

2D Unsteady Maxwell's Equations

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2D Maxwell's Equations & Inflow Matrices

The Complete 3D Maxwell's Equations

$$\begin{array}{ccc} \vec{B} = \mu \vec{H} & & \\ \nabla \times \vec{E} = -\frac{\partial \vec{B}}{\partial t} & \longrightarrow & \nabla \times \vec{E} = -\mu \frac{\partial \vec{H}}{\partial t} \\ \nabla \times \vec{H} = \mu \vec{J} + \varepsilon \mu \frac{\partial \vec{H}}{\partial t} & & \nabla \times \vec{H} = \vec{J} + \varepsilon \frac{\partial \vec{H}}{\partial t} \end{array}$$

Assuming there is no source current, $\vec{J} = 0$

$$\frac{\partial H_x}{\partial t} = \frac{1}{\mu} \left(\frac{\partial E_y}{\partial z} - \frac{\partial E_z}{\partial y} \right)$$

$$\frac{\partial H_y}{\partial t} = \frac{1}{\mu} \left(\frac{\partial E_z}{\partial x} - \frac{\partial E_x}{\partial z} \right)$$

$$\frac{\partial H_z}{\partial t} = \frac{1}{\mu} \left(\frac{\partial E_x}{\partial y} - \frac{\partial E_y}{\partial x} \right)$$

$$\frac{\partial E_x}{\partial t} = \frac{1}{\varepsilon} \left(\frac{\partial H_z}{\partial y} - \frac{\partial H_y}{\partial z} \right)$$

$$\frac{\partial E_y}{\partial t} = \frac{1}{\varepsilon} \left(\frac{\partial H_x}{\partial z} - \frac{\partial H_z}{\partial x} \right)$$

$$\frac{\partial E_z}{\partial t} = \frac{1}{\varepsilon} \left(\frac{\partial H_y}{\partial x} - \frac{\partial H_x}{\partial y} \right)$$

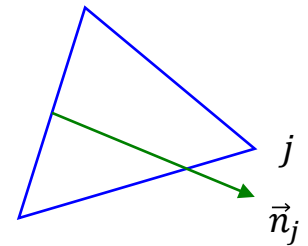
Recasting the 2D Maxwell's equations in a form similar to conservation law gives

$$\begin{aligned}
 \frac{\partial E_x}{\partial t} &= \frac{1}{\varepsilon} \frac{\partial H_z}{\partial y} \\
 \frac{\partial E_y}{\partial t} &= -\frac{1}{\varepsilon} \frac{\partial H_z}{\partial x} \\
 \frac{\partial H_z}{\partial t} &= -\frac{1}{\mu} \frac{\partial E_y}{\partial x} + \frac{1}{\mu} \frac{\partial E_x}{\partial y}
 \end{aligned}
 \left. \vphantom{\begin{aligned} \frac{\partial E_x}{\partial t} \\ \frac{\partial E_y}{\partial t} \\ \frac{\partial H_z}{\partial t} \end{aligned}} \right\} \begin{aligned}
 &\frac{\partial \vec{U}}{\partial t} + \nabla \cdot \vec{F} = 0 \\
 &\frac{\partial \vec{U}}{\partial t} + \nabla \cdot \mathbb{A} \vec{U} = 0 \\
 &\frac{\partial \vec{U}}{\partial t} + \mathbb{A} \cdot \nabla \vec{U} = 0
 \end{aligned} \quad \mathbb{A} = (A_x, A_y)$$

The conserved variables $\vec{U} = (E_x, E_y, H_z)$

$$A_x = \begin{pmatrix} 0 & 0 & 0 \\ 0 & 0 & -\frac{1}{\varepsilon} \\ 0 & -\frac{1}{\mu} & 0 \end{pmatrix} \quad A_y = \begin{pmatrix} 0 & 0 & \frac{1}{\varepsilon} \\ 0 & 0 & 0 \\ \frac{1}{\mu} & 0 & 0 \end{pmatrix}$$

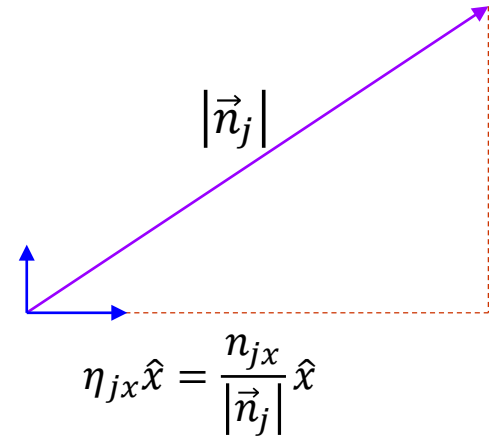
Inflow matrix $\mathbb{K}_j = \frac{1}{2} (A_x n_{jx} + A_y n_{jy})$



$$\vec{n}_j = n_{jx} \hat{x} + n_{jy} \hat{y}$$

$$\vec{n}_j = (\eta_{jx} |\vec{n}_j|) \hat{x} + (\eta_{jy} |\vec{n}_j|) \hat{y}$$

$$\eta_{jy} \hat{y} = \frac{n_{jy}}{|\vec{n}_j|} \hat{y}$$



$\eta_{jx} \hat{x}$ and $\eta_{jy} \hat{y}$ being the unit vectors.

$|\vec{n}_j|$ being the magnitude of the inward scaled normal.

The reason of simplifying the notation of the scaled inward normal is such that we can use it to simplify the flux-splitting of inflow matrix due to

$$\eta_{jx}^2 + \eta_{jy}^2 = 1$$

The inflow matrix can be diagonalised such as

$$\mathbb{K}_j = \frac{|\vec{n}_j|}{2} \mathbb{R} \Lambda \mathbb{R}^{-1}$$

Set of eigenvectors : right-eigenvector

$$\mathbb{R} = \begin{pmatrix} -\eta_{jy} \sqrt{\frac{\mu}{\varepsilon}} & \eta_{jx} & \eta_{jy} \sqrt{\frac{\mu}{\varepsilon}} \\ \eta_{jx} \sqrt{\frac{\mu}{\varepsilon}} & \eta_{jy} & -\eta_{jx} \sqrt{\frac{\mu}{\varepsilon}} \\ 1 & 0 & 1 \end{pmatrix}$$

Eigenvalues

$$\Lambda = \begin{pmatrix} -c & 0 & 0 \\ 0 & 0 & 0 \\ 0 & 0 & c \end{pmatrix}$$

Speed of light

$$c = (\mu \varepsilon)^{-\frac{1}{2}}$$

left-eigenvectors

$$\mathbb{R}^{-1} = \frac{1}{2Z} \begin{pmatrix} -\eta_{jy} & \eta_{jx} & Z \\ 2\eta_{jx}Z & 2\eta_{jy}Z & 0 \\ \eta_{jy} & -\eta_{jx} & Z \end{pmatrix}$$

Intrinsic impedance

$$Z = \sqrt{\frac{\mu}{\epsilon}}$$

$$\mathbb{K}_j^+ = \frac{|\vec{n}_j|}{2} \mathbb{R}\Lambda^+ \mathbb{R}^{-1} = \frac{|\vec{n}_j|}{4Z} \begin{pmatrix} c\eta_{jy}^2 Z & -c\eta_{jx}\eta_{jy}Z & c\eta_{jy}Z^2 \\ -c\eta_{jx}\eta_{jy}Z & c\eta_{jx}^2 Z & -c\eta_{jx}Z^2 \\ c\eta_{jy} & -c\eta_{jx} & cZ \end{pmatrix}$$

$$\mathbb{K}_j^- = \frac{|\vec{n}_j|}{2} \mathbb{R}\Lambda^- \mathbb{R}^{-1} = \frac{|\vec{n}_j|}{4Z} \begin{pmatrix} -c\eta_{jy}^2 Z & c\eta_{jx}\eta_{jy}Z & c\eta_{jy}Z^2 \\ c\eta_{jx}\eta_{jy}Z & -c\eta_{jx}^2 Z & -c\eta_{jx}Z^2 \\ c\eta_{jy} & -c\eta_{jx} & -cZ \end{pmatrix}$$

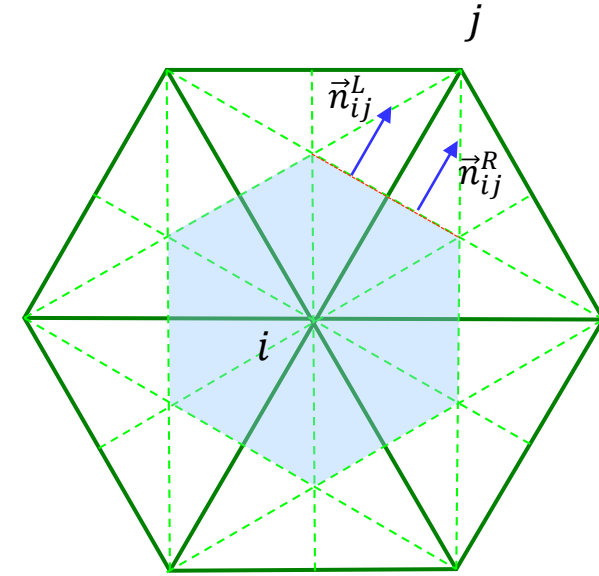
1st Order Upwind FV & RD Scheme

1st Order Upwind FV

inflow matrix $\mathbb{K}_{ij}^L = \frac{1}{2} \frac{\partial \vec{F}}{\partial \vec{U}} \cdot \vec{n}_{ij}^L = \frac{|\vec{n}_{ij}^L|}{2} \mathbb{R} \Lambda \mathbb{R}^{-1}$

Absolute inflow matrix

$$|\mathbb{K}_{ij}^L| = \frac{|\vec{n}_{ij}^L|}{2} \mathbb{R} |\Lambda| \mathbb{R}^{-1} = \frac{|\vec{n}_{ij}^L|}{2} \begin{pmatrix} c \eta_{ij,y}^L{}^2 & -c \eta_{ij,x}^L \eta_{ij,y}^L & 0 \\ -c \eta_{ij,x}^L \eta_{ij,y}^L & c \eta_{ij,x}^L{}^2 & 0 \\ 0 & 0 & c \end{pmatrix}$$



$$S_i \frac{\vec{U}_i^{n+1} - \vec{U}_i^n}{\Delta t} = - \sum_{j \in \{k\}_i} [\vec{H}(\vec{U}_i, \vec{U}_j, \vec{n}_{ij}^L) + \vec{H}(\vec{U}_i, \vec{U}_j, \vec{n}_{ij}^R)]$$



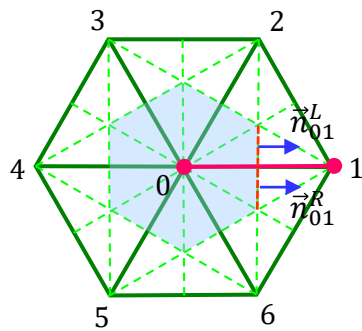
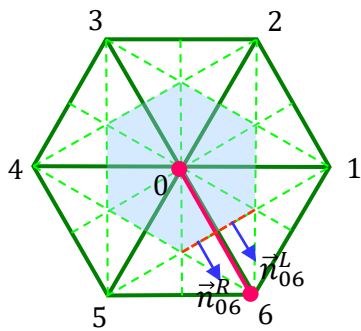
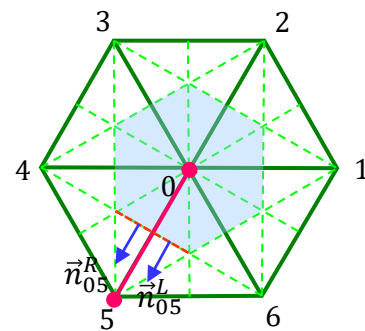
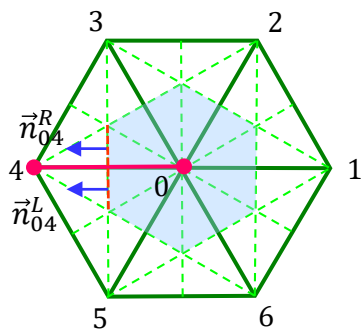
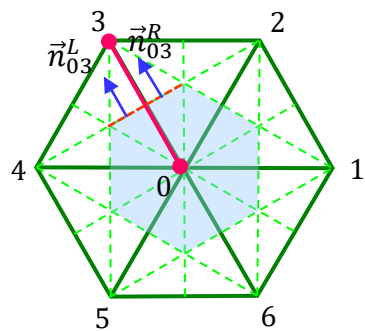
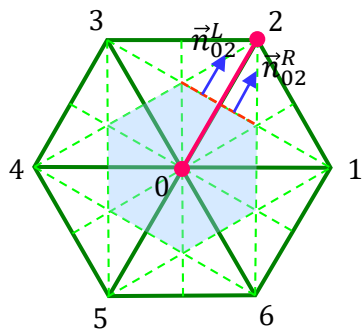
$$S_i \frac{\vec{U}_i^{n+1} - \vec{U}_i^n}{\Delta t} = - \sum_{j \in \{k\}_i} [\mathbb{K}_{ij}^+ \vec{U}_i^n + \mathbb{K}_{ij}^- \vec{U}_j^n]$$

by the use of the identity

$$\mathbb{K}_{ij}^\pm = (\mathbb{K}_{ij}^L \pm |\mathbb{K}_{ij}^L|) + (\mathbb{K}_{ij}^R \pm |\mathbb{K}_{ij}^R|)$$

$$\vec{H}(\vec{U}_i, \vec{U}_j, \vec{n}_{ij}^L) = \frac{\vec{F}(\vec{U}_i) \cdot \vec{n}_{ij}^L + \vec{F}(\vec{U}_j) \cdot \vec{n}_{ij}^L}{2} - |\mathbb{K}_{ij}^L| (\vec{U}_j - \vec{U}_i)$$

$$\vec{H}(\vec{U}_i, \vec{U}_j, \vec{n}_{ij}^R) = \frac{\vec{F}(\vec{U}_i) \cdot \vec{n}_{ij}^R + \vec{F}(\vec{U}_j) \cdot \vec{n}_{ij}^R}{2} - |\mathbb{K}_{ij}^R| (\vec{U}_j - \vec{U}_i)$$



RD Scheme

N-Scheme :

$$S_i \frac{\vec{U}_i^{n+1} - \vec{U}_i^n}{\Delta t} = - \sum_{T \in \mathcal{U}\Delta_i} \Phi_i^T(\vec{U}^n)$$

$$\Phi_i^T(\vec{U}^n) = \mathbb{K}_i^+ \left(\vec{U}_i^n + \underbrace{\mathbb{N} \sum_{j \in \mathcal{T}} \mathbb{K}_j^- \vec{U}_j^n}_{-\vec{U}_{in}} \right)$$

$$\mathbb{N} = \left(\sum_{j \in \mathcal{T}} \mathbb{K}_j^+ \right)^{-1}$$

$$S_i \frac{\vec{U}_i^{n+1} - \vec{U}_i^n}{\Delta t} = - \sum_{T \in \mathcal{U}\Delta_i} \mathbb{B}_i^T \Phi^T(\vec{U}^n)$$

Lax-Wendroff :
$$\mathbb{B}_j^T = \frac{1}{3} \mathbb{I} + \frac{\Delta t}{2S_T} \mathbb{K}_j^T$$

LDA :

$$\mathbb{B}_j^T = \mathbb{K}_j^+ \left(\sum_{j \in \mathcal{T}} \mathbb{K}_j^+ \right)^{-1}$$



Implicit mass-matrix

(Rosiello et al 2005)

Explicit High-Order Mass-Lumping

(Ricchiutto & Abgrall 2010)

Implicit Consistent Mass-Matrix

$$\sum_{T \in \mathcal{U}\Delta_i} \left[\sum_{j \in T} \mathbb{M}_{ij}^T \frac{\vec{U}_j^{n+1} - \vec{U}_j^n}{\Delta t} + \frac{1}{2} \left(\mathbb{B}_i^T \Phi^T(\vec{U}^{n+1}) + \mathbb{B}_i^T \Phi^T(\vec{U}^n) \right) \right] = 0$$

$$\mathbb{M}_{ij}^T = \frac{S_T}{3} \begin{pmatrix} \mathbb{B}_{j=1}^T & \mathbb{B}_{j=1}^T & \mathbb{B}_{j=1}^T \\ \mathbb{B}_{j=2}^T & \mathbb{B}_{j=2}^T & \mathbb{B}_{j=2}^T \\ \mathbb{B}_{j=3}^T & \mathbb{B}_{j=3}^T & \mathbb{B}_{j=3}^T \end{pmatrix}$$

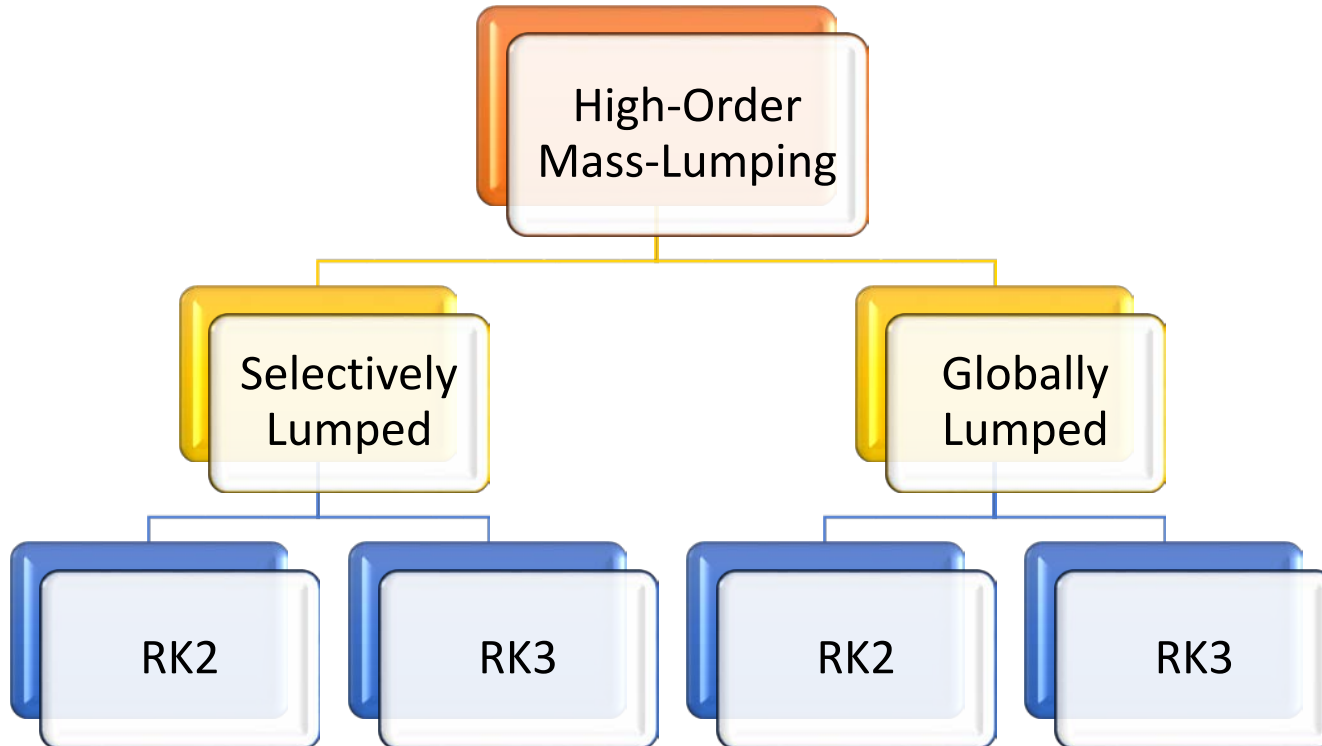
Simple-Upwind Mass-Matrix

Solve for \vec{U}_i^{n+1} using **Jacobi's iteration**.

$$\sum_{T \in \mathcal{U}\Delta_i} \left[\mathbb{M}_{ii}^T + \frac{1}{2} \mathbb{B}_i^T \mathbb{K}_i^T \right] \vec{U}_i^{n+1} = - \sum_{T \in \mathcal{U}\Delta_i} \left[\sum_{\substack{j \in T \\ j \neq i}} \mathbb{M}_{ij}^T \frac{\vec{U}_j^{n+1}}{\Delta t} + \frac{1}{2} \mathbb{B}_i^T \sum_{\substack{j \in T \\ j \neq i}} \mathbb{K}_j^T \vec{U}_j^{n+1} \right] - \sum_{T \in \mathcal{U}\Delta_i} \left[- \sum_{j \in T} \mathbb{M}_{ij}^T \frac{\vec{U}_j^n}{\Delta t} + \frac{1}{2} \mathbb{B}_i^T \Phi^T(\vec{U}^n) \right]$$

Iteration : k + 1
Iteration : k
Iteration : k

Explicit High-Order Mass-Lumping



Selectively-Lumped (two-stage RK)

Stage 1: $S_i \frac{\vec{U}_i^1 - \vec{U}_i^n}{\Delta t} = - \sum_{T \in \mathcal{U}\Delta_i} \mathbb{B}_i^T \Phi^T(\vec{U}^n)$

$\Phi^T(\vec{U}^n) = \sum_{j \in \mathcal{T}} \mathbb{K}_j \vec{U}_j^n$

Stage 2: $S_i \frac{\vec{U}_i^{n+1} - \vec{U}_i^n}{\Delta t} = - \sum_{T \in \mathcal{U}\Delta_i} \left[\sum_{j \in \mathcal{T}} (\mathbb{M}_{ij}^T - \mathbb{M}_{ij}^G) \frac{\vec{U}_j^1 - \vec{U}_j^n}{\Delta t} + \frac{1}{2} (\mathbb{B}_i^T \Phi^T(\vec{U}^1) + \mathbb{B}_i^T \Phi^T(\vec{U}^n)) \right]$

$\mathbb{M}_{ij}^G = \frac{S_T}{12} (\delta_{ij} \mathbb{I} + \mathbb{1})$

The explicit RD framework of Ricchiutto and Abgrall could be summarised in three steps:

Step 1 : Bubble Stabilization

The weak formulation of the upwind RD scheme

$$\iint_T \omega_i \left(\frac{\partial \vec{U}}{\partial t} + \nabla \cdot \vec{\mathbb{F}} \right) dx dy = 0$$

$$\iint_T (\psi_i + \gamma_i) \left(\frac{\partial \vec{U}}{\partial t} + \nabla \cdot \vec{\mathbb{F}} \right) dx dy = 0$$

Lagrange's basis function
(Galerkin's approach if used
alone)

$\omega_i = \psi_i + \gamma_i$

Step 2 : Time-Shifted Stabilization Operator

$$\iint_T \psi_i \left(\frac{\delta \vec{U}^k}{\Delta t} + \nabla \cdot \vec{\mathbb{F}} \right) dx dy + \iint_T \gamma_i \left(\frac{\overline{\delta \vec{U}^k}}{\Delta t} + \nabla \cdot \vec{\mathbb{F}} \right) dx dy = 0$$

where for RK2

$$\delta \vec{U}^1 = \vec{U}^1 - \vec{U}^n$$

$$\delta \vec{U}^2 = \vec{U}^2 - \vec{U}^n$$

$$\overline{\delta \vec{U}^1} = 0$$

$$\overline{\delta \vec{U}^2} = \vec{U}^1 - \vec{U}^n$$

$$\iint_T \psi_i \frac{\delta \vec{U}_i^k}{\Delta t} dx dy - \iint_T \psi_i \frac{\overline{\delta \vec{U}_i^k}}{\Delta t} dx dy = - \sum_{T \in \mathcal{E} \cup \Delta_i} \Phi_i^{RK(k)}$$

Step 3 : High-Order Mass-Lumping

$$\overline{\mathbb{M}}_{ij}^T = \mathbb{M}_{ij}^T + K \iint_T (\psi_i - \bar{\psi}_i) \psi_i dx dy \quad \text{does not affect spatial accuracy}$$

$$= \iint_T \omega_i \psi_i dx dy + K \underbrace{\iint_T (\psi_i - \bar{\psi}_i) \psi_i dx dy}$$

$$\delta \mathbb{M}_{ij}^T = \frac{S_T}{36} (3\delta_{ij} \mathbb{I} - \mathbb{1})$$

Take $K = 3$

$$\underbrace{3\delta M_{ij}^T}_{\frac{S_T}{12}(3\delta_{ij}\mathbb{I} - \mathbb{1})} = \frac{S_T}{3}\delta_{ij}\mathbb{I} - \underbrace{\frac{S_T}{12}(\delta_{ij}\mathbb{I} + \mathbb{1})}_{\text{Galerkin's}}$$

$$S_i \frac{\delta \vec{U}_i^k}{\Delta t} = - \sum_{T \in \mathcal{U}_{\Delta_i}} \left[\Phi_i^{RK(k)} - \iint_T \psi_i \frac{\overline{\delta \vec{U}_i^k}}{\Delta t} dx dy \right]$$

Test Cases :
Rectangular Waveguide
(TE mode)

Test Case : 2D Unsteady Maxwell's Equations (TE mode)

The complete solution of 3D Maxwell's equation (TE mode : $E_z = 0$)

$$H_z = H_0 \cos(\kappa_m x) \cos(\kappa_n x) \exp[j(\omega t - \beta_{mn} z)]$$

$$H_x = j\beta_{mn} \frac{\kappa_m}{\kappa_{mn}^2} H_0 \sin(\kappa_m x) \cos(\kappa_n x) \exp[j(\omega t - \beta_{mn} z)]$$

$$H_y = j\beta_{mn} \frac{\kappa_n}{\kappa_{mn}^2} H_0 \cos(\kappa_m x) \sin(\kappa_n x) \exp[j(\omega t - \beta_{mn} z)]$$

$$E_x = j\omega\mu \frac{\kappa_n}{\kappa_{mn}^2} H_0 \cos(\kappa_m x) \sin(\kappa_n x) \exp[j(\omega t - \beta_{mn} z)]$$

$$E_y = -j\omega\mu \frac{\kappa_m}{\kappa_{mn}^2} H_0 \sin(\kappa_m x) \cos(\kappa_n x) \exp[j(\omega t - \beta_{mn} z)]$$

indicating for the standing wave mode

$$\kappa_m = \frac{m\pi}{a} \quad \kappa_n = \frac{n\pi}{b}$$

$$\kappa_{mn}^2 = \kappa_m^2 + \kappa_n^2$$

Propagation coefficient

$$\beta_{mn}^2 = k^2 - \kappa_{mn}^2 = \omega^2 \mu \epsilon - \kappa_{mn}^2$$

$$\begin{aligned}
 H_x = 0 &= j\beta_{mn} \frac{\kappa_m}{\kappa_{mn}^2} H_0 \sin(\kappa_m x) \cos(\kappa_n x) \exp[j(\omega t - \beta_{mn} z)] \\
 H_y = 0 &= j\beta_{mn} \frac{\kappa_n}{\kappa_{mn}^2} H_0 \cos(\kappa_m x) \sin(\kappa_n x) \exp[j(\omega t - \beta_{mn} z)]
 \end{aligned}
 \left. \vphantom{\begin{aligned} H_x = 0 \\ H_y = 0 \end{aligned}} \right\} \beta_{mn} = 0$$

$$H_z = H_0 \cos(\kappa_m x) \cos(\kappa_n x) \cos(\omega t + \phi)$$

$$E_x = -\omega\mu \frac{\kappa_n}{\kappa_{mn}^2} H_0 \cos(\kappa_m x) \sin(\kappa_n x) \sin(\omega t + \phi)$$

$$E_y = j\omega\mu \frac{\kappa_m}{\kappa_{mn}^2} H_0 \sin(\kappa_m x) \cos(\kappa_n x) \sin(\omega t + \phi)$$

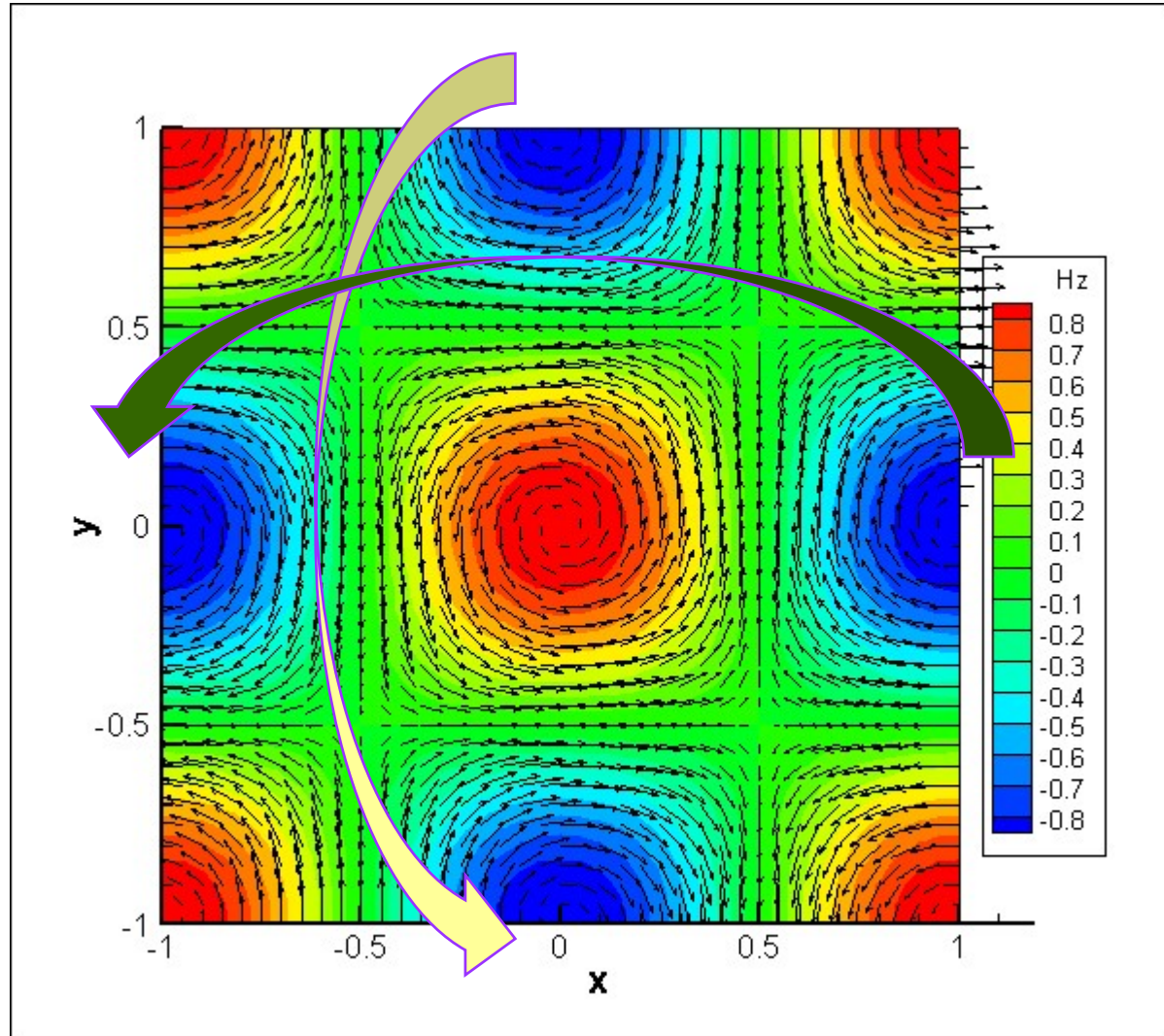
Introducing the phase difference ϕ into the solutions, without affecting the results.

and the **angular frequency** is given as

$$\beta_{mn}^2 = 0 \quad \Rightarrow \quad \omega^2 \mu \epsilon = \kappa_{mn}^2$$

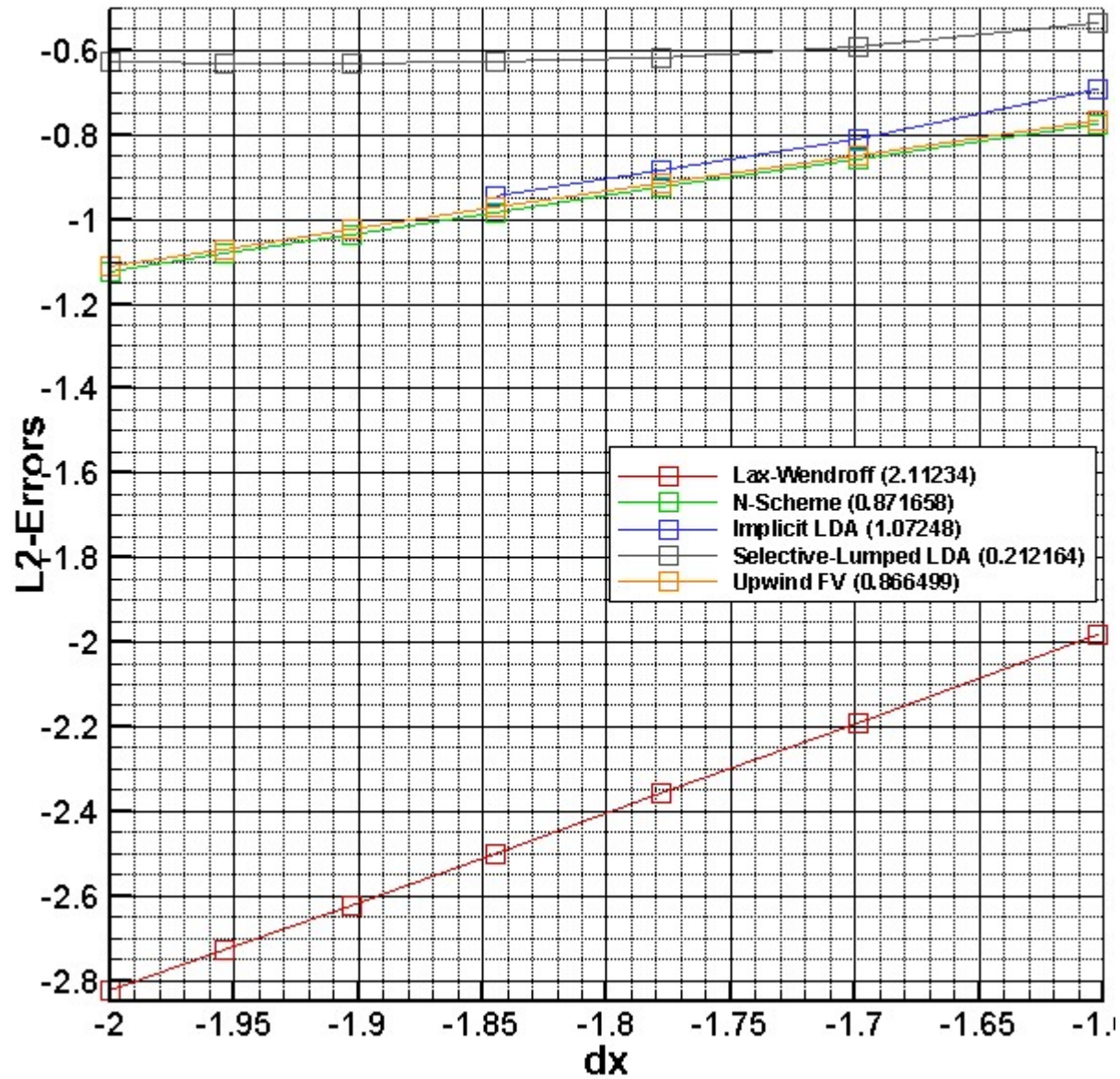
$$\omega = c \sqrt{\left(\frac{m\pi}{a}\right)^2 + \left(\frac{n\pi}{b}\right)^2}$$

is known as the **cut-off frequency** of the rectangular waveguide

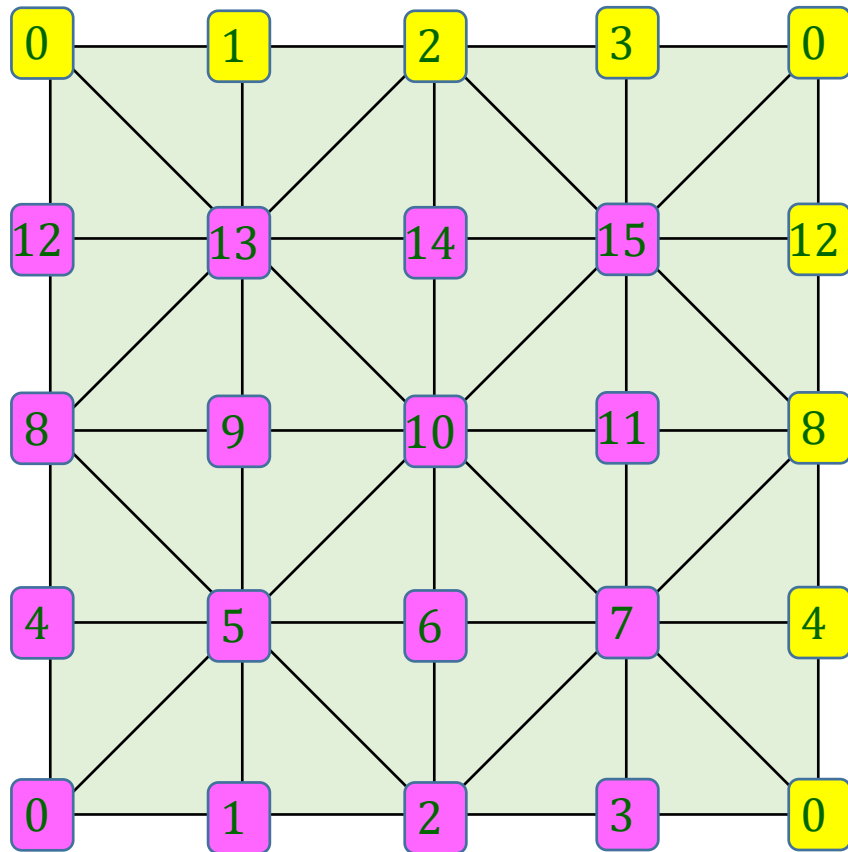


$m = 2$ and $n = 2$ have to be *even* integer in order to apply the periodic boundary condition.

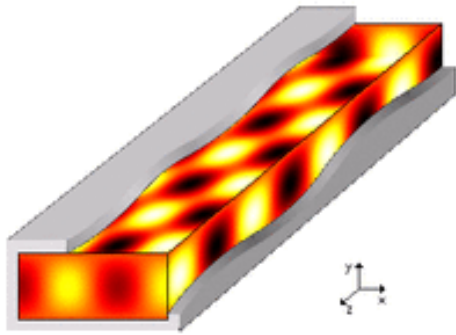
L_2 - Errors



Periodic Boundary Condition



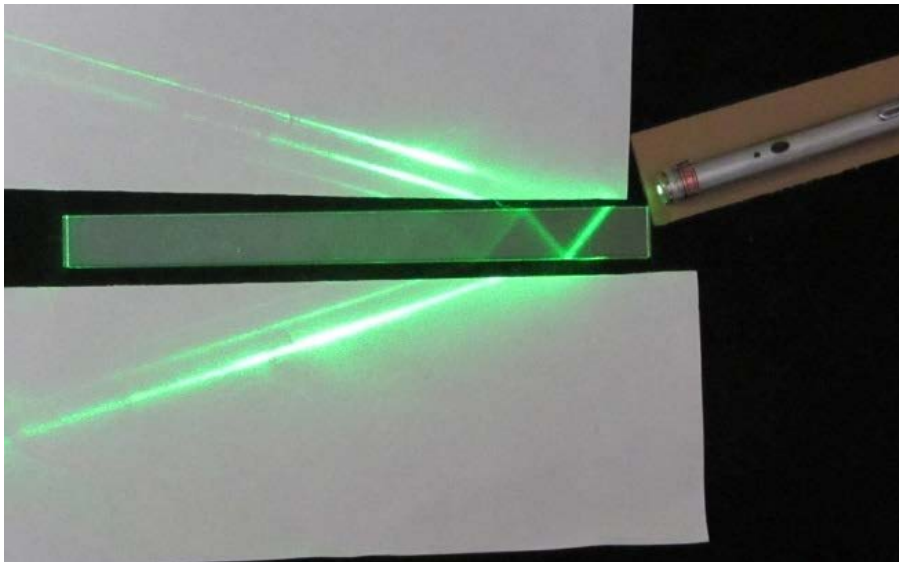
Examples of Rectangular Waveguides



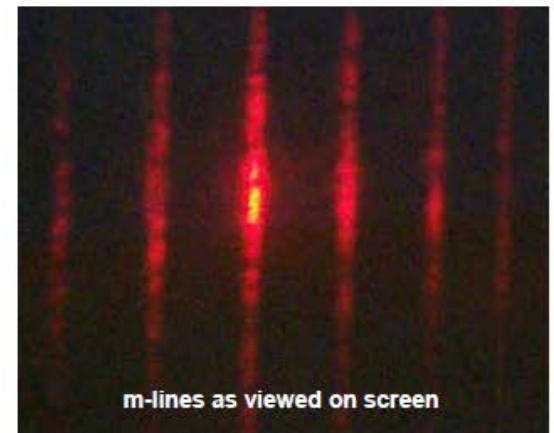
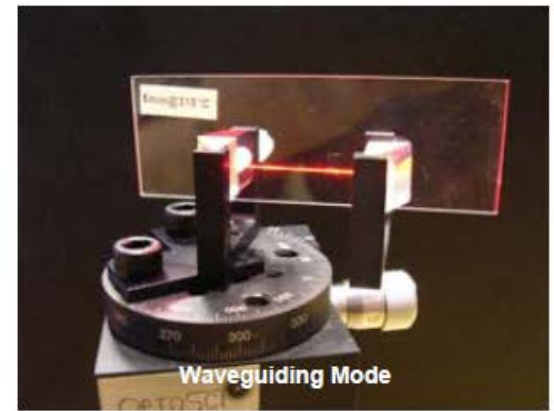
Waveguide propagation



Rectangular waveguide



Example of waveguide experiments



Optical Waveguiding Module - OptoScience