Given the electromagnetic field E(x, y, 0) defined in the plane z = 0, the field E(x, y, z) in the plane z can be calculated using the Fresnel diffraction integral:

$$E(x,y,z) = \frac{e^{ikz}}{i\lambda z} \iint_{-\infty}^{+\infty} E(x',y',0) e^{i\frac{k}{2z}\left((x-x')^2 + (y-y')^2\right)} dx'dy'$$
(1)

$$E(x, y, z) = E(x, y, 0) * h(x, y, z) , (2)$$

where

$$h(x,y,z) = \frac{e^{ikz}}{i\lambda z} e^{i\frac{k}{2z}(x^2 + y^2)}$$
(3)

$$(f * g)(x) = \int f(x) g(x - x') dx'$$

$$(4)$$

Since  $\mathcal{F}{f * g} = \mathcal{F}{f} \cdot \mathcal{F}{g}$ 

$$\check{E}(f_x, f_y, z) = \check{E}(f_x, f_y, 0) H(f_x, f_y, z)$$
(5)

$$H(f_x, f_y, z) = \mathcal{F}\{h(x, y, z)\}\tag{6}$$

$$= \frac{e^{ikz}}{i\lambda z} \mathcal{F}\left\{e^{i\frac{k}{2z}x^2}\right\} \mathcal{F}\left\{e^{i\frac{k}{2z}y^2}\right\}$$
 (7)

$$\mathcal{F}\left\{e^{i\alpha t^{2}}\right\} = \sqrt{\frac{\pi}{\alpha}} e^{i\frac{\pi}{4}} e^{-i\frac{(2\pi f)^{2}}{4\alpha}}$$
(8)

$$H(f_x, f_y, z) = \frac{e^{ikz}}{i\lambda z} \sqrt{\frac{2\pi z}{k}} e^{i\frac{\pi}{4}} e^{-i\frac{4\pi^2 f_x^2 2z}{4k}} \sqrt{\frac{2\pi z}{k}} e^{i\frac{\pi}{4}} e^{-i\frac{4\pi^2 f_y^2 2z}{4k}}$$
(9)

$$= \frac{e^{ikz}}{i\lambda z} \frac{2\pi z}{k} e^{-i\pi\lambda z f_x^2} e^{-i\pi\lambda z f_y^2} = e^{ikz} e^{-i\pi\lambda z (f_x^2 + f_y^2)}$$
(10)

$$H(f_x, f_y, z) = e^{ikz} e^{-i\pi\lambda z (f_x^2 + f_y^2)}$$

$$\tag{11}$$

$$\check{E}(f_x, f_y, z) = e^{ikz} e^{-i\pi\lambda z (f_x^2 + f_y^2)} \check{E}(f_x, f_y, 0)$$
(12)

Propagate from the SLM plane  $E_{SLM}(x,y)$  to the lense:

$$E_{\text{Lense}}^{-}(x,y) = \frac{e^{ikf}}{i\lambda f} e^{i\frac{k}{2f}(x^2+y^2)} \iint_{-\infty}^{+\infty} E_{\text{SLM}}(x',y') e^{i\frac{k}{2f}(x'^2+y'^2)} e^{-i\frac{2\pi}{\lambda f}(xx'+yy')} dx'dy'$$
(13)

$$E_{\text{Lens}}^{+}(x,y) = E_{\text{Lens}}^{-}(x,y)e^{-i\frac{k}{2f}(x^2+y^2)}$$
(14)

Propagate from  $E_{\text{Lense}}^+(x,y)$  to the focal plane:

$$E_{\text{Focus}}(x,y) = \frac{e^{ikf}}{i\lambda f} e^{i\frac{k}{2f}(x^2 + y^2)} \iint_{-\infty}^{+\infty} E_{\text{Lens}}^+(x',y') e^{i\frac{k}{2f}(x'^2 + y'^2)} e^{-i\frac{2\pi}{\lambda f}(xx' + yy')} dx'dy'$$
(15)

...:

$$E_{\text{Focus}}(x,y) = \frac{e^{ikf}}{i\lambda f} e^{i\frac{k}{2f}(x^2+y^2)} \iint_{-\infty}^{+\infty} E_{\text{Lens}}^-(x',y') e^{-i\frac{2\pi}{\lambda f}(xx'+yy')} dx'dy'$$
(16)

$$= \frac{e^{ikf}}{i\lambda f} e^{i\frac{k}{2f}(x^2+y^2)} 4\pi^2 \check{E}_{Lens}^-(f_x, f_y)$$
 (17)

$$\check{E}_{Lens}^{-}(f_x, f_y) = e^{ikf} e^{-i\pi\lambda f(f_x^2 + f_y^2)} 4\pi^2 \check{E}_{SLM}^{-}(f_x, f_y)$$
(18)

 $f_x = x/(\lambda f), f_y = y/(\lambda f)$ 

$$E_{\text{Focus}}(x,y) = \frac{e^{2ikf}}{i\lambda f} 4\pi^2 \, \check{E}_{\text{SLM}}(f_x, f_y) \tag{19}$$