EPFL

PROJECT CSE I

Notes

Fabio Matti

supervised by Prof. Fabio Nobile Dr. Davide Pradovera

1 FINITE ELEMENT METHOD

1.1 THE GENERAL APPROACH

Summarizes Chapter 1 in Quarteroni: Introduction to Finite Elements Method Usually, the problems may be expressed in a simple equation

$$\begin{cases} Lu = f & \text{in } \Omega \\ u = u_D & \text{on } \partial\Omega \end{cases}$$
 (1.1)

where L denotes a linear differential operator (e.g. $-\Delta$ in the Poisson equation), u the solution to be found, and f is a source term independent of u. Some boundary condition u_D is imposed on the solution u.

However, equation (1.1) usually does not allow all physically significant solutions (particularly non-differentiable ones). Therefore, we convert the problem to a weak form. This is achieved by multiplying (1.1) with a test function $v \in V$, and integrating over the whole domain Ω :

$$\int_{\Omega} (L\mathfrak{u})\nu = \int_{\Omega} f\nu, \ \forall \nu \in V$$
 (1.2)

Usually, integration by parts allows us to "transfer" the derivatives from the Lu term to the test function ν , such that the order (with respect to the derivatives taken) is more "balanced" between the two terms. As a trade-off, a boundary term appears and needs to be eliminated to facilitate the finite element solution. This term can often be eliminated by restricting ourselves to test functions from a subspace $V' \subset V$. The weak problem then reads

$$\int_{\Omega} (L_{u}u)(L_{v}v) = \int_{\Omega} fv, \ \forall v \in V'$$
(1.3)

with a linear differential operator L_u acts on the solution u, and a linear differential operator L_v , appearing due to the integration by parts, acts on the test function v. For simplicity, we refer to the left-hand side as the bilinear form

$$a(u,v) = \int_{\Omega} (L_u u)(L_v v) \tag{1.4}$$

and the right-hand side as the linear form

$$F(v) = \int_{\Omega} fv \tag{1.5}$$

To solve (1.3), we prefer to look for approximate solutions \mathfrak{u}_h in a finite dimensional space V_h with $\dim(V_h)=N_h$ (what role does V_h' , the space wherein ν lies to satisfy the boundary conditions, play? as far as I can tell V_h' is the subspace of V_h , in which all functions vanish at the boundary where \mathfrak{u} is known). Choosing a basis $\{\phi_i\}_{i\leqslant N_h}$ then allows us to represent the approximate solution as

$$u_{h} = \sum_{j \leq N_{h}} u_{j} \varphi_{j} \tag{1.6}$$

for some coefficients u_i that need to be determined. We thus see, that (1.3) turns into a linear system, since we only need to test the equality for the basis elements ϕ_i of V_h :

$$\sum_{i=1}^{N_h} u_i a(\phi_i, \phi_i) = F(\phi_i), i \in \{1, ..., N_h\}$$
(1.7)

If we write $A_{ij} = \mathfrak{a}(\phi_j, \phi_i)$ and $\mathbf{F} = (F(\phi_1), \dots, F(\phi_{N_h}))^T$, we have reduced the problem to finding $\mathbf{u} = (u_1, \dots, u_{N_h})^T$, such that

$$A\mathbf{u} = \mathbf{F} \tag{1.8}$$

and have identified an approximate solution to (1.1) as $u \approx u_h = \sum_{j \leqslant N_h} u_j \phi_j$. Choosing the space V_h is fundamental to have an accurate method that gives a good approximation u_h of u. Furthermore, the choice of basis $\{\phi_i\}_{i \leqslant N_h}$ influences how $\mathbb A$ ends up looking. Of particular interest are bases for which $\mathfrak a(\phi_j,\phi_i)$ vanishes for almost all i and j, thus yielding a sparse matrix $\mathbb A$. The choice of basis also controls the conditioning of $\mathbb A$ (need to find an example to illustrate this).

1.2 THE POISSON EQUATION

Taken from FEniCS manual (too lazy for bibtex...)

We aim to solve an equation of the form

$$-\Delta \mathbf{u}(\mathbf{x}) = \mathbf{f}(\mathbf{x}) \tag{1.9}$$

on a domain $\mathbf{x} \in \Omega$, with a solution $\mathbf{u}(\mathbf{x})$ that satisfies a certain boundary condition $\mathbf{u}(\mathbf{x}) = \mathbf{u}_{\mathbf{d}}(\mathbf{x})$ for all $\mathbf{x} \in \partial \Omega$ that lie on the border of Ω .

To do this, we first convert this equation to its weak form by multiplying both sides with a arbitrary test function $v(\mathbf{x})$, which vanishes on the border (i.e. $v(\text{mathbf}\mathbf{x}) = 0$, $\forall \mathbf{x} \in \partial \Omega$), and by then integrating over all of Ω :

$$-\int_{\Omega} \Delta u(\mathbf{x}) \nu(\mathbf{x}) d\mathbf{x} = \int_{\Omega} f(\mathbf{x}) \nu(\mathbf{x}) d\mathbf{x}$$
 (1.10)

We may now rearrange the gradient product rule $\nabla(ab) = (\nabla a)b + a(\nabla b)$ and Gauss' theorem (as long as v(x) is differentiable in a neighborhood of Ω) combined with the fact that v(x) vanishes on $\partial\Omega$ to convert the right-hand side to

$$-\int_{\Omega} \Delta u(\mathbf{x}) \nu(\mathbf{x}) d\mathbf{x} = -\int_{\Omega} \nabla (\nabla u(\mathbf{x}) \nu(\mathbf{x})) d\mathbf{x} + \int_{\Omega} \nabla u(\mathbf{x}) \nabla \nu(\mathbf{x}) d\mathbf{x}$$

$$= -\int_{\partial \Omega} \nabla u(\mathbf{x}) \nu(\mathbf{x}) d\mathbf{\omega} + \int_{\Omega} \nabla u(\mathbf{x}) \nabla \nu(\mathbf{x}) d\mathbf{x}$$

$$= \int_{\Omega} \nabla u(\mathbf{x}) \nabla \nu(\mathbf{x}) d\mathbf{x}$$
(1.11)

Consequently, the weak formulation of the problem is to find u(x), such that for arbitrary v(x), we have

$$\int_{\Omega} \nabla \mathbf{u}(\mathbf{x}) \nabla \nu(\mathbf{x}) d\mathbf{x} = \int_{\Omega} f(\mathbf{x}) \nu(\mathbf{x}) d\mathbf{x}$$
 (1.12)

To simplify and generalize the notation, we may use the linear form $L:V\to\mathbb{R}$ as

$$L(v) = \int_{\Omega} f(\mathbf{x})v(\mathbf{x})d\mathbf{x}$$
 (1.13)

and also the bilinear form $\alpha:V\times V\to \mathbb{R}$

$$a(\mathbf{u}, \mathbf{v}) = \int_{\Omega} \nabla \mathbf{u}(\mathbf{x}) \nabla \mathbf{v}(\mathbf{x}) d\mathbf{x}$$
 (1.14)

1.3 EXAMPLE: ONE DIMENSIONAL POISSON EQUATION

Initial idea taken from Wikipedia article about FEM.

To illustrate the choice of basis functions, we will now consider the simple one dimensional case $\Omega = [\mathfrak{a}, \mathfrak{b}]$, such that the weak formulation of the problem turns into

$$\int_{a}^{b} u'(x)v'(x)dx = \int_{a}^{b} f(x)v(x)dx$$
 (1.15)

We now subdivide the domain [a,b] into M subintervals, each of length h = (b-a)/M, with nodes at $x_k = a+hk, k \in \{0,1,\ldots,M\}$. We proceed to choose as the basis functions the class of the piecewise linear Lagrange interpolating polynomials on $[x_k, x_{k+1}], k \in \{0,1,\ldots,M\}$, defined as

$$\nu_k(x) = \frac{x - x_{k-1}}{x_k - x_{k-1}} \mathbf{1}_{\{x \in [x_{k-1}, x_k]\}} + \frac{x_{k+1} - x}{x_{k+1} - x_k} \mathbf{1}_{\{x \in [x_k, x_{k+1}]\}}$$
(1.16)

If we now interpolate f(x) and u(x) as piecewise linear Lagrange polynomaials, we get the representation

$$f(x) \approx \sum_{i=1}^{M} f(x_{i-1}) \frac{x - x_i}{x_{i-1} - x_i} + f(x_i) \frac{x - x_{i-1}}{x_i - x_{i-1}}$$

$$= \sum_{i=1}^{M-1} f(x_i) \nu_i(x)$$
(1.17)

and analogously

$$u(x) = \sum_{i=1}^{M-1} u(x_i) v_i(x)$$
 (1.18)

We now restricted ourselves to the discrete variational formulation of the problem

$$\sum_{i=1}^{M-1} u(x_i) \int_a^b v_i'(x) v_j'(x) dx = \sum_{i=1}^{M-1} f(x_i) \int_a^b v_i(x) v_j(x) dx$$
 (1.19)

which needs to be satisfied for all $j \in \{0, 1, ..., M\}$.

This equation can be rewritten in terms of two matrices \boldsymbol{K} and \boldsymbol{L} which we define as

$$K_{ij} = \int_a^b \nu_i(x)\nu_j(x)dx \tag{1.20}$$

$$L_{ij} = \int_{a}^{b} \nu'_{i}(x)\nu'_{j}(x)dx \tag{1.21}$$

such that we get

$$\sum_{i=1}^{M-1} u(x_i) L_{ij} = \sum_{i=1}^{M-1} f(x_i) K_{ij}$$
 (1.22)

Notice, that we only need the entries K_{ij} and L_{ij} with $i \in \{1, 2, ..., M-1\}$, since we already know the boundary conditions of u(x) at $x = x_0$ and $x = x_M$.

We realize, that the L_2 inner product of $\nu_i(x)$ with $\nu_j(x)$ (and consequently also the one of $\nu_i'(x)$ with $\nu_j'(x)$) is zero for all |i-j|>1, hence, we distinguish two different cases.

1. i = j: Here, the inner product turns out to be

$$\int_{a}^{b} \nu_{i}(x)\nu_{i}(x)dx = \int_{a}^{b} \left(\frac{x - x_{i-1}}{x_{i} - x_{i-1}}\right)^{2} \mathbf{1}_{\{x \in [x_{i-1}, x_{i}]\}} + \left(\frac{x_{i+1} - x}{x_{i+1} - x_{i}}\right)^{2} \mathbf{1}_{\{x \in [x_{i}, x_{i+1}]\}} dx$$

$$= 2 \int_{x_{i-1}}^{x_{i}} \left(\frac{x - x_{i-1}}{x_{i} - x_{i-1}}\right)^{2} dx$$

$$= \frac{2}{h^{2}} \int_{x_{i-1} - x_{i-1}}^{x_{i-1}} u^{2} du$$

$$= \frac{2}{h^{2}} \frac{1}{3} h^{3}$$

$$= \frac{2h}{3}$$
(1.23)

and for the derivatives it is

$$\int_{a}^{b} \nu_{i}'(x)\nu_{i}'(x)dx = \int_{a}^{b} \left(\frac{1}{x_{i} - x_{i-1}}\right)^{2} \mathbf{1}_{\{x \in [x_{i-1}, x_{i}]\}} + \left(\frac{-1}{x_{i+1} - x_{i}}\right)^{2} \mathbf{1}_{\{x \in [x_{i}, x_{i+1}]\}} dx$$

$$= 2 \int_{x_{i-1}}^{x_{i}} \left(\frac{1}{x_{i} - x_{i-1}}\right)^{2} dx$$

$$= \frac{2}{h^{2}} \int_{0}^{h} 1 du$$

$$= \frac{2}{h} \tag{1.24}$$

2. |i - j| = 1: Here, we can limit ourselves to the case where j = i + 1, since the other case is fully symmetric. We calculate

$$\begin{split} \int_{a}^{b} \nu_{i}(x) \nu_{i+1}(x) dx &= \int_{a}^{b} \frac{x_{i+1} - x}{x_{i+1} - x_{i}} \frac{x - x_{i}}{x_{i+1} - x_{i}} \mathbf{1}_{\{x \in [x_{i}, x_{i+1}]\}} dx \\ &= \int_{x_{i}}^{x_{i+1}} \frac{x_{i+1} - x}{x_{i+1} - x_{i}} \frac{x - x_{i}}{x_{i+1} - x_{i}} dx \\ &= \frac{1}{h^{2}} \int_{x_{i} - x_{i}}^{x_{i+1} - x_{i}} (x_{i+1} - x_{i} - u) u du \\ &= \frac{1}{h^{2}} \int_{0}^{h} (h - u) u du \\ &= \frac{1}{h^{2}} (\frac{h^{3}}{2} - \frac{h^{3}}{3}) \\ &= \frac{h}{6} \end{split} \tag{1.25}$$

and for the derivative it is

$$\int_{a}^{b} \nu_{i}'(x)\nu_{i+1}'(x)dx = \int_{a}^{b} \frac{-1}{x_{i+1} - x_{i}} \frac{1}{x_{i+1} - x_{i}} \mathbf{1}_{\{x \in [x_{i}, x_{i+1}]\}} dx$$

$$= -\frac{1}{h^{2}} \int_{x_{i}}^{x_{i+1}} 1 dx$$

$$= -\frac{1}{h} \tag{1.26}$$

Now, using the previously defined matrices K_{ij} and L_{ij} , we get the matrix equation

$$Lu = Kf (1.27)$$

with

$$u = (u_0, u(x_1), \dots, u_M)^T$$
 (1.28)

$$f = (f(x_0), f(x_1), \dots, f(x_M))^T$$
 (1.29)

$$\mathbf{L} = \begin{pmatrix} 1 \\ \frac{2}{h} & -\frac{1}{h} \\ -\frac{1}{h} & \frac{2}{h} & -\frac{1}{h} \\ & -\frac{1}{h} & \frac{2}{h} & \ddots \\ & & -\frac{1}{h} & \ddots & -\frac{1}{h} \\ & & & \ddots & \frac{2}{h} \\ & & & & 1 \end{pmatrix}$$
 (1.30)

$$\mathbf{K} = \begin{pmatrix} \frac{u_0}{f(x_0)} & & & & \\ \frac{2h}{3} & \frac{h}{6} & & & \\ \frac{h}{6} & \frac{2h}{3} & \frac{h}{6} & & & \\ & \frac{h}{6} & \frac{2h}{3} & \ddots & & \\ & & \frac{h}{6} & \ddots & \frac{h}{6} & & \\ & & & \ddots & \frac{2h}{3} & \\ & & & \frac{u_M}{f(x_M)} \end{pmatrix}$$
 (1.31)

Here, we have adjusted the first rows in $\bf L$ and $\bf K$, such that the boundary conditions are necessarily satisfied. To obtain the finite element solution, we simply solve this linear system.

2 MAXWELL'S EQUATIONS

Let $\mathbf{E} = (E_1, E_2, E_3)^T$ denote the electric field, $\mathbf{B} = (B_1, B_2, B_3)^T$ the magnetic field strength, and $\mathbf{j} = (j_1, j_2, j_3)^T$ the electric current density. We suppose Maxwell's equations hold:

$$\nabla \cdot (\epsilon \mathbf{E}) = \rho \tag{2.1}$$

$$\nabla \cdot \mathbf{B} = 0 \tag{2.2}$$

$$\nabla \times \mathbf{E} = -\partial_t \mathbf{B} \tag{2.3}$$

$$\nabla \times (\mu^{-1}\mathbf{B}) = \partial_{\mathbf{t}}(\mathbf{\epsilon}\mathbf{E}) + \mathbf{j} \tag{2.4}$$

2.1 VECTOR POTENTIAL FORMULATION

We can therefore use (2.2) to write $\mathbf{B} = \nabla \times \mathbf{A}$ for some vector potential \mathbf{A} . Furthermore, we can identify from (2.3) that $\mathbf{E} = -\nabla \phi - \partial_t \mathbf{A}$ can be written for some scalar potential ϕ .

The physical quantities **E** and **B** remain unchanged if we transform $\mathbf{A} \to \mathbf{A}' = \mathbf{A} + \nabla \psi$ and $\phi \to \phi' = \phi - \partial_t \psi$ (gauge transformations), as can be explicitly verified by plugging these transformed potentials into the definitions of **E** and **B**. Choosing as the gauge field as

$$\psi = \int_0^t \phi dt' \tag{2.5}$$

we see that $\phi' = \phi - \partial_t \int_0^t \varphi dt' = \phi - \varphi = 0$. Hence, if we now express the electric field \mathbf{E} in terms of these transformed potentials, we realize that $\mathbf{E} = -\nabla \phi' - \partial_t \mathbf{A}' = -\partial_t \mathbf{A}'$ because we have transformed ϕ exactly in such a way, which makes ϕ' vanish (not symbolically, but due to its actual value being zero). As for the magnetic field \mathbf{B} , we have $\mathbf{B} = \nabla \times \mathbf{A}'$.

Plugging these identities into (2.4), and for simplicity replacing the symbol A' with A again, we get

$$\nabla \times (\mu^{-1}\nabla \times \mathbf{A}) = -\epsilon \partial_{\mathbf{t}}^{2} \mathbf{A} + \mathbf{j}$$
 (2.6)

We may want to introduce a harmonic time dependence of A and j with frequencies ω , such that $A(x,t) = A(x) \exp(i\omega t)$ and $j(x,t) = j(x) \exp(i\omega t)$. Plugging this into (2.6) yields us

$$\nabla \times (\mu^{-1}\nabla \times \mathbf{A}) - \epsilon \omega^2 \mathbf{A} = \mathbf{i}$$
 (2.7)

We reduce this equation to its weak formulation, by multiplying it with a vectorvalued function $\mathbf{v} \in \mathsf{H}_{\text{curl}}(\Omega)$, where we denoted

$$\mathsf{H}_{curl}(\Omega) = \{ \mathfrak{u} : \Omega \to \mathbb{C}, \text{ such that } \mathfrak{u} \in \mathsf{L}^2(\mathbb{C})^3, \nabla \times \mathfrak{u} \in \mathsf{L}^2(\mathbb{C})^3 \} \tag{2.8}$$

and by integrating over all of Ω :

$$\int_{\Omega} (\nabla \times (\mu^{-1} \nabla \times \mathbf{A})) \cdot \mathbf{v} - \varepsilon \omega^{2} \int_{\Omega} \mathbf{A} \cdot \mathbf{v} = \int_{\Omega} \mathbf{j} \cdot \mathbf{v}$$
 (2.9)

To further simplify this expression, we will derive an identity for the scalar product of a vector-valued function \mathbf{v} with the curl of a vector-valued function \mathbf{u} . For this, we use the completely antisymmetric tensor ε_{ijk} (frequently referred to as the Levi-Civita tensor), to rewrite the k-th component of the curl as

$$(\nabla \times \mathbf{u})_{k} = \sum_{i} \sum_{j} \varepsilon_{ijk} \partial_{i} u_{j}$$
 (2.10)

where ϑ_i denotes the partial derivative with respect to the i-th coordinate direction. Rewriting the scalar product as a sum and identifying $\mathbf{u} = \mu^{-1} \nabla \times \mathbf{A}$, we apply the product rule to get

$$(\nabla \times \mathbf{u}) \cdot \mathbf{v} = \sum_{k} (\nabla \times \mathbf{u})_{k} \nu_{k}$$

$$= \sum_{k} (\sum_{i} \sum_{j} \varepsilon_{ijk} \partial_{i} u_{j}) \nu_{k}$$

$$= \sum_{k} \sum_{i} \sum_{j} \partial_{i} (\varepsilon_{ijk} u_{j} \nu_{k}) - \sum_{k} \sum_{i} \sum_{j} u_{j} (\varepsilon_{ijk} \partial_{i} \nu_{k})$$

$$= \sum_{k} \sum_{i} \sum_{j} \partial_{i} (\varepsilon_{jki} u_{j} \nu_{k}) - \sum_{k} \sum_{i} \sum_{j} u_{j} ((-\varepsilon_{ikj}) \partial_{i} \nu_{k})$$

$$= \sum_{i} \partial_{i} (\mathbf{u} \times \mathbf{v})_{i} + \sum_{j} u_{j} (\nabla \times \mathbf{v})_{j}$$

$$= \nabla \cdot (\mathbf{u} \times \mathbf{v}) + \mathbf{u} \cdot (\nabla \times \mathbf{v})$$
(2.11)

Consequently, we may rewrite the double curl term as

$$\int_{\Omega} (\nabla \times (\boldsymbol{\mu}^{-1} \nabla \times \mathbf{A})) \cdot \mathbf{v} = \int_{\Omega} \nabla \cdot ((\boldsymbol{\mu}^{-1} \nabla \times \mathbf{A}) \times \mathbf{v}) + \int_{\Omega} (\boldsymbol{\mu}^{-1} \nabla \times \mathbf{A}) \cdot (\nabla \times \mathbf{v})$$

$$= \int_{\partial \Omega} ((\boldsymbol{\mu}^{-1} \nabla \times \mathbf{A}) \times \mathbf{v}) \cdot \mathbf{n} + \int_{\Omega} (\boldsymbol{\mu}^{-1} \nabla \times \mathbf{A}) \cdot (\nabla \times \mathbf{v})$$
(2.12)

Again denoting $\mathbf{u} = \mu^{-1} \nabla \times \mathbf{A}$, we can rearrange

$$(\mathbf{u} \times \mathbf{v}) \cdot \mathbf{n} = \sum_{k} \left(\sum_{i} \sum_{j} \varepsilon_{ijk} u_{i} v_{j} \right) n_{k}$$

$$= \sum_{j} \left(\sum_{i} \sum_{k} (-\varepsilon_{ikj}) u_{i} n_{k} \right) v_{j}$$

$$= -(\mathbf{u} \times \mathbf{n}) \cdot \mathbf{v}$$
(2.13)

and therefore have

$$\int_{\partial\Omega} ((\mu^{-1}\nabla \times \mathbf{A}) \times \mathbf{v}) \cdot \mathbf{n} = -\int_{\partial\Omega} ((\mu^{-1}\nabla \times \mathbf{A}) \times \mathbf{n}) \cdot \mathbf{v}$$
 (2.14)

We can finally identify the weak form of the problem as

$$\int_{\Omega} (\mu^{-1} \nabla \times \mathbf{A}) \cdot (\nabla \times \mathbf{v}) - \varepsilon \omega^{2} \int_{\Omega} \mathbf{A} \cdot \mathbf{v} = \int_{\Omega} \mathbf{j} \cdot \mathbf{v} + \underbrace{\int_{\partial \Omega} ((\mu^{-1} \nabla \times \mathbf{A}) \times \mathbf{n}) \cdot \mathbf{v}}_{\text{boundary integral term}}$$
(2.15)

where \mathbf{n} denotes the normal vector to $\partial\Omega$. Notice how we placed the boundary integral term on the right hand side, since along the border $\partial\Omega$ we usually either know $\nabla\times\mathbf{A}=\mathbf{B}=\mathbf{B}_D$ (or even only $\mathbf{B}\times\mathbf{n}$) as the Neumann boundary condition or $-\mathrm{i}\omega\mathbf{A}=\mathbf{E}_D$ as the Dirichlet boundary condition.

2.2 ELECTRIC FIELD FORMULATION

Multiplying both sides of (2.3) with μ^{-1} and taking the curl allows us to substitute (2.4) in, such that we get

$$\nabla \times (\mu^{-1}\nabla \times \mathbf{E}) = -\partial_{t}(\nabla \times (\mu^{-1}\mathbf{B}))$$

$$= -\partial_{t}(\partial_{t}(\epsilon \mathbf{E}) + \mathbf{j})$$

$$= -\partial_{t}^{2}(\epsilon \mathbf{E}) + \partial_{t}\mathbf{j}$$
(2.16)

Introducing a harmonic time dependence of **E** and **j** with frequencies ω , such that $\mathbf{E}(\mathbf{x},t) = \mathbf{E}(\mathbf{x}) \exp(i\omega t)$ and $\mathbf{j}(\mathbf{x},t) = \mathbf{j}(\mathbf{x}) \exp(i\omega t)$, we obtain

$$\nabla \times (\mu^{-1}\nabla \times \mathbf{E}) - \omega^2 \epsilon \mathbf{E} = i\omega \mathbf{j} \tag{2.17}$$

The i on the right-hand side is giving me (and most likely FEniCS too) a major headache, hence why I will try my luck with finding a formulation involving **B** in the next section.

2.3 MAGNETIC FIELD FORMULATION

Multiply both sides of (2.4) with ϵ^{-1} and take the curl to obtain, with the help of (2.3), the expression

$$\nabla \times (\boldsymbol{\epsilon}^{-1} \nabla \times (\boldsymbol{\mu}^{-1} \mathbf{B})) = \nabla \times (\partial_{\mathbf{t}} \mathbf{E} + \boldsymbol{\epsilon}^{-1} \mathbf{j})$$

$$= \partial_{\mathbf{t}} (\nabla \times \mathbf{E}) + \nabla \times (\boldsymbol{\epsilon}^{-1} \mathbf{j})$$

$$= -\partial_{\mathbf{t}}^{2} \mathbf{B} + \nabla \times (\boldsymbol{\epsilon}^{-1} \mathbf{j})$$
(2.18)

Introducing a harmonic time dependence of **B** and **j** with frequencies ω , such that $\mathbf{B}(\mathbf{x},t) = \mathbf{B}(\mathbf{x}) \exp(\mathrm{i}\omega t)$ and $\mathbf{j}(\mathbf{x},t) = \mathbf{j}(\mathbf{x}) \exp(\mathrm{i}\omega t)$, we obtain

$$\nabla \times (\boldsymbol{\epsilon}^{-1} \nabla \times (\boldsymbol{\mu}^{-1} \mathbf{B})) - \omega^2 \mathbf{B} = \nabla \times (\boldsymbol{\epsilon}^{-1} \mathbf{j})$$
 (2.19)

Converting this equation to its weak form by multiplying both sides with a vector valued function $\mathbf{v} \in H_{curl}(\Omega)$ and integrating over all of Ω yields

$$\int_{\Omega} (\nabla \times (\boldsymbol{\epsilon}^{-1} \nabla \times (\boldsymbol{\mu}^{-1} \mathbf{B}))) \cdot \mathbf{v} - \omega^{2} \int_{\Omega} \mathbf{B} \cdot \mathbf{v} = \int_{\Omega} (\nabla \times (\boldsymbol{\epsilon}^{-1} \mathbf{j})) \cdot \mathbf{v}$$
 (2.20)

Using the above derived identity

$$(\nabla \times \mathbf{u}) \cdot \mathbf{v} = \nabla \cdot (\mathbf{u} \times \mathbf{v}) + \mathbf{u} \cdot (\nabla \times \mathbf{v}) \tag{2.21}$$

we may write using Gauss' theorem

$$\int_{\Omega} (\nabla \times (\boldsymbol{\epsilon}^{-1} \nabla \times (\boldsymbol{\mu}^{-1} \mathbf{B}))) \cdot \mathbf{v} = \int_{\Omega} \nabla \cdot ((\boldsymbol{\epsilon}^{-1} \nabla \times (\boldsymbol{\mu}^{-1} \mathbf{B})) \times \mathbf{v})
+ \int_{\Omega} (\boldsymbol{\epsilon}^{-1} \nabla \times (\boldsymbol{\mu}^{-1} \mathbf{B})) \cdot (\nabla \times \mathbf{v})
= \int_{\partial \Omega} ((\boldsymbol{\epsilon}^{-1} \nabla \times (\boldsymbol{\mu}^{-1} \mathbf{B})) \times \mathbf{v}) \cdot \mathbf{n}
+ \int_{\Omega} (\boldsymbol{\epsilon}^{-1} \nabla \times (\boldsymbol{\mu}^{-1} \mathbf{B})) \cdot (\nabla \times \mathbf{v})$$
(2.22)

and

$$\int_{\Omega} (\nabla \times (\boldsymbol{\epsilon}^{-1} \mathbf{j})) \cdot \mathbf{v} = \int_{\Omega} \nabla \cdot ((\boldsymbol{\epsilon}^{-1} \mathbf{j}) \times \mathbf{v}) + \int_{\Omega} (\boldsymbol{\epsilon}^{-1} \mathbf{j}) \cdot (\nabla \times \mathbf{v})$$

$$= \int_{\partial \Omega} ((\boldsymbol{\epsilon}^{-1} \mathbf{j}) \times \mathbf{v}) \cdot \mathbf{n} + \int_{\Omega} (\boldsymbol{\epsilon}^{-1} \mathbf{j}) \cdot (\nabla \times \mathbf{v}) \tag{2.23}$$

Since $(\mathbf{u} \times \mathbf{v}) \cdot \mathbf{n} = \mathbf{u} \cdot (\mathbf{v} \times \mathbf{n})$ (as was shown above), the boundary integrals vanish if we have

$$\mathbf{v} \times \mathbf{n} = 0$$
, on $\partial \Omega$ (2.24)

In that case, we end up with the following (simplified) weak form

$$\int_{\Omega} (\epsilon^{-1} \nabla \times (\mu^{-1} \mathbf{B})) \cdot (\nabla \times \mathbf{v}) - \omega^{2} \int_{\Omega} \mathbf{B} \cdot \mathbf{v} = \int_{\Omega} (\epsilon^{-1} \mathbf{j}) \cdot (\nabla \times \mathbf{v})$$
 (2.25)

3 WAVEGUIDES

In Section 2 we have derived the weak form of the time-harmonic Maxwell equation for the vector potential **A**. Let us now apply it to a small collection of illustrative examples.

3.1 TWO-DIMENSIONAL PERFECTLY CONDUCTING WAVEGUIDE

Consider a two-dimensional rectangular box of length 1 and width *w* enclosing a vacuum (depicted in Figure 3.1).

Defining $\mathbf{g} = (\mu^{-1}\nabla \times \mathbf{A}) \times \mathbf{n} = \mu^{-1}\mathbf{B} \times \mathbf{n}$ on the boundary $\partial\Omega$ and setting $\mathbf{j} = 0$, we can convert (2.15) into

$$\int_{\Omega} (\mu^{-1} \nabla \times \mathbf{A}) \cdot (\nabla \times \mathbf{v}) - \epsilon \omega^{2} \int_{\Omega} \mathbf{A} \cdot \mathbf{v} = \int_{\partial \Omega} \mathbf{g} \cdot \mathbf{v}$$
 (3.1)

If we only consider $\mathbf{A} = (0, 0, A_z)^T$ and $\mathbf{v} = (0, 0, v_z)^T$, the two curls can be rewritten as the dot product of two gradients, since

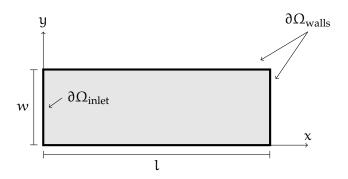


FIGURE 3.1 – Waveguide

$$\nabla \times \mathbf{A} = (\partial_{11} A_{21} - \partial_{11} A_{21} 0) \tag{3.2}$$

and similarly for $\nabla \times \mathbf{v}$, such that

$$(\nabla \times \mathbf{A}) \cdot (\nabla \times \mathbf{v}) = (\nabla A_z) \cdot (\nabla v_z) \tag{3.3}$$

We thus end up with the following simplified weak form of the problem

$$\int_{\Omega} (\mu^{-1} \nabla A_z) \cdot (\nabla \nu_z) - \epsilon \omega^2 \int_{\Omega} A_z \nu_z = \int_{\partial \Omega} g_z \nu_z \tag{3.4}$$

3.1.1 CONSTANT FIELD (OLD AND FLAWED VERSION)

Suppose we observe an electromagnetic wave at frequency ω and with the magnetic field of strength B_0 aligned with the y-direction incident on the waveguide at x = 0. Symbolically, we thus have $\mathbf{B}(t) = (0, B_0, 0)^T \exp(i\omega t)$ at x = 0 for $y \in [0, w]$.

From this, we can calculate the function g_z on the "inlet" boundary to be (knowing that we have already taken account of the harmonic time-dependence of **B** in deriving (3.4))

$$\mathbf{g}_{inlet} = \mu^{-1} \mathbf{B} \times \mathbf{n} = \mu^{-1} B_0 (\mathbf{e}_y \times \mathbf{e}_x) = -\mu^{-1} B_0 \mathbf{e}_z \tag{3.5}$$

Referring to Section 3.2, we know that for perfectly conducting walls the magnetic field **B** in our case (with walls on top and bottom) must satisfy

$$\mathbf{n} \cdot \mathbf{B} = 0 \implies \mathbf{B}_{\mathbf{u}} = 0 \tag{3.6}$$

This, in turn, means that different orientation of **n** for bottom wall!

$$\mathbf{g}_{\text{walls}} = \mu^{-1} \mathbf{B} \times \mathbf{n} = \mu^{-1} B_{x} (\mathbf{e}_{x} \times \mathbf{e}_{y}) = \mu^{-1} B_{x} \mathbf{e}_{z}$$
 (3.7)

Therefore, in general, we have (assuming all other walls to be perfect conductors)

$$g_z = \begin{cases} -\mu^{-1}B_0, & \text{at the inlet} \\ 0 & \text{at the walls} \end{cases}$$
 (3.8)

Ok, this is not entirely right, because this implicitly assumes that $B_{\chi}=0$ at the walls (which would be correct for purely transversal waves in the waveguide, but not in general). Will somehow have to find a way to correct this later.

Alternatively, the problem can be equivalently solved using Dirichlet instead of Neumann boundary conditions (mental note: the function \mathbf{g} encodes a Neumann boundary condition, since it contains $\nabla \times \mathbf{A}$, hence partial derivatives of \mathbf{A}). Here, we no longer have a right-hand side term in (3.4), because for Dirichlet boundary conditions we require the test functions \mathbf{v} to vanish wherever we already know the exact value of \mathbf{A} (i.e. on the boundary $\partial\Omega$).

Because we only consider time-harmonic electric fields $\mathbf{A} = \mathbf{A}(\mathbf{x}) \exp(i\omega t)$, and the relation $\mathbf{E} = -\partial_t \mathbf{A} = -i\omega \mathbf{A}$ holds, we should be able to impose boundary conditions on \mathbf{A} based on an unput field \mathbf{E} . Again making use of the two-dimensionality of the problem, we allow an input field $\mathbf{E}(t) = (0,0,E_0)^T \sin(\omega t)$ (because I currently do not feel too comfortable dealing with complex numbers in FEniCS), and have to therefore impose a boundary condition $A_z = -E_0/\omega$ at x = 0 for $y \in [0,w]$.

3.1.2 CONSTANT FIELD (NEW VERSION)

We consider two types of boundaries. An inlet $\partial\Omega_{inlet}$ at x=0 (left boundary) and perfectly conducting walls $\partial\Omega_{walls}$ at all other boundaries.

Suppose we observe an electromagnetic wave at frequency ω and with the magnetic field of strength B_0 aligned with the y-direction incident on the waveguide at x = 0. Symbolically, we thus have $\mathbf{B}(t) = (0, B_0, 0)^T \exp(i\omega t)$ at $\partial\Omega_{inlet}$.

From this, we can calculate the function g_z on the inlet boundary $\partial\Omega_{\text{inlet}}$ to be (knowing that we have already taken account of the harmonic time-dependence of **B** in deriving (3.4))

$$g_z = (\mu^{-1} \mathbf{B} \times \mathbf{n})_z = \mu^{-1} B_0 (\mathbf{e}_y \times (-\mathbf{e}_x))_z = \mu^{-1} B_0$$
, on $\partial \Omega_{inlet}$ (3.9)

For the other boundaries $\partial\Omega_{\text{walls}}$, we preferably use the boundary conditions on **A** derived in Section 3.2. Particularly the one following from looking at **E**, i.e.

$$\mathbf{n} \times \mathbf{A} = 0 \tag{3.10}$$

is useful, since it tells us that $\mathbf{A} = (0, 0, A_z)^\mathsf{T} = 0 \implies A_z = 0$ on $\partial \Omega_{\text{walls}}$ (because \mathbf{n} points either in the x- or y-direction, so the curl of \mathbf{n} with \mathbf{A} will always explicitly contain A_z in one of its components that are required to vanish).

TABLE 3.1 – Boundary conditions for a waveguide with a field $\mathbf{B}(t) = (0, B_y, 0)^T \exp(i\omega t)$ incident on an inlet $\partial \Omega_{inlet}$ and perfectly conducting walls $\partial \Omega_{walls}$ otherwise.

Туре	$\partial\Omega_{ ext{inlet}}$	$\partial\Omega_{ m walls}$
Dirichlet	$A_z = -\frac{1}{i\omega} E_z$	$A_z = 0$
Neumann	$g_z = \mu^{-1} B_y$	$g_z = \pm \mu^{-1} B_x$ (- $\mu^{-1} B_y$ for outlet)

Only the combination of Neumann boundary conditions for $\partial\Omega_{inlet}$ and Dirichlet boundary conditions for $\partial\Omega_{walls}$ seem to be practical for now, since we do not have to deal with complex numbers, and do not have to know the B_x component at the walls (since setting it to zero is only really viable for **B**-fields that exclusively oscillate in the y-direction).

(Remark: The Neumann boundary condition for $\partial\Omega$ may be compactly summarized as $g_z = \mu^{-1}(-B_y, B_x, 0)^T \cdot \mathbf{n} = (\mathbf{e}_z \times \mu^{-1}\mathbf{B}) \cdot \mathbf{n}$.)

3.2 BOUNDARY CONDITIONS

Monk2003, Page 8

At an interface $\partial\Omega$, separating the waveguide Ω from its environment, the electric field **E** and the magnetic field **B** satisfy the following boundary conditions:

$$\mathbf{n} \times (\mathbf{E} - \mathbf{E}_{\text{ext}}) = 0$$
, on $\partial \Omega$ (3.11)

$$\mathbf{n} \cdot (\mathbf{B} - \mathbf{B}_{\text{ext}}) = 0$$
, on $\partial \Omega$ (3.12)

https://farside.ph.utexas.edu/teaching/jk1/Electromagnetism/node112.html Inside perfect conductors, the electric fields vanish. Therefore, also the curl of the electric field vanishes, and for time-harmonic problems it follows that also the magnetic field is zero.

Consequently, supposing the waveguide's walls are perfectly conducting, we end up with the simplified boundary conditions

$$\mathbf{n} \times \mathbf{E} = 0$$
, on $\partial \Omega$ (3.13)

$$\mathbf{n} \cdot \mathbf{B} = 0$$
, on $\partial \Omega$ (3.14)

Expressing the fields **E** and **B** in terms of the vector potential **A** (using the time-harmonic relations $\mathbf{E} = -i\omega \mathbf{A}$ and $\mathbf{B} = \nabla \times \mathbf{A}$), we have

$$\mathbf{n} \times \mathbf{A} = 0, \text{ on } \partial\Omega \tag{3.15}$$

$$\mathbf{n} \cdot (\nabla \times \mathbf{A}) = 0$$
, on $\partial \Omega$ (3.16)

3.3 EIGENVALUE PROBLEM

We want to find the resonant modes of a waveguide. For the unforced case, we have only sinusoidal oscillations in the x- and y-direction. Therefore, the axial frequencies must be integer multiples of π/w or π/l respectively, yielding the superimposed frequency modes

$$\omega_{nm} = \sqrt{\left(\frac{n}{w}\right)^2 + \left(\frac{m}{l}\right)^2} \tag{3.17}$$

Also, we could numerically obtain these eigenfrequencies using the generalized eigenvalue problem

$$\int_{\Omega} (\mu^{-1} \nabla \times \boldsymbol{\varphi}) \cdot (\nabla \times \mathbf{v}) = \lambda \int_{\Omega} \boldsymbol{\varphi} \cdot \mathbf{v}$$
 (3.18)

for all $\mathbf{v} \in V$, which then yields $\lambda = \sqrt{\omega}$. With the finite element discretization of the above integrals, we obtain a generalized eigenvalue problem of the form

$$\mathbb{K}\mathbf{u} = \lambda \mathbb{M}\mathbf{u} \tag{3.19}$$

There is a small pitfall when using scipy's sparse hermitian eigenvalue solver: When trying to find the smallest magnitude eigenvalue (which is zero, because similarly to what was seen in Section 1.3, the stiffness matrix \mathbb{L} has row sums identically equal to 0, such that a constant solution would always yield zero eigenvalues. This is also obvious from the explicit problem, since constant functions let the left-hand side vanish, and for non-zero \mathbf{u} , the eigenvalue must essentially be zero.) the method does not seem to converge (why is that so?). However, when switching to the shift-invert mode, this problem no longer presists.

For the forced problem, the inlet acts as an oscillation amplitude. The x-direction modes must therefore lie between two integer multiples of π/l , for a resonant mode. The general rule is

$$\omega_{nm} = \sqrt{\left(\frac{n}{w}\right)^2 + \left(\frac{m+1/2}{l}\right)^2} \tag{3.20}$$

3.4 EIGENVALUES OF THE FORCED SYSTEM

In the presence of a boundary term $L = \int_{\partial \Omega} gv$, the eigenvalue problem becomes

$$\mathbb{K}\mathbf{u} - \omega^2 \mathbb{M}\mathbf{u} = \mathbf{L} \tag{3.21}$$

Suppose we know a complete set of eigenpairs $\{\mathbf{u}_j, \lambda_j\}_{j \in \mathbb{N}}$ that solve the system with $\mathbf{L} = 0$. We may then expand any \mathbf{u} in this eigenbasis to $\mathbf{u} = \sum_j \alpha_j \mathbf{u}_j$. Consequently, we may rewrite (3.21) as

$$L = \sum_{j} \alpha_{j} (\mathbb{K}\mathbf{u}_{j} - \omega^{2} \mathbb{M}\mathbf{u}_{j})$$

$$= \sum_{j} \alpha_{j} (\lambda_{j} \mathbb{M}\mathbf{u}_{j} - \omega^{2} \mathbb{M}\mathbf{u}_{j})$$

$$= \sum_{j} \alpha_{j} (\lambda_{j} - \omega^{2}) \mathbb{M}\mathbf{u}_{j}$$
(3.22)

Taking the scalar product with \boldsymbol{u}_{i} , we conclude that

$$\langle \mathbf{u}_{i}, \mathbf{L} \rangle = \sum_{j} \alpha_{j} (\lambda_{j} - \omega^{2}) \langle \mathbf{u}_{i}, \mathbb{M} \mathbf{u}_{j} \rangle$$

$$= \alpha_{i} (\lambda_{i} - \omega^{2})$$
(3.23)

where we used the fact that there exist u_i , that are \mathbb{M} -orthonormal. Consequently, we may write

$$\mathbf{u} = \sum_{j} \alpha_{j} \mathbf{u}_{j} \text{ with } \alpha_{j} = \frac{\langle \mathbf{u}_{j}, \mathbf{L} \rangle}{\lambda_{j} - \omega^{2}}$$
 (3.24)

What we recognize is that for frequencies ω^2 close to one of the eigenvalues λ_j , the solution \mathbf{u} will "explode" in magnitude, provided \mathbf{u}_j is not orthogonal to \mathbf{L} . If, however, $\langle \mathbf{u}_j, \mathbf{L} \rangle = 0$, we may observe that there is no peak to be found at $\omega^2 = \lambda_j$ in the L2-norm frequency sweep $\|\mathbf{u}(\omega)\|_2$.

3.5 THREE-DIMENSIONAL PERFECTLY CONDUCTING WAVEG-UIDE

We again start from

$$\int_{\Omega} (\mu^{-1} \nabla \times \mathbf{A}) \cdot (\nabla \times \mathbf{v}) - \omega^{2} \int_{\Omega} \epsilon \mathbf{A} \cdot \mathbf{v} = \int_{\partial \Omega} \mathbf{g} \cdot \mathbf{v}$$
 (3.25)

where we defined $\mathbf{g} = (\mu^{-1}\nabla \times \mathbf{A}) \times \mathbf{n} = \mu^{-1}\mathbf{B} \times \mathbf{n}$ on the boundary $\partial\Omega$.

Yet again, for perfectly (electrically) conducting walls we have (see boundary conditions from Section 3.2)

$$\mathbf{n} \times \mathbf{A} = 0$$
, on $\partial \Omega$ (3.26)

We can split **A** into its normal and tangential component $\mathbf{A} = A_n \mathbf{n} + A_t \mathbf{t}$ with $\mathbf{n} \perp \mathbf{t}$. (3.26) then reads $A_t = 0$, meaning all tangential components of the vector potential **A** with respect to the boundary $\partial\Omega$ must vanish. (Problem: Only two degrees of freedom are restricted in this way, when implementing the Dirichlet boundary condition. Need to find an expression or condition on A_n as well...)

As for the inlet, if $\mathbf{n}|_{\text{inlet}} = \mathbf{e}_z$, then we have

$$\mathbf{g} = \mu^{-1} \mathbf{B} \times \mathbf{e}_z = \mu^{-1} (\mathbf{B}_y, 0, -\mathbf{B}_x)^{\mathsf{T}}$$
 (3.27)

4 WEAK DERIVATIVE

Taken from Quarteroni: Introduction to Finite Elements Method Let $\Omega \subset \mathbb{R}^d$ open. The support of $f: \Omega \to \mathbb{R}$ is defined as

$$supp(f) = \overline{\{x \in \Omega \mid f(x) \neq 0\}}$$
(4.1)

f has compact support, if there exists a compact subset $K \subset \Omega$, such that supp(f) $\subset K$, and define

$$\mathcal{D}(\Omega) = \{ f \in C^{\infty}(\Omega) \mid f \text{ has compact support} \}$$
 (4.2)

(If I remember correctly, extending this notion to $f \in C^1(\Omega)$ should yield an almost identical treatment, unless we also include higher order (weak) partial derivatives). Let $T: \mathcal{D} \to \mathbb{R}$, $\phi \mapsto \langle T, \phi \rangle = T(\phi)$ be a linear map. We say that T is continuous, if

$$\lim_{n\to\infty} \langle \mathsf{T}, \varphi_n \rangle = \langle \mathsf{T}, \varphi \rangle \tag{4.3}$$

with $\{\phi_k\}_{k\in\mathbb{N}}\subset\mathcal{D}(\Omega)$ converging to ϕ . Such (linear and continuous) maps are called distribution on $\mathcal{D}(\Omega)$, and they form the space of distributions $\mathcal{D}'(\Omega)$.

The (weak) partial coordinate-derivatives of T (namely $\vartheta_i T$, $i \in \{1, ..., d\}$) are characterized by distributions that satisfy

$$\langle \partial_{i} \mathsf{T}, \varphi \rangle = -\langle \mathsf{T}, \partial_{i} \varphi \rangle \tag{4.4}$$

for all $\phi \in \mathcal{D}(\Omega)$.

Interesting for us is mainly the following case: Given a function $f \in L^2(\Omega)$, we define a distribution $T_f \in \mathcal{D}'(\Omega)$ to be

$$\langle \mathsf{T}_{\mathsf{f}}, \varphi \rangle = \int_{\Omega} \mathsf{f}(\mathsf{x}) \varphi(\mathsf{x}) \mathsf{d}\mathsf{x}$$
 (4.5)

for all $\varphi \in \mathcal{D}(\Omega)$.

This allows us to define a weak derivative to functions that are (in the classical sense) not differentiable (i.e. not in $C^1(\Omega)$). Consider for example the absolute value function $|\cdot| \in L^2(K)$ where $K \subset \mathbb{R}$ is compact. Since

$$\int_{K} (\partial_{x}|x|) \varphi(x) dx = -\int_{K} |x| \varphi'(x) dx$$

$$= -\int_{K \cap \mathbb{R}_{+}} x \varphi'(x) dx - \int_{K \cap \mathbb{R}_{-}} (-x) \varphi'(x) dx$$

$$= \int_{K \cap \mathbb{R}_{+}} \varphi(x) dx + \int_{K \cap \mathbb{R}_{-}} (-1) \varphi(x) dx$$

$$= \int_{K} sign(x) \varphi(x) dx \qquad (4.6)$$

we may conclude that the weak derivative of the absolute value function is therefore the signum function. Notice, how the derivative of the absolute value function is only not well-defined at $\mathbf{x}=0$, i.e. on a set of zero measure. This nuisance is circumvented when talking about the weak derivative, since the measure zero sets have zero integral.

5 RANDOM

5.1 MODIFIED POTENTIAL

Consider, for instance, solving the following equation:

$$\nabla \times (\nabla \times \mathbf{A}) - \mathbf{A} = \mathbf{j} \tag{5.1}$$

Even if we only care about the quantity $\mathbf{B} = \nabla \times \mathbf{A}$, and therefore would not even "realize" if \mathbf{A} was modified to $\mathbf{A}' = \mathbf{A} + \mathbf{c}$ for a constant vector \mathbf{c} , this modification significantly changes the solution to the equation, because

$$\nabla \times (\nabla \times \mathbf{A}') - \mathbf{A}' = \mathbf{j} \tag{5.2}$$

turns, when plugging in the above-mentioned expression for A', into

$$\nabla \times (\nabla \times \mathbf{A}) - \mathbf{A} = \mathbf{j} + \mathbf{c} \tag{5.3}$$

yielding a possibly entirely different solution A than initially wanted.

Therefore, we cannot adjust **A** in such a way that it vanishes on the boundary of a radial symmetric domain, because we would implicitly change the physical outcome of the solution.

5.2 KERNEL OF CURL OPERATOR

Supposedly, the kernel of the curl operator $\nabla \times$ is precisely ∇F in simply connected regions, meaning $\nabla \times f = 0$ iff $f = \nabla F$ for some twice differentiable F. Vague parallel to complex analysis: On simply connected domains any holomorphic function f may be written as f = F' for a holomorphic antiderivative F.

5.3 COMPLEX SYSTEMS

We want to be able to solve Ax = b for a complex-valued system. Since

$$wz = (\Re(w) + i\Im(w))(\Re(z) + i\Im(z)) = \Re(w)\Re(z) - \Im(w)\Im(z) + i(\Re(w)\Im(z) + Im(w)\Re(z))$$
(5.4)

and both $\mathfrak R$ and $\mathfrak I$ are linear, we can split the system into its real and imaginary components:

$$\Re(\mathbb{A}\mathbf{x}) = \Re(\mathbb{A})\Re(\mathbf{x}) - \Im(\mathbb{A})\Im(\mathbf{x}) = \Re(\mathbf{b}) \tag{5.5}$$

$$\Im(\mathbb{A}\mathbf{x}) = \Re(\mathbb{A})\Im(\mathbf{x}) + \Im(\mathbb{A})\Re(\mathbf{x}) = \Im(\mathbf{b}) \tag{5.6}$$

This is easily rewritten as a purely real system twice the size of the old one

$$\begin{pmatrix} \mathfrak{R}(\mathbb{A}) & -\mathfrak{I}(\mathbb{A}) \\ \mathfrak{I}(\mathbb{A}) & \mathfrak{R}(\mathbb{A}) \end{pmatrix} \begin{pmatrix} \mathfrak{R}(\mathbf{x}) \\ \mathfrak{I}(\mathbf{x}) \end{pmatrix} = \begin{pmatrix} \mathfrak{R}(\mathbf{b}) \\ \mathfrak{I}(\mathbf{b}) \end{pmatrix}$$
(5.7)

This now also allows us to enforce complex boundary conditions on x, which we can do by appropriately conditioning on the real or imaginary part of it.

5.4 MIRRORING

If a waveguide composition is symmetric along one axis, then we could mirror it and apply Neumann boundary conditions to the one side which would have been in the center.

6 IDEAS

What might be really interesting is to instead look at the problem in space-time using the Maxwell tensor

$$\mathbb{F} = \begin{bmatrix} 0 & -E_1/c & -E_2/c & -E_3/c \\ E_1/c & 0 & B_3 & -B_2 \\ E_2/c & -B_3 & 0 & B_1 \\ E_3/c & B_2 & -B_1 & 0 \end{bmatrix}$$
(6.1)

In the covariant formulation of the Maxwell theory, the inhomogeneous Maxwell equations reduce to a single equation

$$\partial_{\alpha} F^{\alpha b} = -J^b \tag{6.2}$$

with the four current density $J=(\mu c\rho,\mu j)$. The weak formulation of the problem could then be stated as (using Einstein's sum convention, i.e. summing over repeated indices)

$$\int_{\Omega \times \mathbb{R}} \mathsf{F}^{ab} \, \mathfrak{d}_a \nu_b = \int_{\Omega \times \mathbb{R}} \mathsf{J}^b \nu_b \tag{6.3}$$

where boundary conditions are yet to be determined. If we somehow would manage to find a suitable function space for the four-dimensional \mathbf{v} , it might be possible to find both \mathbf{E} and \mathbf{B} from a finite element method.