SECOND OVERLAP CALCULATION

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We begin with the form of a single mode (using $z_r = \frac{\pi \omega_0^2}{\lambda}$)

$$A_{m,n}(x,y,z;k,\omega_{0},z_{0}) = \sqrt{\frac{\left(1+i\frac{(z-z_{0})}{z_{r}}\right)^{m+n}}{2^{m+n-1}\pi m! n! \left(1-i\frac{(z-z_{0})}{z_{r}}\right)^{m+n+2}}} \frac{e^{\frac{-\rho^{2}}{\omega_{0}^{2}\left(1-i\frac{(z-z_{0})}{z_{r}}\right)}-ik(z-z_{0})}}{\omega_{0}}$$

$$\times H_m \left(\frac{\sqrt{2}x}{\omega_0 \sqrt{1 + \left(\frac{z - z_0}{z_r}\right)^2}} \right) H_n \left(\frac{\sqrt{2}y}{\omega_0 \sqrt{1 + \left(\frac{z - z_0}{z_r}\right)^2}} \right)$$

so that if we call $P \equiv \sqrt{\omega_0 \left(1 + i \frac{z - z_0}{z_r}\right)}$ and $M \equiv \sqrt{\omega_0 \left(1 - i \frac{z - z_0}{z_r}\right)}$ we get

$$A_{m,n}(\rho, \theta, z; k, \omega_0, z_0) = \frac{P^{m+n} e^{\frac{-\rho^2}{\omega_0 M^2} - ik(z - z_0)}}{\sqrt{2^{m+n-1} \pi m! n!} M^{m+n+2}} H_m \left(\frac{\sqrt{2}\rho \cos \theta}{MP}\right) H_n \left(\frac{\sqrt{2}\rho \sin \theta}{MP}\right)$$

So that we have using o's for outgoing beam and i's for incoming and $P_{i/o} = \sqrt{\omega_0 \left(1 + i \frac{z - z_{i/o}}{z_{ri/ro}}\right)}$

$$\langle m, n | c, d \rangle (z, z_o, z_i, \omega_o, \omega_i, k_o, k_i, R)$$

$$= \frac{2P_i^{c+d} M_o^{m+n} e^{i(k_o(z-z_o)-k_i(z-z_i))}}{\pi \sqrt{2^{m+n+c+d} m! n! c! d!} M_o^{c+d+2} P_o^{m+n+2}} \int_0^R d\rho \rho e^{-\rho^2 \left(\frac{1}{\omega_i M_i^2} + \frac{1}{\omega_o P_o^2}\right)} \int_0^{2\pi} d\theta$$

$$\left[H_m \left(\frac{\sqrt{2}\rho\cos\theta}{M_o P_o} \right) H_n \left(\frac{\sqrt{2}\rho\sin\theta}{M_o P_o} \right) H_c \left(\frac{\sqrt{2}\rho\cos\theta}{M_i P_i} \right) H_d \left(\frac{\sqrt{2}\rho\sin\theta}{M_i P_i} \right) \right]$$

at this point we need to use the actual form of the hermite polynomials.

$$H_m(x) = m! \sum_{j=0}^{m/2} \frac{(-1)^j (2x)^{m-2j}}{j!(m-2j)!}$$

So that we have

$$\langle m, n | c, d \rangle (z, z_0, z_i, \omega_0, \omega_i, k_0, k_i, R)$$

$$= \frac{\sqrt{m!n!c!d!}P_i^{c+d}M_o^{m+n}e^{i(k_o(z-z_o)-k_i(z-z_i))}}{\pi\sqrt{2^{m+n+c+d-2}}M_i^{c+d+2}P_o^{m+n+2}} \sum_{f=0}^{m/2} \sum_{g=0}^{n/2} \sum_{h=0}^{c/2} \sum_{l=0}^{d/2} \int_0^R \rho d\rho e^{-\frac{\rho^2}{\omega_o\omega_i M_i^2 P_o^2} \left(\omega_o P_o^2 + \omega_i M_i^2\right)} \int_0^{2\pi} d\theta$$

$$\left[\frac{(-1)^{f+g+h+l}(2^{3/2}\rho)^{m+n+c+d-2(f+g+h+l)}(\sin\theta)^{n+d-2(g+l)}(\cos\theta)^{m+c-2(f+h)}}{f!g!h!l!(m-2f)!(n-2g)!(c-2h)!(d-2l)!(M_iP_i)^{c+d-2(h+l)}(M_oP_o)^{m+n-2(f+g)}}\right]$$

We saw before that

$$\int_0^{2\pi} d\theta \sin^m \theta \cos^n \theta = \frac{2\Gamma\left(\frac{m+1}{2}\right)\Gamma\left(\frac{n+1}{2}\right)}{\Gamma\left(\frac{m+n+2}{2}\right)}$$

if both m and n were even but 0 otherwise. This tells us n+d and m+c must both be even, or in other words must have the same sine, so we get zero for x-y indices not matching in sign. This also means we can write

$$n+d \equiv 2T$$
 $m+c \equiv 2Y$

So that

$$\langle m, n | c, d \rangle (z, z_o, z_i, \omega_o, \omega_i, k_o, k_i, R) =$$

$$= \frac{\sqrt{m! n! c! d!} e^{i(k_o(z-z_o)-k_i(z-z_i))}}{\sqrt{2^{m+n+c+d}\pi} M_i^{2(c+d+1)} P_o^{2(m+n+1)}} \sum_{f=0}^{m/2} \sum_{g=0}^{n/2} \sum_{h=0}^{c/2} \sum_{l=0}^{d/2} \int_0^R \rho d\rho e^{-\frac{\rho^2}{\omega_o \omega_i M_i^2 P_o^2} \left(\omega_o P_o^2 + \omega_i M_i^2\right)} \int_0^{2\pi} d\theta$$

$$\left[\frac{(-1)^{f+g+h+l} (M_i P_i)^{2(h+l)} (M_o P_o)^{2(f+g)} (2^{3/2} \rho)^{2(T+Y-(f+g+h+l))} (\sin \theta)^{2(T-(g+l))} (\cos \theta)^{2(Y-(f+h))}}{f! g! h! l! l! (m-2f)! (n-2g)! (c-2h)! (d-2l)!} \right]$$

so we have integrals of the form (with the same scripts)

$$\int_0^{2\pi} d\theta (\sin \theta)^{2(T - (g+l))} (\cos \theta)^{2(Y - (f+h))} = \frac{2\Gamma \left(T - (g+l) + \frac{1}{2}\right) \Gamma \left(Y - (f+h) + \frac{1}{2}\right)}{\Gamma \left(T + Y - (f+g+h+l) + 1\right)}$$

using that for integer n

$$\Gamma\left(n + \frac{1}{2}\right) = \frac{(2n)!\sqrt{\pi}}{2^{2n}n!}$$

we can then say this integral is equal t

$$\frac{\pi(2(T-(g+l)))!(2(Y-(f+h)))!}{2^{2(T+Y-(f+g+h+l))-1}(T+Y-(f+g+h+l))!(T-(g+l))!(Y-(f+h))!}$$

$$=\frac{\pi(n+d-2(g+l))!(m+c-2(f+h))!}{2^{m+n+c+d-2(f+g+h+l)-1}\left(\frac{m+n+c+d}{2}-(f+g+h+l)\right)!\left(\frac{n+d}{2}-(g+l)\right)!\left(\frac{m+c}{2}-(f+h)\right)!}$$

so that altogether we rewrite

$$\langle m, n | c, d \rangle (z, z_o, z_i, \omega_o, \omega_i, k_o, k_i, R) = \frac{4\sqrt{m!n!c!d!}e^{i(k_o(z-z_o)-k_i(z-z_i))}}{M_i^{2(c+d+1)}P_o^{2(m+n+1)}} \sum_{f=0}^{m/2} \sum_{g=0}^{n/2} \sum_{h=0}^{c/2} \sum_{l=0}^{d/2} \int_0^R d\rho e^{-\frac{\rho^2}{\omega_o\omega_i M_i^2 P_o^2} (\omega_o P_o^2 + \omega_i M_i^2)}$$

$$\left[\frac{(M_i P_i)^{2(h+l)} (M_o P_o)^{2(f+g)} \rho^{m+n+c+d-2(f+g+h+l)+1} (n+d-2(g+l))! (m+c-2(f+h))!}{(-2)^{f+g+h+l} f! g! h! l! (m-2f)! (n-2g)! (c-2h)! (d-2l)! \left(\frac{m+n+c+d}{2} - (f+g+h+l) \right)! \left(\frac{n+d}{2} - (g+l) \right)! \left(\frac{m+c}{2} - (f+h) \right)!} \right]$$

We first make the change of variables $\gamma = \left(\frac{\rho}{R}\right)^2$

$$\implies \rho^2 = R^2 \gamma \qquad 2\rho d\rho = R^2 d\gamma$$

so that we get

$$\langle m, n | c, d \rangle (z, z_o, z_i, \omega_o, \omega_i, k_o, k_i, R) =$$

$$\frac{2R^2 \sqrt{m! n! c! d!} e^{i(k_o(z-z_o)-k_i(z-z_i))}}{M_i^{2(c+d+1)} P_o^{2(m+n+1)}} \sum_{f=0}^{m/2} \sum_{g=0}^{n/2} \sum_{h=0}^{c/2} \sum_{l=0}^{d/2} \int_0^1 d\gamma e^{-\frac{\gamma R^2}{\omega_o \omega_i M_i^2 P_o^2} (\omega_o P_o^2 + \omega_i M_i^2)}$$

$$\frac{(M_i P_i)^{2(h+l)} (M_o P_o)^{2(f+g)} \left(\gamma R^2\right)^{\frac{m+n+c+d}{2} - (f+g+h+l)} (n+d-2(g+l))! (m+c-2(f+h))!}{(-2)^{f+g+h+l} f! g! h! l! (m-2f)! (n-2g)! (c-2h)! (d-2l)! \left(\frac{m+n+c+d}{2} - (f+g+h+l)\right)! \left(\frac{n+d}{2} - (g+l)\right)! \left(\frac{m+c}{2} - (f+h)\right)!}\right]}$$

Now the integral

$$F(a,m) \equiv \int_0^1 d\gamma \gamma^m e^{-a\gamma}$$
$$= \frac{-\gamma^m e^{-a\gamma}}{a} \Big|_0^1 + \frac{m}{a} \int_0^1 d\gamma \gamma^{m-1} e^{-a\gamma}$$
$$= \frac{m}{a} F(a,m-1) - \frac{e^{-a}}{a}$$

We inductively assume for any j < m we have

$$F(a,m) = C(j) \equiv \frac{m!}{(m-j)!a^{j}} F(a,m-j) - e^{-a} \sum_{k=0}^{j-1} \frac{m!}{(m-k)!a^{k+1}}$$

and prove using the properties of F that

$$C(j) = \frac{m!}{(m-j)!a^{j}} F(a, m-j) - e^{-a} \sum_{k=0}^{j-1} \frac{m!}{(m-k)!a^{k+1}}$$

$$= \frac{m!}{(m-j)!a^{j}} \left(\frac{(m-j)}{a} F(a, m-(j+1)) - \frac{e^{-a}}{a} \right) - e^{-a} \sum_{k=0}^{j-1} \frac{m!}{(m-k)!a^{k+1}}$$

$$= \frac{m!}{(m-(j+1))!a^{j+1}} F(a, m-(j+1)) - e^{-a} \sum_{k=0}^{(j+1)-1} \frac{m!}{(m-k)!a^{k+1}}$$

$$= C(j+1)$$

proving by induction that this works. For j = m - 1 we get

$$F(a,m) = \frac{m!}{a^{m-1}}F(a,1) - e^{-a} \sum_{k=0}^{m-2} \frac{m!}{(m-k)!a^{k+1}}$$

now

$$F(a,1) = \int_0^1 d\gamma \gamma e^{-a\gamma} = \frac{-\gamma e^{-a\gamma}}{a} \Big|_0^1 + \frac{1}{a} \int_0^1 d\gamma e^{-a\gamma} = \frac{-\gamma e^{-a\gamma}}{a} \Big|_0^1 - \frac{e^{-a\gamma}}{a^2} \Big|_0^1$$
$$= \frac{-e^{-a}}{a} + \frac{1}{a^2} - \frac{e^{-a}}{a^2}$$

giving

$$F(a,m) = \frac{m!}{a} \left(\frac{1}{a^m} - e^{-a} \sum_{k=0}^m \frac{1}{(m-k)!a^k} \right)$$

as m in our above expression is $\frac{m+n+c+d}{2} - (f+g+h+l)$ our integral becomes (calling $a \equiv \frac{R^2(\omega_o P_o^2 + \omega_i M_i^2)}{\omega_o \omega_i M_i^2 P_o^2}$

$$\langle m, n | c, d \rangle (z, z_o, z_i, \omega_o, \omega_i, k_o, k_i, R) = \frac{2R^2 \sqrt{m! n! c! d!} e^{i(k_o(z-z_o)-k_i(z-z_i))}}{aM_i^{2(c+d+1)} P_o^{2(m+n+1)}} \sum_{f=0}^{m/2} \sum_{g=0}^{n/2} \sum_{h=0}^{c/2} \sum_{l=0}^{d/2} \sum_{l=0}^{l} \sum_{i=0}^{l} \sum_{l=0}^{l} \sum$$

$$\left[\frac{(M_iP_i)^{2(h+l)}(M_oP_o)^{2(f+g)}R^{m+n+c+d-2(f+g+h+l)}(n+d-2(g+l))!(m+c-2(f+h))!}{(-2)^{f+g+h+l}f!g!h!l!(m-2f)!(n-2g)!(c-2h)!(d-2l)!\left(\frac{n+d}{2}-(g+l)\right)!\left(\frac{m+c}{2}-(f+h)\right)!}\right]$$

$$\times \left[\frac{1}{a^{\frac{m+n+c+d}{2} - (f+g+h+l)}} - e^{-a} \sum_{k=0}^{\frac{m+n+c+d}{2} - (f+g+h+l)} \frac{1}{\left(\frac{m+n+c+d}{2} - (f+g+h+l+k)\right)!a^k} \right]$$

We first rewrite the form of a and then group together terms of common powers and rewrite the index k at the end as $k = \frac{m+n+c+d}{2} - (f+g+h+l) - k'$ where k' is the old index we have

$$\langle m, n | c, d \rangle (z, z_0, z_i, \omega_0, \omega_i, k_0, k_i, R) =$$

$$\frac{2\omega_o\omega_i\sqrt{m!n!c!d!}\mathrm{e}^{i(k_o(z-z_o)-k_i(z-z_i))}}{(\omega_oP_o^2+\omega_iM_i^2)M_i^{2(c+d)}P_o^{2(m+n)}}\sum_{f=0}^{m/2}\sum_{g=0}^{n/2}\sum_{h=0}^{c/2}\sum_{l=0}^{d/2}$$

$$\left[\frac{(M_iP_i)^{2(h+l)}(M_oP_o)^{2(f+g)}R^{m+n+c+d-2(f+g+h+l)}(n+d-2(g+l))!(m+c-2(f+h))!}{(-2)^{f+g+h+l}f!g!h!l!(m-2f)!(n-2g)!(c-2h)!(d-2l)!\left(\frac{n+d}{2}-(g+l)\right)!\left(\frac{m+c}{2}-(f+h)\right)!}\right]$$

$$\times \left[\left(\frac{\omega_o \omega_i M_i^2 P_o^2}{R^2 \left(\omega_o P_o^2 + \omega_i M_i^2 \right)} \right)^{\frac{m+n+c+d}{2} - (f+g+h+l)} \right.$$

$$-\left(\frac{\omega_{o}\omega_{i}M_{i}^{2}P_{o}^{2}}{R^{2}\left(\omega_{o}P_{o}^{2}+\omega_{i}M_{i}^{2}\right)}\right)^{\frac{m+n+c+d}{2}-(f+g+h+l)} e^{-\frac{R^{2}\left(\omega_{o}P_{o}^{2}+\omega_{i}M_{i}^{2}\right)}{\omega_{o}\omega_{i}M_{i}^{2}P_{o}^{2}}} \sum_{k=0}^{\frac{m+n+c+d}{2}-(f+g+h+l)} \frac{\left(R^{2}\left(\omega_{o}P_{o}^{2}+\omega_{i}M_{i}^{2}\right)\right)^{k}}{k!\left(\omega_{o}\omega_{i}P_{o}^{2}M_{i}^{2}\right)^{k}}\right]^{k}$$

$$=\frac{2\sqrt{m!n!c!d!}\mathrm{e}^{i(k_o(z-z_o)-k_i(z-z_i))}}{\left(\frac{P_o^2}{\omega_i}+\frac{M_i^2}{\omega_o}\right)^{\frac{m+n+c+d+2}{2}}}M_i^{c+d-(m+n)}P_o^{m+n-(c+d)}}\sum_{f=0}^{m/2}\sum_{g=0}^{n/2}\sum_{h=0}^{c/2}\sum_{l=0}^{d/2}$$

$$\left\lceil \frac{\left(\frac{-M_o^2}{2\omega_o} \left(1 + \frac{\omega_o P_o^2}{\omega_i M_i^2}\right)\right)^{(f+g)} \left(\frac{-P_i^2}{2\omega_i} \left(1 + \frac{\omega_i M_i^2}{\omega_o P_o^2}\right)\right)^{(h+l)} (n+d-2(g+l))! (m+c-2(f+h))!}{f!g!h!l!(m-2f)!(n-2g)!(c-2h)!(d-2l)! \left(\frac{n+d}{2} - (g+l)\right)! \left(\frac{m+c}{2} - (f+h)\right)!} \right\rceil$$

$$\times \left[1 - e^{-\frac{R^2 \left(\omega_o P_o^2 + \omega_i M_i^2\right)}{\omega_o \omega_i M_i^2 P_o^2}} \sum_{k=0}^{\frac{m+n+c+d}{2} - (f+g+h+l)} \frac{1}{k!} \left(\frac{R^2 \left(\omega_o P_o^2 + \omega_i M_i^2\right)}{\omega_i \omega_o M_i^2 P_o^2} \right)^k \right] \right]$$

To improve computation we use binomial coefficients if possible

$$= \frac{2\sqrt{m!n!c!d!}e^{i(k_o(z-z_o)-k_i(z-z_i))}}{\left(\frac{P_o}{\omega_o} + \frac{M_i^2}{\omega_o}\right)^{\frac{m+n+c+d+2}{2}}} \left(\frac{P_o}{M_i}\right)^{\frac{c+d-(m+n)}{2}} \sum_{f=0}^{m/2} \sum_{g=0}^{c/2} \sum_{h=0}^{d/2} \sum_{l=0}^{d/2} \sum_{l=0}^{d/2} \left(\frac{P_o^2}{2\omega_o} \left(1 + \frac{\omega_o P_o^2}{\omega_o M_i^2}\right)\right)^{\frac{c+d-(m+n)}{2}} \left(1 + \frac{\omega_i M_i^2}{\omega_o P_o^2}\right)^{\frac{c+d-(m+n)}{2}} \left(n + d - 2(g+l)\right) \left(m + c - 2(f+h)\right) \right] \\ \times \left[1 - e^{-\frac{R^2\left(\omega_o P_o^2 + \omega_i M_i^2\right)}{\omega_o \omega_i M_i^2 P_o^2}} \sum_{k=0}^{\frac{m+n+c+d}{2}-(f+g+h+l)} \frac{1}{k!} \left(\frac{R^2\left(\omega_o P_o^2 + \omega_i M_i^2\right)}{\omega_o \omega_i M_i^2 P_o^2}\right)^k\right]$$