

# Numerical Modelling of Waveguide Interface

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# Outline of Presentation



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# Outline of Presentation

## 1. Formalism of Electrodynamics



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# Outline of Presentation

## 1. Formalism of Electrodynamics

## Numerical Algorithms:



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# Outline of Presentation

1. Formalism of Electrodynamics

**Numerical Algorithms:**

2. Periodic Boundary Conditions



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**Numerical Algorithms:**

2. Periodic Boundary Conditions

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# Collaborators



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## Collaborators

- **Prof. Dimitry Pelinovsky**,  
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Apollo Photonics, Inc., Hamilton, Ontario  
[www.apollophoton.com](http://www.apollophoton.com)



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# The Research Objectives



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## The Research Objectives

- To develop a computational algorithm for solving the stationary *Maxwell* equation at the interface between two planar waveguides



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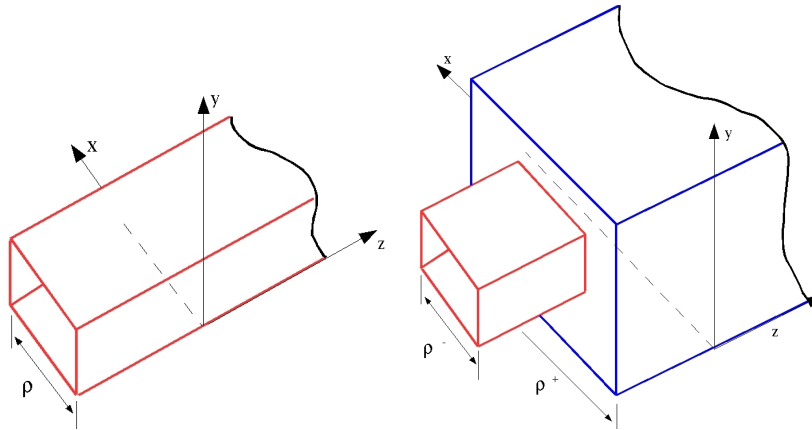
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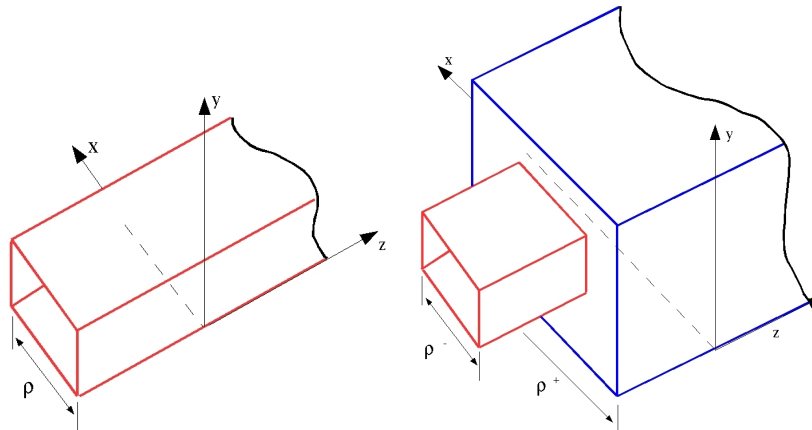
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## The Research Objectives

- To develop a computational algorithm for solving the stationary *Maxwell* equation at the interface between two planar waveguides



- Extend the computational algorithm to absorb outgoing waves from mirror-reflected waveguides



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# 1. Formalism of Electrodynamics



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# 1. Formalism of Electrodynamics

## Stationary Maxwell equation



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# 1. Formalism of Electrodynamics

## Stationary Maxwell equation

$$\nabla \times \nabla \times \mathbf{E}_\omega(\mathbf{x}, \omega) - n^2(\mathbf{x}, \omega) \frac{\omega^2}{c^2} \mathbf{E}_\omega(\mathbf{x}, \omega) = 0$$



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- $\mathbf{E}_\omega(\mathbf{x}, \omega)$  is the *Fourier* Transform of  $\mathbf{E}(\mathbf{x}, t)$



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- $\mathbf{E}_\omega(\mathbf{x}, \omega)$  is the *Fourier* Transform of  $\mathbf{E}(\mathbf{x}, t)$
- $\mathbf{E}(\mathbf{x}, t)$  is the electric field vector



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- $\mathbf{E}_\omega = (E_{\omega,x}, E_{\omega,y}, E_{\omega,z})$ ,  $\mathbf{x} = (x, y, z)$



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- $n^2(\mathbf{x}, \omega)$  is the frequency-dependent dielectric constant
- $c$  is the speed of light in vacuum



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# Geometric Configuration



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# Geometric Configuration

- 2D waveguide problem that is  $y$ -independent



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# Geometric Configuration

- 2D waveguide problem that is  $y$ -independent
- $\omega = \omega_0$  (a single frequency)



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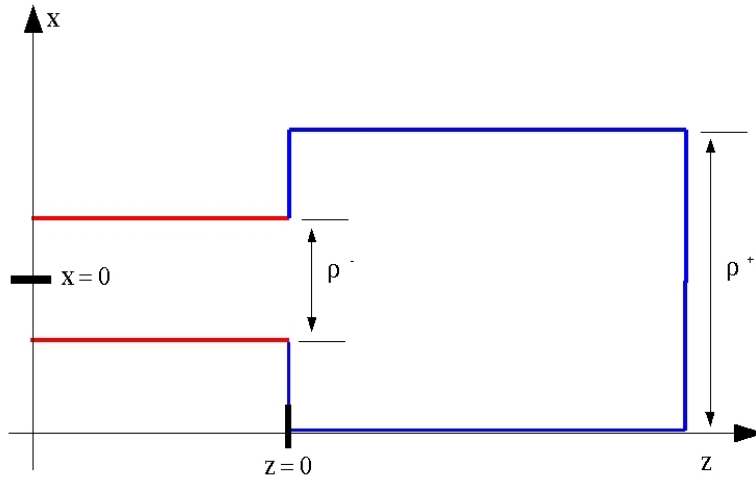
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# Geometric Configuration

- 2D waveguide problem that is  $y$ -independent
- $\omega = \omega_0$  (a single frequency)



$$D^- = \{(x, z) \in \mathbb{R}^2 : z \leq 0\} \quad D^+ = \{(x, z) \in \mathbb{R}^2 : z \geq 0\}.$$



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TE Case:  $\mathbf{E}_\omega(\mathbf{x}, \omega_0) = (0, E_{\omega,y}, 0)$ ,  $\mathbf{x} = (x, z)$



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TE Case:  $\mathbf{E}_\omega(\mathbf{x}, \omega_0) = (0, E_{\omega,y}, 0)$ ,  $\mathbf{x} = (x, z)$



Stationary Schrodinger equation

$$\nabla^2 \Psi(x, z) + q(x, z) \Psi(x, z) = 0$$



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$$\nabla^2 \Psi(x, z) + q(x, z) \Psi(x, z) = 0$$

- $\Psi(x, z) = E_{\omega,y}(\mathbf{x}, \omega_0)$ ,  $\Psi : \mathbb{R}^2 \rightarrow \mathbb{C}$



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**The PDE Problem:**



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**The PDE Problem:**

$$q(x, z) = \begin{cases} q^+(x), & \text{for } z \geq 0 \\ q^-(x), & \text{for } z \leq 0 \end{cases} \quad \Psi(x, z) = \begin{cases} \Psi^+(x, z), & \text{for } (x, z) \in D^+ \\ \Psi^-(x, z), & \text{for } (x, z) \in D^- \end{cases}$$

$$\lim_{|x| \rightarrow \infty} q^\pm(x) = q_\infty^\pm > 0$$



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$$\nabla^2 \Psi^+(x, z) + q^+(x) \Psi^+(x, z) = 0, \quad (x, z) \in D^+$$

$$\nabla^2 \Psi^-(x, z) + q^-(x) \Psi^-(x, z) = 0, \quad (x, z) \in D^-$$



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$$\lim_{|x| \rightarrow \infty} q^\pm(x) = q_\infty^\pm > 0$$



$$\nabla^2 \Psi^+(x, z) + q^+(x) \Psi^+(x, z) = 0, \quad (x, z) \in D^+$$

$$\nabla^2 \Psi^-(x, z) + q^-(x) \Psi^-(x, z) = 0, \quad (x, z) \in D^-$$

**BC's:**  $\Psi^-, \Psi^+ \rightarrow 0$  as  $|x| \rightarrow \infty$

**MC's:**  $\Psi^-(x, 0) = \Psi^+(x, 0)$ ,  $\frac{\partial \Psi^-}{\partial z}(x, 0) = \frac{\partial \Psi^+}{\partial z}(x, 0)$



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Separation of Variables:  $\Psi_p(x, z) = \Phi(x)\theta(z)$



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Separation of Variables:  $\Psi_p(x, z) = \Phi(x)\theta(z)$

$$\frac{d^2}{dz^2}\theta(z) + \lambda\theta(z) = 0$$

$$\frac{d^2}{dx^2}\Phi(x) + q(x)\Phi(x) = \lambda\Phi(x) \quad (*)$$



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- $\lambda$  is a constant parameter.



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$$\frac{d^2}{dz^2}\theta(z) + \lambda\theta(z) = 0$$

$$\frac{d^2}{dx^2}\Phi(x) + q(x)\Phi(x) = \lambda\Phi(x) \quad (\star)$$

- $\lambda$  is a constant parameter.

( $\star$ )  $\Rightarrow$  1D spectral problem for the Schrodinger operator



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$$\mathcal{L} = \frac{d^2}{dx^2} + q(x)$$



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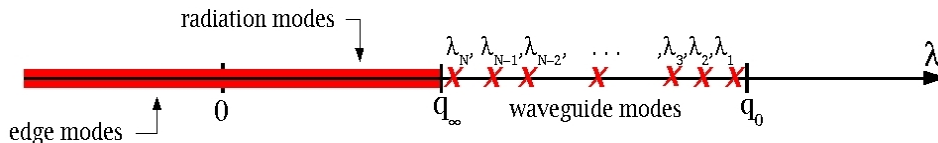
$$\frac{d^2}{dz^2}\theta(z) + \lambda\theta(z) = 0$$

$$\frac{d^2}{dx^2}\Phi(x) + q(x)\Phi(x) = \lambda\Phi(x) \quad (*)$$

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# General Solution



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## General Solution

$$\Psi(x, z) = \sum_{sp(\mathcal{L})} c_\lambda \Phi_\lambda(x) e^{-i\beta z} + \sum_{sp(\mathcal{L})} d_\lambda \Phi_\lambda(x) e^{i\beta z}$$



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## General Solution

$$\Psi(x, z) = \sum_{sp(\mathcal{L})} c_\lambda \Phi_\lambda(x) e^{-i\beta z} + \sum_{sp(\mathcal{L})} d_\lambda \Phi_\lambda(x) e^{i\beta z}$$

- $\Phi_\lambda(x)$  are eigenfunctions
- $\beta \equiv \sqrt{\lambda} = \begin{cases} \beta_R, & \text{if } \lambda = \{\lambda_j\}_{j=1}^N \text{ or } 0 \leq \lambda \leq q_\infty \\ i\beta_I, & \text{if } \lambda < 0 \end{cases}$



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- $c_\lambda$  represent the reflected wave coefficients
- $d_\lambda$  represent the incident and transmitted wave coefficients



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## General Solution

$$\Psi(x, z) = \sum_{sp(\mathcal{L})} c_\lambda \Phi_\lambda(x) e^{-i\beta z} + \sum_{sp(\mathcal{L})} d_\lambda \Phi_\lambda(x) e^{i\beta z}$$

- $\Phi_\lambda(x)$  are eigenfunctions
- $\beta \equiv \sqrt{\lambda} = \begin{cases} \beta_R, & \text{if } \lambda = \{\lambda_j\}_{j=1}^N \text{ or } 0 \leq \lambda \leq q_\infty \\ i\beta_I, & \text{if } \lambda < 0 \end{cases}$
- $c_\lambda$  represent the reflected wave coefficients
- $d_\lambda$  represent the incident and transmitted wave coefficients

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## General Solution

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- $d_\lambda$  represent the incident and transmitted wave coefficients

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$$\begin{aligned} \Psi^-(x, z) = & \sum_{j=1}^{N^-} c_j^- \Phi_j^-(x) e^{-i\beta_j^- z} + \int_{-\infty}^0 c^-(\lambda) \Phi^-(x, \lambda) e^{\beta_T^-(\lambda) z} d\lambda + \\ & + \int_0^{q_\infty^-} c^-(\lambda) \Phi^-(x, \lambda) e^{-i\beta_R^-(\lambda) z} d\lambda + \sum_{j=1}^{N^-} d_j^- \Phi_j^-(x) e^{i\beta_j^- z} \end{aligned}$$



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# Energy Balance



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# Energy Balance

$$\nabla \cdot \mathbf{S}_0 = 0$$



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# Energy Balance

$$\nabla \cdot \mathbf{S}_0 = 0$$

- $\mathbf{S}_0$  is the time averaging *Poynting* vector



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# Energy Balance

$$\nabla \cdot \mathbf{S}_0 = 0$$

- $\mathbf{S}_0$  is the time averaging *Poynting* vector

**TE Case:**  $\mathbf{S}_0 = (S_{0,x}, 0, S_{0,z})$



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# Energy Balance

$$\nabla \cdot \mathbf{S}_0 = 0$$

- $\mathbf{S}_0$  is the time averaging *Poynting* vector

**TE Case:**  $\mathbf{S}_0 = (S_{0,x}, 0, S_{0,z})$

$$S_{0,z} \sim i\Psi \frac{\partial \bar{\Psi}}{\partial z} - i \frac{\partial \Psi}{\partial z} \bar{\Psi}$$



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Conservation of Energy across the interface:



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# Energy Balance

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$$S_{0,z} \sim i\Psi \frac{\partial \bar{\Psi}}{\partial z} - i \frac{\partial \Psi}{\partial z} \bar{\Psi}$$

**Conservation of Energy across the interface:**

$$\frac{\partial}{\partial x} (S_{0,x}) + \frac{\partial}{\partial z} (S_{0,z}) = 0$$



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# Energy Balance

$$\nabla \cdot \mathbf{S}_0 = 0$$

- $\mathbf{S}_0$  is the time averaging *Poynting* vector

**TE Case:**  $\mathbf{S}_0 = (S_{0,x}, 0, S_{0,z})$

$$S_{0,z} \sim i\Psi \frac{\partial \bar{\Psi}}{\partial z} - i \frac{\partial \Psi}{\partial z} \bar{\Psi}$$

**Conservation of Energy across the interface:**

$$\frac{\partial}{\partial x} (S_{0,x}) + \frac{\partial}{\partial z} (S_{0,z}) = 0$$

$$\int_{-\infty}^{\infty} (S_{0,z}) dx = C$$



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## 2. Periodic Boundary Conditions



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## 2. Periodic Boundary Conditions

### The Propagation Problem



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## 2. Periodic Boundary Conditions

### The Propagation Problem

$$\left[ \frac{d^2}{dx^2} + q(x) \right] \Phi(x) = \lambda \Phi(x), \quad x \in \mathbb{R}$$

$$\Phi(-M) = \Phi(M), \quad \Phi'(-M) = \Phi'(M)$$

$$q(x) = \begin{cases} q_\infty, & \text{for } |x| \geq \rho \\ q_0, & \text{for } |x| < \rho \end{cases}$$



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## 2. Periodic Boundary Conditions

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- $\rho$  is the width of the waveguide



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## 2. Periodic Boundary Conditions

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- $\rho$  is the width of the waveguide
- $-M \leq x \leq M$



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## 2. Periodic Boundary Conditions

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- $\rho$  is the width of the waveguide
- $-M \leq x \leq M$
- $q = q^\pm(x)$  and  $\Phi = \Phi^\pm(x)$



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## 2. Periodic Boundary Conditions

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# The Finite-Difference Frequency-Domain Method



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# The Finite-Difference Frequency-Domain Method

- Divide  $[-M, M]$  into  $2N$  equal parts of width  $h = \frac{M}{N}$



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# The Finite-Difference Frequency-Domain Method

- Divide  $[-M, M]$  into  $2N$  equal parts of width  $h = \frac{M}{N}$
- Set  $x_0 = -M$  and  $x_{2N} = M$  as the boundary mesh points



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# The Finite-Difference Frequency-Domain Method

- Divide  $[-M, M]$  into  $2N$  equal parts of width  $h = \frac{M}{N}$
- Set  $x_0 = -M$  and  $x_{2N} = M$  as the boundary mesh points
- Set the interior mesh points:  $x_n = -M + nh$  for  $n=1,2,\dots,(2N-1)$



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- Apply **Central Differences** for the second derivative at each mesh point:



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## The Finite-Difference Frequency-Domain Method

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- Apply **Central Differences** for the second derivative at each mesh point:

$$\frac{\Phi_{n+1} + \Phi_{n-1} - 2\Phi_n}{h^2} + q_n \Phi_n = \lambda \Phi_n, \quad n = 1, 2, \dots, 2N$$



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- $\Phi_n$  denotes a numerical approximation for  $\Phi(x_n)$
- $q_n = q(x_n)$



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$$A\Phi = \lambda h^2 \Phi$$



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# The Finite-Difference Frequency-Domain Method

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- $\Phi_n$  denotes a numerical approximation for  $\Phi(x_n)$
- $q_n = q(x_n)$

$$A\Phi = \lambda h^2 \Phi$$

$$A = \begin{pmatrix} Q_1 & 1 & 0 & \dots & 1 \\ 1 & Q_2 & 1 & 0 & \dots & 0 \\ 0 & 1 & Q_3 & 1 & 0 \dots & 0 \\ \vdots & & & \ddots & & \vdots \\ 0 & \dots & 1 & Q_{2N-1} & 1 \\ 1 & 0 & \dots & 0 & 1 & Q_{2N} \end{pmatrix}, \quad \Phi = \begin{pmatrix} \Phi_1 \\ \Phi_2 \\ \vdots \\ \Phi_{2N} \end{pmatrix}$$



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# The Finite-Difference Frequency-Domain Method

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- $Q_n = h^2 q_n - 2, \quad n = 1, 2, \dots, 2N$



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# Linear Systems for Two Waveguides



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# Linear Systems for Two Waveguides

Left of the Interface:  $A^- \Phi_j^- = \lambda_j^- h^2 \Phi_j^-$



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# Linear Systems for Two Waveguides

Left of the Interface:  $A^- \Phi_j^- = \lambda_j^- h^2 \Phi_j^-$

Right of the Interface:  $A^+ \Phi_j^+ = \lambda_j^+ h^2 \Phi_j^+$



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# Linear Systems for Two Waveguides

Left of the Interface:  $A^- \Phi_j^- = \lambda_j^- h^2 \Phi_j^-$

Right of the Interface:  $A^+ \Phi_j^+ = \lambda_j^+ h^2 \Phi_j^+$

- eigenvalues  $\lambda_j^\pm$  are real



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# Linear Systems for Two Waveguides

Left of the Interface:  $A^- \Phi_j^- = \lambda_j^- h^2 \Phi_j^-$

Right of the Interface:  $A^+ \Phi_j^+ = \lambda_j^+ h^2 \Phi_j^+$

- eigenvalues  $\lambda_j^\pm$  are real
- eigenvectors  $\Phi_j^\pm$  are orthogonal in  $\mathbb{R}^{2N}$



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# Linear Systems for Two Waveguides

Left of the Interface:  $A^- \Phi_j^- = \lambda_j^- h^2 \Phi_j^-$

Right of the Interface:  $A^+ \Phi_j^+ = \lambda_j^+ h^2 \Phi_j^+$

- eigenvalues  $\lambda_j^\pm$  are real
- eigenvectors  $\Phi_j^\pm$  are orthogonal in  $\mathbb{R}^{2N}$



$$D^- = Q_-^{-1} A^- Q_- = Q_-^T A^- Q_- = \text{diag}\{\lambda_1^-, \lambda_2^-, \dots, \lambda_{2N}^-\}$$

$$D^+ = Q_+^{-1} A^+ Q_+ = Q_+^T A^+ Q_+ = \text{diag}\{\lambda_1^+, \lambda_2^+, \dots, \lambda_{2N}^+\}$$



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# Linear Systems for Two Waveguides

Left of the Interface:  $A^- \Phi_j^- = \lambda_j^- h^2 \Phi_j^-$

Right of the Interface:  $A^+ \Phi_j^+ = \lambda_j^+ h^2 \Phi_j^+$

- eigenvalues  $\lambda_j^\pm$  are real
- eigenvectors  $\Phi_j^\pm$  are orthogonal in  $\mathbb{R}^{2N}$



$$D^- = Q_-^{-1} A^- Q_- = Q_-^T A^- Q_- = \text{diag}\{\lambda_1^-, \lambda_2^-, \dots, \lambda_{2N}^-\}$$

$$D^+ = Q_+^{-1} A^+ Q_+ = Q_+^T A^+ Q_+ = \text{diag}\{\lambda_1^+, \lambda_2^+, \dots, \lambda_{2N}^+\}$$

- $Q_\pm$  is  $2N \times 2N$  matrix whose  $j$ th column is  $\Phi_j^\pm$  respectively



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# Spectral Decomposition Formulas



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# Spectral Decomposition Formulas

Left of the Interface:  $z < 0$



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# Spectral Decomposition Formulas

Left of the Interface:  $z < 0$

$$\Psi^- = \sum_{j=1}^{2N} a_j \Phi_j^- e^{-i\beta_j^- z} + \sum_{j=1}^{2N} c_j \Phi_j^- e^{+i\beta_j^- z}, \quad \beta_j^- = \sqrt{\lambda_j^-}$$



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- $a_j$  and  $c_j$  are the discretized reflected and incident wave coefficients



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# Spectral Decomposition Formulas

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**Right of the Interface:**  $z > 0$



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# Spectral Decomposition Formulas

**Left of the Interface:**  $z < 0$

$$\Psi^- = \sum_{j=1}^{2N} a_j \Phi_j^- e^{-i\beta_j^- z} + \sum_{j=1}^{2N} c_j \Phi_j^- e^{+i\beta_j^- z}, \quad \beta_j^- = \sqrt{\lambda_j^-}$$

- $a_j$  and  $c_j$  are the discretized reflected and incident wave coefficients

**Right of the Interface:**  $z > 0$

$$\Psi^+ = \sum_{j=1}^{2N} b_j \Phi_j^+ e^{+i\beta_j^+ z}, \quad \beta_j^+ = \sqrt{\lambda_j^+}$$



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# Spectral Decomposition Formulas

**Left of the Interface:**  $z < 0$

$$\Psi^- = \sum_{j=1}^{2N} a_j \Phi_j^- e^{-i\beta_j^- z} + \sum_{j=1}^{2N} c_j \Phi_j^- e^{+i\beta_j^- z}, \quad \beta_j^- = \sqrt{\lambda_j^-}$$

- $a_j$  and  $c_j$  are the discretized reflected and incident wave coefficients

**Right of the Interface:**  $z > 0$

$$\Psi^+ = \sum_{j=1}^{2N} b_j \Phi_j^+ e^{+i\beta_j^+ z}, \quad \beta_j^+ = \sqrt{\lambda_j^+}$$

- $b_j$  are the discretized transmitted wave coefficients



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# Spectral Decomposition Formulas

**Left of the Interface:**  $z < 0$

$$\Psi^- = \sum_{j=1}^{2N} a_j \Phi_j^- e^{-i\beta_j^- z} + \sum_{j=1}^{2N} c_j \Phi_j^- e^{+i\beta_j^- z}, \quad \beta_j^- = \sqrt{\lambda_j^-}$$

- $a_j$  and  $c_j$  are the discretized reflected and incident wave coefficients

**Right of the Interface:**  $z > 0$

$$\Psi^+ = \sum_{j=1}^{2N} b_j \Phi_j^+ e^{+i\beta_j^+ z}, \quad \beta_j^+ = \sqrt{\lambda_j^+}$$

- $b_j$  are the discretized transmitted wave coefficients

**At the Interface:**  $z = 0$



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# Spectral Decomposition Formulas

**Left of the Interface:**  $z < 0$

$$\Psi^- = \sum_{j=1}^{2N} a_j \Phi_j^- e^{-i\beta_j^- z} + \sum_{j=1}^{2N} c_j \Phi_j^- e^{+i\beta_j^- z}, \quad \beta_j^- = \sqrt{\lambda_j^-}$$

- $a_j$  and  $c_j$  are the discretized reflected and incident wave coefficients

**Right of the Interface:**  $z > 0$

$$\Psi^+ = \sum_{j=1}^{2N} b_j \Phi_j^+ e^{+i\beta_j^+ z}, \quad \beta_j^+ = \sqrt{\lambda_j^+}$$

- $b_j$  are the discretized transmitted wave coefficients

**At the Interface:**  $z = 0$

$$\sum_{j=1}^{2N} c_j \Phi_j^- + \sum_{j=1}^{2N} a_j \Phi_j^- = \sum_{j=1}^{2N} b_j \Phi_j^+$$

$$\sum_{j=1}^{2N} \beta_j^- c_j \Phi_j^- - \sum_{j=1}^{2N} \beta_j^- a_j \Phi_j^- = \sum_{j=1}^{2N} \beta_j^+ b_j \Phi_j^+$$



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# Solutions of the Interface Equations



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# Solutions of the Interface Equations

Projection Operators  $P_k$ :



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# Solutions of the Interface Equations

Projection Operators  $P_k$ :

$$P_k(\mathbf{f}) = \Phi_k^+ \langle \Phi_k^+, \mathbf{f} \rangle, \quad \mathbf{f} \in \mathbb{R}^{2N}$$



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# Solutions of the Interface Equations

Projection Operators  $P_k$ :

$$P_k(\mathbf{f}) = \underbrace{\Phi_k^+ \langle \Phi_k^+, \mathbf{f} \rangle}_{\text{applied to the interface equations}}, \quad \mathbf{f} \in \mathbb{R}^{2N}$$

applied to the interface equations



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# Solutions of the Interface Equations

Projection Operators  $P_k$ :

$$P_k(\mathbf{f}) = \underbrace{\Phi_{\mathbf{k}}^+ \langle \Phi_{\mathbf{k}}^+, \mathbf{f} \rangle}_{\text{applied to the interface equations}}, \quad \mathbf{f} \in \mathbb{R}^{2N}$$

applied to the interface equations

$$\sum_{j=1}^{2N} c_j \langle \Phi_{\mathbf{k}}^+, \Phi_{\mathbf{j}}^- \rangle + \sum_{j=1}^{2N} a_j \langle \Phi_{\mathbf{k}}^+, \Phi_{\mathbf{j}}^- \rangle = b_k$$

$$\sum_{j=1}^{2N} \beta_j^- c_j \langle \Phi_{\mathbf{k}}^+, \Phi_{\mathbf{j}}^- \rangle - \sum_{j=1}^{2N} \beta_j^- a_j \langle \Phi_{\mathbf{k}}^+, \Phi_{\mathbf{j}}^- \rangle = \beta_k^+ b_k$$



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# Solutions of the Interface Equations

Projection Operators  $P_k$ :

$$P_k(\mathbf{f}) = \underbrace{\Phi_k^+ \langle \Phi_k^+, \mathbf{f} \rangle}_{\text{applied to the interface equations}}, \quad \mathbf{f} \in \mathbb{R}^{2N}$$

applied to the interface equations

$$\sum_{j=1}^{2N} c_j \langle \Phi_k^+, \Phi_j^- \rangle + \sum_{j=1}^{2N} a_j \langle \Phi_k^+, \Phi_j^- \rangle = b_k$$

$$\sum_{j=1}^{2N} \beta_j^- c_j \langle \Phi_k^+, \Phi_j^- \rangle - \sum_{j=1}^{2N} \beta_j^- a_j \langle \Phi_k^+, \Phi_j^- \rangle = \beta_k^+ b_k$$



$$\sum_{j=1}^{2N} a_j (\beta_k^+ + \beta_j^-) \langle \Phi_k^+, \Phi_j^- \rangle = - \sum_{j=1}^{2n} c_j (\beta_k^+ - \beta_j^-) \langle \Phi_k^+, \Phi_j^- \rangle$$



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# Solutions of the Interface Equations

Projection Operators  $P_k$ :

$$P_k(\mathbf{f}) = \underbrace{\Phi_k^+ \langle \Phi_k^+, \mathbf{f} \rangle}_{\text{applied to the interface equations}}, \quad \mathbf{f} \in \mathbb{R}^{2N}$$

applied to the interface equations

$$\sum_{j=1}^{2N} c_j \langle \Phi_k^+, \Phi_j^- \rangle + \sum_{j=1}^{2N} a_j \langle \Phi_k^+, \Phi_j^- \rangle = b_k$$

$$\sum_{j=1}^{2N} \beta_j^- c_j \langle \Phi_k^+, \Phi_j^- \rangle - \sum_{j=1}^{2N} \beta_j^- a_j \langle \Phi_k^+, \Phi_j^- \rangle = \beta_k^+ b_k$$



$$\sum_{j=1}^{2N} a_j (\beta_k^+ + \beta_j^-) \langle \Phi_k^+, \Phi_j^- \rangle = - \sum_{j=1}^{2n} c_j (\beta_k^+ - \beta_j^-) \langle \Phi_k^+, \Phi_j^- \rangle$$

- $a_j$  are the unknown reflected wave coefficients



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# Solutions of the Interface Equations

Projection Operators  $P_k$ :

$$P_k(\mathbf{f}) = \underbrace{\Phi_{\mathbf{k}}^+ \langle \Phi_{\mathbf{k}}^+, \mathbf{f} \rangle}_{\text{applied to the interface equations}}, \quad \mathbf{f} \in \mathbb{R}^{2N}$$

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$$\sum_{j=1}^{2N} c_j \langle \Phi_{\mathbf{k}}^+, \Phi_{\mathbf{j}}^- \rangle + \sum_{j=1}^{2N} a_j \langle \Phi_{\mathbf{k}}^+, \Phi_{\mathbf{j}}^- \rangle = b_k$$

$$\sum_{j=1}^{2N} \beta_j^- c_j \langle \Phi_{\mathbf{k}}^+, \Phi_{\mathbf{j}}^- \rangle - \sum_{j=1}^{2N} \beta_j^- a_j \langle \Phi_{\mathbf{k}}^+, \Phi_{\mathbf{j}}^- \rangle = \beta_k^+ b_k$$



$$\sum_{j=1}^{2N} a_j (\beta_k^+ + \beta_j^-) \langle \Phi_{\mathbf{k}}^+, \Phi_{\mathbf{j}}^- \rangle = - \sum_{j=1}^{2n} c_j (\beta_k^+ - \beta_j^-) \langle \Phi_{\mathbf{k}}^+, \Phi_{\mathbf{j}}^- \rangle$$

- $a_j$  are the unknown reflected wave coefficients
- $b_j$  are the unknown transmitted wave coefficients



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# Solutions of the Interface Equations

Projection Operators  $P_k$ :

$$P_k(\mathbf{f}) = \underbrace{\Phi_{\mathbf{k}}^+ \langle \Phi_{\mathbf{k}}^+, \mathbf{f} \rangle}_{\text{applied to the interface equations}}, \quad \mathbf{f} \in \mathbb{R}^{2N}$$

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$$\sum_{j=1}^{2N} c_j \langle \Phi_{\mathbf{k}}^+, \Phi_{\mathbf{j}}^- \rangle + \sum_{j=1}^{2N} a_j \langle \Phi_{\mathbf{k}}^+, \Phi_{\mathbf{j}}^- \rangle = b_k$$

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$$\sum_{j=1}^{2N} a_j (\beta_k^+ + \beta_j^-) \langle \Phi_{\mathbf{k}}^+, \Phi_{\mathbf{j}}^- \rangle = - \sum_{j=1}^{2n} c_j (\beta_k^+ - \beta_j^-) \langle \Phi_{\mathbf{k}}^+, \Phi_{\mathbf{j}}^- \rangle$$

- $a_j$  are the unknown reflected wave coefficients
- $b_j$  are the unknown transmitted wave coefficients
- $c_j$  are the known incident wave coefficients



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# Solutions of the Interface Equations

Projection Operators  $P_k$ :

$$P_k(\mathbf{f}) = \underbrace{\Phi_{\mathbf{k}}^+ \langle \Phi_{\mathbf{k}}^+, \mathbf{f} \rangle}_{\text{applied to the interface equations}}, \quad \mathbf{f} \in \mathbb{R}^{2N}$$

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$$\sum_{j=1}^{2N} c_j \langle \Phi_{\mathbf{k}}^+, \Phi_{\mathbf{j}}^- \rangle + \sum_{j=1}^{2N} a_j \langle \Phi_{\mathbf{k}}^+, \Phi_{\mathbf{j}}^- \rangle = b_k$$

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$$\sum_{j=1}^{2N} a_j (\beta_k^+ + \beta_j^-) \langle \Phi_{\mathbf{k}}^+, \Phi_{\mathbf{j}}^- \rangle = - \sum_{j=1}^{2n} c_j (\beta_k^+ - \beta_j^-) \langle \Phi_{\mathbf{k}}^+, \Phi_{\mathbf{j}}^- \rangle$$

- $a_j$  are the unknown reflected wave coefficients
- $b_j$  are the unknown transmitted wave coefficients
- $c_j$  are the known incident wave coefficients



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# In matrix-vector form



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## In matrix-vector form

$$B\mathbf{a} = \mathbf{g}$$



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## In matrix-vector form

$$B\mathbf{a} = \mathbf{g}$$

- $\mathbf{a} = (a_1, a_2, \dots, a_{2N})^T$  is the vector of reflection wave coefficients
- $\mathbf{b} = (b_1, b_2, \dots, b_{2N})^T$  is the vector of transmitted wave coefficients
- $\mathbf{c} = (c_1, c_2, \dots, c_{2N})^T$  is the vector of incident wave coefficients



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- $\mathbf{c} = (c_1, c_2, \dots, c_{2N})^T$  is the vector of incident wave coefficients

$$B = \sqrt{D^+}Q_+^TQ_- + Q_+^TQ_-\sqrt{D^-}$$



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## In matrix-vector form

$$B\mathbf{a} = \mathbf{g}$$

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- $\mathbf{c} = (c_1, c_2, \dots, c_{2N})^T$  is the vector of incident wave coefficients

$$B = \sqrt{D^+} Q_+^T Q_- + Q_+^T Q_- \sqrt{D^-}$$

$$E = Q_+^T Q_-$$



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## In matrix-vector form

$$B\mathbf{a} = \mathbf{g}$$

- $\mathbf{a} = (a_1, a_2, \dots, a_{2N})^T$  is the vector of reflection wave coefficients
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- $\mathbf{c} = (c_1, c_2, \dots, c_{2N})^T$  is the vector of incident wave coefficients

$$B = \sqrt{D^+}Q_+^TQ_- + Q_+^TQ_-\sqrt{D^-}$$

$$E = Q_+^TQ_-$$

$$\mathbf{g} = - \left( \sqrt{D^+}Q_+^TQ_- - Q_+^TQ_-\sqrt{D^-} \right) \mathbf{c}$$



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## In matrix-vector form

$$B\mathbf{a} = \mathbf{g}$$

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- $\mathbf{c} = (c_1, c_2, \dots, c_{2N})^T$  is the vector of incident wave coefficients

$$B = \sqrt{D^+}Q_+^TQ_- + Q_+^TQ_-\sqrt{D^-}$$

$$E = Q_+^TQ_-$$

$$\mathbf{g} = - \left( \sqrt{D^+}Q_+^TQ_- - Q_+^TQ_-\sqrt{D^-} \right) \mathbf{c}$$

If  $B$  is nonsingular:

$$\mathbf{a} = B^{-1}\mathbf{g}$$



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## In matrix-vector form

$$B\mathbf{a} = \mathbf{g}$$

- $\mathbf{a} = (a_1, a_2, \dots, a_{2N})^T$  is the vector of reflection wave coefficients
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$$B = \sqrt{D^+}Q_+^TQ_- + Q_+^TQ_-\sqrt{D^-}$$

$$E = Q_+^TQ_-$$

$$\mathbf{g} = - \left( \sqrt{D^+}Q_+^TQ_- - Q_+^TQ_-\sqrt{D^-} \right) \mathbf{c}$$

If  $B$  is nonsingular:

$$\mathbf{a} = B^{-1}\mathbf{g}$$



$$\mathbf{b} = E(\mathbf{a} + \mathbf{c})$$



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## In matrix-vector form

$$B\mathbf{a} = \mathbf{g}$$

- $\mathbf{a} = (a_1, a_2, \dots, a_{2N})^T$  is the vector of reflection wave coefficients
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- $\mathbf{c} = (c_1, c_2, \dots, c_{2N})^T$  is the vector of incident wave coefficients

$$B = \sqrt{D^+}Q_+^TQ_- + Q_+^TQ_-\sqrt{D^-}$$

$$E = Q_+^TQ_-$$

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If  $B$  is nonsingular:

$$\mathbf{a} = B^{-1}\mathbf{g}$$



$$\mathbf{b} = E(\mathbf{a} + \mathbf{c})$$



Recover numerical solutions for  $\Psi^-(z)$  and  $\Psi^+(z)$



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# The Conservation Law



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## The Conservation Law

$$C = \int_{-\infty}^{\infty} (S_{0,z}) dx \sim \int_{-\infty}^{\infty} \left( i\Psi \frac{\partial \bar{\Psi}}{\partial z} - i \frac{\partial \Psi}{\partial z} \bar{\Psi} \right) dx$$



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## The Conservation Law

$$C = \int_{-\infty}^{\infty} (S_{0,z}) dx \sim \int_{-\infty}^{\infty} \left( i\Psi \frac{\partial \bar{\Psi}}{\partial z} - i \frac{\partial \Psi}{\partial z} \bar{\Psi} \right) dx$$

Left of the interface:  $z < 0$



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## The Conservation Law

$$C = \int_{-\infty}^{\infty} (S_{0,z}) dx \sim \int_{-\infty}^{\infty} \left( i\Psi \frac{\partial \bar{\Psi}}{\partial z} - i \frac{\partial \Psi}{\partial z} \bar{\Psi} \right) dx$$

Left of the interface:  $z < 0$

$$\int_{-\infty}^{\infty} S_{0,z} dx \approx 2 \underbrace{\sum_{k=1}^{2N}}_{\lambda_k^- > 0} \beta_k^- (|c_k|^2 - |a_k|^2) = \mathbf{I}_{in} - \mathbf{I}_{ref} = C^-$$



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## The Conservation Law

$$C = \int_{-\infty}^{\infty} (S_{0,z}) dx \sim \int_{-\infty}^{\infty} \left( i\Psi \frac{\partial \bar{\Psi}}{\partial z} - i \frac{\partial \Psi}{\partial z} \bar{\Psi} \right) dx$$

Left of the interface:  $z < 0$

$$\int_{-\infty}^{\infty} S_{0,z} dx \approx 2 \underbrace{\sum_{k=1}^{2N}}_{\lambda_k^- > 0} \beta_k^- (|c_k|^2 - |a_k|^2) = \mathbf{I}_{in} - \mathbf{I}_{ref} = C^-$$

- $C^-$  is a constant in  $z$



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# The Conservation Law

$$C = \int_{-\infty}^{\infty} (S_{0,z}) dx \sim \int_{-\infty}^{\infty} \left( i\Psi \frac{\partial \bar{\Psi}}{\partial z} - i \frac{\partial \Psi}{\partial z} \bar{\Psi} \right) dx$$

Left of the interface:  $z < 0$

$$\int_{-\infty}^{\infty} S_{0,z} dx \approx 2 \underbrace{\sum_{k=1}^{2N}}_{\lambda_k^- > 0} \beta_k^- (|c_k|^2 - |a_k|^2) = \mathbf{I}_{in} - \mathbf{I}_{ref} = C^-$$

- $C^-$  is a constant in  $z$
- $\mathbf{I}_{in} = \underbrace{\sum_{k=1}^{2N}}_{\lambda_k^- > 0} 2\beta_k^- |c_k|^2$  is the energy for the incident wave



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# The Conservation Law

$$C = \int_{-\infty}^{\infty} (S_{0,z}) dx \sim \int_{-\infty}^{\infty} \left( i\Psi \frac{\partial \bar{\Psi}}{\partial z} - i \frac{\partial \Psi}{\partial z} \bar{\Psi} \right) dx$$

Left of the interface:  $z < 0$

$$\int_{-\infty}^{\infty} S_{0,z} dx \approx 2 \sum_{\substack{k=1 \\ \lambda_k^- > 0}}^{2N} \beta_k^- (|c_k|^2 - |a_k|^2) = \mathbf{I}_{in} - \mathbf{I}_{ref} = C^-$$

- $C^-$  is a constant in  $z$

- $\mathbf{I}_{in} = \underbrace{\sum_{k=1}^{2N} 2\beta_k^- |c_k|^2}_{\lambda_k^- > 0}$  is the energy for the incident wave

- $\mathbf{I}_{ref} = \sum_{\substack{k=1 \\ \lambda_k^- > 0}}^{2N} 2\beta_k^- |a_k|^2$  is the energy for the reflected wave



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Right of the interface:  $z > 0$



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Right of the interface:  $z > 0$

$$\int_{-\infty}^{\infty} S_{0,z} dx \approx 2 \underbrace{\sum_{k=1}^{2N} \beta_k^+ |b_k|^2}_{\lambda_k^+ > 0} = \mathbf{I}_{tran} = C^+$$



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Right of the interface:  $z > 0$

$$\int_{-\infty}^{\infty} S_{0,z} dx \approx 2 \underbrace{\sum_{k=1}^{2N} \beta_k^+ |b_k|^2}_{\lambda_k^+ > 0} = \mathbf{I}_{tran} = C^+$$

- $C^+$  is a constant in  $z$



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Right of the interface:  $z > 0$

$$\int_{-\infty}^{\infty} S_{0,z} dx \approx 2 \underbrace{\sum_{k=1}^{2N}}_{\lambda_k^+ > 0} \beta_k^+ |b_k|^2 = \mathbf{I}_{tran} = C^+$$

- $C^+$  is a constant in  $z$
- $\mathbf{I}_{tran} = \sum_{k=1}^{2N} 2\beta_k^+ |b_k|^2$  is the energy for the transmitted wave  
 $\underbrace{\hspace{1.5cm}}_{\lambda_k^+ > 0}$



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Right of the interface:  $z > 0$

$$\int_{-\infty}^{\infty} S_{0,z} dx \approx 2 \underbrace{\sum_{k=1}^{2N} \beta_k^+ |b_k|^2}_{\lambda_k^+ > 0} = \mathbf{I}_{tran} = C^+$$

- $C^+$  is a constant in  $z$
- $\mathbf{I}_{tran} = \sum_{k=1}^{2N} 2\beta_k^+ |b_k|^2$  is the energy for the transmitted wave  
 $\lambda_k^+ > 0$

**The Conservation Law:  $C^- = C^+$**



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Right of the interface:  $z > 0$

$$\int_{-\infty}^{\infty} S_{0,z} dx \approx 2 \underbrace{\sum_{k=1}^{2N} \beta_k^+ |b_k|^2}_{\lambda_k^+ > 0} = \mathbf{I}_{tran} = C^+$$

- $C^+$  is a constant in  $z$
- $\mathbf{I}_{tran} = \underbrace{\sum_{k=1}^{2N} 2\beta_k^+ |b_k|^2}_{\lambda_k^+ > 0}$  is the energy for the transmitted wave

**The Conservation Law:  $C^- = C^+$**

$$\mathbf{I}_{in} = \mathbf{I}_{ref} + \mathbf{I}_{trans}$$



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Right of the interface:  $z > 0$

$$\int_{-\infty}^{\infty} S_{0,z} dx \approx 2 \underbrace{\sum_{k=1}^{2N} \beta_k^+ |b_k|^2}_{\lambda_k^+ > 0} = \mathbf{I}_{tran} = C^+$$

- $C^+$  is a constant in  $z$
- $\mathbf{I}_{tran} = \sum_{k=1}^{2N} 2\beta_k^+ |b_k|^2$  is the energy for the transmitted wave  
 $\lambda_k^+ > 0$

**The Conservation Law:  $C^- = C^+$**

$$\mathbf{I}_{in} = \mathbf{I}_{ref} + \mathbf{I}_{trans} \Rightarrow 1 = R + T \text{ (balance equation)}$$



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- $C^+$  is a constant in  $z$
- $\mathbf{I}_{tran} = \underbrace{\sum_{k=1}^{2N} 2\beta_k^+ |b_k|^2}_{\lambda_k^+ > 0}$  is the energy for the transmitted wave

**The Conservation Law:  $C^- = C^+$**

$$\mathbf{I}_{in} = \mathbf{I}_{ref} + \mathbf{I}_{trans} \Rightarrow 1 = R + T \text{ (balance equation)}$$

- $R = \frac{\mathbf{I}_{ref}}{\mathbf{I}_{in}}$
- $T = \frac{\mathbf{I}_{trans}}{\mathbf{I}_{in}}$



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# Visualization of a Particular Solution



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# Visualization of a Particular Solution

Geometric Configuration:



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# Visualization of a Particular Solution

## Geometric Configuration:

- $D = \{(x, z) : -30 \leq x \leq 30, -30 \leq z \leq 30\}$
- $h = \frac{3}{10}$
- $\rho^- = 1$  and  $\rho^+ = 2$
- $q_\infty^\pm = 1$
- $q_0^- = 2$  and  $q_0^+ = 2 \rightarrow 10$



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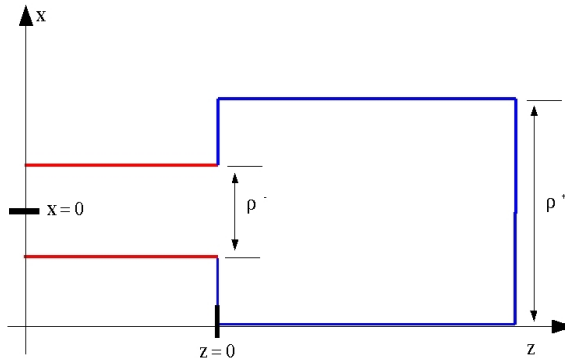
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# Visualization of a Particular Solution

## Geometric Configuration:

- $D = \{(x, z) : -30 \leq x \leq 30, -30 \leq z \leq 30\}$
- $h = \frac{3}{10}$
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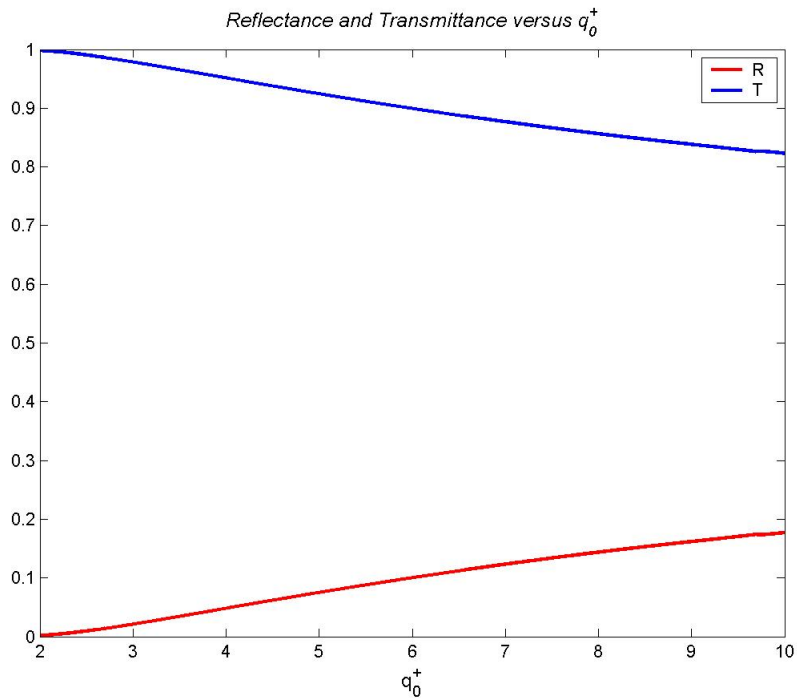
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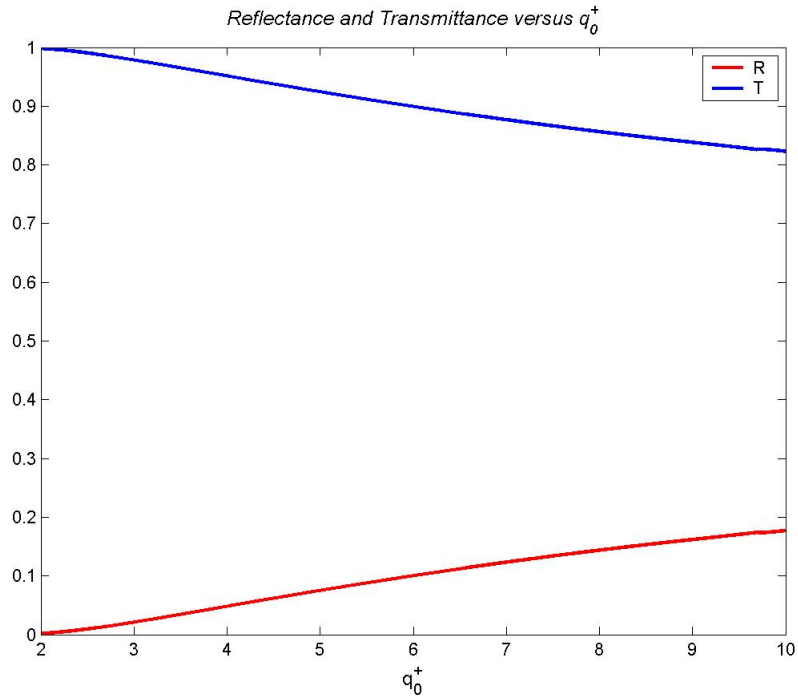
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- At each  $q_0^+$ :  $R + T = 1$  (balance equation)

Fix  $q_0^+ = 4$ :



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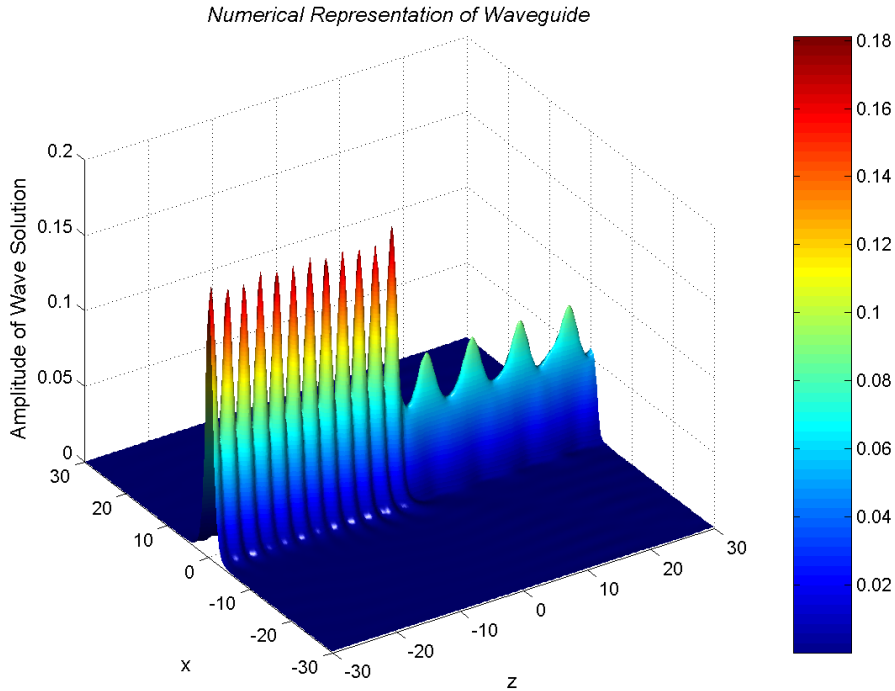
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Fix  $q_0^+ = 4$ :



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# Energy Spectrum Left of the Interface



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# Energy Spectrum Left of the Interface

**Waveguide mode:**  $\lambda_1^- = 1.4794$

**Incident Energy = 2.4326, Reflected Energy = 0.1091**



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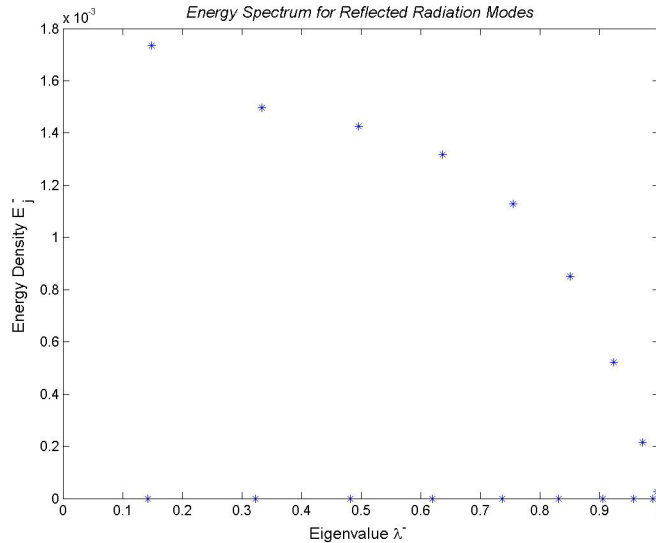
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# Energy Spectrum Left of the Interface

**Waveguide mode:**  $\lambda_1^- = 1.4794$

**Incident Energy = 2.4326, Reflected Energy = 0.1091**

## Radiation Modes:



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# Energy Spectrum Right of the Interface



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## Energy Spectrum Right of the Interface

**Waveguide modes:**  $\lambda_1^+ = 3.6238$ ,  $\lambda_2^+ = 2.5544$ ,  $\lambda_3^+ = 1.1270$

**Transmitted Energies:** 2.2698, 0, 0.0268



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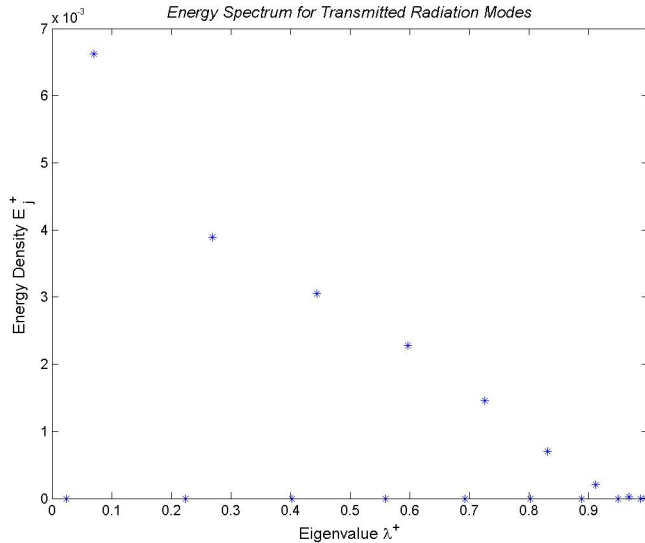
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# Energy Spectrum Right of the Interface

**Waveguide modes:**  $\lambda_1^+ = 3.6238$ ,  $\lambda_2^+ = 2.5544$ ,  $\lambda_3^+ = 1.1270$

**Transmitted Energies:** 2.2698, 0, 0.0268

## Radiation Modes:



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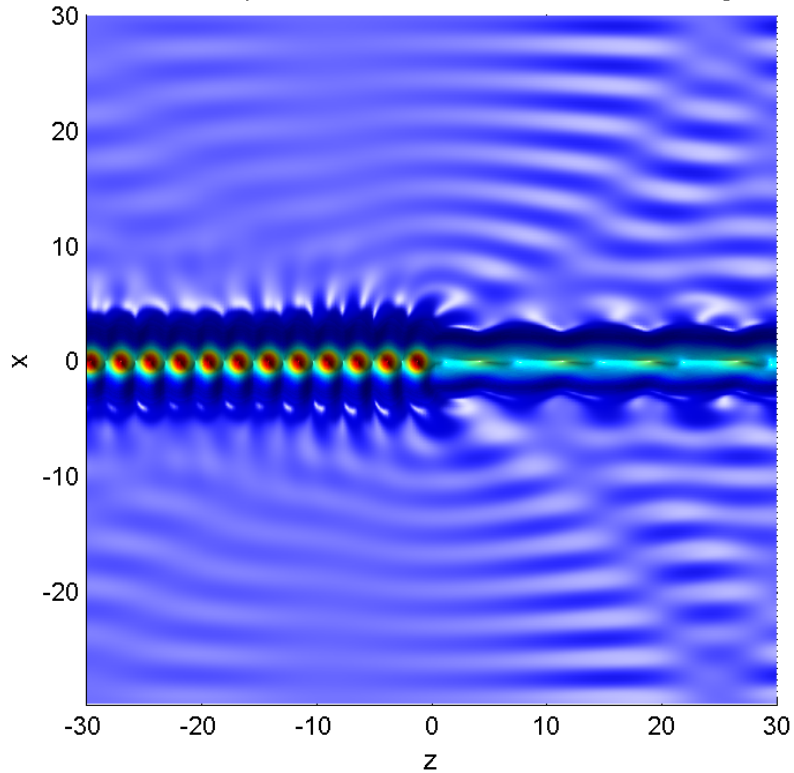
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## Numerical Representation of Radiation from Waveguide



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# 3. Absorbing Layers

## The Method of Complexified Space



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# 3. Absorbing Layers

## The Method of Complexified Space

- $x$  is complex-valued



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# 3. Absorbing Layers

## The Method of Complexified Space

- $x$  is complex-valued
- $\operatorname{Re}(x) = \xi, \xi \in \mathbb{R}$



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# 3. Absorbing Layers

## The Method of Complexified Space

- $x$  is complex-valued
- $\operatorname{Re}(x) = \xi, \xi \in \mathbb{R}$
- $\operatorname{Im}(x) = \Delta(\xi)$



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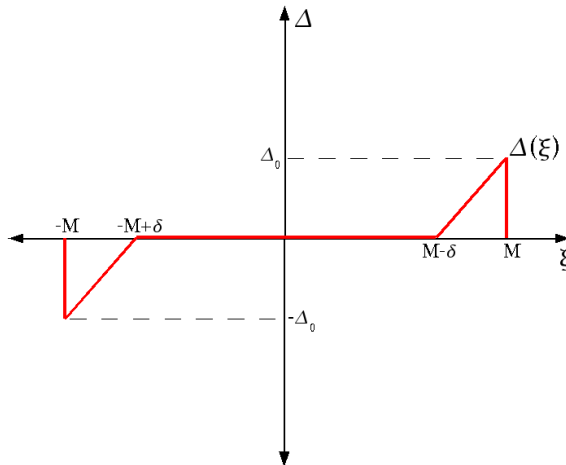
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# 3. Absorbing Layers

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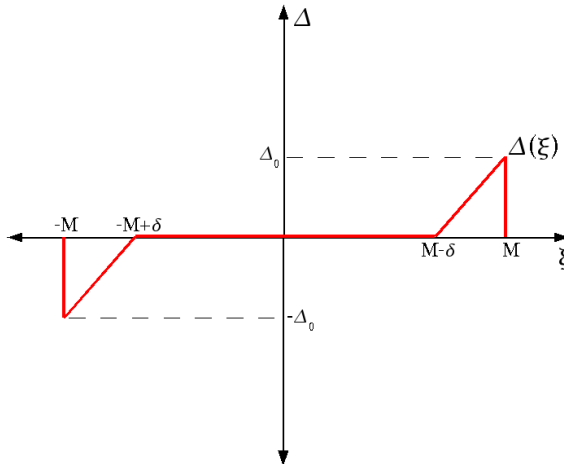
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# 3. Absorbing Layers

## The Method of Complexified Space

- $x$  is complex-valued
- $\text{Re}(x) = \xi, \xi \in \mathbb{R}$
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- $\Delta(\xi)$  with  $\Delta_0 > 0$  introduces an effective damping for radiation modes of the wave from artificial boundary-reflected waveguides



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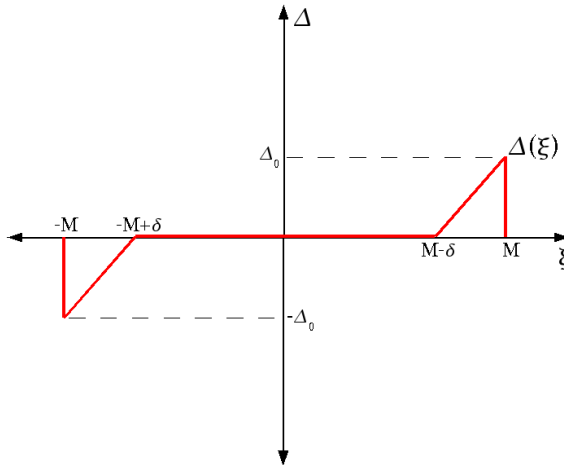
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# 3. Absorbing Layers

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# Complexified Spectral Problem



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## Complexified Spectral Problem

$$\left[ \frac{1}{C(\xi)} \frac{d^2}{d\xi^2} + q(\xi) \right] \Phi(\xi) = \lambda \Phi(\xi), \quad \lambda \in \mathbb{C}, \xi \in \mathbb{R}$$

**Dirichlet BC:**  $\Phi(\pm M) = 0$



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## Complexified Spectral Problem

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**Dirichlet BC:**  $\Phi(\pm M) = 0$

- $C(\xi) = 1 + i \frac{d\Delta}{d\xi} = \begin{cases} 1, & \text{for } -M + \delta < \xi < M - \delta \\ 1 + i \frac{\Delta_0}{\delta}, & \text{otherwise} \end{cases}$



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## Complexified Spectral Problem

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**The Spectral Deformation:**

$$\text{Im}(\lambda_n) = \frac{\Delta_0}{\delta} (q_\infty - \text{Re}(\lambda_n))$$



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## Complexified Spectral Problem

$$\left[ \frac{1}{C(\xi)} \frac{d^2}{d\xi^2} + q(\xi) \right] \Phi(\xi) = \lambda \Phi(\xi), \quad \lambda \in \mathbb{C}, \xi \in \mathbb{R}$$

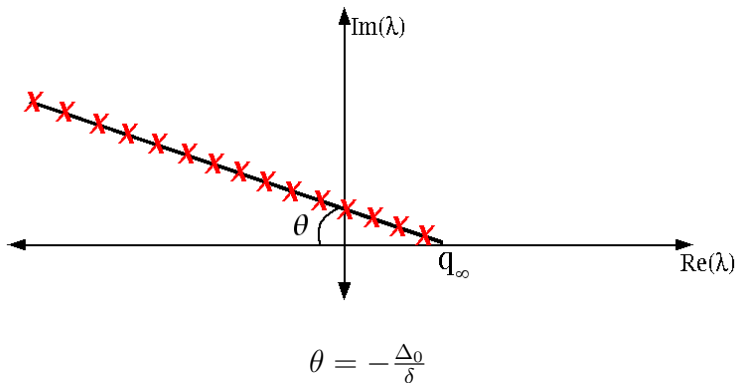
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$$\text{Im}(\lambda_n) = \frac{\Delta_0}{\delta} (q_\infty - \text{Re}(\lambda_n))$$



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# The Finite-Difference Frequency-Domain Method



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# The Finite-Difference Frequency-Domain Method

$$A\Phi = \lambda h^2 \Phi$$



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# The Finite-Difference Frequency-Domain Method

$$A\Phi = \lambda h^2 \Phi$$

$$A = \begin{pmatrix} Q_1 & \frac{1}{C_1} & 0 & \dots & 0 \\ \frac{1}{C_2} & Q_2 & \frac{1}{C_2} & 0 & \dots & 0 \\ 0 & \frac{1}{C_3} & Q_3 & \frac{1}{C_3} & 0 \dots & 0 \\ \vdots & & & \ddots & & \vdots \\ 0 & & \dots & \frac{1}{C_{2N-2}} & Q_{2N-2} & \frac{1}{C_{2N-2}} \\ 0 & 0 & \dots & 0 & \frac{1}{C_{2N-1}} & Q_{2N-1} \end{pmatrix}, \Phi = \begin{pmatrix} \Phi_1 \\ \Phi_2 \\ \vdots \\ \Phi_{2N-1} \end{pmatrix}$$



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# The Finite-Difference Frequency-Domain Method

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- $Q_n = h^2 q_n - \frac{2}{C_n}, h = \frac{M}{N}$



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# The Finite-Difference Frequency-Domain Method

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- $Q_n = h^2 q_n - \frac{2}{C_n}$ ,  $h = \frac{M}{N}$
- the eigenvalues  $\lambda$  are not real



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# The Finite-Difference Frequency-Domain Method

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- $Q_n = h^2 q_n - \frac{2}{C_n}$ ,  $h = \frac{M}{N}$
- the eigenvalues  $\lambda$  are not real
- the eigenvectors  $\Phi$  are not orthogonal



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# The Finite-Difference Frequency-Domain Method

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- $Q_n = h^2 q_n - \frac{2}{C_n}$ ,  $h = \frac{M}{N}$
- the eigenvalues  $\lambda$  are not real
- the eigenvectors  $\Phi$  are not orthogonal
- orthogonal diagonalization and projection operators



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# The Finite-Difference Frequency-Domain Method

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- $Q_n = h^2 q_n - \frac{2}{C_n}$ ,  $h = \frac{M}{N}$
- the eigenvalues  $\lambda$  are not real
- the eigenvectors  $\Phi$  are not orthogonal
- orthogonal diagonalization and projection operators **NO NO**



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# Linear Systems for Two Waveguides



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# Linear Systems for Two Wavguides

$$A^\pm \Phi_j^\pm = \lambda_j^\pm h^2 \Phi_j^\pm \quad j = 1, 2, \dots, 2N - 1$$



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# Linear Systems for Two Waveguides

$$A^\pm \Phi_j^\pm = \lambda_j^\pm h^2 \Phi_j^\pm \quad j = 1, 2, \dots, 2N - 1$$

- $\{\lambda_j^\pm\}_{j=1}^{2N-1} \in \mathbb{C}$  is an eigenvalue of  $A^\pm$
- $\{\Phi_j^\pm\}_{j=1}^{2N-1} \in \mathbb{C}^{2N-1}$  is the corresponding eigenvector



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# Linear Systems for Two Waveguides

$$A^\pm \Phi_j^\pm = \lambda_j^\pm h^2 \Phi_j^\pm \quad j = 1, 2, \dots, 2N - 1$$

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- $\{\Phi_j^\pm\}_{j=1}^{2N-1} \in \mathbb{C}^{2N-1}$  is the corresponding eigenvector

**At the Interface:**  $z = 0$



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# Linear Systems for Two Waveguides

$$A^\pm \Phi_j^\pm = \lambda_j^\pm h^2 \Phi_j^\pm \quad j = 1, 2, \dots, 2N - 1$$

- $\{\lambda_j^\pm\}_{j=1}^{2N-1} \in \mathbb{C}$  is an eigenvalue of  $A^\pm$
- $\{\Phi_j^\pm\}_{j=1}^{2N-1} \in \mathbb{C}^{2N-1}$  is the corresponding eigenvector

**At the Interface:**  $z = 0$

$$\sum_{j=1}^{2N-1} c_j \Phi_j^- + \sum_{j=1}^{2N-1} a_j \Phi_j^- = \sum_{j=1}^{2N-1} b_j \Phi_j^+$$
$$\sum_{j=1}^{2N-1} \beta_j^- c_j \Phi_j^- - \sum_{j=1}^{2N-1} \beta_j^- a_j \Phi_j^- = \sum_{j=1}^{2N-1} \beta_j^+ b_j \Phi_j^+$$



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# Linear Systems for Two Waveguides

$$A^\pm \Phi_j^\pm = \lambda_j^\pm h^2 \Phi_j^\pm \quad j = 1, 2, \dots, 2N - 1$$

- $\{\lambda_j^\pm\}_{j=1}^{2N-1} \in \mathbb{C}$  is an eigenvalue of  $A^\pm$
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**At the Interface:**  $z = 0$

$$\sum_{j=1}^{2N-1} c_j \Phi_j^- + \sum_{j=1}^{2N-1} a_j \Phi_j^- = \sum_{j=1}^{2N-1} b_j \Phi_j^+$$
$$\sum_{j=1}^{2N-1} \beta_j^- c_j \Phi_j^- - \sum_{j=1}^{2N-1} \beta_j^- a_j \Phi_j^- = \sum_{j=1}^{2N-1} \beta_j^+ b_j \Phi_j^+$$

**linear system**



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# Linear Systems for Two Waveguides

$$A^\pm \Phi_j^\pm = \lambda_j^\pm h^2 \Phi_j^\pm \quad j = 1, 2, \dots, 2N - 1$$

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**At the Interface:**  $z = 0$

$$\sum_{j=1}^{2N-1} c_j \Phi_j^- + \sum_{j=1}^{2N-1} a_j \Phi_j^- = \sum_{j=1}^{2N-1} b_j \Phi_j^+$$
$$\underbrace{\sum_{j=1}^{2N-1} \beta_j^- c_j \Phi_j^- - \sum_{j=1}^{2N-1} \beta_j^- a_j \Phi_j^- = \sum_{j=1}^{2N-1} \beta_j^+ b_j \Phi_j^+}_{\text{linear system}}$$

linear system



**Recover numerical solutions for  $\Psi^-(z)$  and  $\Psi^+(z)$**



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# Two Focal Issues



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## Two Focal Issues

- the spectral deformation



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## Two Focal Issues

- the spectral deformation
- the ability to effectively absorb outgoing waves from artificial boundary-reflected waveguides, i.e. radiating waves



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## Two Focal Issues

- the spectral deformation
- the ability to effectively absorb outgoing waves from artificial boundary-reflected waveguides, i.e. radiating waves

### Numerical Parameters:



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## Two Focal Issues

- the spectral deformation
- the ability to effectively absorb outgoing waves from artificial boundary-reflected waveguides, i.e. radiating waves

### Numerical Parameters:

- $D = \{(\xi, z) : -30 \leq x \leq 30, -30 \leq z \leq 30\}$
- $h = \frac{3}{10}$
- $\rho^- = 1, \rho^+ = 2$
- $q_0^- = 2, q_0^+ = 4, q_\infty^\pm = 1$
- $\Delta_0 = 0.1, \delta = 15$  (absorbing layer)



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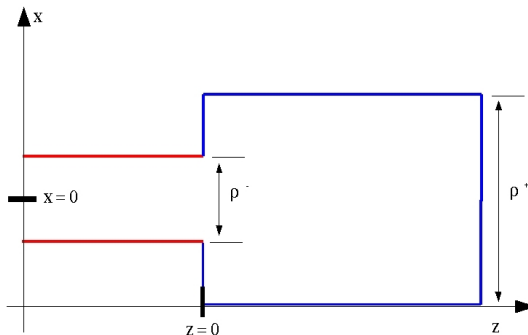
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## Two Focal Issues

- the spectral deformation
- the ability to effectively absorb outgoing waves from artificial boundary-reflected waveguides, i.e. radiating waves

### Numerical Parameters:

- $D = \{(\xi, z) : -30 \leq x \leq 30, -30 \leq z \leq 30\}$
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- $\Delta_0 = 0.1, \delta = 15$  (absorbing layer)



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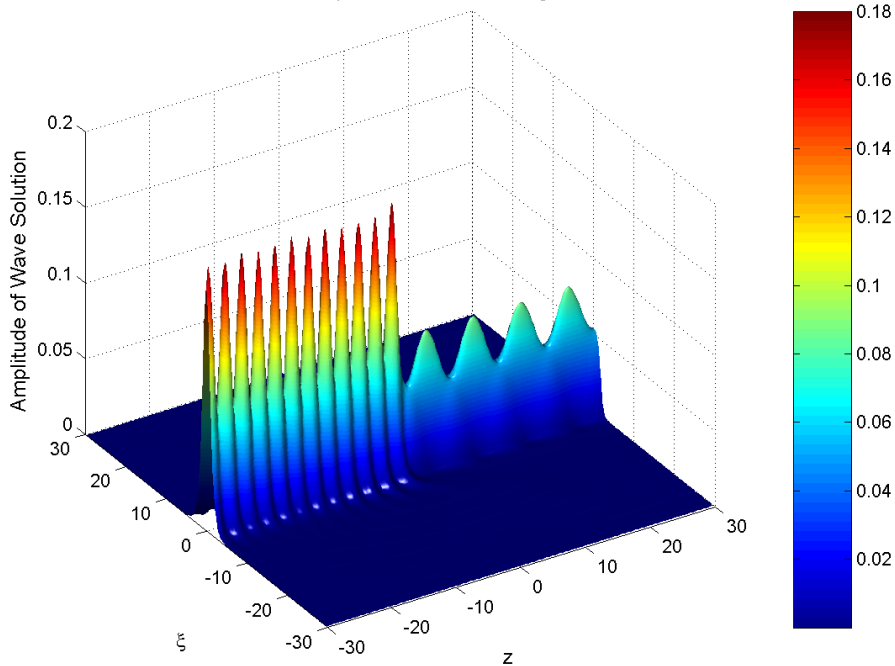
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Numerical Representation of Waveguide



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# Location of Eigenvalues Left of the Interface



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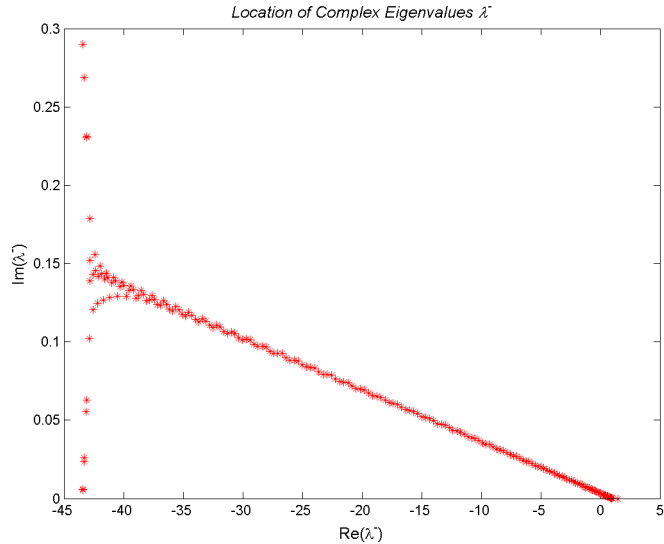
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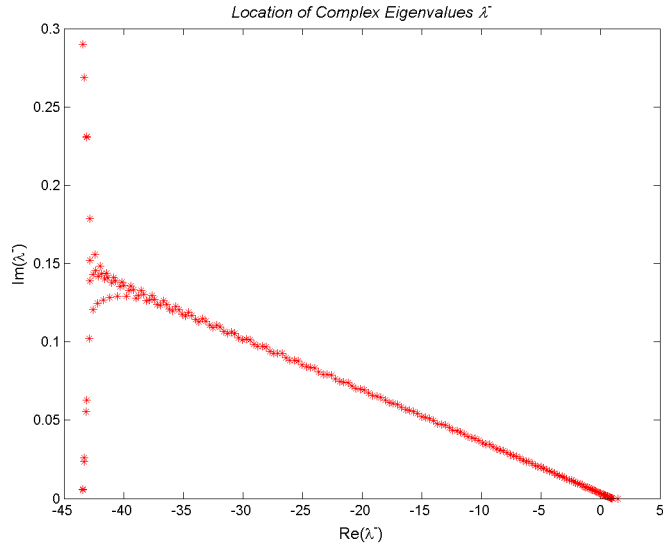
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# Location of Eigenvalues Left of the Interface



**Waveguide mode:**

$$\lambda_1^- = 1.4794$$



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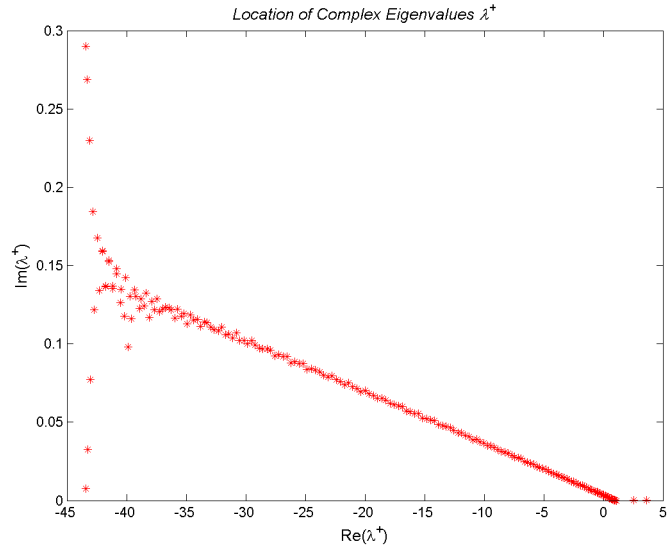
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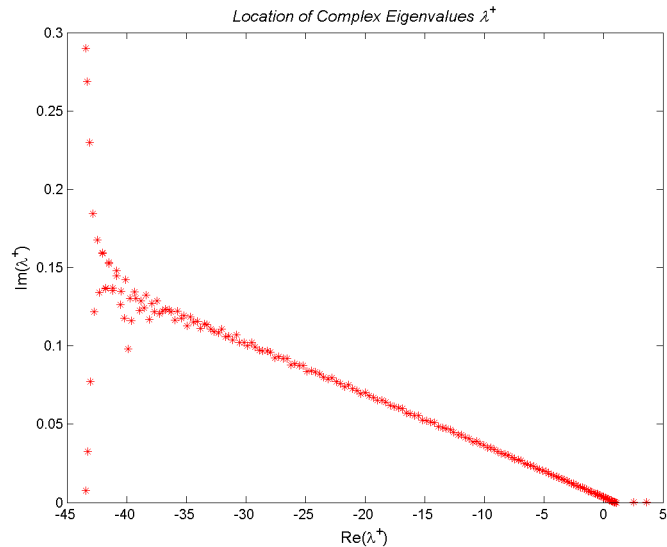
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# Location of Eigenvalues Right of the Interface



## Waveguide modes:

$$\lambda_1^+ = 3.6238$$

$$\lambda_2^+ = 2.5544$$

$$\lambda_3^+ = 1.1270$$



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# Energy Spectrum Left of the Interface



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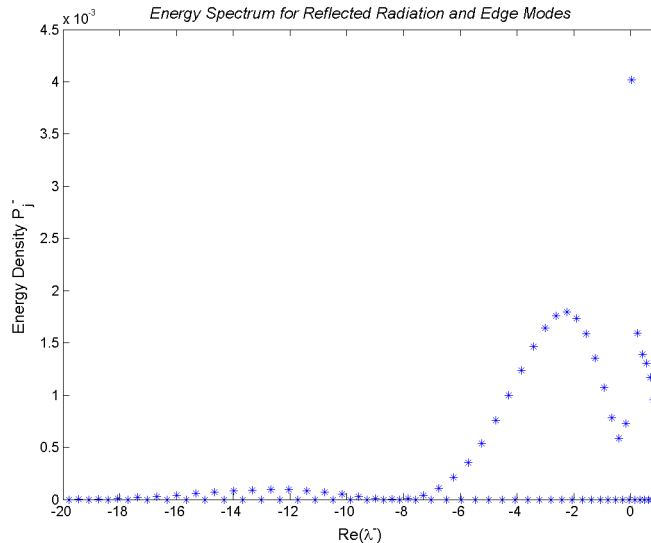
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# Energy Spectrum Left of the Interface

Waveguide mode:  $\lambda_1^- = 1.4794$

Reflected Energy = 0.1088

## Radiation Modes:



$$P_j^- = 2\sqrt{|\lambda^-|}|a_j|^2$$



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# Energy Spectrum Right of the Interface



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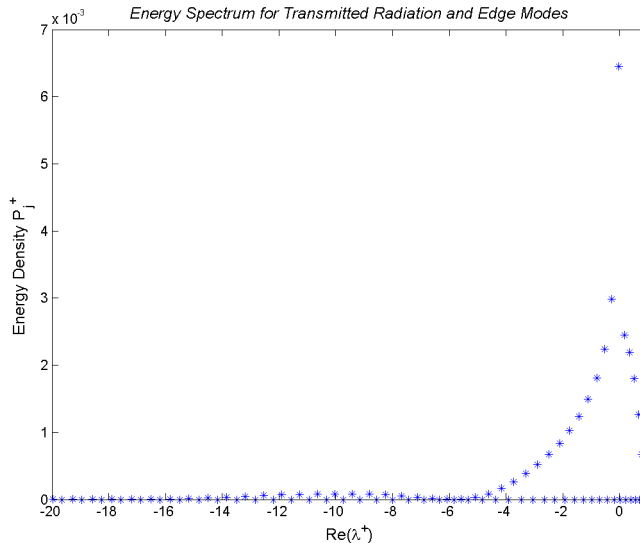
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# Energy Spectrum Right of the Interface

**Waveguide modes:**  $\lambda_1^+ = 3.6238$ ,  $\lambda_2^+ = 2.5544$ ,  $\lambda_3^+ = 1.1270$

**Transmitted Energies:** 2.2690, 0, 0.0342

## Radiation Modes:



$$P_j^+ = 2\sqrt{|\lambda^+|}|b_j|^2$$



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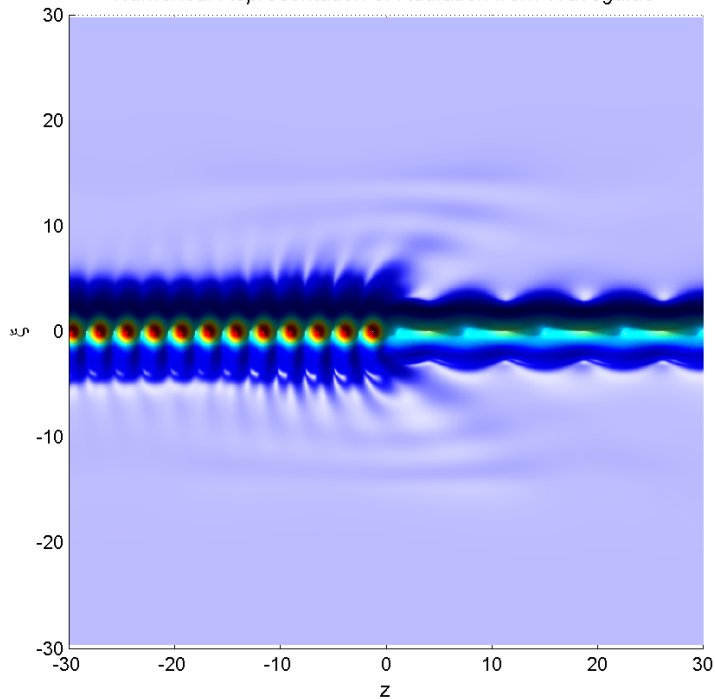
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Numerical Representation of Radiation from Waveguide





# NUMERICAL CONCLUSIONS:



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## NUMERICAL CONCLUSIONS:

- the absorbing layer does not change the location of eigenvalues of the discrete spectrum



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## NUMERICAL CONCLUSIONS:

- the absorbing layer does not change the location of eigenvalues of the discrete spectrum
- the deformation of the continuous spectrum is a clockwise rotation about  $q_{\infty}^{\pm}$  in the complex plane



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## NUMERICAL CONCLUSIONS:

- the absorbing layer does not change the location of eigenvalues of the discrete spectrum
- the deformation of the continuous spectrum is a clockwise rotation about  $q_{\infty}^{\pm}$  in the complex plane
- the absorbing layer induces splitting of the continuous spectrum into 2 branches



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# The Splitting Phenomena



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# The Splitting Phenomena

## Simplifications:

- $q(\xi) = q_\infty \equiv \text{const}$  for  $-M < \xi < M$  (no waveguide)



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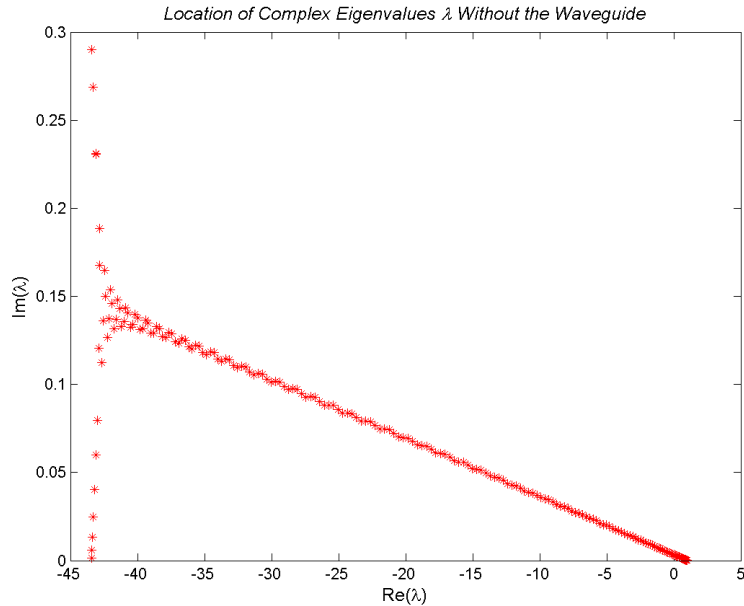
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# The Splitting Phenomena

## Simplifications:

- $q(\xi) = q_\infty \equiv \text{const}$  for  $-M < \xi < M$  (no waveguide)



$$\Delta_0 = 0.1$$



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# Eigenvectors for Eigenvalues on the Lower Branch



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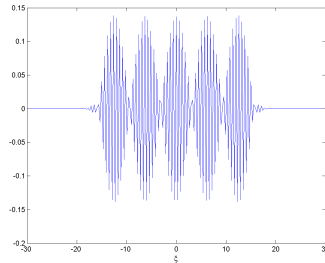
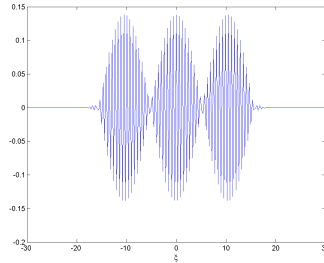
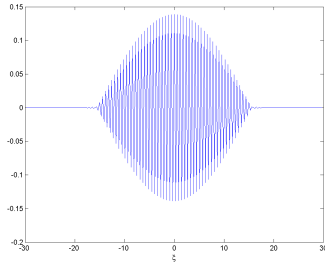
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# Eigenvectors for Eigenvalues on the Lower Branch



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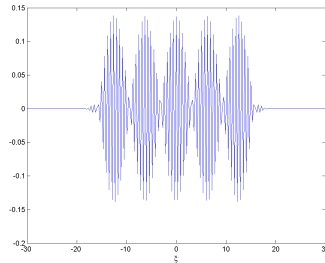
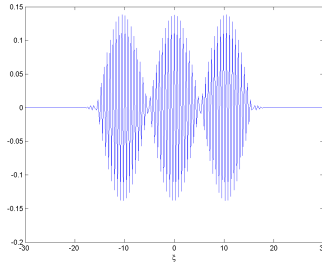
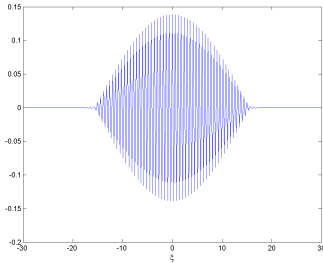
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# Eigenvectors for Eigenvalues on the Lower Branch



- $\Phi_j$  are localized in the gap of the absorbing layer:  $|\xi| < M - \delta = 15$



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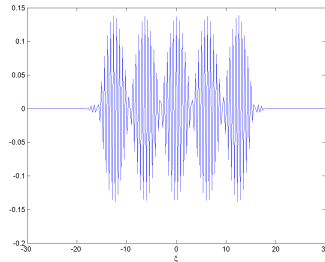
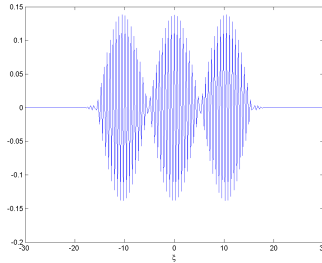
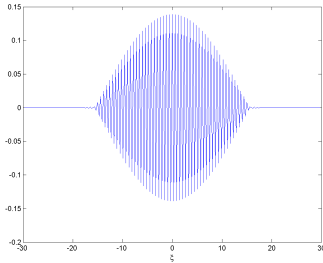
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# Eigenvectors for Eigenvalues on the Lower Branch



- $\Phi_j$  are localized in the gap of the absorbing layer:  $|\xi| < M - \delta = 15$
- modes on the lower branch represent waves trapped by the absorbing layer



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# Eigenvectors for Eigenvalues on the Upper Branch



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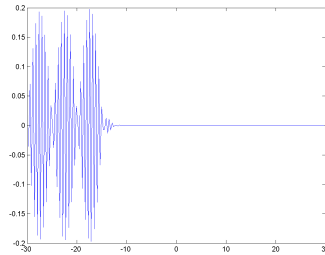
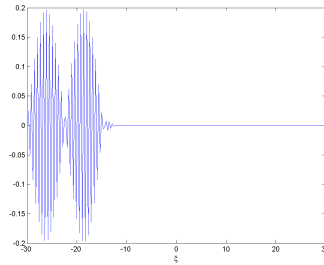
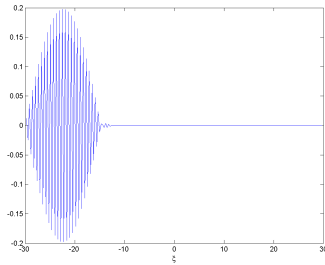
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# Eigenvectors for Eigenvalues on the Upper Branch



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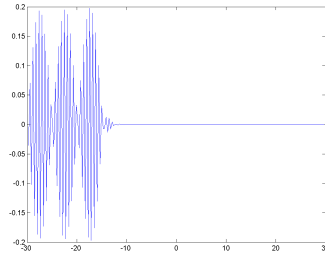
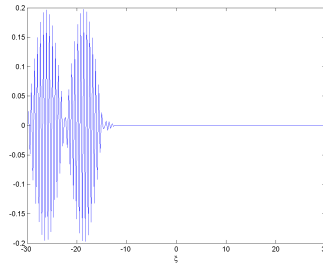
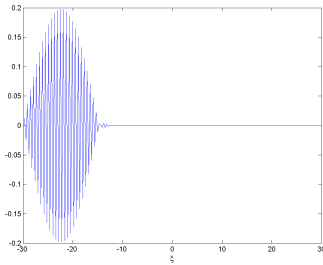
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# Eigenvectors for Eigenvalues on the Upper Branch



- $\Phi_j$  are localized in the absorbing layer:  $|\xi| > M - \delta = 15$



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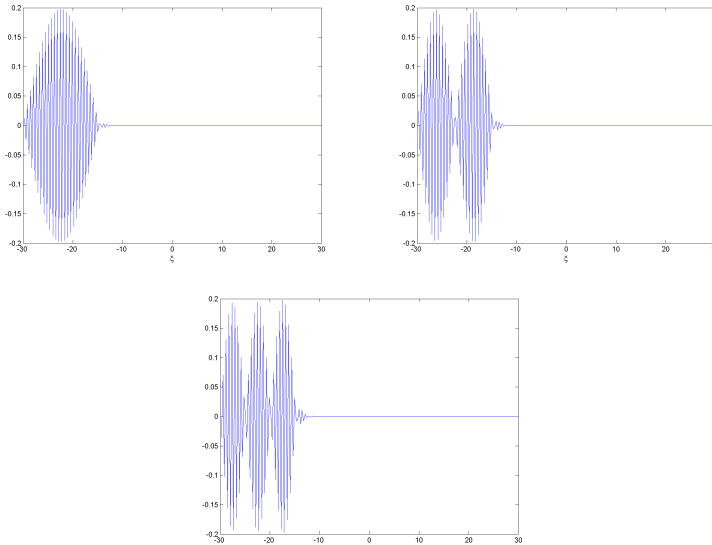
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# Eigenvectors for Eigenvalues on the Upper Branch



- $\Phi_j$  are localized in the absorbing layer:  $|\xi| > M - \delta = 15$
- modes on the upper branch represent waves escaping the absorbing layer



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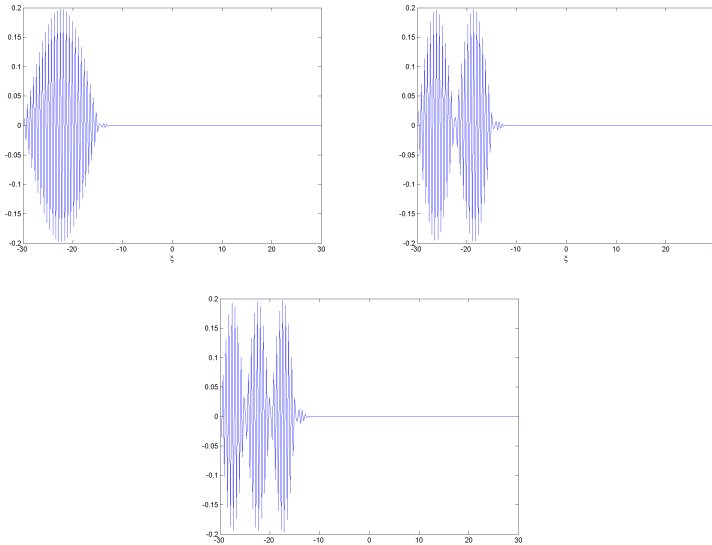
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# Eigenvectors for Eigenvalues on the Upper Branch



- $\Phi_j$  are localized in the absorbing layer:  $|\xi| > M - \delta = 15$
- modes on the upper branch represent waves escaping the absorbing layer
- modes are not excited since the incident wave is localized in the waveguide



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Damping coefficient  $\Delta_0 = 1$



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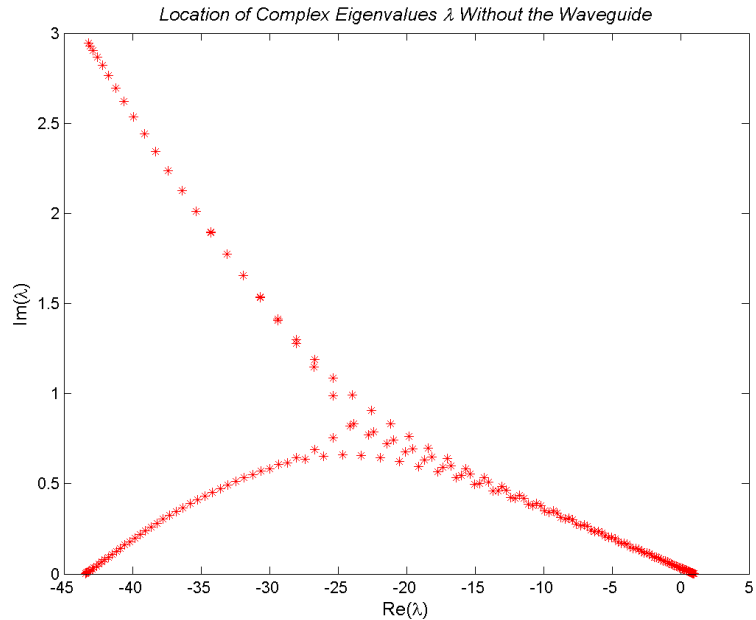
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# Damping coefficient $\Delta_0 = 1$



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Damping coefficient  $\Delta_0 = 10$



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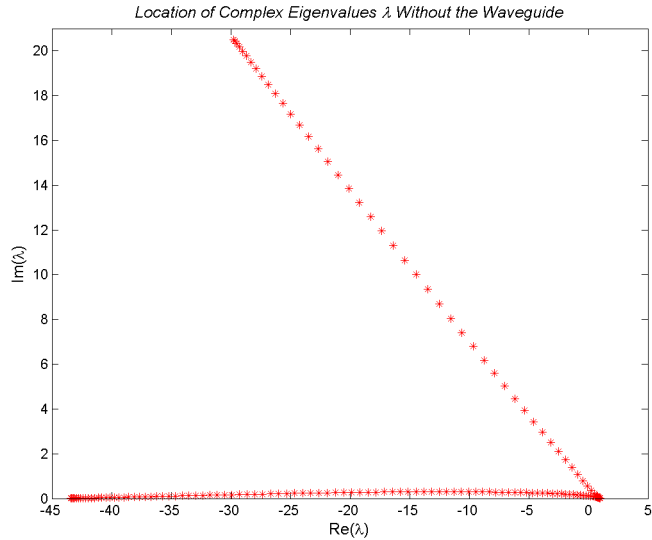
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# Damping coefficient $\Delta_0 = 10$



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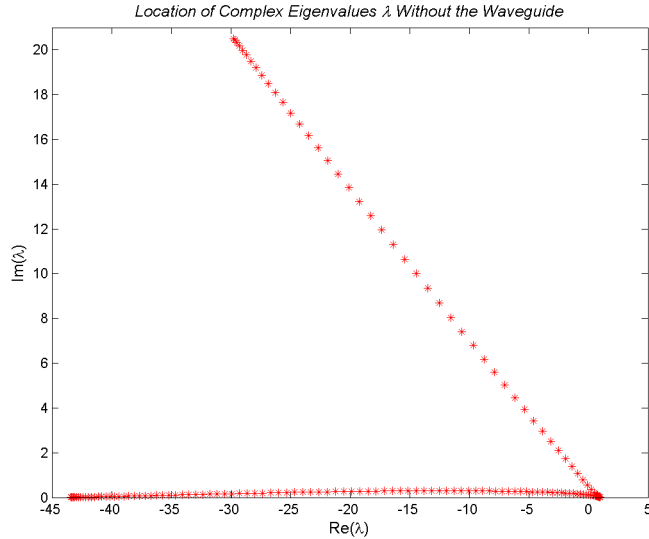
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# Damping coefficient $\Delta_0 = 10$



- eigenvalues on the upper branch increase as  $\Delta_0 \nearrow$



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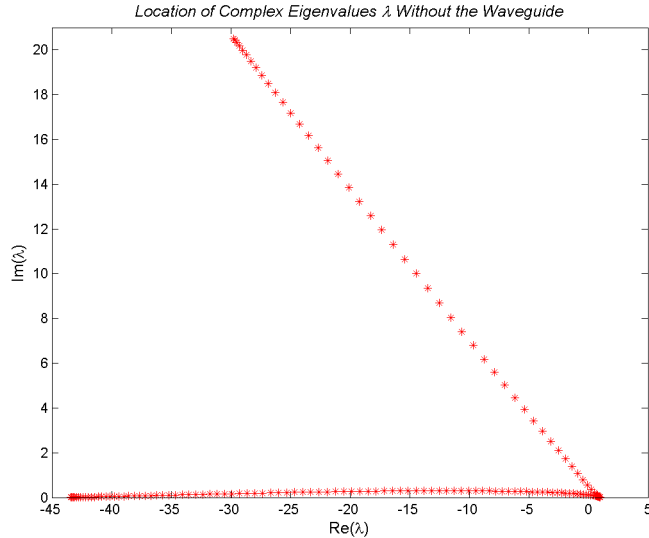
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# Damping coefficient $\Delta_0 = 10$



- eigenvalues on the upper branch increase as  $\Delta_0 \nearrow$
- eigenvalues on the lower branch decrease as  $\Delta_0 \nearrow$



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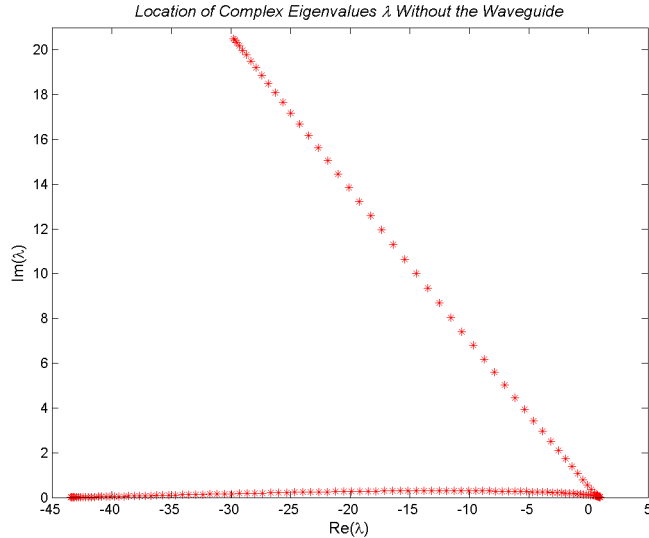
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# Damping coefficient $\Delta_0 = 10$



- eigenvalues on the upper branch increase as  $\Delta_0 \nearrow$
- eigenvalues on the lower branch decrease as  $\Delta_0 \nearrow$



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## 4. Summary



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## 4. Summary

- using the Finite-Difference Frequency-Domain method, we were able to describe a new technique for the simulation of electromagnetic wave propagation at the interface between two planar waveguides



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## 4. Summary

- using the Finite-Difference Frequency-Domain method, we were able to describe a new technique for the simulation of electromagnetic wave propagation at the interface between two planar waveguides
- extended our algorithm due to the complexification of transverse space and were successful in absorbing radiating waves from artificial boundary-reflected waveguides



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