilon_2} \sqrt{\epsilon_{2z} h_{2z}} \cos \theta_2) h_{1z} \epsilon_1$$

$$\propto (\epsilon_{1z} \epsilon_{2z} - \epsilon_{2z} \epsilon_{1z}) \quad \text{TM}$$

$$= 0$$

$$k_0 = \omega \sqrt{\mu_0 \epsilon_0}$$

$$\left[e_x = h_x, e_y = h_y, e_z = h_z \right]$$

Perfectly matched interface

Recall: $k_x = k_0 \sqrt{e_x h_x} \sin \theta \cos \phi$, $k_y = k_0 \sqrt{e_y h_y} \sin \theta \sin \phi$, $k_z = k_0 \sqrt{e_z h_z} \cos \theta$

Phase matching: $k_{1x} = k_{2x}$ and $k_{1y} = k_{2y}$.

Region 2 \rightarrow Our Control.

$$\omega \sqrt{\mu_1 \epsilon_1} \sqrt{e_{1x} h_{1x}} \sin \theta_1 \cos \phi_1 = \omega \sqrt{\mu_2 \epsilon_2} \sqrt{e_{2x} h_{2x}} \sin \theta_2 \cos \phi_2$$

$$\omega \sqrt{\mu_1 \epsilon_1} \sqrt{e_{1y} h_{1y}} \sin \theta_1 \sin \phi_1 = \omega \sqrt{\mu_2 \epsilon_2} \sqrt{e_{2y} h_{2y}} \sin \theta_2 \sin \phi_2$$

$$\left. \begin{array}{l} \epsilon_1 = \epsilon_2 \\ \mu_1 = \mu_2 \end{array} \right\} \text{fix}$$

$$\left. \begin{array}{l} e_{1x} \sin \theta_1 \cos \phi_1 = e_{2x} \sin \theta_2 \cos \phi_2 \\ e_{1y} \sin \theta_1 \sin \phi_1 = e_{2y} \sin \theta_2 \sin \phi_2 \end{array} \right\} \begin{array}{l} \text{say choose} \\ e_{1x} = e_{2x} \\ e_{1y} = e_{2y} \end{array} \Rightarrow \theta_1 = \theta_2 \\ \phi_1 = \phi_2$$

Choice of coordinate stretch parameters

Reg 1: vacuum: $\mu = \mu_0, \epsilon = \epsilon_0$

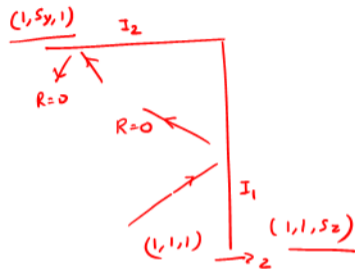
$$(e_{1x}, e_{1y}, e_{1z}, h_{1x}, h_{1y}, h_{1z}) = \underline{(1, 1, 1, 1, 1, 1)}$$

Reg 2: PML

$$(e_{2x}, e_{2y}, e_{2z}, h_{2x}, h_{2y}, h_{2z}) = \underline{(1, 1, s_z, 1, 1, s_z)} \quad \checkmark$$

\Rightarrow Created an interface with 0 reflections

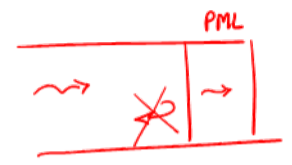
- both pols
- any inc angle



$$k_z = \frac{k_0}{\omega \sqrt{\mu_0 \epsilon_0}} \frac{s_z \cos \theta}{1} \leftarrow \text{In our hand.}$$

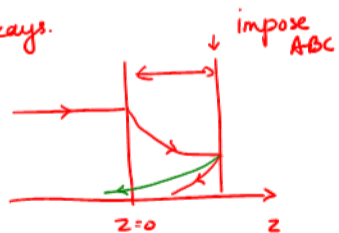
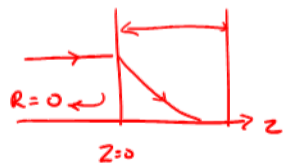
$p + jq$
 $s_z \cos \theta$

Summary of PML theory



$$e^{jk_{zz}z} = e^{jk_0 p \cos \theta z} e^{-k_0 q z \cos \theta}$$

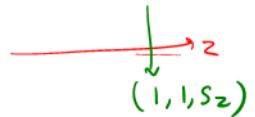
\longrightarrow decays.



$\longrightarrow z$

Time conv: $e^{-j\omega t}$
 $\Rightarrow s = p + jq$

Time conv: $e^{+j\omega t}$
 $\Rightarrow s = p - jq$



Implementing into FDTD: Comparisons with lossy media

$$(\nabla \times \vec{H}) = \hat{x} \left(\frac{\partial H_z}{\partial y} - \frac{\partial H_y}{\partial z} \right) + \hat{y} \left(\frac{\partial H_x}{\partial z} - \frac{\partial H_z}{\partial x} \right) + \hat{z} \left(\frac{\partial H_y}{\partial x} - \frac{\partial H_x}{\partial y} \right) \leftarrow (\text{unit vecs})$$

$$\hat{x} \times \vec{H} = \hat{x} \times [\hat{x} H_x + \hat{y} H_y + \hat{z} H_z] - \hat{z} H_y - \hat{y} H_z \quad \uparrow$$

$$\nabla \times \vec{H} = \frac{\partial}{\partial x} (\hat{x} \times \vec{H}) + \frac{\partial}{\partial y} (\hat{y} \times \vec{H}) + \frac{\partial}{\partial z} (\hat{z} \times \vec{H}) \quad \text{--- (1)} \quad (\text{partial derivatives})$$

①
②
③
Has 3 vecs.

lossy media (Ohm's Law)

$$\nabla \times \vec{H} = \vec{J} + \frac{\partial \vec{D}}{\partial t} = \sigma \vec{E} + j\omega \epsilon_0 \epsilon_r \vec{E}$$

$$= j\omega \epsilon_0 \left[\epsilon_r - \frac{j\sigma}{\omega \epsilon_0} \right] \vec{E} = j\omega \epsilon_0 \epsilon' \left[\vec{E}_{s_x} + \vec{E}_{s_y} + \vec{E}_{s_z} \right] \quad \text{--- (2)}$$

Not along $\hat{x}, \hat{y}, \hat{z}$

$$\vec{E}_{s_x} \triangleq \frac{1}{j\omega \epsilon_0 \epsilon'} \left(\frac{\partial}{\partial x} \hat{x} \times \vec{H} \right) \quad \text{--- (3)}$$

Implementing into FDTD: Setting parameters

Putting into PML.

$$\nabla_h \times \bar{H} = j\omega\epsilon_0 \bar{E}$$

↓ only 3rd comp

$$\left(\frac{1}{S_z}\right) \frac{\partial(\hat{z} \times \bar{H})}{\partial z} = j\omega\epsilon_0 \bar{E}_{sz}$$

∓ so on for each comp.

How to implement?

$$\nabla \times H = \epsilon E + \sigma E$$

$$= \epsilon \cdot \frac{E^n - E^{n-1}}{\Delta t} + \frac{\sigma}{2} (E^n + E^{n-1})$$

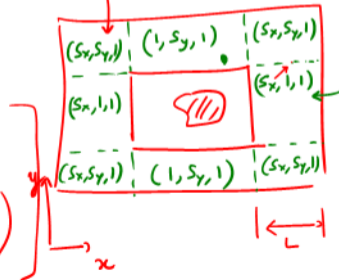
For lossy media

$$\frac{\partial(\hat{z} \times \bar{H})}{\partial z} = j\omega\epsilon_0 \left[\epsilon_r - \frac{j\sigma}{\omega\epsilon_0} \right] \bar{E}_{sz}$$

$$\Rightarrow S_z = \frac{1 - \frac{j\sigma}{\omega\epsilon_0}}{1 + \frac{j\sigma}{\omega\epsilon_0}}, \quad S_x = 1, \quad S_y = 1$$

$$\sigma(z) = \left(\frac{z}{L}\right)^m \quad 0 \leq z \leq L$$

PML



Topics that were covered in this module

- ① Failure of Absorbing Boundary Conditions
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References:

- * Ch 12 of Computational Methods for Electromagnetics - Peterson, Ray, Mitra
- * Computational Electrodynamics: The Finite-Difference Time-Domain Method – Allen Taflove (the 'Bible' for FDTD)
- * Chew, W. C. and Weedon, W. H. (1994), A 3D perfectly matched medium from modified maxwell's equations with stretched coordinates. Microw. Opt. Technol. Lett., 7: 599-604.