



Simulation and implementation of a Conformal Finite Difference Time Domain method

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English Abstract

Some differential equations in the literature present arduous work to find the associated solution, even in some cases, the solution to said systems turn out to be impossible to find through analytical methods. In this situation, numerical methods plays an important role since they allow us to solve the system of interest through discrete operations with a low numerical error involved.

Among the numerous existing techniques to solve electromagnetism problems, the Finite Difference in Time Domain method (FDTD) stands out, however, when we consider complicated geometries, it is necessary to refine the method in search of better efficiency, that is where we can introduce the Conformal Finite Difference in Time Domain method (CFDTD), which can be studied as the modification of the FDTD by introducing a Perfect Electric Conductor (PEC) volume into the geometry to consider.

In this work, a simulation and implementation of the CFDTD method is made in both one and two dimensions, in the last one, considering a line or an area of PEC that interrupts the spatial mesh worked. The codes worked out were prepared with test-oriented development in the python language, these can be found in the associated GitHub repository presented in annexes.

Resumen en Español

Algunas ecuaciones diferenciales en la literatura presentan un trabajo arduo para encontrar la solución asociada, incluso en algunos casos, la solución a dicho sistema resulta ser imposible de encontrar a través de métodos analíticos. Ante esta situación los métodos numéricos juegan un papel importante ya que nos permiten resolver el sistema de interés a través de operaciones discretas con un bajo error numérico de por medio.

Entre las diversas técnicas existentes para poder resolver problemas de electromagnetismo destaca el método de diferencias finitas en el dominio del tiempo (FDTD por sus siglas en inglés), sin embargo, al momento de considerar geometrías complicadas, es necesario refinar el método en búsqueda de una mayor eficiencia, allí es donde se puede introducir la técnica conforme de diferencias finitas (CFDTD), la cual puede ser estudiada como la modificación de FDTD al introducir un volumen de conductor eléctrico perfecto (PEC) en la geometría a considerar.

En el presente trabajo se realiza una simulación e implementación del método CFDTD tanto en una como en dos dimensiones, en este último caso, considerando una línea o un área de PEC que interrumpen en el mallado. Los códigos trabajados fueron realizados con desarrollo orientado por tests en el lenguaje python, estos pueden encontrar en el repositorio de GitHub asociado presentado en anexos.

1 | Introduction

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2 | Maxwell's equations and the FDTD method

Let's first start by introducing the Maxwell's equation of electromagnetism and the basic notions of the FDTD algorithm in one and two dimensions in the free space case.

2.1 Introduction to the finite differences

We want to find a function that is the solution to a specific differential equation, however, this is a hard problem in general and only rarely can an analytic formula be found for the solution. A finite difference method proceeds by replacing the derivatives in the differential equation with finite differences approximations [1, 2]. For example, let's consider the Taylor approximation for $f(x + h)$ and $f(x - h)$

$$f(x + h) = f(x) + hf'(x) + \frac{h^2}{2}f''(x) + \mathcal{O}(h^3) = f(x) + hf'(x) + \mathcal{O}(h^2), \quad (2.1)$$

$$f(x - h) = f(x) - hf'(x) + \frac{h^2}{2}f''(x) + \mathcal{O}(h^3) = f(x) - hf'(x) + \mathcal{O}(h^2), \quad (2.2)$$

in both equations it is possible to isolate the derivative, then we obtain:

$$f'(x) = \frac{f(x + h) - f(x - h)}{2h} + \mathcal{O}(h), \quad (2.3)$$

$$f'(x) = \frac{f(x) - f(x - h)}{h} + \mathcal{O}(h). \quad (2.4)$$

If we ignore the order h terms, we obtain the first order approximation for the derivative of the function with an error proportional to h . However, if we want to improve and reduce the error to order h^2 , it's necessary to introduce the central finite difference approximation. If we consider $h = \Delta x/2$ and subtract the equations 2.1 and 2.2

we can obtain the central finite difference as it follows

$$f'(x) = \frac{f\left(x + \frac{\Delta x}{2}\right) - f\left(x - \frac{\Delta x}{2}\right)}{\Delta x} + \mathcal{O}(\Delta x^2), \quad (2.5)$$

we obtain then the approximation searched by ignoring the quadratic order terms. Since the error decreases faster in this case for smaller Δx , the equation will be more efficient to work with, for this reason, this approximation will be used for the discretization of the Maxwell's equations.

2.2 One dimensional discrete Maxwell equations

First let's remember the time-dependent Maxwell's curl equations for free space [3, 4]

$$\frac{\partial \mathbf{E}}{\partial t} = \frac{1}{\epsilon_0} \nabla \times \mathbf{H}, \quad (2.6)$$

$$\frac{\partial \mathbf{H}}{\partial t} = -\frac{1}{\mu_0} \nabla \times \mathbf{E}, \quad (2.7)$$

here \mathbf{E} and \mathbf{H} are vectors in three dimensions, with all the components being functions that depend of the spatial coordinates. For the one-dimensional case we can assume that the only non zero components of \mathbf{E} and \mathbf{H} are E_x and H_y respectively, then, the previous equations become

$$\frac{\partial E_x}{\partial t} = -\frac{1}{\epsilon_0} \frac{\partial H_y}{\partial z}, \quad (2.8)$$

$$\frac{\partial H_y}{\partial t} = -\frac{1}{\mu_0} \frac{\partial E_x}{\partial z}. \quad (2.9)$$

These equations represents a plane wave traveling through the z direction. Taking the central difference approximation discused above for both the temporal and spatial derivatives we obtain [5]

$$\frac{E_x^{n+\frac{1}{2}}(k) - E_x^{n-\frac{1}{2}}(k)}{\Delta t} = -\frac{1}{\epsilon_0} \frac{H_y^n(k + \frac{1}{2}) - H_y^n(k - \frac{1}{2})}{\Delta x}, \quad (2.10)$$

$$\frac{H_y^{n+1}(k + \frac{1}{2}) - H_y^n(k + \frac{1}{2})}{\Delta t} = -\frac{1}{\mu_0} \frac{E_x^{n+\frac{1}{2}}(k + 1) - E_x^{n+\frac{1}{2}}(k)}{\Delta x}. \quad (2.11)$$

In these two equations, the time step is represented by the superscripts (n) while the argument inside functions represent the spatial step (k), so the current time and distance are given by $t = \Delta t \cdot n$ and $z = \Delta x \cdot k$. Finally, we can rearrange the last equations to obtain the next iterative equations

$$E_x^{n+1/2}(k) = E_x^{n-1/2}(k) - \frac{\Delta t}{\epsilon_0 \cdot \Delta x} \left[H_y^n \left(k + \frac{1}{2} \right) - H_y^n \left(k - \frac{1}{2} \right) \right], \quad (2.12)$$

$$H_y^{n+1} \left(k + \frac{1}{2} \right) = H_y^n \left(k + \frac{1}{2} \right) - \frac{\Delta t}{\mu_0 \cdot \Delta x} [E_x^{n+1/2}(k+1) - E_x^{n+1/2}(k)]. \quad (2.13)$$

It's important to notice that this formulation assume that the electric and magnetic fields are interleaved in both space and time, this is illustrated in the Figure 2.1.

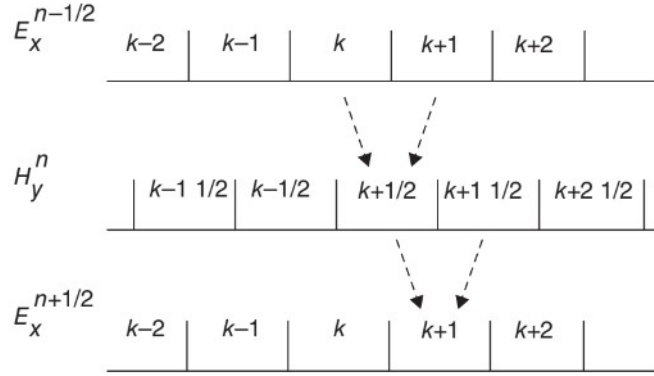


Figure 2.1: Interleaving of the electric and magnetic fields in the FDTD formulation. Image taken from [5].

2.2.1 Boundary conditions

We have seen that to evolve the field in a node we require the neighboring nodes of the other field, but then, what happens with the electric field in the nodes at the ends of the mesh? These nodes only have one neighbor magnetic field so it is not possible to apply the iterative formula of the FDTD algorithm. In order to compute the electric field at those positions, it is necessary to introduce boundary conditions, for example, the perfect electric conductor boundary condition states that the electric field on these nodes are equals to 0 causing the electromagnetic wave to "bounce" when interacting with the ends of the mesh; another possible solution is the periodic

boundary condition which are characterized as follows

$$E_x^{n+1/2}(0) = E_x^{n-1/2}(0) - \frac{\Delta t}{\epsilon_0 \cdot \Delta x} \left[H_y^n \left(\frac{1}{2} \right) - H_y^n \left(N - \frac{1}{2} \right) \right], \quad (2.14)$$

where N is the number of cells in the mesh and $E_x(N) = E_x(0)$ for all the time steps.

2.3 Two dimensional discrete Maxwell equations

In two dimensional problems, the third dimension is invariant [6], for this reason, it's convenient to separate the fields in two groups and only work with one of those; the first one is the transversal magnetic mode (TM), which is composed of H_x , H_y and E_z , and the other group is the transversal electric mode (TE), composed of E_x , E_y and H_z . In this work we only consider the TE mode.

Considering again the time-dependent Maxwell's curl equations for the free space and by introducing the TE mode, we can obtain

$$\frac{\partial H_z}{\partial t} = -\frac{1}{\mu_0} \left(\frac{\partial E_y}{\partial x} - \frac{\partial E_x}{\partial y} \right), \quad (2.15)$$

$$\frac{\partial E_x}{\partial t} = \frac{1}{\epsilon_0} \frac{\partial H_z}{\partial y}, \quad (2.16)$$

$$\frac{\partial E_y}{\partial t} = -\frac{1}{\epsilon_0} \frac{\partial H_z}{\partial x}. \quad (2.17)$$

We can again use the central difference approximation but now with two spatial steps Δx and Δy to obtain the next iterative equation for the magnetic field

$$\begin{aligned} H_z^{n+1} \left(i + \frac{1}{2}, j + \frac{1}{2} \right) &= H_z^n \left(i + \frac{1}{2}, j + \frac{1}{2} \right) - \frac{\Delta t}{\mu_0 \Delta x} (E_y^{n+1/2}(i+1, j) - E_y^{n+1/2}(i, j)) \\ &\quad + \frac{\Delta t}{\mu_0 \Delta y} (E_x^{n+1/2}(i, j+1) - E_x^{n+1/2}(i, j)), \end{aligned} \quad (2.18)$$

and the next ones for the electric fields

$$E_x^{n+1}(i, j) = E_x^n(i, j) + \frac{\Delta t}{\epsilon_0 \Delta y} \left[H_z^{n+1/2} \left(i, j + \frac{1}{2} \right) - H_z^{n+1/2} \left(i, j - \frac{1}{2} \right) \right], \quad (2.19)$$

$$E_y^{n+1}(i, j) = E_y^n(i, j) + \frac{\Delta t}{\epsilon_0 \Delta x} \left[H_z^{n+1/2} \left(i + \frac{1}{2}, j \right) - H_z^{n+1/2} \left(i - \frac{1}{2}, j \right) \right]. \quad (2.20)$$

2.4 Stability in the FDTD method

We have seen that the central difference approximation used converges to the analytic solution with quadratic order, in this case, we have errors similar to $\mathcal{O}(\Delta t(\Delta t^2 + \Delta x^2))$ in one dimension and $\mathcal{O}(\Delta t(\Delta t^2 + \Delta x^2 + \Delta y^2))$ in the two dimension case, however, there are some restrictions in order to guarantee the convergence.

First let's start with the restriction of the time step Δt . The maximum value this parameter can have is determined by the *CFL* condition, the physical meaning of this condition states that the electromagnetic wave must not pass through more than one cell in just one time step [7], and this has mathematical sense since the central difference approximation only considers the nearest neighbors to estimate the evolution of the cell. In general, for a 3D rectangular grid, we have

$$c\Delta t \leq \left(\frac{1}{(\Delta x)^2} + \frac{1}{(\Delta y)^2} + \frac{1}{(\Delta z)^2} \right)^{-1/2} \equiv d, \quad (2.21)$$

where c represents the speed of the electromagnetic wave (speed of light in the free space case). We can convert the inequality into an equality by multiplying by a constant k less than 1 on the right side, so we finally have

$$\Delta t = \frac{kd}{c}. \quad (2.22)$$

Finally, the spatial step can not be selected at random either. The fundamental restriction is that the cell size must be smaller than the smallest wavelength of the electromagnetic wave [7]. A frequently used rule states that we need to have at least 10 cells per wavelength.

3 | Conformal extension of the FDTD method

Using the FDTD method with rectangular grid to analyze objects with curved metallic surfaces not only introduces errors due to inaccurate approximation of the geometry [8]. If we want to extend the FDTD method to solve curved surfaces or irregularities composed of perfect electric conductor, it's necessary to introduce the Conformal Finite Difference in Time Domain method (CFDTD). In this chapter we introduce the CFDTD basics.

3.1 Introduction to CFDTD

The CFDTD algorithm was first introduced to make a FDTD analysis of a curved two dimensional PEC using a locally conformal grid [9]. For two dimensional problems we can consider for example a quadrant of the cross section of a circular resonator shown in Figure 3.1; we can see that the magnetic fields over the cells that don't intersect with the curve can be solved with the regular FDTD method, however, we can't use the same algorithm for the others cells; this is because some neighbour nodes of the electric field discretization are no longer able to interact due to the presence of the PEC surface between them. For this reason, we need to introduce another formulation for the FDTD that can be generalized and used for the CFDTD case.

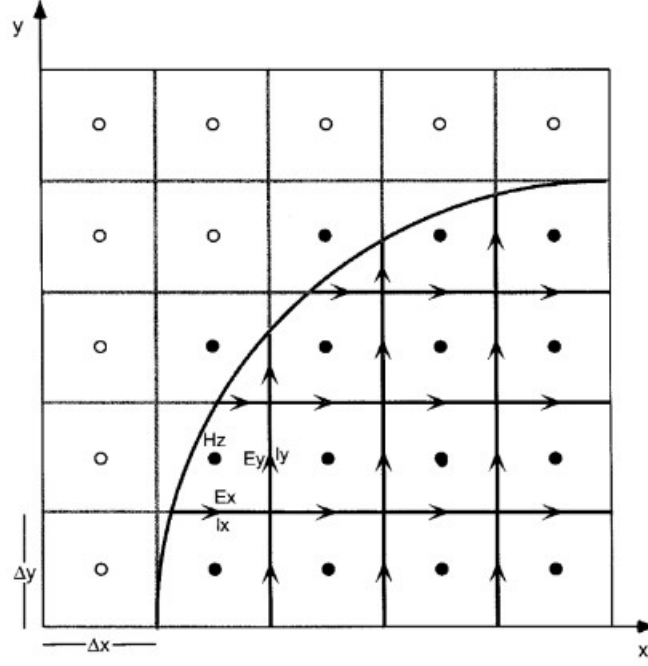


Figure 3.1: Example of a rectangular mesh on a curved PEC surface. Image taken from [10].

3.2 The Dey-Mittra algorithm

Let's consider a two dimensional rectangular grid discretization same as the FDTD case. Now, let's consider the Faraday equation in the integral form for the free space given by

$$\oint_{\partial S} \mathbf{E} \cdot d\vec{l} = -\frac{d}{dt} \int_S \mu_0 \mathbf{H} \cdot d\vec{s}. \quad (3.1)$$

If we assume that the electric fields are constant along the edges between the nodes, that the magnetic fields are also constant in the worked cell and if we are working on the TE mode, we can obtain from the equation 3.1 the following relation

$$\begin{aligned} -\mu_0 * A(i, j) \frac{\partial}{\partial t} H_z \left(i + \frac{1}{2}, j + \frac{1}{2} \right) = & E_x(i, j) * l_x(i, j) - E_x(i, j+1) * l_x(i, j+1) \\ & + E_y(i+1, j) * l_y(i+1, j) - E_y(i, j) * l_y(i, j), \end{aligned} \quad (3.2)$$

where $l_x(i, j)$ and $l_y(i, j)$ represents the length of the edge where is assumed the electric node $E_x(i, j)$ and $E_y(i, j)$ respectively, and $A(i, j)$ the area where the magnetic

field $H_z(i + 1/2, j + 1/2)$ is placed. We also assumed that the area is constant in the time so it can be separated from the time derivative. Finally we take the central difference approximation for the time derivative and rearranging we obtain

$$\begin{aligned}
 H_z^{n+1} \left(i + \frac{1}{2}, j + \frac{1}{2} \right) &= H_z^n \left(i + \frac{1}{2}, j + \frac{1}{2} \right) - \frac{\Delta t}{\mu_0 * A(i, j)} \times \\
 &\times \left[E_x^{n+1/2}(i, j) * l_x(i, j) - E_x^{n+1/2}(i, j + 1) * l_x(i, j + 1) \right. \\
 &\left. + E_y^{n+1/2}(i + 1, j) * l_y(i + 1, j) - E_y^{n+1/2}(i, j) * l_y(i, j) \right].
 \end{aligned} \tag{3.3}$$

In the uniform rectangular grid case, if there is no curved surface in the mesh, we have $l_x = \Delta x$, $l_y = \Delta y$ and $A = \Delta x \Delta y$ for any pair i, j , then, by replacing these values into the equation 3.3, we can obtain again the magnetic field iterative formula presented in the equation 2.18.

The great advantage of this formulation is the fact that we can use it to solve curved PEC surfaces with rectangular grids like the one shown in the Figure 3.1. Indeed, as said before, the cells that don't intersect with the curved surface can be solved as stated, on the other hand, in cells with non-empty intersections, we need to consider in the path integral of the electric field another component corresponding to the value of this field over the part of the curved surface inside the cell, however, the field over this path is always zero, for this reason, the construction of the iterative formula of the magnetic field remains valid, but it must be taken into account that the lengths and areas in these cells don't have the usual values now. This formulation is known as the Dey-Mitra algorithm in two dimensions [9].

3.3 Stability in the CFDTD method

As we have seen, the CFDTD method follows a different scheme than the FDTD method in the cells where the curved PEC surface intersects the mesh, since the area and the lengths of some cells change, we need to find a stability that depends on these variables, then, we need a more restrictive time step stability condition. For example, the condition reported in [11] establishes that

$$\Delta t_k = \sqrt{3} \sqrt{\frac{A_k^{ratio}}{\max(l_k^{ratio})}} \Delta t_{CFL} = h_{0,k} \Delta t_{CFL}, \tag{3.4}$$

with $h_{0,k} = \sqrt{3} \sqrt{A_k^{ratio} / \max(l_k^{ratio})} \leq 1$. In this equation k represents one of the possibles remaining areas when we consider the cell cut by the curve, A^{ratio} represent the quotient between the remaining area from the usual area of the cell and l^{ratio} the quotient between the cut length of the edge from the usual length (considering al the four posible lengths per cell). This time step is similar to the time step reported in [12], the only difference is the factor $\sqrt{3}$, however, both of these criterias are made for 3D problems, in case we want to work with 1D or 2D problems, we can change the previously factor to 1 or $\sqrt{2}$ respectively.

Returning to the equation 3.4, there is a problem with this formulation, to guarantee the stability of the scheme, we need to look over all the cells of the discretization, making the algorithm inefficient or slow for large problems with short spatial step or problems with complex geometries that require very detailed refinement of the mesh. For this reason, the study of local stability conditions that require only specific information about the problem has been a research objective for both CFDTD and FDTD [13].

4 | CFDTD implementation and results

In this section, we discuss the CFDTD method implementation along some results that we compare with the literature.

4.1 One dimensional CFDTD

Let's start with the formalism in one dimension. In this case, it is impossible to consider a curved PEC surface because of the dimensions of the mesh, so how can we formulate a 1D CFDTD algorithm? Before thinking about the iterative formula, it is necessary to see that the equivalent of the curved surface in this case is equal to a PEC sheet between two nodes of the mesh as we can see in the Figure 4.1, following this, we can separate the nodes of the mesh in two groups, the first one being those nodes n_i in such a way that the PEC sheet it's not contained in the intervals (n_{i-1}, n_i) or (n_i, n_{i+1}) ; the second group being those nodes that are "neighbors" of the PEC sheet.

In the first group of nodes (the non frontier nodes), for both the electric and magnetic field, we can again use the usual FDTD iterative formula because the distance between neighboring nodes remains equal to Δx . However, for the neighbor nodes of the PEC sheet, we need to change the iterative equations because the existence of the irregularity, in order to formulate a possible solution, we can consider the PEC sheet position like another node of the electric field mesh adding one degree of freedom to the magnetic and electric field solution (remembering that the solution of the electric field must be equal to zero at all times in this extra node); with this in mind, we can use a linear interpolation in order to formulate a valid iterative formula, then, if k_p represents the PEC sheet node in the electric field mesh, we have the following

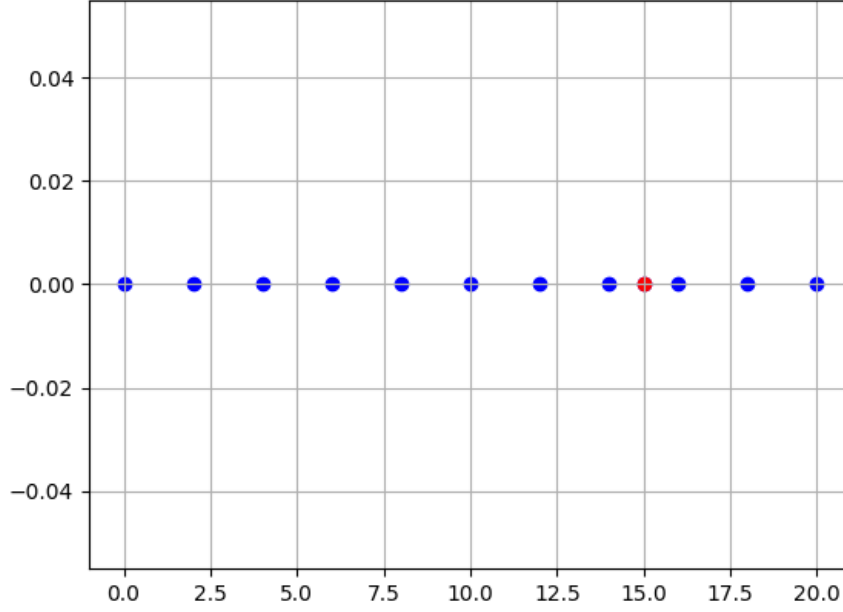


Figure 4.1: Example of an uniform mesh for the electric field in one dimension (blue dots) with a PEC sheet between two nodes (red dot).

equations

$$H_y^{n+1} \left(k_p - \frac{1}{2} \right) = H_y^n \left(k_p - \frac{1}{2} \right) + \frac{\Delta t}{\mu_0 \Delta x_l} E_x^{n+1/2}(k_p - 1), \quad (4.1)$$

$$H_y^{n+1} \left(k_p + \frac{1}{2} \right) = H_y^n \left(k_p + \frac{1}{2} \right) - \frac{\Delta t}{\mu_0 \Delta x_r} E_x^{n+1/2}(k_p + 1), \quad (4.2)$$

$$E_x^{n+1/2}(k_p - 1) = E_x^{n-1/2}(k_p - 1) - \frac{\Delta t}{\epsilon_0 \Delta x_l} \left[H_y^n \left(k_p + \frac{1}{2} \right) - H_y^n \left(k_p - \frac{1}{2} \right) \right], \quad (4.3)$$

$$E_x^{n+1/2}(k_p + 1) = E_x^{n-1/2}(k_p + 1) - \frac{\Delta t}{\epsilon_0 \Delta x_r} \left[H_y^n \left(k_p + \frac{3}{2} \right) - H_y^n \left(k_p + \frac{1}{2} \right) \right]. \quad (4.4)$$

Where $\Delta x_l + \Delta x_r = \Delta x$ represents the existing distance between the PEC sheet node to the left and right node respectively. With these equations already formulated, we can start with the study and validation of our implementation; the electromagnetic

wave to study is a Gaussian pulse defined by the initial pulse

$$E_0(k_0) = \Delta t * \exp \left[-0.5 \left(\frac{t_0 - n\Delta t}{s} \right)^2 \right], \quad (4.5)$$

$$H_0(k_0) = \Delta t * \exp \left[-0.5 \left(\frac{t_0 - n\Delta t - \frac{\Delta t}{2} - \frac{\Delta x}{2c}}{s} \right)^2 \right], \quad (4.6)$$

where s is the spread of the wave, t_0 the initial time and n the current step of the simulation; in order to simplify the algorithm, we also work with natural units ($c = 1$). The python script used to recreate the CFDTD algorithm in one dimension and the tests associated can be found in the attached GitHub repository in the files *cfddt/CFDTD1D.py* and *test/test_1D.py* respectively. The first result that is expected to be observed is the instability of the solution with some Courant numbers (the constant k in the equation 2.22) when the PEC sheet node doesn't match with any other node of the mesh, indeed, we can consider a mesh of length equals to 200 and spatial step $\Delta x = 1.0$ and a PEC sheet positioned at 150.5; if the behavior of the CFDTD algorithm were the same as that of the FDTD, we expect the solution of the fields to be stable at all time steps, however, this doesn't happen as we can see in the Figure 4.2.

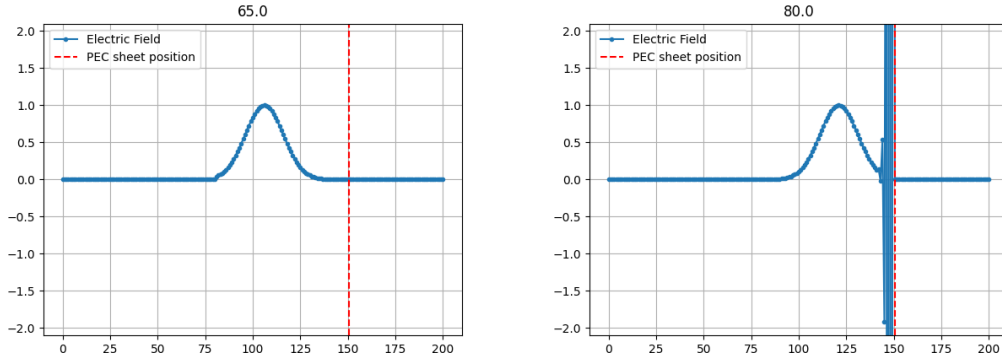


Figure 4.2: Propagation of the Gaussian electromagnetic wave with PEC boundary conditions and Courant number equals to 1.0 in different time steps, on the left in step 65 and on the right in step 80.

We can also make a comparison between a FDTD solution with PEC boundary conditions and a CFDTD solution with also PEC boundary conditions but with the PEC sheet position located 0.5 before the right end of the mesh, we expect to see a

delay of the non conformal solution with respect to the conformal solution just after bouncing the PEC sheet, this delay should increase depending on the number of times the wave has interacted with the PEC surface, as seen in the Figure 4.3. In particular, we can corroborate that the conformal solution after two bounces is the same as the non conformal one but moved two nodes as can be found in the respective test.

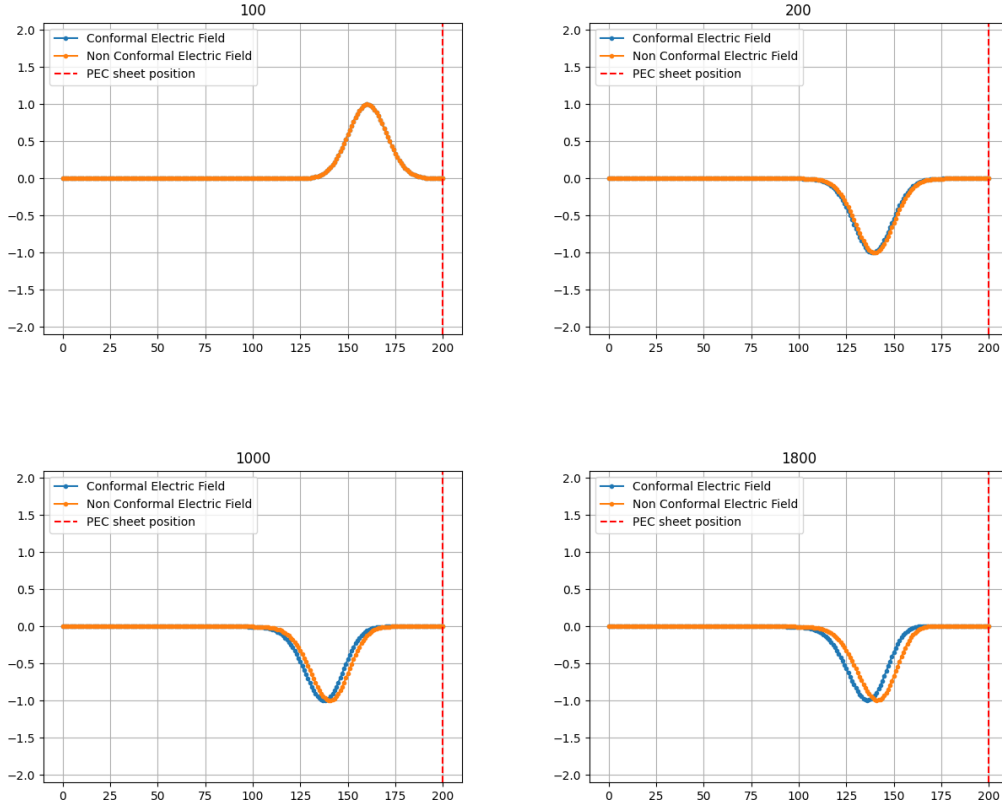


Figure 4.3: Comparison between conformal and non conformal solutions of the Gaussian electromagnetic wave in different time steps.

4.2 Two dimensional CFDTD

Now, unlike the previous case, the CFDTD algorithm in more than one dimension becomes more complicated because there is more freedom in the election of the PEC surface inside the mesh. For this and other reasons, it is necessary to carry out a study on the geometry of the problem before entering the CFDTD-2D algorithm.

4.2.1 Mesh geometry

Returning to the formulation of the Dey-Mittra algorithm, the difference between the CFDTD and FDTD method lies in the areas and lengths of the cells, so for example, if the curved surface intersects one cell, we need the coordinates of the intersection points to estimate the value of the respective length, for this reason, the coordinates of all existing intersections play an important role in the development of the algorithm.

In some of the codes that have been worked around the FDTD method in two dimensions (such as [14]), the mesh is obtained through a "*meshgrid*" function [15] which takes as argument the two 1D spatial meshes with spatial steps Δx and Δy . If we want to work similar to the one dimension algorithm, it is necessary to add a number of extra nodes corresponding to the intersection points to the mesh, but what happens if we want to add an extra node to the meshgrid? The answer to this can be seen in the Figure 4.4 where we can see that adding just one extra node introduces a number of unused nodes equal to the number of points contemplated by the 1D mesh where said node is not located; this causes us to go from $N_x \times N_y$ points to a total of $(N_x + M_x) \times (N_y + M_y)$ increasing the complexity of the system, where N_x and N_y are the number of nodes of the 1D meshes and $M_x + M_y = M$ is the number of intersection points that can belong to one of the two meshes.

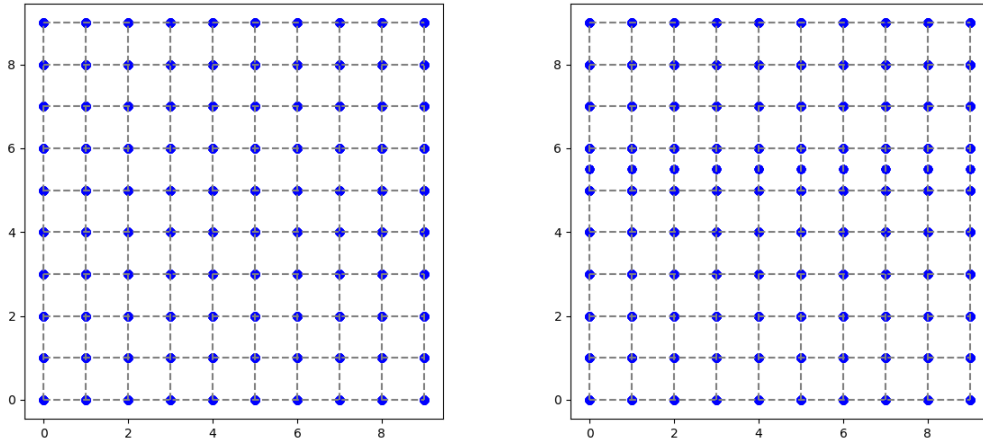


Figure 4.4: Meshgrid function in python before (left) and after (right) adding as an extra node the point $(5, 5.5)$.

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