# Improved Version of the Second-Order Mur Absorbing Boundary Condition Based on a Nonstandard Finite Difference Model 

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#### Abstract

It is often necessary to terminate the computational domain of an FDTD calculation with an absorbing boundary condition (ABC). The Perfectly Matched Layer (PML) is an excellent ABC, but it is complicated and costly. Typically at least 8 layers are needed to give satisfactory absorption. Thus in a $100^{3}$ domain less than $84^{3}$ or $59 \%$ of the grid points are usable. The second-order Mur ABC requires just 2 layers, but its absorption is inadequate for many problems. In this paper we introduce an improved version of the secondorder Mur ABC based on a nonstandard finite difference (NSFD) model which has the same low computational cost but with much better absorption on a coarse grid.


Keywords: Absorbing Boundary Condition, ABC, Mur ABC , Nonstandard Finite Difference, FDTD.

## I. INTRODUCTION

Unless the computational domain boundary is periodic or the fields vanish on it, an absorbing boundary condition (ABC) is needed for finite difference time domain (FDTD) calculations. An ideal ABC absorbs fields incident at all angles without reflection, and thus mimics an infinite computational domain. Except in one dimension, there is no perfect ABC . In general, the better the ABC , the more complicated and computationally costly it is. The second-order Mur ABC [1] is simple and economical, but it performs poorly at incidence angles greater than about $30^{\circ}$ from the boundary normal. The PML [2] can, in principle, absorb fields at high incidence angles with arbitrarily low reflection, but it is complicated and costly to implement. Using a nonstandard (NS) finite difference model of the Engquist-Majda [3] one-way wave equations we derive an improved version of the Mur ABC that delivers much better absorption for the same computational cost.

## II. ENGQUIST-MAJDA ONE-WAY WAVE EQUATIONS

The two-dimensional wave equation can be expressed in the form,

$$
\begin{equation*}
\left(\partial_{t}^{2}-v^{2} \partial_{x}^{2}-v^{2} \partial_{y}^{2}\right) \psi(x, t)=0 \tag{1.1}
\end{equation*}
$$

where $\boldsymbol{x}=(x, y)$ Defining $P=\sqrt{\partial_{t}^{2}-v^{2} \partial_{y}^{2}}$, equation (1.1) can be factored into,

$$
\begin{equation*}
\left(P+v \partial_{x}\right)\left(P-v \partial_{x}\right) \psi(x, t)=0 \tag{1.2}
\end{equation*}
$$

to yield the Engquist-Majda (EM) one-way wave equations,

$$
\begin{equation*}
\left(P \pm v \partial_{x}\right) \psi(x, t)=0 . \tag{1.3}
\end{equation*}
$$

General solutions of equation (1.3) are $\varphi_{ \pm}(x, t)=$ $f(\hat{\boldsymbol{k}} \cdot x \mp v t)$, where $\hat{\boldsymbol{k}}=(\cos \theta, \sin \theta)$ and $f$ an arbitrary function, $\theta$ is the angle $\hat{\boldsymbol{k}}$ makes with the $x$ axis. $P \pm v \partial_{x}$ absorbs waves moving in the $\pm x$-directions, respectively. On the domain $(0 \leq x \leq a) \times(0 \leq y \leq b)$, solving $\left(P \mp v \partial_{x}\right) \psi=0$ at $x=0, a$, respectively gives an ABC on the $x$-axis. A $y$-axis ABC can be similarly derived.

Since $P$ is ill-defined, we must express it in a more suitable form. Writing $P^{2}=\partial_{t}^{2}\left(1-\nu^{2} \partial_{y}^{2} / \partial_{t}^{2}\right)$, expanding $\sqrt{P^{2}}$ in a Taylor series, and retaining the first two terms gives $P \cong \partial_{t}-\frac{1}{2} \nu^{2} \partial_{y}^{2} / \partial_{t}$. Inserting into equation (1.3) and multiplying by $\partial_{t}$, yields the second-order EM oneway wave equations along the $x$-axis,

$$
\begin{equation*}
\left(\partial_{t}^{2} \pm v \partial_{x} \partial_{t}-\frac{1}{2} v^{2} \partial_{y}^{2}\right) \psi(\boldsymbol{x}, t)=0 . \tag{1.4}
\end{equation*}
$$

Defining $W_{ \pm}$to be the differential operator in equation (1.4), the annihilation error $\varepsilon_{\mathrm{EM}}=W_{ \pm} \varphi_{ \pm} / \varphi_{ \pm}$is

$$
\begin{align*}
& \mathcal{E}_{\mathrm{EM}}= v^{2}  \tag{1.5}\\
& \frac{f^{\prime \prime}(\hat{\boldsymbol{k}} \cdot \boldsymbol{x} \mp v t)}{f(\hat{\boldsymbol{k}} \cdot x \mp v t)} \times \\
&\left(1-\cos \theta-\frac{1}{2} \sin ^{2}(\theta)\right) .
\end{align*}
$$

## II. SECOND-ORDER MUR ABSORBING BOUNDARY

We now construct a difference equation model of equation (1.4). Taking $\Delta x=\Delta y=h$, we discretize $x, y$, and $t$ in the form $x=0, h, \cdots N_{x} h, y=0, h, \cdots N_{y} h$, $t=0, \Delta t, 2 \Delta t, \cdots$. Defining the difference operators $d_{x}$, $d_{t}^{\prime}, \quad$ and $\quad d_{x}^{2} \quad$ by $\quad d_{x} f(x)=f(x+h / 2)-f(x-h / 2)$, $d_{t}^{\prime} f(t)=f(t+\Delta t)-f(t-\Delta t), \quad d_{x}^{2} f(x)=f(x+h)+$ $f(x-h)-2 f(x)$, finite difference expressions for the derivatives are $f^{\prime}(x) \cong \quad d_{x} f(x) / h$, $f^{\prime}(t) \cong d_{t}^{\prime} f(t) / 2 \Delta t$, and $f^{\prime \prime}(x) \cong \quad d_{x}^{2} f(x) / h^{2}$. Substituting into (1.4) yields,

$$
\begin{equation*}
\left(d_{t}^{2} \pm \frac{1}{2} \frac{v \Delta t}{h} d_{x} d_{t}^{\prime}-\frac{1}{2} \frac{v^{2} \Delta t^{2}}{h^{2}} d_{y}^{2}\right) \psi(x, t)=0 \tag{2.1}
\end{equation*}
$$

To simplify the notation, denote the $x$-coordinate of the computational boundary by $b$, where $b=0$ on the left, and $b=N_{x} h$ on the right. Let $i$ be the $x$-coordinate one grid spacing inside the boundary, thus $i=b \pm h$, on the left and right respectively. The midpoint between $b$ and $i$ is $m=(b+i) / 2$. Finally write $\psi(x, y, t)=\psi_{x, y}^{t}$ and $\psi(x, y, t \pm \Delta t)=\psi_{x, y}^{t+1}$. Evaluating (2.1) at $x=m$ using $\psi_{m, y}^{t} \cong\left(\psi_{b, y}^{t}+\psi_{i, y}^{t}\right) / 2$, with the abbreviation $v \Delta t / h=\bar{v}$, we obtain,

$$
\begin{array}{r}
d_{t}^{2}\left(\psi_{b, y}^{t}+\psi_{i, y}^{t}\right)+\bar{v}\left[\left(\psi_{b, y}^{t+1}-\psi_{i, y}^{t+1}\right)-\left(\psi_{b, y}^{t-1}-\psi_{i, y}^{t-1}\right)\right] \\
-\frac{1}{2} \bar{v}^{2} d_{y}^{2}\left(\psi_{b, y}^{t}+\psi_{i, y}^{t}\right)=0 \tag{2.2}
\end{array}
$$

Henceforth, we call equation (2.2) the standard finite-difference (SFD) model of the EM equation (1.4). Equation (2.2) holds on both the left and right boundaries because $\left(\psi_{b, y}^{t+1}-\psi_{i, y}^{t+1}\right)$ has opposite signs on opposite sides. Expanding $d_{t}^{2} \psi_{b, y}^{t}$ and solving for $\psi_{b, y}^{t+1}$, yields the second-order Mur ABC [4] the time-marching algorithm,

$$
\begin{align*}
\psi_{b, y}^{t+1}= & \psi_{b, y}^{t}+\left(\psi_{i, y}^{t}-\psi_{i, y}^{t-1}\right)+  \tag{2.3}\\
& \left(\frac{1-\bar{v}}{1+\bar{v}}\right)\left[\left(\psi_{b, y}^{t}-\psi_{b, y}^{t-1}\right)-\left(\psi_{i, y}^{t+1}-\psi_{i, y}^{t}\right)\right]+ \\
& \frac{1}{2}\left(\frac{\bar{v}^{2}}{1+\bar{v}}\right) d_{y}^{2}\left(\psi_{b, y}^{t}+\psi_{i, y}^{t-1}\right)
\end{align*}
$$

A similar expression for the $\pm y$ directions can be derived. Henceforth we call equation (2.3) the $S$
(standard)-Mur ABC.
Let us now evaluate how well the S-Mur ABC annihilates an infinite plane wave, $\psi_{ \pm}=e^{i(\boldsymbol{k} \cdot x \mp \omega t)}$, with propagation vector $\boldsymbol{k}=k \hat{\boldsymbol{k}}=\left(k_{x}, k_{y}\right)$ and angular frequency $\omega=v k$. Defining the left side of equation (2.2) as $M_{\mathrm{SFD}} \psi$, where $M_{\mathrm{SFD}}$ is a difference operator, the annihilation error is $\varepsilon_{\mathrm{SFD}}=M_{\mathrm{SFD}} \psi_{ \pm} / \psi_{ \pm}$. Writing $\tilde{\varepsilon}_{\mathrm{SFD}}$ $=\varepsilon_{\mathrm{SFD}} / 8 \sin ^{2}(\bar{\omega} / 2)$, where $\omega \Delta t=\bar{\omega}, k h=\bar{k}, k_{x, y} h=\bar{k}_{x, y}$, and using the identities,

$$
\begin{gather*}
\psi_{b, y}^{t}+\psi_{i, y}^{t}=2 \cos \left(k_{x} h / 2\right) \psi_{m, y}^{t}  \tag{2.4a}\\
\psi_{b, y}^{t}-\psi_{i, y}^{t}=2 i \sin \left(k_{x} h / 2\right) \psi_{m, y}^{t}  \tag{2.4b}\\
d_{y}^{2} \psi_{x, y}^{t} / \psi_{x, y}^{t}=-4 \sin ^{2}\left(k_{y} h / 2\right) \tag{2.4c}
\end{gather*}
$$

we find

$$
\begin{align*}
\tilde{\varepsilon}_{\mathrm{SFD}}(\theta)= & -\cos \left(\bar{k}_{x} / 2\right)+\bar{v} \frac{\sin \left(\bar{k}_{x} / 2\right)}{\tan (\bar{\omega} / 2)}  \tag{2.5}\\
& +\frac{1}{2} \bar{v}^{2} \frac{\sin ^{2}\left(\bar{k}_{y} / 2\right)}{\sin ^{2}(\bar{\omega} / 2)} \cos \left(\bar{k}_{x} / 2\right)
\end{align*}
$$

Comparing $\varepsilon_{\text {SFD }}$ with $\varepsilon_{\text {EM }}$, we see that the SFD model equation (2.1) is a poor approximation to the EM equation (1.4). We now seek a better one.

## III. NONSTANDARD FINITE DIFFERENCE VERSION

The SFD model of the EM equations is not the only one possible. The quantities $\bar{V}$ and $\bar{V}^{2}$ in equation (2.2) can be regarded as independent free parameters ( $u_{1}$ and $u_{2}^{2}$, respectively) that can be chosen to optimize the ABC. Defining $M_{\text {NSFD }}$ by ,

$$
\begin{gather*}
M_{\mathrm{NSFD}} \psi=d_{t}^{2}\left(\psi_{b, y}^{t}+\psi_{i, y}^{t}\right)+  \tag{3.1}\\
u_{1}\left[\left(\psi_{b, y}^{t+1}-\psi_{i, y}^{t+1}\right)-\left(\psi_{b, y}^{t-1}-\psi_{i, y}^{t-1}\right)\right]-\frac{1}{2} u_{2}^{2} d_{y}^{2}\left(\psi_{b, y}^{t}+\psi_{i, y}^{t}\right)
\end{gather*}
$$

we obtain a family of difference models of the EM equations, parameterized by $u_{1}$ and $u_{2}^{2}$,

$$
\begin{equation*}
M_{\mathrm{NSFD}} \psi=0 \tag{3.2}
\end{equation*}
$$

This is an example of a nonstandard finite-difference (NSFD) model [4]. The SFD model is just the special case $u_{1}=\bar{v}, u_{2}^{2}=\bar{v}^{2}$. Let us now minimize
$\varepsilon_{\mathrm{NSFD}}=M_{\mathrm{NSFD}} \psi_{ \pm} / \psi_{ \pm}$with respect to $u_{1}$ and $u_{2}^{2}$.
Writing $\tilde{\varepsilon}_{\text {NSFD }}=\varepsilon_{\text {NSFD }} / 8 \sin ^{2}(\bar{\omega} / 2), \quad u_{1}=w_{1} \tan (\bar{\omega} / 2)$, $u_{2}^{2}=w_{2}^{2} \sin ^{2}(\bar{\omega} / 2)$, and making the replacements $\bar{v} \rightarrow u_{1}$, and $\bar{v}^{2} \rightarrow u_{2}^{2}$ in equation (2.5) we obtain,

$$
\begin{gather*}
\tilde{\varepsilon}_{\mathrm{NSFD}}(\theta)=-\cos \left(\bar{k}_{x} / 2\right)+  \tag{3.3}\\
w_{1} \sin \left(\bar{k}_{x} / 2\right)+\frac{1}{2} w_{2}^{2} \sin ^{2}\left(\bar{k}_{y} / 2\right) \cos \left(\bar{k}_{x} / 2\right)
\end{gather*}
$$

First let us require that $\tilde{\varepsilon}_{\text {NSFD }}(0)=0$. This gives,

$$
\begin{equation*}
w_{1}=\cot (\bar{k} / 2) . \tag{3.4}
\end{equation*}
$$

Next inserting equation (3.4) into equation (3.3) we obtain,

$$
\begin{equation*}
\tilde{\varepsilon}_{\mathrm{NSFD}}(\theta)=\delta_{0}(\theta)+\frac{1}{2} w_{2}^{2} \delta_{2}(\theta) \tag{3.5}
\end{equation*}
$$

where

$$
\begin{align*}
& \delta_{0}(\theta)=-\cos \left(\bar{k}_{x} / 2\right)+  \tag{3.6a}\\
& \quad \operatorname{co~}(\bar{k} / 2) \sin \left(\bar{k}_{x} / 2\right), \\
& \delta_{2}(\theta)=\sin ^{2}\left(\bar{k}_{y} / 2\right) \cos \left(\bar{k}_{x} / 2\right) . \tag{3.6b}
\end{align*}
$$

Now requiring that $\tilde{\varepsilon}_{\text {NSFD }}\left(\theta_{2}\right)=0$ yields,

$$
\begin{equation*}
w_{2}^{2}\left(\theta_{2}\right)=\frac{-2 \delta_{0}\left(\theta_{2}\right)}{\delta_{0}\left(\theta_{2}\right)} \tag{3.7}
\end{equation*}
$$

The larger $\theta_{2}$ the greater the absorption at high incidence angles, but the greater the reflection at intermediate angles, $0<\theta<\theta_{2}$. We have examined various choices of $\theta_{2}$, and conclude that the best overall choice is $\theta_{2}=45^{\circ}$. When radiation is incident over a wide range of large angles, however, $\theta_{2}=60^{\circ}$ is a reasonable compromise. We could also require that $\tilde{\varepsilon}_{\text {NSFD }}\left(\theta_{0}\right)=0\left(\theta_{0} \neq 0\right)$ and $\tilde{\varepsilon}_{\text {NSFD }}\left(\theta_{2}\right)=0\left(\theta_{2} \neq \theta_{0}\right)$, and simultaneously solve for $w_{1}$ and $w_{2}^{2}$. This choice is suitable for special applications where most of the radiation in incident on the boundary over a particular angular band. Henceforth, unless otherwise specified we take $\theta_{2}=45^{\circ}$.

Putting equations (3.4) and (3.7) into the expressions for $u_{1}$ and $u_{2}^{2}$ we have,

$$
\begin{gather*}
u_{1}=\frac{\tan (\omega \Delta t / 2)}{\tan (k h / 2)}  \tag{3.8a}\\
u_{2}^{2}\left(\theta_{2}\right)=-2 \sin ^{2}(\omega \Delta t / 2) \frac{\delta_{0}\left(\theta_{2}\right)}{\delta_{2}\left(\theta_{2}\right)} . \tag{3.8b}
\end{gather*}
$$

Inserting the simple substitutions $\bar{v} \rightarrow u_{1}$ and $\bar{v}^{2} \rightarrow u_{2}^{2}$ into the S-Mur $\operatorname{ABC}$ (2.3) with the now yields the NS (nonstandard)-Mur ABC,

$$
\begin{align*}
& \psi_{b, y}^{t+1}=\psi_{b, y}^{t}+\left(\psi_{i, y}^{t}-\psi_{i, y}^{t-1}\right)+  \tag{3.9}\\
& \left(\frac{1-u_{1}}{1+u_{1}}\right)\left[\left(\psi_{b, y}^{t}-\psi_{b, y}^{t-1}\right)-\left(\psi_{i, y}^{t+1}-\psi_{i, y}^{t}\right)\right]+ \\
& \frac{1}{2}\left(\frac{u_{2}^{2}}{1+u_{1}}\right) d_{y}^{2}\left(\psi_{b, y}^{t}+\psi_{i, y}^{t-1}\right) .
\end{align*}
$$

## IV. NUMERICAL STABILITY

Consider a two-step FD algorithm of the form,

$$
\begin{equation*}
\psi(t+\Delta t)=a \psi(t-\Delta t)+2 b \psi(t) \tag{4.1}
\end{equation*}
$$

where $a$ and $b$ are constants. Taking $t=\tau \Delta t, \tau=0,1,2, \cdots$ and writing $\psi(t)=\psi^{\tau}$, equation (4.1) becomes,

$$
\begin{equation*}
\psi^{\tau+1}=a \psi^{\tau-1}+2 b \psi^{\tau} \tag{4.2}
\end{equation*}
$$

Postulating a solution to equation (4.2) of the form $\psi^{\tau}=\eta^{\tau}$, yields the equation $\eta^{2}-2 b \eta-a=0$, which has the solutions,

$$
\begin{equation*}
\eta_{ \pm}=b \pm \sqrt{b^{2}+a} \tag{4.3}
\end{equation*}
$$

The general solution of equation (4.2) is therefore,

$$
\begin{equation*}
\psi^{\tau}=\alpha_{+} \eta_{+}^{\tau}+\alpha_{-} \eta_{-}^{\tau} \tag{4.4}
\end{equation*}
$$

where the constants $\alpha_{ \pm}$are determined by the initial values $\psi(0)$ and $\psi(\Delta t)$. Since the fields on the boundary cannot rise exponentially with time, we require that,

$$
\begin{equation*}
\left|\eta_{ \pm}\right| \leq 1 \tag{4.5}
\end{equation*}
$$

Condition (4.5) is a form of the CFL (Courant, Friedrich, Levy) [5] stability condition.

Suppose that $\left|\eta_{+}\right| \leq 1$ and $\left|\eta_{-}\right|>1$. If $\alpha_{-}=0$ in equation (4.4) it might seem that $\lim _{\tau \rightarrow \infty} \psi^{\tau}$ is finite. In principle it is, but after a large number of iterations ( $N$ ), computer round-off error gives rise to a small $\eta_{-}$ component, and $\psi^{N}=a_{+} \eta_{+}^{N}+\delta \eta_{-}$. Thus $\psi$ diverges with further iteration.

Let us now analyze the numerical stability of the NSFD model (3.2). Assuming an infinite plane wave, the spatial derivatives and averages can be expressed using equation (2.4). Equation (3.2) becomes,

$$
\begin{align*}
& c_{x}\left(\psi_{m \cdot y}^{t+1}+\psi_{m \cdot y}^{t-1}-2 \psi_{m \cdot y}^{t}\right)+  \tag{4.6}\\
& i u_{1} s_{x}\left(\psi_{m \cdot y}^{t+1}-\psi_{m \cdot y}^{t-1}\right)+2 c_{x} s_{y}^{2} u_{2}^{2} \psi_{m \cdot y}^{t}=0
\end{align*}
$$

where $s_{x}=\sin \left(k_{x} h / 2\right), c_{x}=\cos \left(k_{x} h / 2\right), s_{y}=\sin \left(k_{y} h / 2\right)$. Writing $\alpha=c_{x}+i u_{1} s_{x}$, and $\beta=1-s_{y}^{2} u_{2}^{2}$, we can cast equation (4.6) into the form of equation (4.2) with $a=-\alpha^{*} / \alpha$ and $b=\beta c_{x} / \alpha$ in equation (4.2). The solution of equation (4.6) is thus,

$$
\begin{equation*}
\eta_{ \pm}=\frac{1}{\alpha}\left[\beta c_{x} \pm \sqrt{\beta^{2} c_{x}^{2}-|\alpha|^{2}}\right] \tag{4.7}
\end{equation*}
$$

If $\beta^{2} c_{x}^{2} \leq|\alpha|^{2}$ equation (4.7) becomes,

$$
\begin{equation*}
\eta_{ \pm}=\frac{1}{\alpha}\left[\beta c_{x} \pm i \sqrt{|\alpha|^{2}-\beta^{2} c_{x}^{2}}\right] \tag{4.8}
\end{equation*}
$$

whence $\left|\eta_{ \pm}\right|^{2}=1$. On the other hand if $\beta^{2} c_{x}^{2}>|\alpha|^{2}$, it can be shown that either $\left|\eta_{+}\right|>1$ or $\left|\eta_{-}\right|>1$. The CFL condition is thus $\beta^{2} c_{x}^{2} \leq|\alpha|^{2}$, which can be rewritten as,

$$
\begin{equation*}
\frac{\left(1-s_{y}^{2} u_{2}^{2}\right)^{2}}{1+u_{1}^{2}\left(s_{x}^{2} / c_{x}^{2}\right)} \leq 1 \tag{4.9}
\end{equation*}
$$

Because the denominator is $\geq 1$ and $s_{y}^{2} \leq 1$, equation (4.9) reduces to,

$$
\begin{equation*}
u_{2}^{2}\left(\theta_{2}\right) \leq 2 \tag{4.10}
\end{equation*}
$$

For the S-Mur $\mathrm{ABC}, u_{2}^{2}=(v \Delta t / h)^{2}$ and equation (4.9) gives the stability condition $v \Delta t / h \leq \sqrt{2}$. For the NS-Mur ABC , putting equation (3.8) into equation (4.9)
and using $\omega=k v \Rightarrow \bar{\omega}=\bar{v} \bar{k}$, the stability condition becomes,

$$
\begin{equation*}
-\sin ^{2}(\bar{v} / 2) \leq \frac{\delta_{2}\left(\theta_{2}\right)}{\delta_{0}\left(\theta_{2}\right)} . \tag{4.11}
\end{equation*}
$$

Since the maximum spacing between the grid points is $h \sqrt{2}$, the Nyquist sampling condition requires that we choose $\lambda / h>2 \sqrt{2} \Rightarrow 0<\bar{k}<\pi / \sqrt{2}$. We now seek the maximum value, $c$, of $\bar{v}=v \Delta t / h$ such that equation (4.11) is satisfied. Numerically solving equation (4.11) gives $c=1.31$ for $\theta_{2}=45^{\circ}$, and $c=1.22 \theta_{2}=60^{\circ}$. The NS-Mur stability condition can now be expressed in the form,

$$
\begin{equation*}
\frac{v \Delta t}{h} \leq c\left(\theta_{2}\right) \tag{4.12}
\end{equation*}
$$

These stability constraints are looser than that of the FDTD algorithm used to compute the fields in the interior of the computational domain. In the standard (S) FDTD (Yee) algorithm, the CFL stability condition is $v \Delta t / h \leq \sqrt{2} / 2 \cong 0.70$, but the nonstandard (NS) FDTD algorithm $[6,7]$ is stable for $v \Delta t / h \leq 0.84$ in two dimensions. We used the NS-FDTD algorithm to calculate the electromagnetic fields in the interior of the computational domain in the results shown below.

The above analysis applies to an infinite plane wave impinging at arbitrary angle on an infinite computational boundary. A difficulty common to all ABCs is the indeterminacy of the corner points. At the corners the stability analysis is extremely difficult so it is best verified numerically. We have found that computing the ABC at the corner points with either the left-right ( $x$ axis) ABC or the top-bottom ( $y$-axis) ABC yields excellent stability. Some authors take the average of the left-right and top-bottom ABCs . While the resultant ABC is stable, it does not increase the absorption.

## V. IMPLEMENTATION

The implementation of the ABC depends upon the details of the FDTD algorithm used to compute the electromagnetic fields, such as the placement of the electromagnetic fields on the numerical grid. For example, if the magnetic field $(\boldsymbol{H})$ is updated first in the TE mode $\left(H_{x}=H_{y}=E_{z}=0\right)$ with periodic FD operators, the ABC need be applied only to $H_{z}$ because the electric field ( $\boldsymbol{E}$ ) depends only on $H_{z}$. If $d_{x}$ is periodic on $x=0, h, \cdots N_{x} h$, then $\quad d_{x} f\left(N_{x} h\right)=f(0)-f\left(N_{x} h-h\right), \quad$ and $\quad d_{x} f(0)$ $=f(h)-f\left(N_{x} h\right)$.

## VI. COMPARISONS AND PERFORMANCE TESTS

To test the effectiveness of our ABC we used a modification of the test described in [2] (equation (6.46), p. 258) and [8]. Expressing equation (6.46) of [2] in the space domain we have,

$$
\begin{align*}
p_{0}(x)=\frac{1}{32}[10- & 15 \cos \left(\frac{1}{3} k_{p} x\right)  \tag{6.1}\\
& \left.+6\left(\frac{2}{3} k_{p} x\right)-\cos k_{p} x\right] .
\end{align*}
$$

We center the pulse at $x=0$ by defining,

$$
\begin{equation*}
p(x)=p_{0}\left(x-\frac{3}{2} \lambda_{p}\right) \tag{6.2}
\end{equation*}
$$

where $\lambda_{p}=2 \pi / k_{p}$, equation (6.2) defines a smooth pulse of half-width $\lambda_{p}$. To suppress periodicity we add the condition $p(x)=0$ for $|x|>\lambda_{p}$. In [2] $\lambda_{p}=40 h / 3$, but we take $\lambda_{p}=2 \lambda$, and use (6.2) to construct a square incident pulse envelope for a signal of wavenumber $k=2 \pi / \lambda$ as depicted in Fig. 1.


Fig. 1. (a) Incident pulse ( $50^{\circ}$ from normal) reflects from the right boundary where (b) the S-Mur ABC or (c) the NS-Mur ABC is enforced.

Figure 1 depicts a typical calculation. Using the NSFDTD algorithm, the input pulse (Fig. 1(a)) is propagated onto the right boundary, where either the SMur ABC (Fig. 1(b)), or the NS-Mur ABC (Fig. 1(c)) is enforced $\left(\theta_{2}=45^{\circ}\right)$. Incident intensity $I_{0}$, is the mean intensity of the incident pulse within the box (outlined in black, Fig. 1(a)). The reflected pulse is propagated away from the boundary, and the reflected intensity $\left(I_{r}\right)$, mean intensity within the box, is recorded. The intensity reflection coefficient is $r=I_{\mathrm{r}} / I_{0}$. Note that the reflected pulse is not exactly centered within the box. Box position is computed under the assumption that the angle of reflection equals the angle of incidence, and that pulse
group velocity equals phase velocity.
We also investigated the total energy absorption, by comparing total incident energy ( $E_{0}$ ) with total reflected energy $\left(E_{\mathrm{r}}\right)$. Total energy is the local intensity summed over all grid points in the computational domain interior. The total energy reflection coefficient is $\rho=E_{\mathrm{r}} / E_{0}$. Before reflection, the energy is concentrated about the pulse center, but afterwards some of the energy remains near the boundary and propagates along it (lower right of Figs. 1(a) and (b)). Thus $r$ and $\rho$ are somewhat different. For $\theta_{2}=45^{\circ}$ in equation (3.7) for the NS-Mur ABC , the difference is very small, but for $\theta_{2}=60^{\circ}, \rho$ is much greater than $r$. For this reason we take $\theta_{2}=45^{\circ}$. In all that follows "NS-Mur ABC" means $\theta_{2}=45^{\circ}$.

Figures 2 and 3 show plots of the intensity reflection coefficient $(r)$ as a function of incidence angle $(\theta)$ for the S-Mur, and NS-Mur ABCs. In Fig. $4 \rho$ is similarly plotted.


Fig. 2. Intensity reflection coefficient ( $r$ ) vs. incidence angle $(\theta)$ for the S-Mur ABC (S), and NS-Mur_ABC $(\mathrm{NS}) ; \lambda / h=8, v \Delta t / h=0.84$.


Fig. 3. Same data as Fig. 2, $\log _{10} r$ versus $\theta$.


Fig. 4. Total energy reflection coefficient ( $\rho$ ) vs. incidence angle $(\theta)$ for the S-Mur ABC (S), and NSMur_ABC (NS), $\lambda / h=8, v \Delta t / h=0.84$.

The NS-Mur ABC has the lowest values of both $r$ and $\rho$ over the range $0 \leq \theta \leq 45^{\circ}$, except in the narrow band $25^{\circ} \leq \theta \leq 30^{\circ}$, where the S -Mur ABC is slightly lower. For $\theta>30^{\circ}, \mathrm{S}-\mathrm{ABC}$ reflection rises rapidly and is always much higher than NS-ABC reflection.

We investigated the "global" energy absorption due to a pulsed point source centered in a $\lambda \times \lambda$ computational domain. Using equation (6.1) in the time domain $\left(k_{p} \rightarrow \omega_{p}=2 \omega_{0}\right)$ to modulate a source of angular frequency $\omega_{0}$, we plot the signal decay as a function of time step in Fig. 5.


Fig. 5. Total energy (veritcal) vs. time step for the SMur ABC (S), and NS-Mur_ABC (NS); $\lambda / h=8$. Right figure shows magnified scale.

As Fig. 5 shows, not only is the global energy absorption higher for the NS-Mur ABC, but also the signal decays more quickly. This faster decay is probably because the signal requires fewer "bounces" off the boundary to be absorbed.

Since the NS-Mur ABC is optimized to absorb a particular angular frequency, $\omega_{0}$, it is interesting to investigate in greater detail how well it absorbs pulses. Fig. 6 depicts a normally incident pulse, and its S-Mur ABC and NS-Mur ABC intensity reflections.


Fig. 6. Normally Incident and reflected pulses with the SMur and NS-Mur ABCs.


Fig. 7. Intensity profile of pulses in Fig. 6. Left: incident pulse; right: reflected pulses.

Where the pulse rises and falls $\omega \neq \omega_{0}$ frequency components are large but the NS-Mur ABC reflected intensity is still less than $10^{-1}$ that of the S -Mur ABC . In pulse center the NS-Mur ABC reflected intensity is less than $10^{-3}$ that the S-Mur ABC, as shown in Fig. 7.

To compute propagation in a photonic crystal consisting of vacuum holes in a dielectric substrate of refractive index $n_{s}$, we set $v \Delta t / h=c_{0}=0.84$ in the vacuum, and take $v \Delta t / h=c_{0} / n_{\mathrm{s}}$ in the substrate. The total energy reflection ( $\rho$ ) using both the S-Mur and NSMur ABC is little affected by the value of $v \Delta t / h$ but the intensity reflection ( $r$ ) decreases somewhat for $\theta>55^{\circ}$. This is, however, probably due to pulse spreading. We also examined the sensitivity of $r$ and $\rho$ to the value of $\lambda / h$, but found little effect.

## VII. SUMMARY AND CONCLUSIONS

The NSFD version of the second-order Mur ABC is obtained with the simple replacements $\bar{v} \rightarrow u_{1}$, and $\bar{v}^{2} \rightarrow u_{2}^{2}$. We found that the best ABC for general use is the choice $\theta_{2}=45^{\circ}$ in equation (3.7). Existing computer codes can be easily modified to give much better absorption for the same computational cost. Although the NS-Mur ABC is optimized for monochromatic radiation, it also absorbs moderately broad pulses effectively. The data of Figs. 2 to 5 are taken with bandwidth $\Delta \omega_{0} \sim \omega_{0} / 4$ about the central frequency, $\omega_{0}$. The performance of the S-Mur ABC is also frequency dependent, and its performance deteriorates as $\lambda / h$ decreases. On the other hand the NS-Mur ABC is optimized to grid spacing, and does well on a coarse grid. As Figs. 2-5 show, both the S-Mur ABC and NS-Mur ABC give low reflection up to incidence angles $(\theta)$ of about $30^{\circ}$, but the NS-Mur ABC is much better than the S-Mur ABC for $\theta>30^{\circ}$.

The NS-Mur ABC is still fundamentally a secondorder ABC . For wide-band absorption at high incidence angles a more sophisticated ABC , such as PML, must be used with its concomitant complexity and high computational cost.

This work greatly expands the utility of the simple, low-cost second-order Mur ABC. The foregoing developments have been extended to three dimensions. In three dimensions where there are line corners and point corners, special care must be taken to correctly join the Mur ABC with the FDTD algorithm.

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