

FDTD: Advances

- 2-D CN FDTD
- Let us consider TE^z case ($E_z=0$)

$$\frac{\partial E_x}{\partial t} = \frac{1}{\epsilon} \frac{\partial H_z}{\partial y}$$

$$\frac{\partial E_y}{\partial t} = -\frac{1}{\epsilon} \frac{\partial H_z}{\partial x}$$


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

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$$\frac{\partial E_x}{\partial t} = \frac{1}{\epsilon} \frac{\partial H_z}{\partial y}$$

Conventional FDTD

$$E_x^{n+1}(i+1/2, j) = E_x^n(i+1/2, j) + \frac{\Delta t}{\epsilon \Delta y} \times$$

$$\left[H_z^{n+1/2}(i+1/2, j+1/2) - H_z^{n+1/2}(i+1/2, j-1/2) \right]$$


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$$\frac{\partial E_x}{\partial t} = \frac{1}{\epsilon} \frac{\partial H_z}{\partial y}$$

$$E_x^{n+1}(i+1/2, j) = E_x^n(i+1/2, j) + \frac{\Delta t}{\epsilon \Delta y} \times$$

CN FDTD

$$\left[H_z^{n+1/2}(i+1/2, j+1/2) - H_z^{n+1/2}(i+1/2, j-1/2) \right]$$

$$E_x^{n+1}(i+1/2, j) = E_x^n(i+1/2, j) + \frac{\Delta t}{2\epsilon \Delta y} \times$$

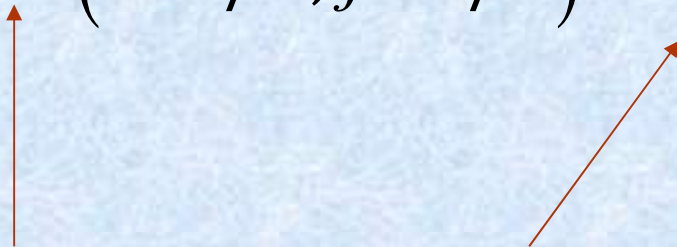
$$\left[\begin{aligned} & H_z^{n+1}(i+1/2, j+1/2) + H_z^n(i+1/2, j+1/2) \\ & - \left\{ H_z^{n+1}(i+1/2, j-1/2) + H_z^n(i+1/2, j-1/2) \right\} \end{aligned} \right] \quad (1)$$

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$$\frac{\partial E_y}{\partial t} = -\frac{1}{\epsilon} \frac{\partial H_z}{\partial x}$$

Conventional FDTD

$$E_y^{n+1}(i, j+1/2) = E_y^n(i, j+1/2) - \frac{\Delta t}{\epsilon \Delta x} \times$$

$$\left[H_z^{n+1/2}(i+1/2, j+1/2) - H_z^{n+1/2}(i-1/2, j-1/2) \right]$$


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$$\frac{\partial E_y}{\partial t} = -\frac{1}{\epsilon} \frac{\partial H_z}{\partial x}$$

$$E_y^{n+1}(i, j+1/2) = E_y^n(i, j+1/2) - \frac{\Delta t}{\epsilon \Delta x} \times$$

$$\left[H_z^{n+1/2}(i+1/2, j+1/2) - H_z^{n+1/2}(i-1/2, j-1/2) \right]$$

CN FDTD

$$E_y^{n+1}(i, j+1/2) = E_y^n(i, j+1/2) - \frac{\Delta t}{2\epsilon \Delta x} \times$$

$$\left[\begin{array}{l} H_z^{n+1}(i+1/2, j+1/2) + H_z^n(i+1/2, j+1/2) \\ - \left\{ H_z^{n+1}(i-1/2, j-1/2) + H_z^n(i-1/2, j-1/2) \right\} \\ (2) \end{array} \right]$$

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

Conventional FDTD

$$\begin{aligned} H_z^{n+1} \left(i + 1/2, j + 1/2 \right) &= H_z^n \left(i + 1/2, j + 1/2 \right) \\ &+ \frac{\Delta t}{\mu \Delta y} \left[E_x^{n+1/2} \left(i + 1/2, j + 1 \right) - E_x^{n+1/2} \left(i + 1/2, j \right) \right] \\ &- \frac{\Delta t}{\mu \Delta x} \left[E_y^{n+1/2} \left(i + 1, j + 1/2 \right) - E_y^{n+1/2} \left(i, j + 1/2 \right) \right] \end{aligned}$$

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$$\begin{aligned}
 H_z^{n+1}(i+1/2, j+1/2) &= H_z^n(i+1/2, j+1/2) \\
 &+ \frac{\Delta t}{\mu \Delta y} \left[E_x^{n+1/2}(i+1/2, j+1) - E_x^{n+1/2}(i+1/2, j) \right] \\
 &- \frac{\Delta t}{\mu \Delta x} \left[E_y^{n+1/2}(i+1, j+1/2) - E_y^{n+1/2}(i, j+1/2) \right]
 \end{aligned}$$

CN FDTD

$$\begin{aligned}
 H_z^{n+1}(i+1/2, j+1/2) &= H_z^n(i+1/2, j+1/2) \\
 &+ \frac{\Delta t}{2\mu \Delta y} \left[E_x^{n+1}(i+1/2, j+1) + E_x^n(i+1/2, j+1) - \left\{ E_x^{n+1}(i+1/2, j) + E_x^n(i+1/2, j) \right\} \right] \\
 &- \frac{\Delta t}{2\mu \Delta x} \left[E_y^{n+1}(i+1, j+1/2) + E_y^n(i+1, j+1/2) - \left\{ E_y^{n+1}(i, j+1/2) + E_y^n(i, j+1/2) \right\} \right]
 \end{aligned} \tag{3}$$

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- In the CN update equations (1), (2) and (3),
 - the field components $E_x^{n+1}, E_y^{n+1}, H_z^{n+1}$ are coupled implicitly
- To decouple,
 - substitute equations (1) and (2) into equation (3)
- Denote

$$a_1 = \frac{\Delta t}{2\varepsilon}, a_2 = \frac{\Delta t}{2\mu}$$

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$$\begin{aligned} & \left\{ 1 - b^2 \left(D_{2x}^{n+1} + D_{2y}^{n+1} \right) \right\} H_z^{n+1} \left(i + 1/2, j + 1/2 \right) \\ & = \left\{ 1 + b^2 \left(D_{2x}^n + D_{2y}^n \right) \right\} H_z^n \left(i + 1/2, j + 1/2 \right) + f \left(E_x^n, E_y^n \right) \end{aligned}$$

where

$$b = \frac{c\Delta t}{2}$$

$$D_{2x}^i = \frac{H_z^{n+1} \left(i + 3/2, j + 1/2 \right) + H_z^{n+1} \left(i - 1/2, j + 1/2 \right) - 2H_z^{n+1} \left(i + 1/2, j + 1/2 \right)}{\Delta x^2}$$

$$D_{2y}^i = \frac{H_z^{n+1} \left(i + 1/2, j + 3/2 \right) + H_z^{n+1} \left(i + 1/2, j - 1/2 \right) - 2H_z^{n+1} \left(i + 1/2, j + 1/2 \right)}{\Delta y^2}$$

$$f \left(E_x^n, E_y^n \right) = 2a_2 \frac{E_x^n \left(i + 1/2, j + 1 \right) - E_x^n \left(i + 1/2, j \right)}{\Delta y} - \frac{E_y^n \left(i + 1, j + 1/2 \right) - E_y^n \left(i, j + 1/2 \right)}{\Delta x}$$

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- 3D CN FDTD
(<https://ieeexplore.ieee.org/document/1710457>)
- Auxiliary Differential Equation (ADE) FDTD
- ***Digression:***
- The most well known material model is the **Lorentz model**
- Electron motion is described in terms of a
 - *driven, damped harmonic oscillator*
- We will assume that the charges are allowed to move
 - *in the same direction as the electric field*

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- The **Lorentz model** then describes the *temporal response* of a component of the polarization field of the medium to the same component of the electric field as

$$\frac{d^2}{dt^2}P_i + \Gamma_L \frac{d}{dt}P_i + \omega_0^2 P_i = \epsilon_0 \chi_L E_i$$

- 1st term: acceleration of charges
- 2nd term: damping mechanism of the system with damping coefficient Γ_L (subscript L is for Lorentz)
- 3rd term: restoring forces with the characteristic frequency $f_0 = \omega_0 / 2\pi$

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- RHS term: driving term exhibits a coupling coefficient χ_L
- Frequency response for time harmonic fields with time dependence $\exp(+j\omega t)$ is given by

$$P_i(\omega) = \frac{\chi_L}{-\omega^2 + j\Gamma_L/\omega + \omega_0^2} \varepsilon_0 E_i(\omega)$$

$$\frac{d^2}{dt^2} P_i + \Gamma_L \frac{d}{dt} P_i + \omega_0^2 P_i = \varepsilon_0 \chi_L E_i$$

- For small losses $\Gamma_L/\omega_0 \ll 1$, the response is clearly resonant at the natural frequency f_0

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- The polarization and electric fields are related to the *electric susceptibility*

$$P_i(\omega) = \frac{\chi_L}{-\omega^2 + j\Gamma_L\omega + \omega_0^2} \varepsilon_0 E_i(\omega)$$

$$\chi_{e,Lorentz}(\omega) = \frac{P_i(\omega)}{\varepsilon_0 E_i(\omega)} = \frac{\chi_L}{-\omega^2 + j\Gamma_L\omega + \omega_0^2}$$

- Electric permittivity is obtained from electric susceptibility as

$$\varepsilon_{Lorentz}(\omega) = \varepsilon_0 (1 + \chi_{e,Lorentz}(\omega))$$

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$$\frac{d^2}{dt^2} P_i + \Gamma_L \frac{d}{dt} P_i + \omega_0^2 P_i = \varepsilon_0 \chi_L E_i$$

- Special cases:
- **Debye model:** Acceleration term is small compared to others (subscript d is for Debye)

$$\Gamma_d \frac{d}{dt} P_i + \omega_0^2 P_i = \varepsilon_0 \chi_d E_i \quad \chi_{e,Debye}(\omega) = \frac{P_i(\omega)}{\varepsilon_0 E_i(\omega)} = \frac{\chi_d}{j\Gamma_d \omega + \omega_0^2}$$

- **Drude model:** Restoring force is negligible (subscript d is for Debye)

$$\frac{d^2}{dt^2} P_i + \Gamma_D \frac{d}{dt} P_i = \varepsilon_0 \chi_D E_i \quad \chi_{e,Drude}(\omega) = \frac{P_i(\omega)}{\varepsilon_0 E_i(\omega)} = \frac{\chi_L}{-\omega^2 + j\Gamma_D \omega}$$

- where the coupling frequency is generally represented by *plasma frequency* $\chi_D = \omega_p^2$

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- In all these models, at high frequency limit permittivity
 - reduces to that of the free space
- For linear materials, relationship between the *electric flux density* and *electric field phasor*,

- valid at each frequency and at each point in space is

$$\mathbf{D}(\mathbf{r}, \omega) = \epsilon_c(\mathbf{r}, \omega) \mathbf{E}(\mathbf{r}, \omega)$$

- where complex permittivity ϵ_c may vary in space
- It is also often written as

$$\mathbf{D}(\mathbf{r}, \omega) = \epsilon_0 \epsilon_\infty \mathbf{E}(\mathbf{r}, \omega) + \mathbf{P}(\mathbf{r}, \omega)$$

$$\mathbf{D}(\mathbf{r}, \omega) = \epsilon_0 \epsilon_\infty \mathbf{E}(\mathbf{r}, \omega) + \epsilon_0 \chi_e(\mathbf{r}, \omega) \mathbf{E}(\mathbf{r}, \omega)$$

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- where \mathbf{P} is the polarization phasor
- χ_e is the electric susceptibility of the material
- ϵ_∞ is the relative permittivity at the upper end of the frequency band (usually 1 for all real materials, but FDTD simulation it may be taken as non-unit for artificial materials)
- ϵ_{dc} is the relative permittivity at the lower end of the frequency band
- Hence complex electric permittivity is related to electric susceptibility

$$\epsilon_c(\omega) = \epsilon_0 \left[\epsilon_\infty + \chi_e(\omega) \right]$$

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- Debye materials

$$\epsilon_c(\omega) = \epsilon_0 [\epsilon_\infty + \chi_e(\omega)]$$

- which can be expressed as

$$\epsilon_c(\omega) = \epsilon_0 \left[\epsilon_\infty + \int_0^\infty \chi_e(t) e^{-j\omega t} dt \right]$$

- where $\chi_e(t)$ is some kind of decay factor
- Note that $\chi_e(t)$ should tends to zero for ω tending to infinity
- Since ω tending to infinity

$$\epsilon_c(\omega) = \epsilon_0 [\epsilon_\infty]$$

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- P. Debye gave a simple exponential model for decay factor as

$$\chi_e(t) = \chi_e(0) e^{-\frac{t}{\tau_0}} u(t)$$

- where $u(t)$ is unit step function and τ_0 is the Debye relaxation time constant

- Hence, $\epsilon_c(\omega) = \epsilon_0 \left[\epsilon_\infty + \int_0^\infty \chi_0(0) e^{\left(-j\omega - \frac{1}{\tau_0}\right)t} dt \right]$

- Therefore,

$$\epsilon_c(\omega) = \epsilon_0 \left[\epsilon_\infty + \frac{\chi_e(0)}{\left(\frac{1}{\tau_0} + j\omega\right)} \right]$$

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- Therefore,

$$\chi_e(\omega) = \epsilon_0 \left[\epsilon_\infty + \frac{\chi_e(0)\tau_0}{(1 + j\omega\tau_0)} \right]$$

- We also have

$$\epsilon_c(0) = \epsilon_{dc} \epsilon_0 = \epsilon_0 \epsilon_\infty + \epsilon_0 \chi_e(0)\tau_0 \quad \epsilon_c(\omega) = \epsilon_0 \left[\epsilon_\infty + \frac{\chi_e(0)}{\left(\frac{1}{\tau_0} + j\omega \right)} \right]$$

- So,

$$\chi_e(0) = \frac{(\epsilon_{dc} - \epsilon_\infty)}{\tau_0}$$

- Finally,

$$\chi_{e,Debye}(\omega) = \epsilon_0 \left[\epsilon_\infty + \frac{(\epsilon_{dc} - \epsilon_\infty)}{(1 + j\omega\tau_0)} \right]$$

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- Therefore

$$\mathbf{D} = \epsilon_c \mathbf{E}$$

$$\mathbf{D} = \epsilon_0 \left[\epsilon_\infty + \chi_e(\omega) \right] \mathbf{E}$$

$$\mathbf{D} = \epsilon_0 \left[\epsilon_\infty + \frac{\cancel{\epsilon_0} (\epsilon_{dc} - \epsilon_\infty)}{1 + j\omega\tau_0} \right] \mathbf{E}$$

- Simplifying

$$(1 + j\omega\tau_0) \mathbf{D} = (\epsilon_0 \epsilon_\infty (1 + j\omega\tau_0) + \epsilon_0 (\epsilon_{dc} - \epsilon_\infty)) \mathbf{E}$$

- Finally

$$(1 + j\omega\tau_0) \mathbf{D} = (\epsilon_0 \epsilon_\infty \times j\omega\tau_0 + \epsilon_0 \epsilon_{dc}) \mathbf{E}$$