GREEN'S FUNCTIONS

A short introduction

Chris Deimert

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Department of Electrical and Computer Engineering, University of Calgary

- This is intended as a quick overview of Green's functions for electrical engineers.
- Green's functions are a huge subject: it's easy to get overwhelmed by calculation techniques.
- Focus here will be on intuition/understanding and awareness of some key techniques.
- Lots of further reading provided at the end.
- Tip: read a lot of different references. Different authors take totally different approaches and it's interesting to see them all.

OUTLINE

Introduction

Generalized functions

Solution methods

Applications

INTRODUCTION

| • Fortunately, the basic idea of Green's functions is really simple. |
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| You've actually used them before! |

• What's far more interesting is how to calculate/interpret them.

WHAT IS A GREEN'S FUNCTION?

Linear equation to solve:

$$\mathcal{L}u(x) = f(x)$$

Green's function is the **impulse response**:

$$\mathcal{L}G(x,x')=\delta(x-x')$$

- Most EM problems are described by linear (differential) equations with some source/driving function f(x).
- The Green's function is the solution when the source f(x) is an impulse located at x'.
- Can think of it as a generalization of the impulse response from signal processing.

WHY IS IT USEFUL?

$$\delta(x-x') \xrightarrow{\mathcal{L}^{-1}} G(x,x')$$

$$f(x) = \int \delta(x - x') f(x') dx \xrightarrow{\mathcal{L}^{-1}} \int G(x, x') f(x') dx$$

- Once we know the Green's function for a problem, we can find the solution for any source f(x).
- Impulses $\delta(x x')$ produce a response G(x, x').
- We can split the source f(x) up into a sum (integral) of impulses $\delta(x-x')$.
- Then the response to f(x) is just a weighted sum (integral) of impulse responses.

WHY IS IT USEFUL?

$$\mathcal{L}u(x) = f(x)$$

$$\mathcal{L}G(x,x')=\delta(x-x')$$

$$u(x) = \int G(x, x') f(x') \, \mathrm{d} x$$

| • | Once we know the Green's function, we have an explicit formula |
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| | for the solution $u(x)$ for any source function $f(x)$. |

FAMILIAR GREEN'S FUNCTIONS

Impulse response of a LTI system:

$$y(t) = \int_{-\infty}^{\infty} x(t')h(t-t') dt'$$

E.g., for an RL-circuit:

$$G(t,t') = h(t-t') = u(t-t')e^{-\alpha(t-t')}$$

- In electrical engineering, we've seen Green's functions before.
- Impulse response h(t-t') from linear system theory is an example of a Green's function.

$$G(t,t')=h(t-t')$$

 Usually find h(t - t') using Fourier transform of the transfer function.

FAMILIAR GREEN'S FUNCTIONS

Poisson's equation:

$$abla^2 V(\mathbf{r}) = -rac{
ho(\mathbf{r})}{\epsilon_0}$$

$$V(\mathbf{r}) = \iiint \frac{1}{4\pi\epsilon_0 |\mathbf{r} - \mathbf{r}'|^2} \rho(\mathbf{r}') \, \mathrm{d}^3 \, \mathbf{r}'$$

• Green's function for Poisson's equation is

$$\mathit{G}(\mathbf{r},\mathbf{r}') = rac{1}{4\pi\epsilon_0\left|\mathbf{r}-\mathbf{r}'
ight|^2}$$

FAMILIAR GREEN'S FUNCTIONS

Helmholtz equation:

$$\left(
abla^2 + k^2
ight) A_z(\mathbf{r}) = -J_z(\mathbf{r})$$

$$A_z(\mathbf{r}) = \iiint \frac{e^{-jk|\mathbf{r}-\mathbf{r}'|}}{4\pi |\mathbf{r}-\mathbf{r}'|} J_z(\mathbf{r}') d^3 \mathbf{r}'$$

• Green's function for the Helmholtz equation is

$$G(\mathbf{r},\mathbf{r}') = \frac{e^{-jk|\mathbf{r}-\mathbf{r}'|}}{4\pi |\mathbf{r}-\mathbf{r}'|}$$

FAMILIAR GREEN'S FUNCTIONS

Our goal:

- · Derive these expressions.
- · Generalize to other problems and boundary conditions.

GENERALIZED FUNCTIONS

- Delta functions play a key role in Green's functions (and electrical engineering in general), but tend to lead to hand-waving.
- Worth seeing how they can be rigorously defined before moving on.
- Machinery for this is Schwartz's theory of distributions (generalized functions).
- See Folland (1992), Fourier analysis and its applications, Chapter 9 for more.

TYPICAL DELTA FUNCTION DEFINITION

Typical "definition" of $\delta(x - x_0)$:

$$\delta(x-x_0)=0 \quad \text{for} \quad x\neq x_0$$

$$\int_{-\infty}^{\infty} \delta(x - x_0) = 1$$

- Often see definitions like this one.
- Often said to imply that $\delta(x-x_0)=\infty$ at $x=x_0$.
- Might be okay intuitively, but very imprecise mathematically.
- There is no true function which satisfies both of these requirements!

GENERALIZED FUNCTIONS

f(x) defines a linear operator $\phi(x)$ via

$$f[\phi] = \int_{-\infty}^{\infty} f(x)\phi(x) \, \mathrm{d} x$$

- Let's see if we can generalize the idea of a "function" so that it includes delta functions.
- Given a function f(x), we can use it to define a linear operator (a functional, to be exact) on other functions $\phi(x)$.
- $f[\cdot]$ is a linear operator. It takes a function $\phi(x)$ and returns the number

$$f[\phi] = \int_{-\infty}^{\infty} f(x)\phi(x) \, \mathrm{d}x$$

• If we ensure that $\phi(x)$ is very well-behaved, then every function f(x) defines an operator in this way.

GENERALIZED FUNCTIONS

If we have $f[\phi]$, but no f(x), then f is a generalized function.

Symbolically, we write

$$f[\phi] \stackrel{s}{=} \int_{-\infty}^{\infty} f(x)\phi(x) dx$$

- It's possible to have an operator f[φ], but we can't find an f(x) to implement it via an integral.
- Then f(x) is a generalized function. It is not a function in its own right, but it is defined purely by its action on other functions $f[\phi]$.
- We still symbolically write

$$f[\phi] \stackrel{s}{=} \int_{-\infty}^{\infty} f(x)\phi(x) dx$$

but this just suggestive notation. It is not actually an integral unless f(x) is a "proper" function!

DEFINING THE DELTA FUNCTION

 $\delta(x-x_0)$ is a generalized function defined by the sifting property

$$\delta_{x_0}[\phi] = \phi(x_0) \stackrel{s}{=} \int_{-\infty}^{\infty} \delta(x - x_0) \phi(x) \, \mathrm{d} x$$

- We can define a simple linear operator via the sifting property $\delta_{x_0}[\phi] = \phi(x_0)$.
- There is no actual function $\delta(x-x_0)$ which gives

$$\int_{-\infty}^{\infty} \delta(x-x_0)\phi(x)\,\mathrm{d}\,x = \phi(x_0)$$

so $\delta(x-x_0)$ is a generalized function and the above integral is purely symbolic.

DELTA FUNCTION DERIVATIVES

We can define derivatives too:

$$\delta_{x_0}^{(n)}[\phi] = (-1)^n \phi^{(n)}(x_0) \stackrel{s}{=} \int_{-\infty}^{\infty} \delta^{(n)}(x - x_0) \phi(x) \, \mathrm{d}x$$

- Generalized function theory lets us make sense of the derivatives of the delta function too.
- $\delta_{x_0}^{(n)}$ is just an operator that picks out the value of the *n*th derivative of $\phi(x)$ at the point x_0 .

DELTA FUNCTION LIMITS

$$\lim_{\epsilon\to 0} f_{\epsilon}(x) = \delta(x)$$

if and only if

$$\lim_{\epsilon \to 0} f_{\epsilon}[\phi] = \lim_{\epsilon \to 0} \int_{-\infty}^{\infty} f_{\epsilon}(x) \phi(x) \, \mathrm{d} \, x = \phi(0)$$

- Often useful to show that some set of actual functions $f_{\epsilon}(x)$ "approach" the delta function in a limit.
- To do this, we need to show that the sifting property is obeyed in the limit.

DELTA FUNCTION LIMITS

Limit of Gaussian functions:

$$\delta(x) = \lim_{\epsilon \to 0} \frac{1}{\sqrt{2\pi}\epsilon} e^{-x^2/2\epsilon^2}$$

Limit of Lorentzian functions:

$$\delta(x) = \lim_{\epsilon \to 0} \frac{1}{\pi} \frac{\epsilon}{t^2 + \epsilon^2}$$

- Two examples of delta function limits.
- Confirms our intuition of the delta function as a limit of sharply-peaked functions.
- In fact, basically any limit of sharply-peaked functions of area 1 will work: see Folland (Theorem 9.2).

DELTA FUNCTION LIMITS

A more interesting example:

$$\frac{1}{2\pi}\int\limits_{-\infty}^{\infty}e^{jxt}\,\mathrm{d}\,t=\delta(x)$$

because

$$\lim_{\epsilon \to 0} \frac{1}{2\pi} \int\limits_{-\infty}^{\infty} e^{-\epsilon^2 t^2} e^{ixt} dt = \delta(x)$$

- Example of a common, but unintuitive expression for the Delta function.
- Can show that it's true by expressing it as a delta function limit. (If you want to go through it, use Theorem 9.2 from Folland.)

WHAT DOES THIS MEAN FOR GREEN'S FUNCTIONS?

$$\mathcal{L}G(x,x')=\delta(x-x')$$

actually means

$$(\mathcal{L}G)[\phi] = \phi(x') \stackrel{s}{=} \int_{-\infty}^{\infty} (\mathcal{L}G(x,x')) \phi(x) dx$$

| Technically, the Green's function is a generalized function which | | | | |
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TAKEAWAY

If in doubt, think of $\delta(x - x_0)$ as an operator, not a function!

- In practise, thinking of $\delta(x-x_0)$ as a function is usually fine. (We'll even do that for the rest of this presentation.)
- But if anything starts to seem fishy, it's good to remember that $\delta(x-x_0)$ is actually an operator, and not a function.

INTRODUCTORY RESOURCES

Balanis (2012), *Advanced engineering electromagnetics*. Less rigorous, but good for getting the key ideas.

Folland (1992), Fourier analysis and its applications. Chapter on generalized functions is particularly nice.

Dudley (1994), *Mathematical foundations for electromagnetic theory*. Great introduction to 1D Green's functions: deals with subtleties that others ignore.

Byron and Fuller (1992), *Mathematics of classical and quantum physics*. Interesting alternative approach.

ADVANCED RESOURCES

Collin (1990), *Field theory of guided waves*. Huge chapter on Green's functions. Emphasis on dyadics.

Morse and Feshback, *Methods of theoretical physics*. Another big, detailed reference. Emphasis on theory and insights.

Warnick (1996), "Electromagnetic Green functions using differential forms." For the differential forms inclined.

SOLUTION METHODS

SOLUTION METHODS

Boundary condition approaches:

- 1. Green's function gives particular solution; add homogeneous solution to find boundary conditions. Easier to set up, but requires extra work to deal with BC's.
- 2. Green's function includes BC's. Harder to set up, but gives full solution including BC's.

SOLUTION METHODS

Solving Green's function approaches:

- 1. Direct solution. (Great if it's possible.)
- 2. Eigenvalue expansion. (Works every time.)

CAUSALITY

- Time-domain wave equation has a unique solution in the lossless case.
- · Frequency-domain wave equation does not.
- · Taking infinitesimally small loss is equivalent to assuming u(x) and u'(x) are zero at some initial time.

APPLICATIONS

APPLICATIONS

- Born approximation for scattering?
- Perturbation theory?
- Propagator/Huygen's principle?