

EE757
Numerical Techniques in Electromagnetics
Lecture 8

2D FDTD

$$\frac{\partial E_x}{\partial t} = \frac{1}{\epsilon_x} \left(\frac{\partial H_z}{\partial y} - \sigma_x^e E_x - J_{ix} \right)$$

$$\frac{\partial E_y}{\partial t} = \frac{-1}{\epsilon_y} \left(\frac{\partial H_z}{\partial x} + \sigma_y^e E_y + J_{iy} \right)$$

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

TE_z

$$\frac{\partial E_z}{\partial t} = \frac{1}{\epsilon_z} \left(\frac{\partial H_y}{\partial x} - \frac{\partial H_x}{\partial y} - \sigma_z^e E_z - J_{iz} \right)$$

$$\frac{\partial H_x}{\partial t} = -\frac{\partial E_z}{\mu_x \partial y}$$

$$\frac{\partial H_y}{\partial t} = \frac{\partial E_z}{\mu_y \partial x}$$

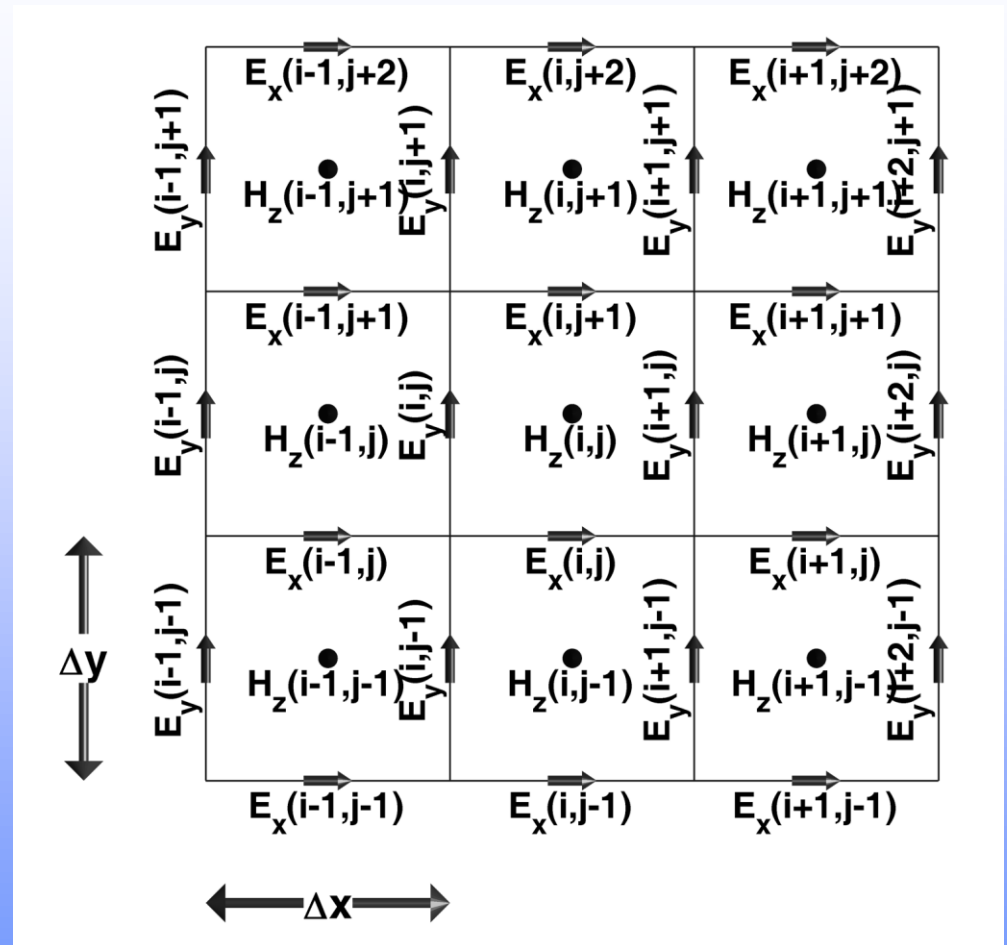
TM_z

TE_z Case

$$\frac{\partial E_x}{\partial t} = \frac{1}{\varepsilon_x} \left(\frac{\partial H_z}{\partial y} - \sigma_x^e E_x - J_{ix} \right)$$

$$\frac{\partial E_y}{\partial t} = \frac{-1}{\varepsilon_y} \left(\frac{\partial H_z}{\partial x} + \sigma_y^e E_y + J_{iy} \right)$$

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



two electric field components and one magnetic component

TE_z Case (Cont'd)

$$E_x^{n+1}(i, j) = C_{exe}(i, j) \times E_x^n(i, j) + C_{exh}(i, j) \times \left(\frac{H_z^{n+\frac{1}{2}}(i, j) - H_z^{n+\frac{1}{2}}(i, j-1)}{\Delta y} - J_{ix}^{n+\frac{1}{2}}(i, j) \right)$$

$$E_y^{n+1}(i, j) = C_{eye}(i, j) \times E_y^n(i, j) + C_{eyh}(i, j) \times \left(-\frac{H_z^{n+\frac{1}{2}}(i, j) - H_z^{n+\frac{1}{2}}(i-1, j)}{\Delta x} - J_{iy}^{n+\frac{1}{2}}(i, j) \right)$$

$$H_z^{n+\frac{1}{2}}(i, j) = H_z^{n-\frac{1}{2}}(i, j) + C_{hze}(i, j) \times \left(\frac{E_x^n(i, j+1) - E_x^n(i, j)}{\Delta y} - \frac{E_y^n(i+1, j) - E_y^n(i, j)}{\Delta x} \right)$$

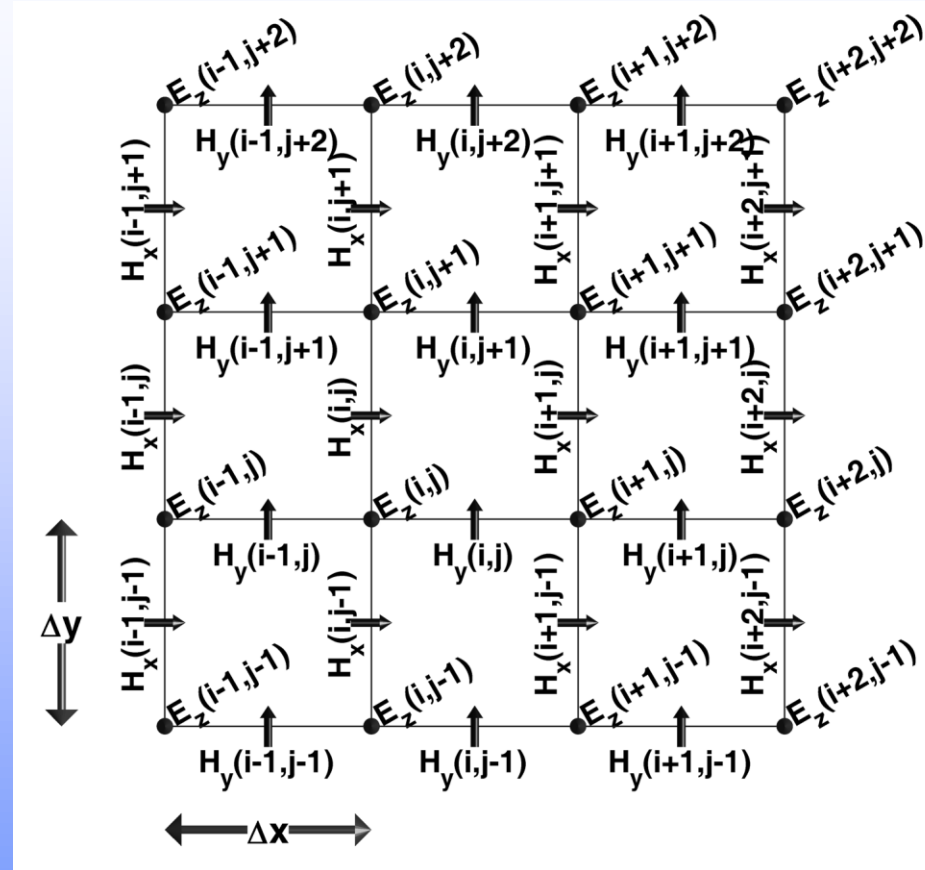
$(1/\Delta z) \rightarrow 0$ in 3D update equations

TM_z Case

$$\frac{\partial E_z}{\partial t} = \frac{1}{\varepsilon_z} \left(\frac{\partial H_y}{\partial x} - \frac{\partial H_x}{\partial y} - \sigma_z^e E_z - J_{iz} \right)$$

$$\frac{\partial H_x}{\partial t} = -\frac{\partial E_z}{\mu_x \partial y}$$

$$\frac{\partial H_y}{\partial t} = \frac{\partial E_z}{\mu_y \partial x}$$



TM_z Case (Cont'd)

$$E_z^{n+1}(i, j) = C_{eze}(i, j) \times E_z^n(i, j) + C_{ezh}(i, j) \times \left(\frac{H_y^{n+\frac{1}{2}}(i, j) - H_y^{n+\frac{1}{2}}(i-1, j)}{\Delta x} - \frac{H_x^{n+\frac{1}{2}}(i, j) - H_x^{n+\frac{1}{2}}(i, j-1)}{\Delta y} - J_{iz}^{n+\frac{1}{2}}(i, j) \right)$$

$$H_x^{n+\frac{1}{2}}(i, j) = H_x^{n-\frac{1}{2}}(i, j) + C_{hxe}(i, j) \left(-\frac{E_z^n(i, j+1) + E_z^n(i, j)}{\Delta y} \right)$$

$$H_y^{n+\frac{1}{2}}(i, j) = H_y^{n-\frac{1}{2}}(i, j) + C_{hye}(i, j) \times \left(\frac{E_z^n(i+1, j) - E_z^n(i, j)}{\Delta x} \right),$$

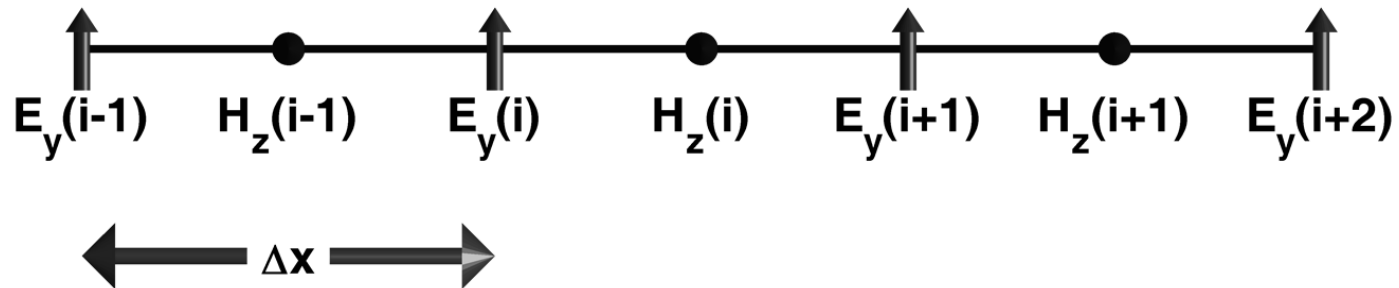
$(1/\Delta z) \rightarrow 0$ in 3D update equations

1D Maxwell's Equations

$$\frac{\partial E_y}{\partial t} = \frac{-1}{\epsilon_y} \left(\frac{\partial H_z}{\partial x} + \sigma_y^e E_y + J_{iy} \right), \quad \frac{\partial H_z}{\partial t} = -\frac{\partial E_y}{\mu_z \partial x} \quad +\text{ve } x$$

$$\frac{\partial E_z}{\partial t} = \frac{1}{\epsilon_z} \left(\frac{\partial H_y}{\partial x} - \sigma_z^e E_z - J_{iz} \right), \quad \frac{\partial H_y}{\partial t} = \frac{\partial E_z}{\mu_y \partial x} \quad -\text{ve } x$$

1D FDTD

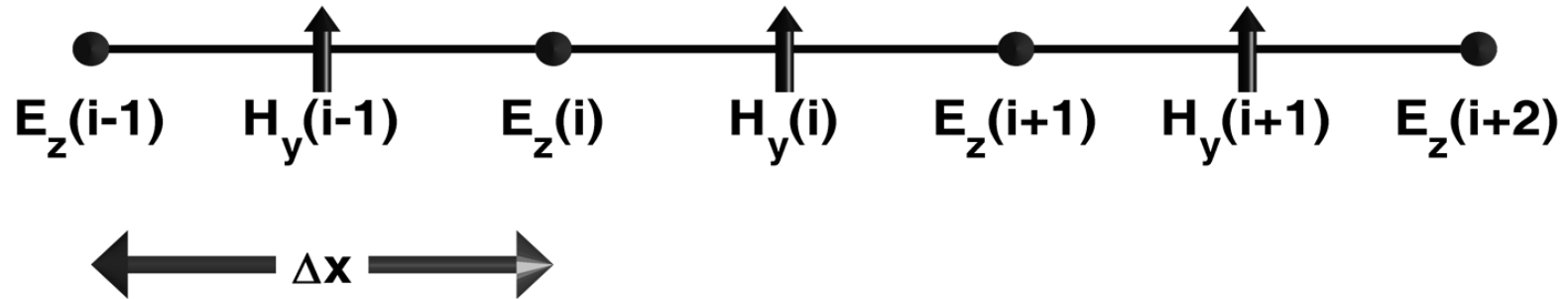


$$E_y^{n+1}(i) = C_{eye}(i) \times E_y^n(i) + C_{eyh}(i) \times \left(-\frac{H_z^{n+\frac{1}{2}}(i) - H_z^{n+\frac{1}{2}}(i-1)}{\Delta x} - J_{iy}^{n+\frac{1}{2}}(i) \right),$$

$$H_z^{n+\frac{1}{2}}(i) = H_z^{n-\frac{1}{2}}(i) + C_{hze}(i) \left(-\frac{E_y^n(i+1) - E_y^n(i)}{\Delta x} \right)$$

set $(1/\Delta y) \rightarrow 0$ and $(1/\Delta z) \rightarrow 0$ in 3D update equations

1D FDTD (cont'd)



$$E_z^{n+1}(i) = C_{eze}(i) \times E_z^n(i) + C_{ezh}(i) \times \left(\frac{H_y^{n+\frac{1}{2}}(i) - H_y^{n+\frac{1}{2}}(i-1)}{\Delta x} - J_{iz}^{n+\frac{1}{2}}(i) \right)$$

$$H_y^{n+\frac{1}{2}}(i) = H_y^{n-\frac{1}{2}}(i) + C_{hye}(i) \times \left(\frac{E_z^n(i+1) - E_z^n(i)}{\Delta x} \right)$$

set $(1/\Delta y) \rightarrow 0$ and $(1/\Delta z) \rightarrow 0$ in 3D update equations

The Courant-Friedrich-Levy (CFL) Limit

$$\Delta t \leq \frac{1}{c \sqrt{\frac{1}{\Delta x^2} + \frac{1}{\Delta y^2} + \frac{1}{\Delta z^2}}}$$

if $\Delta x = \Delta y = \Delta z = \Delta h$, $\Delta t \leq \frac{\Delta h}{c\sqrt{3}}$

the FDTD time-marching scheme becomes unstable if the time step exceeds the Courant limit

usually, we choose $\Delta t = 0.9$ CFL

CFL for 2D and 1D FDTD?

Boundary Conditions

- PEC
- PMC
- Absorbing Boundary Conditions

Mur's First-order boundary condition

Mur's Second-order boundary condition

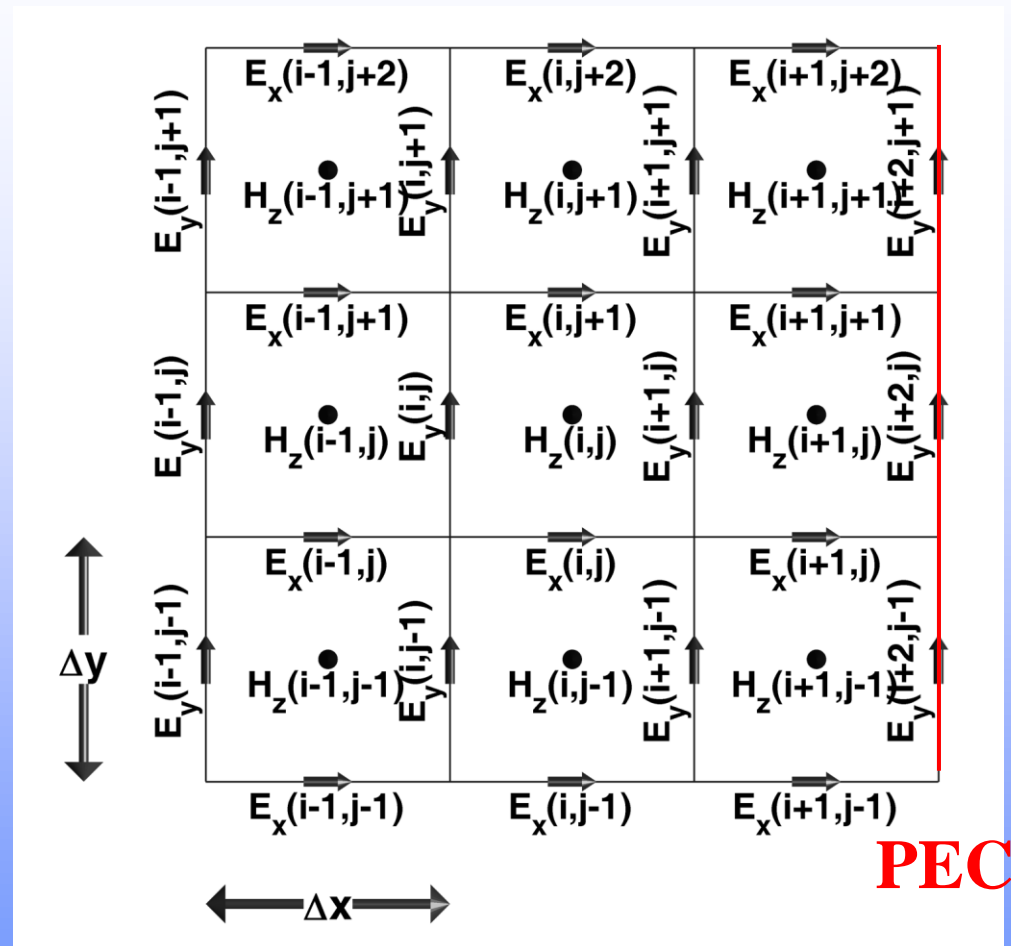
Liao's boundary condition

Introduction to PML

PEC: TE_z Case

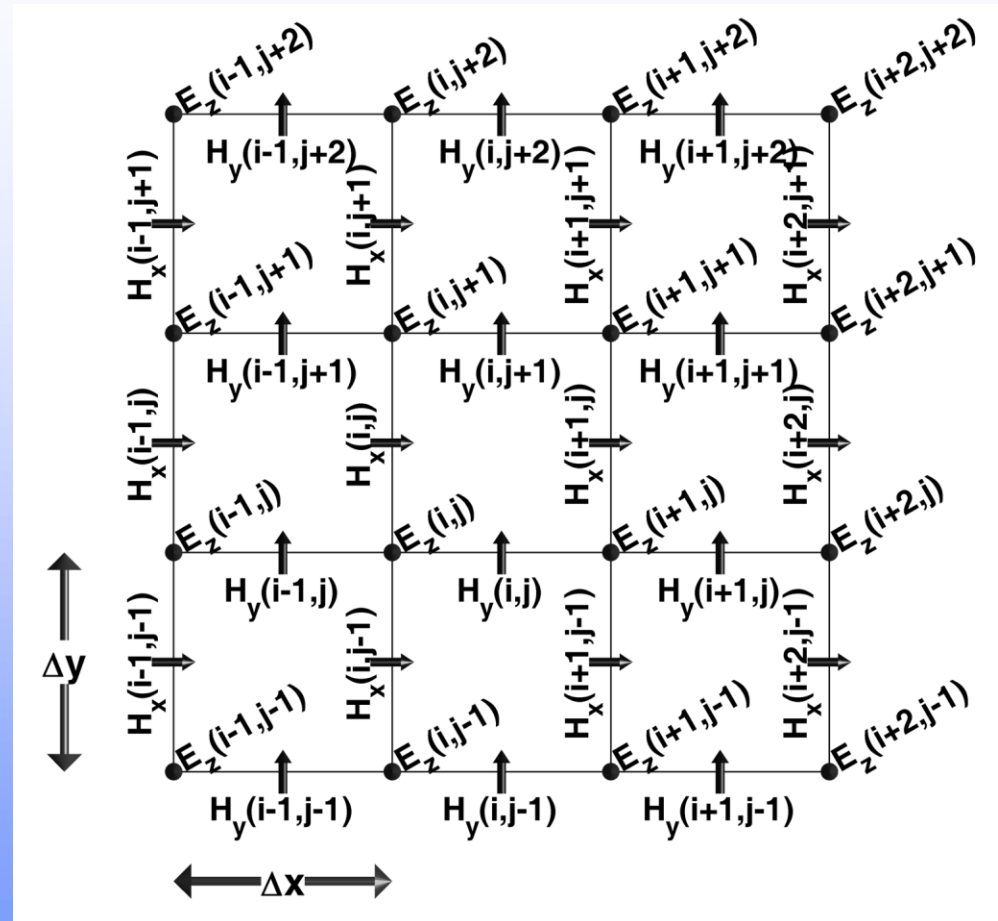
set all tangential E-field components at the boundary to zero for all time steps

FDTD update equations are applied only to interior electric and magnetic field components



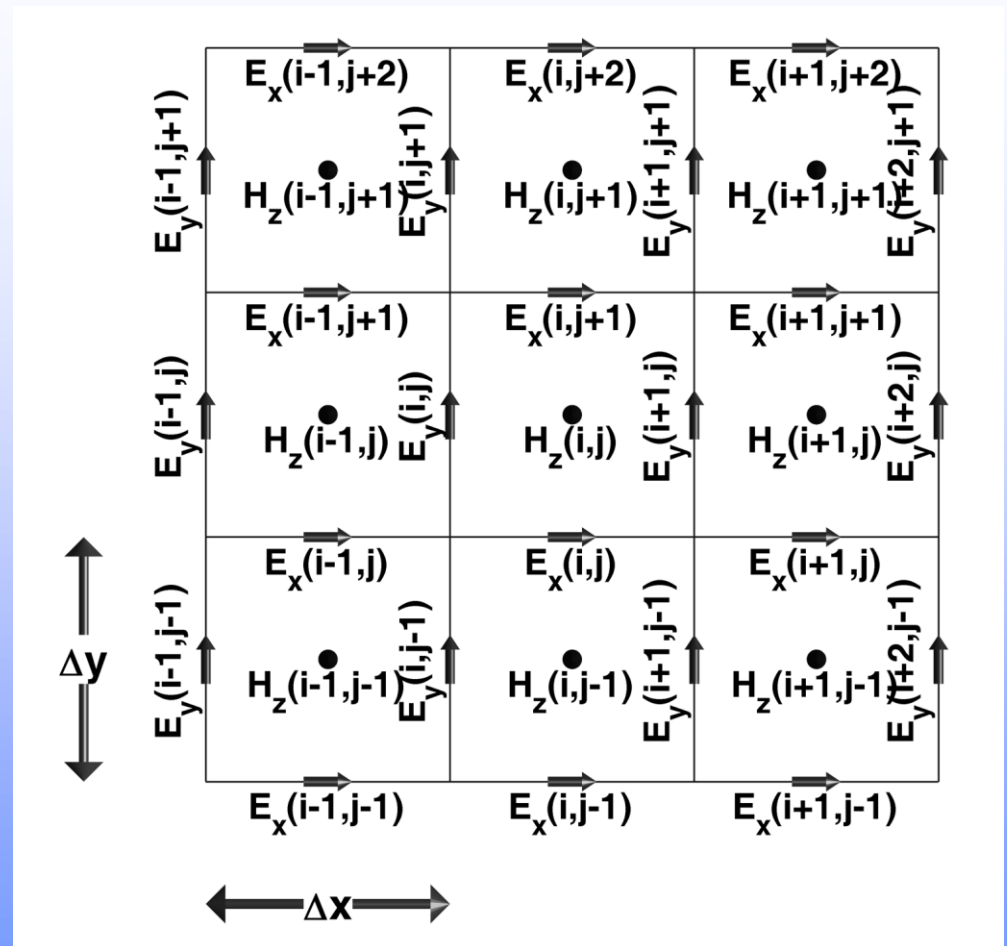
PEC: TM_z Case

set the E_z components at the electrical wall to zero



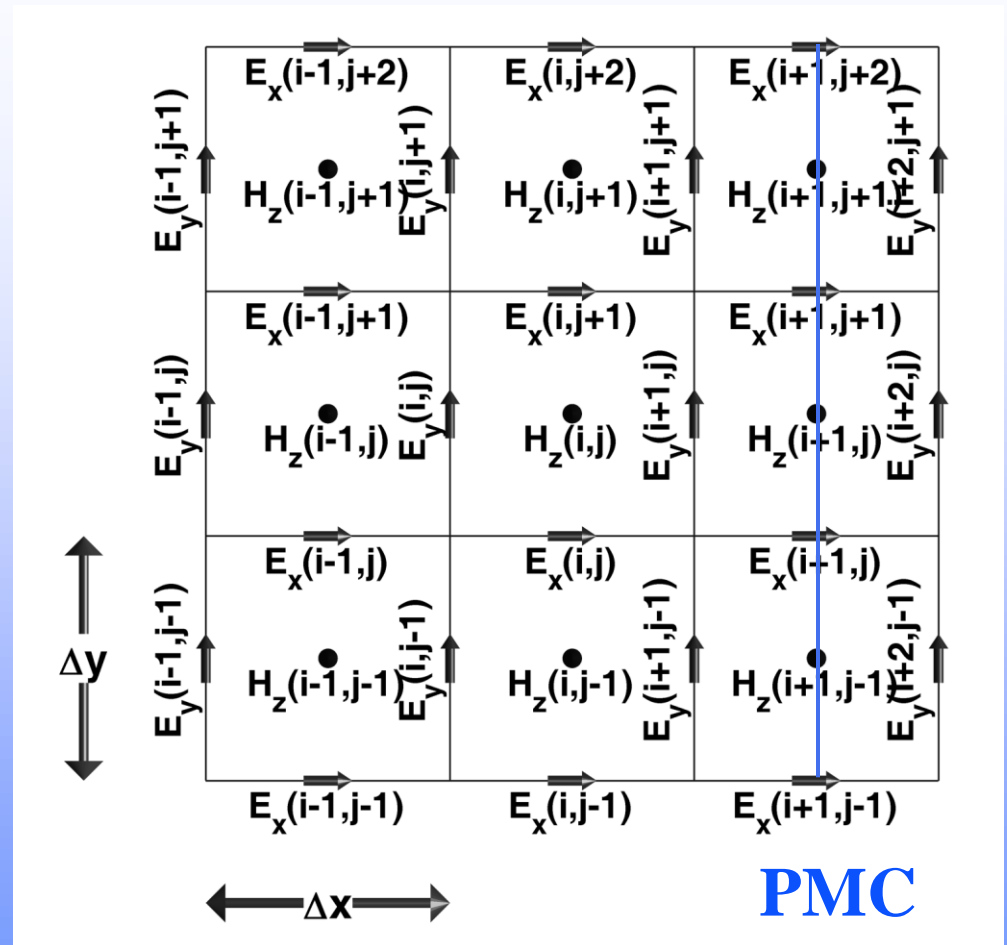
PMC

where to put the boundary magnetic walls?



PMC (Cont'd)

half a cell away from the boundary



Mur's Boundary Conditions

initial work : B. Engquist and A. Majda, “Absorbing boundary conditions for the numerical simulation of waves,” *Mathematics of Computation*, vol. 31, 1977, pp. 629-651.

starting from the 3D wave equation

$$\frac{\partial^2 f}{\partial x^2} + \frac{\partial^2 f}{\partial y^2} + \frac{\partial^2 f}{\partial z^2} - \frac{1}{c^2} \frac{\partial^2 f}{\partial t^2} = 0 \quad \Rightarrow \quad Lf=0$$

$$L = \frac{\partial^2}{\partial x^2} + \frac{\partial^2}{\partial y^2} + \frac{\partial^2}{\partial z^2} - \frac{1}{c^2} \frac{\partial^2}{\partial t^2} = \partial_x^2 + \partial_y^2 + \partial_z^2 - c^{-2} \partial_t^2$$

with respect to every dimension, the operator L is decomposed into two operators.

Mur's Boundary (Cont'd)

with respect to the x -dimension, the wave operator is decomposed to $Lf=L^+ L^- f$, where

$$L^- = \partial_x - c^{-1} \partial_t \sqrt{1 - S^2}, \quad L^+ = \partial_x + c^{-1} \partial_t \sqrt{1 - S^2}$$
$$S^2 = \left(\frac{\partial y}{c^{-1} \partial t} \right)^2 + \left(\frac{\partial z}{c^{-1} \partial t} \right)^2$$

the operators L^+ and L^- are pseudo-differential operators and cannot be applied directly to a function

$L^-(f)=0$ represents a wave traveling along $-x$

$L^+(f)=0$ represents a wave traveling along $+x$

Taylor expansion is used to approximate these operators

First-order Mur Boundary Condition

For a first-order approximation we use $\sqrt{1-S^2} \approx 1$

the partial derivatives with respect to y and z are assumed very small

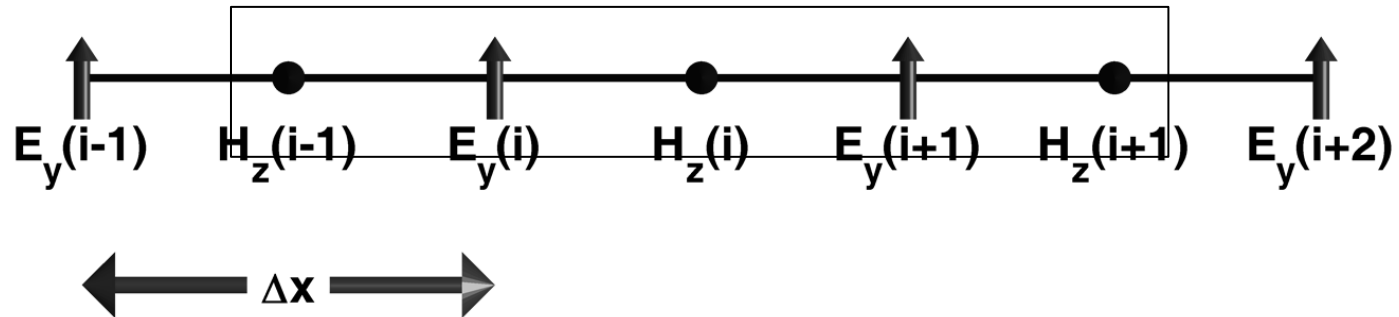
this is the case for a normally incident plane wave

$$L^- = \partial_x - c^{-1} \partial_t, \quad L^+ = \partial_x + c^{-1} \partial_t$$

at $x=0$, we impose the condition $\frac{\partial f}{\partial x} - \frac{1}{c} \frac{\partial f}{\partial t} = 0$

at $x=x_{max}$, we impose the condition $\frac{\partial f}{\partial x} + \frac{1}{c} \frac{\partial f}{\partial t} = 0$

Illustration of 1st order Mur's ABC for 1D



at the left boundary, we impose the one-way condition

$$E_y^{(n+1)}(0) = E_y^{(n)}(1) + \frac{(c\Delta t - \Delta x)}{(c\Delta t + \Delta x)} \left(E_y^{(n+1)}(1) - E_y^{(n)}(0) \right)$$

the +ve x wave operator is used to derive the boundary condition at $x=x_{max}$

Second-order Mur's boundary conditions

for the second order Mur, we use the approximation

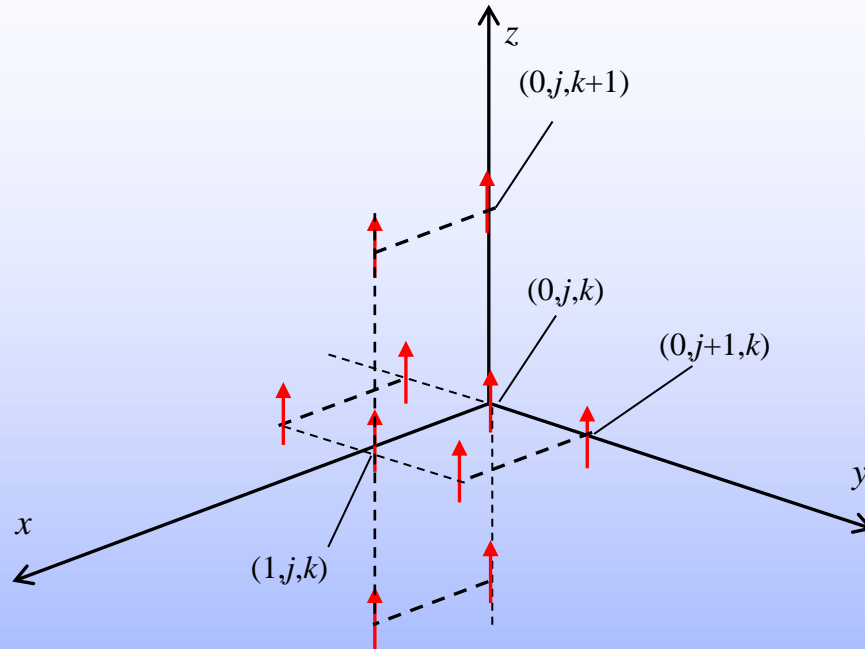
$$\sqrt{1 - S^2} \approx 1 - \frac{1}{2} S^2 \quad \Rightarrow \quad S^2 = \left(\frac{\partial y}{c^{-1} \partial t} \right)^2 + \left(\frac{\partial z}{c^{-1} \partial t} \right)^2$$

$$L^- = \partial_x - c^{-1} \partial_t \left(1 - \frac{1}{2} \left(\left(\frac{\partial y}{c^{-1} \partial t} \right)^2 + \left(\frac{\partial z}{c^{-1} \partial t} \right)^2 \right) \right)$$

$$L^- = \partial_x - c^{-1} \partial_t + \frac{1}{2} \frac{c}{\partial_t} \left(\partial_{yy}^2 f + \partial_{zz}^2 f \right)$$

$$L^- f = \partial_{xt}^2 f - c^{-1} \partial_{tt}^2 f + 0.5c \left(\partial_{yy}^2 f + \partial_{zz}^2 f \right) = 0$$

Second-order Mur (Cont'd)



$$\partial_{xt}^2 f \Big|_{1/2,j,k}^n = \frac{1}{2\Delta t} \left(\frac{f_{1,j,k}^{n+1} - f_{0,j,k}^{n+1}}{\Delta x} - \frac{f_{1,j,k}^n - f_{0,j,k}^n}{\Delta x} \right)$$

$$\partial_t^2 f \Big|_{1/2,j,k}^n = \frac{1}{2} \left(\frac{f_{0,j,k}^{n+1} - 2f_{0,j,k}^n + f_{0,j,k}^{n-1}}{\Delta t^2} + \frac{f_{1,j,k}^{n+1} - 2f_{1,j,k}^n + f_{1,j,k}^{n-1}}{\Delta t^2} \right)$$

Second-Order Mur (Cont'd)

$$f_{0,j,k}^{n+1} = -f_{0,j,k}^{n-1} + k_1(f_{1,j,k}^{n+1} + f_{0,j,k}^{n-1}) + k_2(f_{1,j,k}^n + f_{0,j,k}^n) +$$
$$k_{3y}(f_{0,j-1,k}^n - 2f_{0,j,k}^n + f_{0,j+1,k}^n + f_{1,j-1,k}^n - 2f_{1,j,k}^n + f_{1,j+1,k}^n) +$$
$$k_{3z}(f_{0,j,k-1}^n - 2f_{0,j,k}^n + f_{0,j,k+1}^n + f_{1,j,k-1}^n - 2f_{1,j,k}^n + f_{1,j,k+1}^n)$$

$$k_1 = \frac{c\Delta t - \Delta x}{c\Delta t + \Delta x} \quad k_2 = \frac{2\Delta x}{c\Delta t + \Delta x} \quad k_{3y} = \frac{(c\Delta t)^2 \Delta x}{2\Delta y^2 (x\Delta t + \Delta x)}$$

y and z derivatives can be ignored to yield a simpler expression

References

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- [3] M.N.O. Sadiku, *Numerical Techniques in Electromagnetics*, CRC Press, 2001, pp. 159-192
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- [5] A. Taflove, *Computational Electrodynamics: the Finite-Difference Time-Domain Method*, Artech, 1995
- [6] A. Taflove and S.C. Hagness, *same as above*, 2nd ed., Artech, 2000
- [7] K. Kunz and R. Luebbers, *Finite-Difference Time-Domain Method for Electromagnetics*, CRC Press, 1993
- [8] K.S. Yee, “Numerical solution of initial boundary value problems involving Maxwell’s equations in isotropic media,” *IEEE Trans. Antennas Propagat.*, vol. AP-14, No. 3, pp. 302-307, May 1966