

Extend the Generic FDTD to Lossy Medium

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Abstract

By proving a time space lemma for lossy medium, the previously proved time advancement theorems are extended to lossy medium. Thus, the generic FDTD form previously proved is extended to lossy medium.

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Introduction

In [1] I derived a generic FDTD form for Maxwell equations in lossless medium. The targeted Maxwell equations are

$$\nabla \cdot E = \rho/\epsilon \quad (1)$$

$$\nabla \cdot H = 0 \quad (2)$$

$$\frac{\partial E}{\partial t} = \frac{1}{\epsilon} \nabla \times H - J(t) \quad (3)$$

$$\frac{\partial H}{\partial t} = -\frac{1}{\mu} \nabla \times E \quad (4)$$

Where t is time, ρ , ϵ and μ are time-invariants, $J(t)$ is a known 3D vector time function, E and H are 3D vectors in Cartesian coordinates (x, y, z) , representing an electric field and a magnetic field, respectively, as

$$E(x, y, z, t) = \begin{bmatrix} E_x(x, y, z, t) \\ E_y(x, y, z, t) \\ E_z(x, y, z, t) \end{bmatrix}, H(x, y, z, t) = \begin{bmatrix} H_x(x, y, z, t) \\ H_y(x, y, z, t) \\ H_z(x, y, z, t) \end{bmatrix} \quad (5)$$

For lossy medium, adding conductivity constants σ and σ_m into to (3) and (4), we get the following Maxwell equations.

$$\frac{\partial E}{\partial t} = \frac{1}{\varepsilon} \nabla \times H - J(t) - \frac{\sigma}{\varepsilon} E \quad (6)$$

$$\frac{\partial H}{\partial t} = -\frac{1}{\mu} \nabla \times E - \frac{\sigma_m}{\mu} H \quad (7)$$

In this paper, the time space lemma proved in [1] is extended to support lossy medium. Thus, the generic FDTD form derived in [1] is extended to support lossy medium.

Time Space Relations

Time Space Lemma for Lossy Medium. The following time space relations can be derived from equations (6) and (7).

$$\frac{\partial^{2k} H}{\partial t^{2k}} = \frac{(-1)^k}{(\varepsilon\mu)^k} \nabla^{\{2k\}} \times H + \sum_{i=1}^k \left(\frac{1(-1)^{i-1}}{\mu(\varepsilon\mu)^{i-1}} \nabla^{\{2i-1\}} \times \frac{d^{2(k-i)} J}{dt^{2(k-i)}} + q_{2i-1}^{\{2k\}} \nabla^{\{2k-2i+1\}} \times E + q_{2i}^{\{2k\}} \nabla^{\{2k-2i\}} \times H \right) \quad (8)$$

$$\begin{aligned} \frac{\partial^{2k+1} H}{\partial t^{2k+1}} = & \frac{1(-1)^{k+1}}{\mu(\varepsilon\mu)^k} \nabla^{\{2k+1\}} \times E + \sum_{i=1}^k \left(\frac{1(-1)^{i-1}}{\mu(\varepsilon\mu)^{i-1}} \nabla^{\{2i-1\}} \times \frac{d^{2(k-i)+1} J}{dt^{2(k-i)+1}} + q_{2i-1}^{\{2k+1\}} \nabla^{\{2(k+1)-2i\}} \times H + q_{2i}^{\{2k+1\}} \nabla^{\{2k-2i+1\}} \times E \right) \\ & - \left(\frac{\sigma_m}{\mu} \right)^{2k+1} H \end{aligned} \quad (9)$$

$$q_1^{\{2\}} = \frac{\sigma}{\varepsilon\mu} + \frac{\sigma_m}{\mu^2} \quad (10)$$

$$q_k^{\{k\}} = \left(-\frac{\sigma_m}{\mu} \right)^k \quad (11)$$

$$q_0^{\{2k\}} = \left(-\frac{1}{\varepsilon\mu} \right)^k \quad (12)$$

$$q_0^{\{2k+1\}} = -\frac{1}{\mu} \left(-\frac{1}{\varepsilon\mu} \right)^k \quad (13)$$

$$q_{2i-1}^{\{2k+1\}} = \frac{1}{\varepsilon} q_{2i-1}^{\{2k\}} - \frac{\sigma_m}{\mu} q_{2i-2}^{\{2k\}} \quad (14)$$

$$q_{2i}^{\{2k+1\}} = -\frac{\sigma}{\varepsilon} q_{2i-1}^{\{2k\}} - \frac{1}{\mu} q_{2i}^{\{2k\}} \quad (15)$$

$$q_{2i-1}^{\{2(k+1)\}} = -\frac{1}{\mu} q_{2i-1}^{\{2k+1\}} - \frac{\sigma}{\varepsilon} q_{2i-2}^{\{2k+1\}} \quad (16)$$

$$q_{2i}^{\{2(k+1)\}} = -\frac{\sigma_m}{\mu} q_{2i-1}^{\{2k+1\}} + \frac{1}{\varepsilon} q_{2i}^{\{2k+1\}} \quad (17)$$

$$\frac{\partial^{2k} E}{\partial t^{2k}} = \frac{(-1)^k}{(\varepsilon\mu)^k} \nabla^{\{2k\}} \times E + \sum_{i=1}^k \left(\frac{(-1)^i}{(\varepsilon\mu)^{i-1}} \nabla^{\{2(i-1)\}} \times \frac{d^{2(k-i)+1} J}{dt^{2(k-i)+1}} + p_{2i-1}^{\{2k\}} \nabla^{\{2k-2i+1\}} \times H + p_{2i}^{\{2k\}} \nabla^{\{2k-2i\}} \times E \right) \quad (18)$$

$$\begin{aligned} \frac{\partial^{2k+1} E}{\partial t^{2k+1}} = & \frac{1(-1)^k}{\varepsilon(\varepsilon\mu)^k} \nabla^{\{2k+1\}} \times H + \sum_{i=1}^k \left(\frac{(-1)^{i+1}}{(\varepsilon\mu)^i} \nabla^{\{2i\}} \times \frac{d^{2(k-i)} J}{dt^{2(k-i)}} + p_{2i-1}^{\{2k+1\}} \nabla^{\{2k-2i+2\}} \times E + p_{2i}^{\{2k+1\}} \nabla^{\{2k-2i+1\}} \times H \right) - \frac{d^{2k} J}{dt^{2k}} \\ & - \left(\frac{\sigma}{\varepsilon} \right)^{2k+1} E \end{aligned} \quad (19)$$

$$p_1^{\{2\}} = -\frac{1}{\varepsilon} \frac{\sigma_m}{\mu} - \frac{\sigma}{\varepsilon^2} \quad (20)$$

$$p_k^{\{k\}} = \left(-\frac{\sigma}{\varepsilon}\right)^k \quad (21)$$

$$p_0^{\{2k\}} = \left(-\frac{1}{\varepsilon\mu}\right)^k \quad (22)$$

$$p_0^{\{2k+1\}} = \frac{1}{\varepsilon} \left(-\frac{1}{\varepsilon\mu}\right)^k \quad (23)$$

$$p_{2l-1}^{\{2k+1\}} = -\frac{\sigma}{\varepsilon} p_{2l-2}^{\{2k\}} - \frac{1}{\mu} p_{2l-1}^{\{2k\}} \quad (24)$$

$$p_{2i}^{\{2k+1\}} = -\frac{\sigma_m}{\mu} p_{2i-1}^{\{2k\}} + \frac{1}{\varepsilon} p_{2i}^{\{2k\}} \quad (25)$$

$$p_{2l-1}^{\{2k+2\}} = \frac{1}{\varepsilon} p_{2l-1}^{\{2k+1\}} - \frac{\sigma_m}{\mu} p_{2l-2}^{\{2k+1\}} \quad (26)$$

$$p_{2i}^{\{2k+2\}} = -\frac{\sigma}{\varepsilon} p_{2i-1}^{\{2k+1\}} - \frac{1}{\mu} p_{2i}^{\{2k+1\}} \quad (27)$$

$$i = 1, 2, \dots, k; \quad k = 1, 2, \dots$$

Note that constant values $p_i^{\{j\}}, q_i^{\{j\}}$ can be calculated before a field simulation begins.

The proof of this lemma is in the Appendix.

Time Advancement Theorems

Adding the above lemma to the time advancement theorems in [1], we have following theorems.

Time Advancement Theorem H. Given a set of field data $E(t_h)$, H , and H may have one or more sets of data in different times as classified in 3 cases identified by an integer q_h in following way

$$\begin{cases} H(t_h), q_h = 0 \\ H(t_h - \Delta_{t1}), q_h = 1, \Delta_t = \Delta_{t1} \\ H(t_h), H(t_h - \Delta_{tq}), q_h > 0, q = 1, 2, \dots, q_h \end{cases} \quad (28)$$

$$\Delta_t, \Delta_{t1}, \Delta_{t2}, \dots, \Delta_{tqh} > 0$$

$H(t_h + \Delta_t)$ can be expressed by

Case 1: $H(t_h), q_h = 0 \rightarrow$

$$\begin{aligned} H(t_h + \Delta_t) = H(t_h) + \sum_{k=0}^{\infty} \left(\frac{\Delta_t^{2k+1}}{(2k+1)!} \left[\frac{1}{\mu} \frac{(-1)^{k+1}}{(\varepsilon\mu)^k} \nabla^{\{2k+1\}} \times E(t_h) + J_h^{\{2k+1\}}(t_h) \right] \right. \\ \left. + \frac{\Delta_t^{2(k+1)}}{(2(k+1))!} \left[\frac{(-1)^{k+1}}{(\varepsilon\mu)^{k+1}} \nabla^{\{2(k+1)\}} \times H(t_h) + J_h^{\{2(k+1)\}}(t_h) \right] \right) \end{aligned} \quad (29)$$

Case 2: $H(t_h - \Delta_{t1}), q_h = 1, \Delta_t = \Delta_{t1} \rightarrow$

$$H(t_h + \Delta_t) = H(t_h - \Delta_t) + \sum_{k=0}^{\infty} \left(\frac{2\Delta_t^{2k+1}}{(2k+1)!} \left[\frac{1}{\mu} \frac{(-1)^{k+1}}{(\varepsilon\mu)^k} \nabla^{\{2k+1\}} \times E(t_h) + J_h^{\{2k+1\}}(t_h) \right] \right)$$

Case 3: $H(t_h), H(t_h - \Delta_{tq}), q_h > 0, q = 1, 2, \dots, q_h \rightarrow$

$$H(t_h + \Delta_t) = \sum_{q=1}^{q_h} H(t_h - \Delta_{tq}) + (1 - q_h)H(t_h) + \sum_{k=0}^{\infty} \left(\frac{\Delta_t^{2k+1} + \sum_{q=1}^{q_h} (\Delta_{tq})^{2k+1}}{(2k+1)!} \left[\frac{1}{\mu} \frac{(-1)^{k+1}}{(\varepsilon\mu)^k} \nabla^{\{2k+1\}} \times E(t_h) + J_h^{[2k+1]}(t_h) \right] + \frac{\Delta_t^{2(k+1)} - \sum_{q=1}^{q_h} (\Delta_{tq})^{2(k+1)}}{(2(k+1))!} \left[\frac{(-1)^{k+1}}{(\varepsilon\mu)^{k+1}} \nabla^{\{2(k+1)\}} \times H(t_h) + J_h^{[2(k+1)]}(t_h) \right] \right)$$

Where

$$J_h^{[2k+1]}(t_h) = \begin{cases} \vec{0}, k = 0 \\ \sum_{i=1}^k \left(\frac{1}{\mu} \frac{(-1)^{i-1}}{(\varepsilon\mu)^{i-1}} \nabla^{\{2i-1\}} \times \frac{d^{2(k-i)+1} J}{dt^{2(k-i)+1}} + q_{2i-1}^{\{2k+1\}} \nabla^{\{2(k+1)-2i\}} \times H + q_{2i}^{\{2k+1\}} \nabla^{\{2k-2i+1\}} \times E \right) - \left(\frac{\sigma_m}{\mu} \right)^{2k+1} H, k > 0 \end{cases} \quad (30)$$

$$J_h^{[2(k+1)]}(t_h) = \sum_{i=1}^{k+1} \left(\frac{1}{\mu} \frac{(-1)^{i-1}}{(\varepsilon\mu)^{i-1}} \nabla^{\{2i-1\}} \times \frac{d^{2(k-i+1)} J(t)}{dt^{2(k-i+1)}} + q_{2i-1}^{\{2(k+1)\}} \nabla^{\{2(k+1)-2i+1\}} \times E + q_{2i}^{\{2(k+1)\}} \nabla^{\{2(k+1)-2i\}} \times H \right), k \geq 0 \quad (31)$$

Where $q_i^{\{j\}}$ are constants given by (10) – (17).

Note that Case 1 and Case 2 are two special cases of Case 3. We can see that for Case 1, the term $\sum_{q=1}^{q_h} H(t_h - \Delta_{tq})$ disappears from Case 3; for Case 2, the term for $\nabla^{\{2(k+1)\}} \times H$ disappears from Case 3. To avoid confusions I list them separately.

Time Advancement Theorem E. Given a set of field data $E, H(t_e)$, and E may have one or more sets of data in different times as classified in 3 cases identified by an integer q_e in following way

$$\begin{cases} E(t_e), q_e = 0 \\ E(t_e - \Delta_{t1}), q_e = 1, \Delta_t = \Delta_{t1} \\ E(t_e), E(t_e - \Delta_{tq}), q_e > 0, q = 1, 2, \dots, q_e \end{cases} \quad (32)$$

$$\Delta_t, \Delta_{t1}, \Delta_{t2}, \dots, \Delta_{tq_e} > 0$$

$E(t_e + \Delta_t)$ can be expressed by

Case 1: $E(t_e), q_e = 0 \rightarrow$

$$E(t_e + \Delta_t) = E(t_e) + \sum_{k=0}^{\infty} \left(\frac{\Delta_t^{2k+1}}{(2k+1)!} \left[\frac{(-1)^k}{\varepsilon(\varepsilon\mu)^k} \nabla^{\{2k+1\}} \times H(t_e) + J_e^{[2k+1]}(t_e) \right] + \frac{\Delta_t^{2(k+1)}}{(2(k+1))!} \left[\frac{(-1)^{k+1}}{(\varepsilon\mu)^{k+1}} \nabla^{\{2(k+1)\}} \times E(t_e) + J_e^{[2(k+1)]}(t_e) \right] \right) \quad (33)$$

Case 2: $E(t_e - \Delta_{t1}), q_e = 1, \Delta_t = \Delta_{t1} \rightarrow$

$$E(t_e + \Delta_t) = E(t_e - \Delta_t) + \sum_{k=0}^{\infty} \left(\frac{2\Delta_t^{2k+1}}{(2k+1)!} \left[\frac{(-1)^k}{\varepsilon(\varepsilon\mu)^k} \nabla^{\{2k+1\}} \times H(t_e) + J_e^{[2k+1]}(t_e) \right] \right)$$

$E(t_e), E(t_e - \Delta_{tq}), q_e > 0 \rightarrow$

$$E(t_e + \Delta_t) = \sum_{q=1}^{q_e} E(t_e - \Delta_{tq}) + (1 - q_e)E(t_e) \\ + \sum_{k=0}^{\infty} \left(\frac{\Delta_t^{(2k+1)} + \sum_{q=1}^{q_e} (\Delta_{tq})^{2k+1}}{(2k+1)!} \left[\frac{(-1)^k}{\varepsilon(\varepsilon\mu)^k} \nabla^{(2k+1)} \times H(t_e) + J_e^{[2k+1]}(t_e) \right] \right. \\ \left. + \frac{\Delta_t^{2(k+1)} - \sum_{q=1}^{q_e} (\Delta_{tq})^{2(k+1)}}{(2(k+1))!} \left[\frac{(-1)^{k+1}}{(\varepsilon\mu)^k} \nabla^{(2(k+1))} \times E(t_e) + J_e^{[2(k+1)]}(t_e) \right] \right)$$

Where

$$J_e^{[2k+1]}(t_e) = \sum_{i=1}^k \left(\frac{(-1)^{i+1}}{(\varepsilon\mu)^i} \nabla^{(2i)} \times \frac{d^{2(k-i)} J}{dt^{2(k-i)}} + p_{2i-1}^{[2k+1]} \nabla^{(2k-2i+2)} \times E + p_{2i}^{[2k+1]} \nabla^{(2k-2i+1)} \times H \right) - \frac{d^{2k} J}{dt^{2k}} - \left(\frac{\sigma}{\varepsilon} \right)^{2k+1} E \quad (34)$$

$$k \geq 0$$

$$J_e^{[2(k+1)]}(t_e) = \sum_{i=1}^{k+1} \left(\frac{(-1)^i}{(\varepsilon\mu)^{i-1}} \nabla^{(2(i-1))} \times \frac{d^{2(k-i+1)} J(t)}{dt^{2(k-i+1)+1}} + p_{2i-1}^{[2k+2]} \nabla^{(2(k+1)-2i+1)} \times H + p_{2i}^{[2k+2]} \nabla^{(2(k+1)-2i)} \times E \right) \quad (35)$$

$$k \geq 0$$

Where $p_i^{\{j\}}$ are constants given by (20) – (25).

Note that Case 1 and Case 2 are two special cases of Case 3. To avoid confusions I list them separately.

Generic FDTD Form

In [1], I have proved a curl cascade theorem for providing high order FDTD algorithms. The theorem can be used in this paper without modifications. But I would like to point out that the space samplings can be different for different space derivative estimators. I'll describe it below.

In [1], the space derivative estimators are given by

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| $D_x^h(V_u) = \frac{\partial^h V_u}{\partial x^h} \approx \mathfrak{D}_x^h(V_u) \equiv [a_{h1} \quad a_{h2} \quad \dots \quad a_{hM}] \begin{bmatrix} V_u(x + \Delta_1, y, z) - V_u(x, y, z) \\ V_u(x + \Delta_2, y, z) - V_u(x, y, z) \\ \vdots \\ V_u(x + \Delta_M, y, z) - V_u(x, y, z) \end{bmatrix}$ $D_y^h(V_u) = \frac{\partial^h V_u}{\partial y^h} \approx \mathfrak{D}_y^h(V_u) \equiv [a_{h1} \quad a_{h2} \quad \dots \quad a_{hM}] \begin{bmatrix} V_u(x, y + \Delta_1, z) - V_u(x, y, z) \\ V_u(x, y + \Delta_2, z) - V_u(x, y, z) \\ \vdots \\ V_u(x, y + \Delta_M, z) - V_u(x, y, z) \end{bmatrix}$ $D_z^h(V_u) = \frac{\partial^h V_u}{\partial z^h} \approx \mathfrak{D}_z^h(V_u) \equiv [a_{h1} \quad a_{h2} \quad \dots \quad a_{hM}] \begin{bmatrix} V_u(x, y, z + \Delta_1) - V_u(x, y, z) \\ V_u(x, y, z + \Delta_2) - V_u(x, y, z) \\ \vdots \\ V_u(x, y, z + \Delta_M) - V_u(x, y, z) \end{bmatrix}$ <p style="text-align: center; margin-top: 10px;"><i>u can be x, y, z; h = 1, 2, ..., M</i></p> | (36) |
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Where the parameters are given by

$$\begin{bmatrix} \Delta_1 & \frac{1}{2!} \Delta_1^2 & \dots & \frac{1}{M!} \Delta_1^M \\ \Delta_2 & \frac{1}{2!} \Delta_2^2 & \dots & \frac{1}{M!} \Delta_2^M \\ \vdots & \vdots & \dots & \vdots \\ \Delta_M & \frac{1}{2!} \Delta_M^2 & \dots & \frac{1}{M!} \Delta_M^M \end{bmatrix}^{-1} = \begin{bmatrix} a_{11} & a_{12} & \dots & a_{1M} \\ a_{21} & a_{22} & \dots & a_{2M} \\ \vdots & \vdots & \dots & \vdots \\ a_{M1} & a_{M2} & \dots & a_{MM} \end{bmatrix}$$

The above definitions gave an impression that space sampling $\Delta_1, \Delta_2, \dots, \Delta_M$ are the same for the 3 axis. But it is not necessarily so. Let's change the definitions to allow different samplings.

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| $\begin{bmatrix} \Delta_{u1} & \frac{1}{2!}\Delta_{u1}^2 & \dots & \frac{1}{M!}\Delta_{u1}^M \\ \Delta_{u2} & \frac{1}{2!}\Delta_{u2}^2 & \dots & \frac{1}{M!}\Delta_{u2}^M \\ \vdots & \vdots & \ddots & \vdots \\ \Delta_{uM} & \frac{1}{2!}\Delta_{uM}^2 & \dots & \frac{1}{M!}\Delta_{uM}^M \end{bmatrix}^{-1} = \begin{bmatrix} a_{11} & a_{12} & \dots & a_{1M} \\ a_{21} & a_{22} & \dots & a_{2M} \\ \vdots & \vdots & \dots & \vdots \\ a_{M1} & a_{M2} & \dots & a_{MM} \end{bmatrix}_u = \begin{bmatrix} [a_{11} & a_{12} & \dots & a_{1M}]_u \\ [a_{21} & a_{22} & \dots & a_{2M}]_u \\ \vdots & \vdots & \ddots & \vdots \\ [a_{M1} & a_{M2} & \dots & a_{MM}]_u \end{bmatrix}$ | (37) |
| $\begin{aligned} D_x^h(V_u) &= \frac{\partial^h V_u}{\partial x^h} \approx \mathfrak{D}_x^h(V_u) \equiv [a_{h1} \quad a_{h2} \quad \dots \quad a_{hM}]_x \begin{bmatrix} V_u(x + \Delta_{x1}, y, z) - V_u(x, y, z) \\ V_u(x + \Delta_{x2}, y, z) - V_u(x, y, z) \\ \vdots \\ V_u(x + \Delta_{xM}, y, z) - V_u(x, y, z) \end{bmatrix} \\ D_y^h(V_u) &= \frac{\partial^h V_u}{\partial y^h} \approx \mathfrak{D}_y^h(V_u) \equiv [a_{h1} \quad a_{h2} \quad \dots \quad a_{hM}]_y \begin{bmatrix} V_u(x, y + \Delta_{y1}, z) - V_u(x, y, z) \\ V_u(x, y + \Delta_{y2}, z) - V_u(x, y, z) \\ \vdots \\ V_u(x, y + \Delta_{yM}, z) - V_u(x, y, z) \end{bmatrix} \\ D_z^h(V_u) &= \frac{\partial^h V_u}{\partial z^h} \approx \mathfrak{D}_z^h(V_u) \equiv [a_{h1} \quad a_{h2} \quad \dots \quad a_{hM}]_z \begin{bmatrix} V_u(x, y, z + \Delta_{z1}) - V_u(x, y, z) \\ V_u(x, y, z + \Delta_{z2}) - V_u(x, y, z) \\ \vdots \\ V_u(x, y, z + \Delta_{zM}) - V_u(x, y, z) \end{bmatrix} \end{aligned}$ <p style="text-align: center;">$u \text{ can be } x, y, z; h = 1, 2, \dots, M$</p> | (38) |

The generic FDTD form given by [1] is the same for lossy medium. I simply copy it below.

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| <p><i>Case 1: $H(t_h), q_h = 0 \rightarrow$</i></p> $H(t_h + \Delta_t) \approx H(t_h) + \sum_{k=0}^{k_{max}} \left(\frac{\Delta_t^{2k+1}}{(2k+1)!} \left[\frac{1}{\mu} \frac{(-1)^{k+1}}{(\varepsilon\mu)^k} \bar{\nabla}^{[2k+1]} \times E(t_h) + J_h^{[2k+1]}(t_h) \right] + \frac{\Delta_t^{2(k+1)}}{(2(k+1))!} \left[\frac{(-1)^{k+1}}{(\varepsilon\mu)^{k+1}} \bar{\nabla}^{[2(k+1)]} \times H(t_h) + J_h^{[2(k+1)]}(t_h) \right] \right)$ | (39) |
| <p><i>Case 2: $H(t_h - \Delta_{t1}), q_h = 1, \Delta_t = \Delta_{t1} \rightarrow$</i></p> $H(t_h + \Delta_t) \approx H(t_h - \Delta_t) + \sum_{k=0}^{k_{max}} \left(\frac{2\Delta_t^{2k+1}}{(2k+1)!} \left[\frac{1}{\mu} \frac{(-1)^{k+1}}{(\varepsilon\mu)^k} \bar{\nabla}^{[2k+1]} \times E(t_h) + J_h^{[2k+1]}(t_h) \right] \right)$ | |
| <p><i>Case 3: $H(t_h), H(t_h - \Delta_{tq}), q_h > 0, q = 1, 2, \dots, q_h \rightarrow$</i></p> $\begin{aligned} H(t_h + \Delta_t) &\approx \sum_{q=1}^{q_h} H(t_h - \Delta_{tq}) + (1 - q_h)H(t_h) \\ &+ \sum_{k=0}^{k_{max}} \left(\frac{\Delta_t^{2k+1} + \sum_{q=1}^{q_h} (\Delta_{tq})^{2k+1}}{(2k+1)!} \left[\frac{1}{\mu} \frac{(-1)^{k+1}}{(\varepsilon\mu)^k} \bar{\nabla}^{[2k+1]} \times E(t_h) + J_h^{[2k+1]}(t_h) \right] + \frac{\Delta_t^{2(k+1)} - \sum_{q=1}^{q_h} (\Delta_{tq})^{2(k+1)}}{(2(k+1))!} \left[\frac{(-1)^{k+1}}{(\varepsilon\mu)^{k+1}} \bar{\nabla}^{[2(k+1)]} \times H(t_h) + J_h^{[2(k+1)]}(t_h) \right] \right) \end{aligned}$ | |
| $k_{max} \geq 0$ | |

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| <p><i>Case 1: $E(t_e), q_e = 0 \rightarrow$</i></p> $\begin{aligned} E(t_e + \Delta_t) &= E(t_e) + \sum_{k=0}^{k_{max}} \left(\frac{\Delta_t^{(2k+1)}}{(2k+1)!} \left[\frac{(-1)^k}{\varepsilon(\varepsilon\mu)^k} \bar{\nabla}^{[2k+1]} \times H(t_e) + J_e^{[2k+1]}(t_e) \right] + \frac{\Delta_t^{2(k+1)}}{(2(k+1))!} \left[\frac{(-1)^{k+1}}{(\varepsilon\mu)^k} \bar{\nabla}^{[2(k+1)]} \times E(t_e) + J_e^{[2(k+1)]}(t_e) \right] \right) \end{aligned}$ | (40) |
| <p><i>Case 2: $E(t_e - \Delta_{t1}), q_e = 1, \Delta_t = \Delta_{t1} \rightarrow$</i></p> $E(t_e + \Delta_t) = E(t_e - \Delta_t) + \sum_{k=0}^{k_{max}} \left(\frac{2\Delta_t^{(2k+1)}}{(2k+1)!} \left[\frac{(-1)^k}{\varepsilon(\varepsilon\mu)^k} \bar{\nabla}^{[2k+1]} \times H(t_e) + J_e^{[2k+1]}(t_e) \right] \right)$ | |

| | |
|--|--|
| $E(t_e), E(t_e - \Delta_{tq}), q_e > 0 \rightarrow$ $E(t_e + \Delta_t) = \sum_{q=1}^{q_e} E(t_e - \Delta_{tq}) + (1 - q_e)E(t_e)$ $+ \sum_{k=0}^{k_{max}} \left(\frac{\Delta_t^{(2k+1)} + \sum_{q=1}^{q_e} (\Delta_{tq})^{2k+1}}{(2k+1)!} \left[\frac{(-1)^k}{(\varepsilon\mu)^k} \bar{\nabla}^{[2k+1]} \times H(t_e) + J_e^{[2k+1]}(t_e) \right] \right.$ $\left. + \frac{\Delta_t^{2(k+1)} - \sum_{q=1}^{q_e} (\Delta_{tq})^{2(k+1)}}{(2(k+1))!} \left[\frac{(-1)^{k+1}}{(\varepsilon\mu)^k} \bar{\nabla}^{[2(k+1)]} \times E(t_e) + J_e^{[2(k+1)]}(t_e) \right] \right)$ | |
| $k_{max} \geq 0$ | |

Note that $J_h^{[2k+1]}, J_h^{[2(k+1)]}, J_e^{[2k+1]}, J_e^{[2(k+1)]}$ are defined in (30), (31), (34) and (35). They include effects of lossy medium.

See [1] for curl estimations

$$\bar{\nabla}^{[k]} \times E, \bar{\nabla}^{[k]} \times H$$

Reference

[1] A Generic FDTD Form for Maxwell Equations,
https://www.researchgate.net/publication/344868091_A_Generic_FDTD_Form_for_Maxwell_Equations

Appendix

Time Space Lemma for Lossy Medium. The time space relations described by (8) – (27) can be derived from equations (6) and (7).

Proof. To simplify the notations, define following values.

| | |
|--|------|
| $\alpha_e = -\frac{\sigma}{\varepsilon}$ | (41) |
| $\alpha_h = -\frac{\sigma_m}{\mu}$ | (42) |
| $\beta_e = \frac{1}{\varepsilon}$ | (43) |
| $\beta_h = -\frac{1}{\mu}$ | (44) |

Using the above notations, (6) and (7) become

| | |
|--|------|
| $\frac{\partial E}{\partial t} = \beta_e \nabla \times H + \alpha_e E$ | (45) |
| $\frac{\partial H}{\partial t} = \beta_h \nabla \times E + \alpha_h H$ | (46) |

Because $J(t)$ in (6) does not involve E and H , due to linearity of the equations, we do not need to prove the following terms in (8), (9), (18) and (19) because I already proved them in [1].

$$\frac{1}{\mu} \frac{(-1)^i}{(\varepsilon\mu)^{i-1}} \nabla^{[2i+1]} \times \frac{d^{2(k-i)} J}{dt^{2(k-i)}}$$

$$\frac{1}{\mu} \frac{(-1)^i}{(\varepsilon\mu)^{i-1}} \nabla^{[2i-1]} \times \frac{d^{2(k-i)+1} J}{dt^{2(k-i)+1}}$$

$$\frac{(-1)^{i-1}}{(\varepsilon\mu)^{i-1}} \nabla^{[2(i-1)]} \times \frac{d^{2(k-i)+1} J}{dt^{2(k-i)+1}}$$

$$\frac{(-1)^i}{(\varepsilon\mu)^i} \nabla^{[2i]} \times \frac{d^{2(k-i)} J}{dt^{2(k-i)}}$$

By removing the above terms from (8), (9), (18) and (19), and using the symbols defined in (41) – (44), what we need to prove is the following equations based on (45) and (46).

| | |
|--|------|
| $\frac{\partial^{2k} H}{\partial t^{2k}} = (\beta_e \beta_h)^k \nabla^{2k} \times H + \sum_{i=1}^k q_{2i-1}^{2k} \nabla^{2k-2i+1} \times E + \sum_{i=1}^k q_{2i}^{2k} \nabla^{2k-2i} \times H$ | (47) |
| $\frac{\partial^{2k+1} H}{\partial t^{2k+1}} = \beta_h (\beta_e \beta_h)^k \nabla^{2k+1} \times E + \sum_{i=1}^{k+1} q_{2i-1}^{2k+1} \nabla^{2(k+1)-2i} \times H + \sum_{i=1}^k q_{2i}^{2k+1} \nabla^{2k-2i+1} \times E$ | (48) |
| $q_1^{2k} = \frac{\sigma}{\varepsilon \mu} + \frac{\sigma_m}{\mu^2} = \alpha_e \beta_h + \alpha_h \beta_h$ | (49) |
| $q_k^{2k} = \left(-\frac{\sigma_m}{\mu} \right)^k = \alpha_h^k$ | (50) |
| $q_0^{2k} = \left(-\frac{1}{\varepsilon \mu} \right)^k = (\beta_e \beta_h)^k$ | (51) |
| $q_0^{2k+1} = -\frac{1}{\mu} \left(-\frac{1}{\varepsilon \mu} \right)^k = \beta_h (\beta_e \beta_h)^k$ | (52) |
| $q_{2i-1}^{2k+1} = \frac{1}{\varepsilon} q_{2i-1}^{2k} - \frac{\sigma_m}{\mu} q_{2i-2}^{2k} = \beta_e q_{2i-1}^{2k} + \alpha_h q_{2i-2}^{2k}$ | (53) |
| $q_{2i}^{2k+1} = -\frac{\sigma}{\varepsilon} q_{2i-1}^{2k} - \frac{1}{\mu} q_{2i}^{2k} = \alpha_e q_{2i-1}^{2k} + \beta_h q_{2i}^{2k}$ | (54) |
| $q_{2i-1}^{2(k+1)} = -\frac{1}{\mu} q_{2i-1}^{2k+1} - \frac{\sigma}{\varepsilon} q_{2i-2}^{2k+1} = \beta_h q_{2i-1}^{2k+1} + \alpha_e q_{2i-2}^{2k+1}$ | (55) |
| $q_{2i}^{2(k+1)} = -\frac{\sigma_m}{\mu} q_{2i-1}^{2k+1} + \frac{1}{\varepsilon} q_{2i}^{2k+1} = \alpha_h q_{2i-1}^{2k+1} + \beta_e q_{2i}^{2k+1}$ | (56) |
| $\frac{\partial^{2k} E}{\partial t^{2k}} = (\beta_e \beta_h)^k \nabla^{2k} \times E + \sum_{i=1}^k p_{2i-1}^{2k} \nabla^{2k-2i+1} \times H + \sum_{i=1}^k p_{2i}^{2k} \nabla^{2k-2i} \times E$ | (57) |
| $\frac{\partial^{2k+1} E}{\partial t^{2k+1}} = \beta_e (\beta_e \beta_h)^k \nabla^{2k+1} \times H + \sum_{i=1}^{k+1} p_{2i-1}^{2k+1} \nabla^{2k-2i+2} \times E + \sum_{i=1}^k p_{2i}^{2k+1} \nabla^{2k-2i+1} \times H$ | (58) |
| $p_1^{2k} = -\frac{1}{\varepsilon} \frac{\sigma_m}{\mu} - \frac{\sigma}{\varepsilon^2} = \beta_e \alpha_h + \alpha_e \beta_e$ | (59) |
| $p_k^{2k} = \left(-\frac{\sigma}{\varepsilon} \right)^k = \alpha_e^k$ | (60) |
| $p_0^{2k} = \left(-\frac{1}{\varepsilon \mu} \right)^k = (\beta_e \beta_h)^k$ | (61) |
| $p_0^{2k+1} = \frac{1}{\varepsilon} \left(-\frac{1}{\varepsilon \mu} \right)^k = \beta_e (\beta_e \beta_h)^k$ | (62) |
| $p_{2i-1}^{2k+1} = -\frac{\sigma}{\varepsilon} p_{2i-2}^{2k} - \frac{1}{\mu} p_{2i-1}^{2k} = \alpha_e p_{2i-2}^{2k} + \beta_h p_{2i-1}^{2k}$ | (63) |
| $p_{2i}^{2k+1} = -\frac{\sigma_m}{\mu} p_{2i-1}^{2k} + \frac{1}{\varepsilon} p_{2i}^{2k} = \alpha_h p_{2i-1}^{2k} + \beta_e p_{2i}^{2k}$ | (64) |
| $p_{2i-1}^{2k+2} = \frac{1}{\varepsilon} p_{2i-1}^{2k+1} - \frac{\sigma_m}{\mu} p_{2i-2}^{2k+1} = \beta_e p_{2i-1}^{2k+1} + \alpha_h p_{2i-2}^{2k+1}$ | (65) |
| $p_{2i}^{2k+2} = -\frac{\sigma}{\varepsilon} p_{2i-1}^{2k+1} - \frac{1}{\mu} p_{2i}^{2k+1} = \alpha_e p_{2i-1}^{2k+1} + \beta_h p_{2i}^{2k+1}$ | (66) |
| $k > 0, i = 1, 2, \dots, k$ | |

Note that $p_j^{\{i\}}$ and $q_j^{\{i\}}$ are constants. We do not need to prove them. What we need to prove are 4 equations (47), (48), (57) and (58).

Let

$$k = 1$$

(47) becomes

$$\frac{\partial^2 H}{\partial t^2} = \beta_e \beta_h \nabla^{2k} \times H + q_1^{2k} \nabla^{2k-1} \times E + q_2^{2k} \nabla^{2k-2} \times H$$

By (49) and (50), we have

| | |
|--|------|
| $\frac{\partial^2 H}{\partial t^2} = \beta_e \beta_h \nabla^{(2)} \times H + (\alpha_e \beta_h + \alpha_h \beta_e) \nabla \times E + \alpha_h^2 H$ | (67) |
|--|------|

Taking temporal derivative on (46) and substituting (45) and (46) into it, we have

$$\begin{aligned} \frac{\partial^2 H}{\partial t^2} &= \beta_h \nabla \times (\beta_e \nabla \times H + \alpha_e E) + \alpha_h (\beta_h \nabla \times E + \alpha_h H) = \beta_e \beta_h \nabla^{(2)} \times H + \alpha_e \beta_h \nabla \times E + \alpha_h \beta_h \nabla \times E + \alpha_h^2 H \\ &= \beta_e \beta_h \nabla^{(2)} \times H + (\alpha_e \beta_h + \alpha_h \beta_h) \nabla \times E + \alpha_h^2 H \end{aligned}$$

It is the same as (67). Thus, from (45) and (46), we can get (47).

So, (47) holds for $k = 1$.

For $k = 1$, (48) becomes

| | |
|---|------|
| $\frac{\partial^3 H}{\partial t^3} = \beta_h \beta_e \beta_h \nabla^{(3)} \times E + q_1^{(3)} \nabla^{(2)} \times H + q_3^{(3)} \nabla^{(0)} \times H + q_2^{(3)} \nabla^{(1)} \times E$ | (68) |
|---|------|

Taking temporal derivative on (67) and substituting (45) and (46) into it, we have

$$\begin{aligned} \frac{\partial^3 H}{\partial t^3} &= \beta_e \beta_h \nabla^{(2)} \times (\beta_h \nabla \times E + \alpha_h H) + (\alpha_e \beta_h + \alpha_h \beta_h) \nabla \times (\beta_e \nabla \times H + \alpha_e E) + \alpha_h^2 (\beta_h \nabla \times E + \alpha_h H) \\ &= \beta_h \beta_e \beta_h \nabla^{(3)} \times E + \alpha_h \beta_e \beta_h \nabla^{(2)} \times H + \beta_e (\alpha_e \beta_h + \alpha_h \beta_h) \nabla^{(2)} \times H + \alpha_e (\alpha_e \beta_h + \alpha_h \beta_h) \nabla \times E + \alpha_h^2 \beta_h \nabla \times E + \alpha_h^3 H \end{aligned}$$

| | |
|---|------|
| $\frac{\partial^3 H}{\partial t^3} = \beta_h \beta_e \beta_h \nabla^{(3)} \times E + (\alpha_h \beta_e \beta_h + \beta_e (\alpha_e \beta_h + \alpha_h \beta_h)) \nabla^{(2)} \times H + (\alpha_e (\alpha_e \beta_h + \alpha_h \beta_h) + \alpha_h^2 \beta_h) \nabla \times E + \alpha_h^3 H$ | (69) |
|---|------|

By (53), (49) and (51) we have

$$q_1^{(3)} = \beta_e q_1^{(2)} + \alpha_h q_0^{(2)} = \beta_e (\alpha_e \beta_h + \alpha_h \beta_h) + \alpha_h \beta_e \beta_h$$

By (54), (49) and (50) we have

$$q_2^{(3)} = \alpha_e q_1^{(2)} + \beta_h q_2^{(2)} = \alpha_e (\alpha_e \beta_h + \alpha_h \beta_h) + \beta_h \alpha_h^2$$

Substituting the above results into (69), we have

$$\frac{\partial^3 H}{\partial t^3} = \beta_h \beta_e \beta_h \nabla^{(3)} \times E + q_1^{(3)} \nabla^{(2)} \times H + q_2^{(3)} \nabla^{(1)} \times E + q_3^{(3)} \nabla^{(0)} \times H$$

It is the same as (68). Thus, (48) holds for $k = 1$.

For $k = 1$, (57) becomes

| | |
|---|------|
| $\frac{\partial^2 E}{\partial t^2} = \beta_e \beta_h \nabla^{(2)} \times E + p_1^{(2)} \nabla^{(1)} \times H + p_2^{(2)} E$ | (70) |
|---|------|

Taking temporal derivatives on (45), and substituting (45) and (46) into it, we have

$$\begin{aligned} \frac{\partial^2 E}{\partial t^2} &= \beta_e \nabla \times (\beta_h \nabla \times E + \alpha_h H) + \alpha_e (\beta_e \nabla \times H + \alpha_e E) = \beta_e \beta_h \nabla^{(2)} \times E + \alpha_h \beta_e \nabla \times H + \alpha_e \beta_e \nabla \times H + \alpha_e^2 E \\ &= \beta_e \beta_h \nabla^{(2)} \times E + (\alpha_h \beta_e + \alpha_e \beta_e) \nabla \times H + \alpha_e^2 E \end{aligned}$$

By (59) and (60), we have

$$\frac{\partial^2 E}{\partial t^2} = \beta_e \beta_h \nabla^{(2)} \times E + p_1^{(2)} \nabla \times H + p_2^{(2)} E$$

We arrive at (70). Thus, (57) holds for $k = 1$.

For $k = 1$, (58) becomes

| | |
|---|------|
| $\frac{\partial^3 E}{\partial t^3} = \beta_e \beta_e \beta_h \nabla^{(3)} \times H + p_1^{(3)} \nabla^{(2)} \times E + p_3^{(3)} \nabla^{(0)} \times E + p_2^{(3)} \nabla^{(1)} \times H$ | (71) |
|---|------|

Taking temporal derivative on (70) and substituting (45) and (46) into it, we have

$$\begin{aligned} \frac{\partial^3 E}{\partial t^3} &= \beta_e \beta_h \nabla^{(2)} \times (\beta_e \nabla \times H + \alpha_e E) + p_1^{(2)} \nabla^{(1)} \times (\beta_h \nabla \times E + \alpha_h H) + p_2^{(2)} (\beta_e \nabla \times H + \alpha_e E) \\ &= \beta_e \beta_e \beta_h \nabla^{(3)} \times H + \alpha_e \beta_e \beta_h \nabla^{(2)} \times E + \beta_h p_1^{(2)} \nabla^{(2)} \times E + \alpha_h p_1^{(2)} \nabla^{(1)} \times H + \beta_e p_2^{(2)} \nabla \times H + \alpha_e p_2^{(2)} E \end{aligned}$$

We have

| | |
|--|------|
| $\frac{\partial^3 E}{\partial t^3} = \beta_e \beta_e \beta_h \nabla^{[3]} \times H + (\alpha_e \beta_e \beta_h + \beta_h p_1^{[2]}) \nabla^{[2]} \times E + (\alpha_h p_1^{[2]} + \beta_e p_2^{[2]}) \nabla \times H + \alpha_e p_2^{[2]} E$ | (72) |
|--|------|

By (63) and (61) we have

$$p_1^{[3]} = \alpha_e p_0^{[2]} + \beta_h p_1^{[2]} = \alpha_e \beta_e \beta_h + \beta_h p_1^{[2]}$$

By (64), (49) and (50) we have

$$p_2^{[3]} = \alpha_h p_1^{[2]} + \beta_e p_2^{[2]}$$

Substituting the above results into (72), we have

$$\frac{\partial^3 E}{\partial t^3} = \beta_e \beta_e \beta_h \nabla^{[3]} \times H + p_1^{[3]} \nabla^{[2]} \times E + p_2^{[3]} \nabla \times H + \alpha_e p_2^{[2]} E$$

It is the same as (71). Thus, (58) holds for $k = 1$.

Thus, the lemma holds for $k = 1$.

Suppose for an integer $k, k > 0$, the lemma holds.

For $k + 1$, (47) becomes

| | |
|--|------|
| $\frac{\partial^{2(k+1)} H}{\partial t^{2(k+1)}} = (\beta_e \beta_h)^{k+1} \nabla^{[2(k+1)]} \times H + \sum_{i=1}^{k+1} q_{2i-1}^{[2(k+1)]} \nabla^{[2(k+1)-2i+1]} \times E + \sum_{i=1}^{k+1} q_{2i}^{[2(k+1)]} \nabla^{[2(k+1)-2i]} \times H$ | (73) |
|--|------|

Taking temporal derivatives on (48) and substituting (45) and (46) into it, we have

$$\begin{aligned} \frac{\partial^{2k+2} H}{\partial t^{2k+2}} &= \beta_h (\beta_e \beta_h)^k \nabla^{[2k+1]} \times (\beta_e \nabla \times H + \alpha_e E) + \sum_{i=1}^{k+1} q_{2i-1}^{[2k+1]} \nabla^{[2(k+1)-2i]} \times (\beta_h \nabla \times E + \alpha_h H) + \sum_{i=1}^k q_{2i}^{[2k+1]} \nabla^{[2k-2i+1]} \times (\beta_e \nabla \times H + \alpha_e E) \\ &= (\beta_e \beta_h)^{k+1} \nabla^{[2k+2]} \times H + \alpha_e \beta_h (\beta_e \beta_h)^k \nabla^{[2k+1]} \times E + \sum_{i=1}^{k+1} \beta_h q_{2i-1}^{[2k+1]} \nabla^{[2(k+1)-2i+1]} \times E + \sum_{i=1}^{k+1} \alpha_h q_{2i-1}^{[2k+1]} \nabla^{[2(k+1)-2i]} \times H \\ &\quad + \sum_{i=1}^k \beta_e q_{2i}^{[2k+1]} \nabla^{[2k-2i+2]} \times H + \sum_{i=1}^k \alpha_e q_{2i}^{[2k+1]} \nabla^{[2k-2i+1]} \times E \\ &= (\beta_e \beta_h)^{k+1} \nabla^{[2k+2]} \times H + \alpha_e \beta_h (\beta_e \beta_h)^k \nabla^{[2k+1]} \times E + \sum_{i=1}^{k+1} \beta_h q_{2i-1}^{[2k+1]} \nabla^{[2(k+1)-2i+1]} \times E + \sum_{i=1}^{k+1} \alpha_h q_{2i-1}^{[2k+1]} \nabla^{[2(k+1)-2i]} \times H \\ &\quad + \sum_{i=1}^k \beta_e q_{2i}^{[2k+1]} \nabla^{[2k-2i+2]} \times H + \sum_{i=2}^{k+1} \alpha_e q_{2i-2}^{[2k+1]} \nabla^{[2(k+1)-2i+1]} \times E \end{aligned}$$

By (52), the above becomes

$$\begin{aligned} \frac{\partial^{2k+2} H}{\partial t^{2k+2}} &= (\beta_e \beta_h)^{k+1} \nabla^{[2k+2]} \times H + \sum_{i=1}^{k+1} (\beta_h q_{2i-1}^{[2k+1]} + \alpha_e q_{2i-2}^{[2k+1]}) \nabla^{[2(k+1)-2i+1]} \times E + \alpha_h q_{2k+1}^{[2k+1]} \nabla^{[0]} \times H \\ &\quad + \sum_{i=1}^k (\alpha_h q_{2i-1}^{[2k+1]} + \beta_e q_{2i}^{[2k+1]}) \nabla^{[2(k+1)-2i]} \times H \end{aligned}$$

Substituting (55) and (56) into the above, we have

$$\frac{\partial^{2k+2} H}{\partial t^{2k+2}} = (\beta_e \beta_h)^{k+1} \nabla^{[2k+2]} \times H + \sum_{i=1}^{k+1} q_{2i-1}^{[2(k+1)]} \nabla^{[2(k+1)-2i+1]} \times E + \alpha_h q_{2k+1}^{[2k+1]} \nabla^{[0]} \times H + \sum_{i=1}^k q_{2i}^{[2(k+1)]} \nabla^{[2(k+1)-2i]} \times H$$

Substituting (50) into the above, we have

$$\frac{\partial^{2k+2} H}{\partial t^{2k+2}} = (\beta_e \beta_h)^{k+1} \nabla^{[2k+2]} \times H + \sum_{i=1}^{k+1} q_{2i-1}^{[2(k+1)]} \nabla^{[2(k+1)-2i+1]} \times E + \sum_{i=1}^{k+1} q_{2i}^{[2(k+1)]} \nabla^{[2(k+1)-2i]} \times H$$

It is the same as (73). Thus, (47) holds for the case of $k + 1$

For $k + 1$, (48) becomes

| | |
|--|------|
| $\frac{\partial^{2(k+1)+1}H}{\partial t^{2(k+1)+1}} = \beta_h(\beta_e\beta_h)^{k+1}\nabla^{[2(k+1)+1]} \times E + \sum_{i=1}^{k+2} q_{2i-1}^{\{2(k+1)+1\}} \nabla^{[2(k+2)-2i]} \times H + \sum_{i=1}^{k+1} q_{2i}^{\{2k+3\}} \nabla^{[2k-2i+3]} \times E$ | (74) |
|--|------|

Taking temporal derivatives on (73) and substituting (45) and (46) into it, we have

$$\begin{aligned}
\frac{\partial^{2(k+1)+1}H}{\partial t^{2(k+1)+1}} &= (\beta_e\beta_h)^{k+1}\nabla^{[2(k+1)]} \times (\beta_h\nabla \times E + \alpha_h H) + \sum_{i=1}^{k+1} q_{2i-1}^{\{2(k+1)\}} \nabla^{[2(k+1)-2i+1]} \times (\beta_e\nabla \times H + \alpha_e E) \\
&\quad + \sum_{i=1}^{k+1} q_{2i}^{\{2(k+1)\}} \nabla^{[2(k+1)-2i]} \times (\beta_h\nabla \times E + \alpha_h H) \\
&= \beta_h(\beta_e\beta_h)^{k+1}\nabla^{[2(k+1)+1]} \times E + \alpha_h(\beta_e\beta_h)^{k+1}\nabla^{[2(k+1)]} \times H + \sum_{i=1}^{k+1} \beta_e q_{2i-1}^{\{2(k+1)\}} \nabla^{[2(k+1)-2i+2]} \times H \\
&\quad + \sum_{i=1}^{k+1} \alpha_e q_{2i-1}^{\{2(k+1)\}} \nabla^{[2(k+1)-2i+1]} \times E + \sum_{i=1}^{k+1} \beta_h q_{2i}^{\{2(k+1)\}} \nabla^{[2(k+1)-2i+1]} \times E + \sum_{i=1}^{k+1} \alpha_h q_{2i}^{\{2(k+1)\}} \nabla^{[2(k+1)-2i]} \times H
\end{aligned}$$

By (51), we have

$$\begin{aligned}
\frac{\partial^{2(k+1)+1}H}{\partial t^{2(k+1)+1}} &= \beta_h(\beta_e\beta_h)^{k+1}\nabla^{[2(k+1)+1]} \times E + \sum_{i=1}^{k+1} \beta_e q_{2i-1}^{\{2(k+1)\}} \nabla^{[2(k+2)-2i]} \times H + \sum_{i=1}^{k+1} (\alpha_e q_{2i-1}^{\{2(k+1)\}} + \beta_h q_{2i}^{\{2(k+1)\}}) \nabla^{[2(k+1)-2i+1]} \times E \\
&\quad + \sum_{i=0}^{k+1} \alpha_h q_{2i}^{\{2(k+1)\}} \nabla^{[2(k+1)-2i]} \times H \\
&= \beta_h(\beta_e\beta_h)^{k+1}\nabla^{[2(k+1)+1]} \times E + \sum_{i=1}^{k+1} \beta_e q_{2i-1}^{\{2(k+1)\}} \nabla^{[2(k+2)-2i]} \times H + \sum_{i=1}^{k+1} (\alpha_e q_{2i-1}^{\{2(k+1)\}} + \beta_h q_{2i}^{\{2(k+1)\}}) \nabla^{[2(k+1)-2i+1]} \times E \\
&\quad + \sum_{i=1}^{k+2} \alpha_h q_{2i-2}^{\{2(k+1)\}} \nabla^{[2(k+2)-2i]} \times H \\
\frac{\partial^{2(k+1)+1}H}{\partial t^{2(k+1)+1}} &= \beta_h(\beta_e\beta_h)^{k+1}\nabla^{[2(k+1)+1]} \times E + \sum_{i=1}^{k+1} (\beta_e q_{2i-1}^{\{2(k+1)\}} + \alpha_h q_{2i-2}^{\{2(k+1)\}}) \nabla^{[2(k+2)-2i]} \times H + \sum_{i=1}^{k+1} (\alpha_e q_{2i-1}^{\{2(k+1)\}} + \beta_h q_{2i}^{\{2(k+1)\}}) \nabla^{[2(k+1)-2i+1]} \times E \\
&\quad + \alpha_h q_{2(k+1)}^{\{2(k+1)\}} \nabla^{[0]} \times H
\end{aligned}$$

By (53), we have

$$q_{2i-1}^{\{2(k+1)+1\}} = \beta_e q_{2i-1}^{\{2(k+1)\}} + \alpha_h q_{2i-2}^{\{2(k+1)\}}$$

By (54), we have

$$q_{2i}^{\{2(k+1)+1\}} = \alpha_e q_{2i-1}^{\{2(k+1)\}} + \beta_h q_{2i}^{\{2(k+1)\}}$$

By (50), we have

$$(q_{2i-1}^{\{2(k+1)+1\}})_{i=k+2} = q_{2(k+1)+1}^{\{2(k+1)+1\}} = \alpha_h q_{2(k+1)}^{\{2(k+1)\}}$$

Thus,

$$\frac{\partial^{2(k+1)+1}H}{\partial t^{2(k+1)+1}} = \beta_h(\beta_e\beta_h)^{k+1}\nabla^{[2(k+1)+1]} \times E + \sum_{i=1}^{k+2} q_{2i-1}^{\{2(k+1)+1\}} \nabla^{[2(k+2)-2i]} \times H + \sum_{i=1}^{k+1} q_{2i}^{\{2(k+1)+1\}} \nabla^{[2(k+1)-2i+1]} \times E$$

It is the same as (74). Thus, (48) holds for the case of $k + 1$.

For $k + 1$, (57) becomes

| | |
|---|------|
| $\frac{\partial^{2(k+1)}E}{\partial t^{2(k+1)}} = (\beta_e\beta_h)^{k+1}\nabla^{[2(k+1)]} \times E + \sum_{i=1}^{k+1} p_{2i-1}^{\{2(k+1)\}} \nabla^{[2(k+1)-2i+1]} \times H + \sum_{i=1}^{k+1} p_{2i}^{\{2(k+1)\}} \nabla^{[2(k+1)-2i]} \times E$ | (75) |
|---|------|

Taking temporal derivatives on (58) and substituting (45) and (46) into it, we have

$$\begin{aligned}
\frac{\partial^{2k+2}E}{\partial t^{2k+2}} &= \beta_e(\beta_e\beta_h)^k \nabla^{(2k+1)} \times (\beta_h \nabla \times E + \alpha_h H) + \sum_{i=1}^{k+1} p_{2i-1}^{\{2k+1\}} \nabla^{(2k-2i+2)} \times (\beta_e \nabla \times H + \alpha_e E) + \sum_{i=1}^k p_{2i}^{\{2k+1\}} \nabla^{(2k-2i+1)} \times (\beta_h \nabla \times E + \alpha_h H) \\
&= (\beta_e\beta_h)^{k+1} \nabla^{(2k+2)} \times E + \alpha_h \beta_e (\beta_e\beta_h)^k \nabla^{(2k+1)} \times H + \sum_{i=1}^{k+1} \beta_e p_{2i-1}^{\{2k+1\}} \nabla^{(2k-2i+3)} \times H + \sum_{i=1}^{k+1} \alpha_e p_{2i-1}^{\{2k+1\}} \nabla^{(2k-2i+2)} \times E \\
&\quad + \sum_{i=1}^k \beta_h p_{2i}^{\{2k+1\}} \nabla^{(2k-2i+2)} \times E + \sum_{i=1}^k \alpha_h p_{2i}^{\{2k+1\}} \nabla^{(2k-2i+1)} \times H \\
&= (\beta_e\beta_h)^{k+1} \nabla^{(2k+2)} \times E + \alpha_h \beta_e (\beta_e\beta_h)^k \nabla^{(2k+1)} \times H + \sum_{i=1}^{k+1} \beta_e p_{2i-1}^{\{2k+1\}} \nabla^{(2k-2i+3)} \times H + \sum_{i=1}^{k+1} \alpha_e p_{2i-1}^{\{2k+1\}} \nabla^{(2k-2i+2)} \times E \\
&\quad + \sum_{i=1}^k \beta_h p_{2i}^{\{2k+1\}} \nabla^{(2k-2i+2)} \times E + \sum_{i=2}^{k+1} \alpha_h p_{2i-2}^{\{2k+1\}} \nabla^{(2k-2i+3)} \times H
\end{aligned}$$

By (62), the above becomes

$$\frac{\partial^{2k+2}E}{\partial t^{2k+2}} = (\beta_e\beta_h)^{k+1} \nabla^{(2k+2)} \times E + \sum_{i=1}^{k+1} (\beta_e p_{2i-1}^{\{2k+1\}} + \alpha_h p_{2i-2}^{\{2k+1\}}) \nabla^{(2k-2i+3)} \times H + \sum_{i=1}^{k+1} \alpha_e p_{2i-1}^{\{2k+1\}} \nabla^{(2k-2i+2)} \times E + \sum_{i=1}^k \beta_h p_{2i}^{\{2k+1\}} \nabla^{(2k-2i+2)} \times E$$

Substituting (65) and (66) into the above, we have

$$\frac{\partial^{2k+2}E}{\partial t^{2k+2}} = (\beta_e\beta_h)^{k+1} \nabla^{(2k+2)} \times E + \sum_{i=1}^{k+1} p_{2i-1}^{\{2k+2\}} \nabla^{(2k-2i+3)} \times H + \alpha_e p_{2k+1}^{\{2k+1\}} + \sum_{i=1}^k p_{2i}^{\{2k+2\}} \nabla^{(2k-2i+2)} \times E$$

Substituting (60) into the above, we have

$$\frac{\partial^{2k+2}E}{\partial t^{2k+2}} = (\beta_e\beta_h)^{k+1} \nabla^{(2k+2)} \times E + \sum_{i=1}^{k+1} p_{2i-1}^{\{2k+2\}} \nabla^{(2k-2i+3)} \times H + \sum_{i=1}^{k+1} p_{2i}^{\{2k+2\}} \nabla^{(2k-2i+2)} \times E$$

It is the same as (75). Thus, (57) holds for the case of $k + 1$

For $k + 1$, (58) becomes

| | |
|---|------|
| $ \frac{\partial^{2(k+1)+1}E}{\partial t^{2(k+1)+1}} = \beta_e(\beta_e\beta_h)^{k+1} \nabla^{(2(k+1)+1)} \times H + \sum_{i=1}^{k+2} p_{2i-1}^{\{2(k+1)+1\}} \nabla^{(2(k+1)-2i+2)} \times E + \sum_{i=1}^{k+1} p_{2i}^{\{2(k+1)+1\}} \nabla^{(2(k+1)-2i+1)} \times H $ | (76) |
|---|------|

Taking temporal derivatives on (75) and substituting (45) and (46) into it, we have

$$\begin{aligned}
\frac{\partial^{2(k+1)+1}E}{\partial t^{2(k+1)+1}} &= (\beta_e\beta_h)^{k+1} \nabla^{(2(k+1))} \times (\beta_e \nabla \times H + \alpha_e E) + \sum_{i=1}^{k+1} p_{2i-1}^{\{2(k+1)\}} \nabla^{(2(k+1)-2i+1)} \times (\beta_h \nabla \times E + \alpha_h H) \\
&\quad + \sum_{i=1}^{k+1} p_{2i}^{\{2(k+1)\}} \nabla^{(2(k+1)-2i)} \times (\beta_e \nabla \times H + \alpha_e E) \\
&= \beta_e(\beta_e\beta_h)^{k+1} \nabla^{(2(k+1)+1)} \times H + \alpha_e(\beta_e\beta_h)^{k+1} \nabla^{(2(k+1))} \times E + \sum_{i=1}^{k+1} \beta_h p_{2i-1}^{\{2(k+1)\}} \nabla^{(2(k+1)-2i+2)} \times E \\
&\quad + \sum_{i=1}^{k+1} \alpha_h p_{2i-1}^{\{2(k+1)\}} \nabla^{(2(k+1)-2i+1)} \times H + \sum_{i=1}^{k+1} \beta_e p_{2i}^{\{2(k+1)\}} \nabla^{(2(k+1)-2i+1)} \times H + \sum_{i=1}^{k+1} \alpha_e p_{2i}^{\{2(k+1)\}} \nabla^{(2(k+1)-2i)} \times E
\end{aligned}$$

By (61), we have

$$\begin{aligned}
\frac{\partial^{2(k+1)+1}E}{\partial t^{2(k+1)+1}} &= \beta_e(\beta_e\beta_h)^{k+1} \nabla^{(2(k+1)+1)} \times H + \sum_{i=1}^{k+1} (\alpha_h p_{2i-1}^{\{2(k+1)\}} + \beta_e p_{2i}^{\{2(k+1)\}}) \nabla^{(2(k+1)-2i+1)} \times H + \sum_{i=1}^{k+1} \beta_h p_{2i-1}^{\{2(k+1)\}} \nabla^{(2(k+1)-2i+2)} \times E \\
&\quad + \sum_{i=0}^{k+1} \alpha_e p_{2i}^{\{2(k+1)\}} \nabla^{(2(k+1)-2i)} \times E \\
&= \beta_e(\beta_e\beta_h)^{k+1} \nabla^{(2(k+1)+1)} \times H + \sum_{i=1}^{k+1} (\alpha_h p_{2i-1}^{\{2(k+1)\}} + \beta_e p_{2i}^{\{2(k+1)\}}) \nabla^{(2(k+1)-2i+1)} \times H + \sum_{i=1}^{k+1} \beta_h p_{2i-1}^{\{2(k+1)\}} \nabla^{(2(k+1)-2i+2)} \times E \\
&\quad + \sum_{i=1}^{k+2} \alpha_e p_{2i-2}^{\{2(k+1)\}} \nabla^{(2(k+2)-2i)} \times E
\end{aligned}$$

$$\begin{aligned} \frac{\partial^{2(k+1)+1} E}{\partial t^{2(k+1)+1}} &= \beta_e (\beta_e \beta_h)^{k+1} \nabla^{2(k+1)+1} \times H + \sum_{i=1}^{k+1} (\alpha_h p_{2i-1}^{\{2(k+1)\}} + \beta_e p_{2i}^{\{2(k+1)\}}) \nabla^{2(k+1)-2i+1} \times H \\ &\quad + \sum_{i=1}^{k+1} (\beta_h p_{2i-1}^{\{2(k+1)\}} + \alpha_e p_{2i-2}^{\{2(k+1)\}}) \nabla^{2(k+1)-2i+2} \times E + \alpha_e p_{2(k+1)}^{\{2(k+1)\}} E \end{aligned}$$

By (63), we have

$$p_{2i-1}^{\{2(k+1)+1\}} = \alpha_e p_{2i-2}^{\{2(k+1)\}} + \beta_h p_{2i-1}^{\{2(k+1)\}}$$

By (64), we have

$$p_{2i}^{\{2(k+1)+1\}} = \alpha_h p_{2i-1}^{\{2(k+1)\}} + \beta_e p_{2i}^{\{2(k+1)\}}$$

By (60), we have

$$(p_{2i-1}^{\{2(k+1)+1\}})_{i=k+2} = p_{2(k+1)+1}^{\{2(k+1)+1\}} = \alpha_e p_{2(k+1)}^{\{2(k+1)\}}$$

Thus,

$$\frac{\partial^{2(k+1)+1} E}{\partial t^{2(k+1)+1}} = \beta_e (\beta_e \beta_h)^{k+1} \nabla^{2(k+1)+1} \times H + \sum_{i=1}^{k+1} p_{2i}^{\{2(k+1)+1\}} \nabla^{2(k+1)-2i+1} \times H + \sum_{i=1}^{k+2} p_{2i-1}^{\{2(k+1)+1\}} \nabla^{2(k+1)-2i+2} \times E$$

It is the same as (76). Thus, (58) holds for the case of $k + 1$.

Thus, the lemma holds for the case of $k + 1$.

QED