# Improved Weakly Conditionally Stable Finite-Difference Time-Domain Method

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Abstract – To circumvent the inaccuracy in the implementation of the perfect-electric-conductor (PEC) condition in the weakly conditionally stable time-domain finite-difference (WCS-FDTD) method, an improved weakly conditionally stable (IWCS) FDTD method is presented in this paper. In this method, the solving of the tridiagonal matrix for the magnetic field component is replaced by the solving of the tridiagonal matrix for the electric field components; thus, the perfectelectric-conductor (PEC) condition for the electric field components is implemented accurately. The formulations of the IWCS-FDTD method are given, and the stability condition of the IWCS-FDTD scheme is presented analytically. Compared with the WCS-FDTD method, this new method has higher accuracy in the implantation of the PEC condition, which is demonstrated through numerical examples.

*Index Terms* – FDTD method, perfect-electricconductor (PEC) condition, weakly conditionally stable FDTD method.

## I. INTRODUCTION

To overcome the Courant limit on the time step size of the FDTD method [1,2]. unconditionally stable methods such as the alternating-direction implicit FDTD (ADI-FDTD) scheme [3-12] and a weakly conditionally stable finite-difference time-domain (WCS-FDTD) method has been developed recently [13,14]. In the WCS-FDTD method, the CFL condition is not removed totally, but being weaker than that of the conventional FDTD method. The time step in this scheme is only determined by one space discretization, which is extremely useful for problems where a very fine mesh is needed in one or two directions. The WCS-FDTD method has better accuracy and higher computation efficiency than the ADI-FDTD method, especially for larger field variation.

However, in the WCS-FDTD method, updating of  $H_y$  component needs the unknown  $E_x$ and  $E_z$  components at the same time step, thus, the  $H_y$  component has to be updated implicitly by solving tridiagonal matrix [10], which results in a large inaccuracy in the implementation of the perfect-electric-conductor (PEC) condition for the  $E_x$  and  $E_z$  components. To circumvent this problem, an improved weakly conditionally stable finite-difference time-domain (IWCS-FDTD) is presented in this paper. In this method, the solving of the tridiagonal matrix for the  $H_y$  component is replaced by the solving the tridiagonal matrix of the  $E_x$  and  $E_z$  components; thus, the perfectelectric-conductor (PEC) condition for the  $E_y$  and

 $E_z$  components is implemented easily. The formulations of the IWCS-FDTD method are presented, and the final updating equations are given. The stability condition of the IWCS-FDTD scheme is presented analytically. Compared with the WCS-FDTD method, this new method has higher accuracy in the implantation of the PEC condition, which is demonstrated through numerical examples.

## II. FORMULATION FOR THE IWCS-FDTD METHOD

In a linear, non-dispersive, and lossless medium, the 3D WCS-FDTD scheme in reference [10] can be written as:

$$E_x^{n+1} = E_x^n + 2aD_yH_z^{n+1/2} - aD_z\left(H_y^{n+1} + H_y^n\right)$$
(1)

$$E_{z}^{n+1} = E_{z}^{n} - 2aD_{y}H_{x}^{n+1/2} + aD_{x}\left(H_{y}^{n+1} + H_{y}^{n}\right)$$
(2)

$$H_{y} = H_{y} + bD_{x} \left( E_{z} + E_{z} \right)$$

$$-bD_{z} \left( E_{x}^{n+1} + E_{x}^{n} \right)$$
(3)

$$H_x^{n+3/2} = H_x^{n+1/2} - 2bD_y E_z^{n+1} + bD \left( E^{n+3/2} + E^{n+1/2} \right)$$
(4)

$$H_{z}^{n+3/2} = H_{z}^{n+1/2} + 2bD_{y}E_{x}^{n+1} - bD_{x}\left(E_{y}^{n+3/2} + E_{y}^{n+1/2}\right)$$
(5)

$$E_{y}^{n+3/2} = E_{y}^{n+1/2} - aD_{x} \left( H_{z}^{n+3/2} + H_{z}^{n+1/2} \right) + aD_{z} \left( H_{x}^{n+3/2} + H_{x}^{n+1/2} \right)$$
(6)

here,  $a = \Delta t/2\varepsilon$ ,  $b = \Delta t/2\mu$ ,  $D_w = \partial/\partial w$ (w = x, y) represents the first derivative operator with respect to w.  $\varepsilon$  is the permittivity and  $\mu$  is the permeability of the medium, n and  $\Delta t$  are the index and size of time-step.

Obviously, updating of  $H_y$  component, as shown in eq. (3), needs the unknown  $E_x$  and  $E_z$ components at the same time step. In the WCS-FDTD scheme, the  $H_y$  component is updated by substituting eqs. (1) and (2) into eq. (3) [10] directly. This results in a broadly band matrix equation which is updated by solving two tridiagonal matrix equation.

Here, we apply a new technique to solve eqs. (1)-(3). For simplicity, we write eqs. (1)-(3) in a new form as,

$$E_x^{n+1} = E_x^* - aD_z H_y^{n+1}$$
(7)

$$E_{z}^{n+1} = E_{z}^{*} + aD_{x}H_{y}^{n+1}$$
(8)

$$H_{y}^{n+1} = H_{y}^{*} + bD_{x}E_{z}^{n+1} - bD_{z}E_{x}^{n+1}$$
(9)

where,

$$E_x^* = E_x^n + 2aD_y H_z^{n+1/2} - aD_z H_y^n \quad (10)$$

$$E_{z}^{*} = E_{z}^{n} - 2aD_{y}H_{x}^{n+1/2} + aD_{x}H_{y}^{n} \quad (11)$$

$$H_{y}^{*} = H_{y}^{n} + bD_{x}E_{z}^{n} - bD_{z}E_{x}^{n}$$
(12)

Obviously, updating of  $E_x$  and

 $E_z$  components, as shown in eqs. (7) and (8), needs the unknown  $H_y$  component at the same time step. By substituting eq. (9) into eqs. (7) and (8) we can obtain,

$$(1-abD_{2z})E_{x}^{n+1} = E_{x}^{*} - aD_{z}H_{y}^{*} - abD_{z}D_{x}E_{z}^{n+1}$$
(13)  

$$(1-abD_{2x})E_{z}^{n+1} = E_{z}^{*} + aD_{x}H_{y}^{*} - abD_{z}D_{x}E_{x}^{n+1}$$
(14)

Multiplying eq.(13) by factor  $(1-abD_{2x})$ ,

and subtracting 
$$(abD_zD_x) \times eq.(14)$$
, we have,  
 $(1-abD_{2x}-abD_{2z})E_x^{n+1}$ 

$$= (1 - abD_{2x})E_{x}^{*} - aD_{z}H_{y}^{*} - abD_{z}D_{x}E_{z}^{*}$$
(15)

The left side of eq. (15) is a broadly-banded matrix equation which is solved expensively. To improve the computation efficiency, new terms are added at the both side of eq.(15),

$$(1-abD_{2x}-abD_{2z}+a^{2}b^{2}D_{2x}D_{2z})E_{x}^{n+1}$$

$$= (1-abD_{2x})E_{x}^{*}-aD_{z}H_{y}^{*}-abD_{z}D_{x}E_{z}^{*}$$

$$+ a^{2}b^{2}D_{2x}D_{2z}E_{x}^{n}$$
(16)

It is equivalent to the following,  $(1 - rhD_{-})(1 - rhD_{-})E^{n+1}$ 

$$(1-abD_{2x})(1-abD_{2z})E_{x}^{*}$$
  
=  $(1-abD_{2x})E_{x}^{*}-aD_{z}H_{y}^{*}-abD_{z}D_{x}E_{z}^{*}$   
+  $a^{2}b^{2}D_{2x}D_{2z}E_{x}^{n}$  (17)

Dividing eq. (17) into two sub-steps, we have,

$$(1-abD_{2x})e_{x} = a^{2}b^{2}D_{2x}D_{2z}E_{x}^{n} - aD_{z}H_{y}^{*} - abD_{z}D_{x}E_{z}^{*}$$
(18.a)
$$(1-abD_{x})E^{n+1} = e_{x} + E^{*}$$
(18 b)

$$(1 - abD_{2z})E_x = e_x + E_x$$
 (18.b)  
Vith this manipulation, the updating of

With this manipulation, the updating of the  $E_x$  component requires the solution of two tridiagonal matrices (18.a) and (18.b).

In a similar way, updating of  $E_z$  component can be written as,

$$(1-abD_{2z})e_{z} = a^{2}b^{2}D_{2x}D_{2z}E_{z}^{n} + aD_{x}H_{y}^{*} - abD_{z}D_{x}E_{x}^{*}$$
(19.a)

$$(1-abD_{2x})E_z^{n+1} = e_z + E_z^*$$
 (19.b)

After the solving of the  $E_x^{n+1}$  and  $E_z^{n+1}$ components, the  $H_y$  component can be updated using equation (3) explicitly, thus, the solving of the tridiagonal matrix for the  $H_y$  component in the WCS-FDTD method is replaced by the solving of the tridiagonal matrix for the  $E_x$  and  $E_z$ components here.

Approximating each derivative in space by centered second-order finite differences, we can obtain the final updating equations for  $E_x$ ,  $E_z$  and  $H_y$  components. Such as, the updating equations for  $E_x$  component are as follows,

$$\left(1 + \frac{2ab}{\Delta z^2}\right) E_x^{n+1} \left(i + \frac{1}{2}, j, k\right) - \frac{ab}{\Delta z^2} E_x^{n+1} \left(i + \frac{1}{2}, j, k + 1\right) - \frac{ab}{\Delta z^2} E_x^{n+1} \left(i + \frac{1}{2}, j, k - 1\right) = e_x \left(i + \frac{1}{2}, j, k\right) + E_x^* \left(i + \frac{1}{2}, j, k\right)$$
(20.b)

where,

$$H_{y}^{*}\left(i+\frac{1}{2}, j, k+\frac{1}{2}\right) = H_{y}^{n}\left(i+\frac{1}{2}, j, k+\frac{1}{2}\right)$$
$$+b\left[\frac{E_{z}^{n}\left(i+1, j, k+\frac{1}{2}\right) - E_{z}^{n}\left(i, j, k+\frac{1}{2}\right)}{\Delta x}\right]$$
$$-\frac{E_{x}^{n}\left(i+\frac{1}{2}, j, k+1\right) - E_{x}^{n}\left(i+\frac{1}{2}, j, k\right)}{\Delta z}\right]$$
(21)

$$E_{z}^{*}\left(i+1, j, k+\frac{1}{2}\right) = E_{z}^{n}\left(i+1, j, k+\frac{1}{2}\right)$$
$$+a\frac{H_{y}^{n}\left(i+\frac{3}{2}, j, k+\frac{1}{2}\right) - H_{y}^{n}\left(i+\frac{1}{2}, j, k+\frac{1}{2}\right)}{\Delta x}$$
$$-\frac{2a}{\Delta y}\left[\frac{H_{x}^{n+1/2}\left(i+1, j+\frac{1}{2}, k+\frac{1}{2}\right)}{-H_{x}^{n+1/2}\left(i+1, j-\frac{1}{2}, k+\frac{1}{2}\right)}\right]$$

$$E_{x}^{*}\left(i+\frac{1}{2},j,k\right) = E_{x}^{n}\left(i+\frac{1}{2},j,k\right)$$

$$-a\frac{H_{y}^{n}\left(i+\frac{1}{2},j,k+\frac{1}{2}\right) - H_{y}^{n}\left(i+\frac{1}{2},j,k-\frac{1}{2}\right)}{\Delta z}$$

$$+\frac{2a}{\Delta y}\left[H_{z}^{n+1/2}\left(i+\frac{1}{2},j+\frac{1}{2},k\right)\right]$$

$$-H_{z}^{n+1/2}\left(i+\frac{1}{2},j-\frac{1}{2},k\right)\right]$$
(23)

The solving of the  $E_y$  component, same as that in the WCS-FDTD method, is updated implicitly by substituting eqs. (4) and (5) into eq. (6),

$$(1-abD_{2x}-abD_{2z})E_{y}^{n+3/2}$$
  
=  $(1+abD_{2x}+abD_{2z})E_{y}^{n+1/2}$   
 $-2aD_{x}H_{z}^{n+1/2}+2aD_{z}H_{x}^{n+1/2}$   
 $-2abD_{x}D_{y}E_{x}^{n+1}-2abD_{y}D_{z}E_{z}^{n+1}$  (24)

The left side of eq. (24) is also a broadlybanded matrix equation. Adding new terms at the both side of eq.(24) and dividing it into two substeps, we can obtain the updating of the  $E_v$  component as follows,

$$(1-abD_{2x})e_{y}$$

$$=(1+abD_{2x})(1+abD_{2z})E_{y}^{n+1/2}$$

$$-2aD_{x}H_{z}^{n+1/2}+2aD_{z}H_{x}^{n+1/2}$$

$$-2abD_{x}D_{y}E_{x}^{n+1}-2abD_{y}D_{z}E_{z}^{n+1}$$

$$(1-abD_{2z})E_{y}^{n+3/2}=e_{y}.$$
(25.b)

Thus, at each time step the IWCS-FDTD method requires the solution of six tridiagonal matrices and two explicit equations.

# III. WEAKLY CONDITIONAL STABILITY OF THE IWCS-FDTD METHOD

The relations between the field components of the IWCS-FDTD method can be represented in matrix forms,

$$\begin{bmatrix} A \end{bmatrix} \begin{bmatrix} \Lambda \end{bmatrix}^{n+1} = \begin{bmatrix} B \end{bmatrix} \begin{bmatrix} \Lambda \end{bmatrix}^* + \begin{bmatrix} C \end{bmatrix} \begin{bmatrix} \Lambda \end{bmatrix}^n$$
(26)

where,

$$[A] = \begin{bmatrix} S & 0 & 0 & 0 & 0 & 0 \\ 2abD_xD_y & S & 2abD_zD_y & 0 & 0 & 0 \\ 0 & 0 & S & 0 & 0 & 0 \\ 0 & -bD_z & 2bD_y & 1 & 0 & 0 \\ bD_z & 0 & -bD_x & 0 & 1 & 0 \\ -2bD_y & bD_x & 0 & 0 & 0 & 1 \end{bmatrix}$$

According eqs. (10)-(12), we have,

$$\left[\Lambda\right]^* = \left[D\right] \left[\Lambda\right]^n \tag{27}$$

with,

$$[D] = \begin{bmatrix} 1 & 0 & 0 & 0 & -aD_z & 2aD_y \\ 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 1 & -2aD_y & aD_x & 0 \\ 0 & 0 & 0 & 0 & 0 \\ -bD_z & 0 & bD_x & 0 & 1 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 \end{bmatrix}$$

Substituting eq. (27) into eq. (26), we obtain,

$$[\Gamma][\Lambda]^n = 0 \tag{28}$$
 here,

$$\begin{bmatrix} \Gamma \end{bmatrix} = \begin{bmatrix} A \end{bmatrix} \zeta - \begin{bmatrix} B \end{bmatrix} \begin{bmatrix} D \end{bmatrix} - \begin{bmatrix} C \end{bmatrix}$$
$$= \begin{bmatrix} (S\zeta - S_1) & 0 & 2a b D_z D_x - 2a^2 b f \ 2a D_z & f_x \\ 2a b D_x D_y \zeta & (S\zeta - S_2) & 2a b D_z D_y \zeta - 2a D_z & 0 & 2a D_x \\ 2a b D_z D_x & 0 & (S\zeta - S_3) & f_z & -2a D_x 2a^2 b f \\ 0 & -L_z & 2b D_y \zeta & \zeta - 1 & 0 & 0 \\ L_z & 0 & -L_x & 0 & \zeta - 1 & 0 \\ -2b D_y \zeta & L_x & 0 & 0 & 0 & \zeta - 1 \end{bmatrix}$$

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$$\begin{split} S_{1} &= 1 - abD_{2x} + abD_{2z} + a^{2}b^{2}D_{2x}D_{2z} \\ S_{3} &= 1 + abD_{2x} - abD_{2z} + a^{2}b^{2}D_{2x}D_{2z}; \\ f &= D_{x}D_{y}D_{z}; \\ f_{z} &= 2aD_{y}\left(1 - abD_{2z}\right); \\ f_{x} &= -2aD_{y}\left(1 - abD_{2x}\right); \\ L_{w} &= bD_{w}\left(\xi + 1\right), w = x, z. \end{split}$$

For a nontrivial solution of eq. (28), the determinant of the coefficient matrix in eq. (28) should be zero,

$$\left|\Gamma\right| = 0 \tag{29}$$

By solving eq. (29), we have,

$$(\zeta - 1)^{2} (M^{2} \zeta^{2} - 2N\zeta + M^{2}) (M\zeta^{2} - 2P\zeta + M) = 0$$
(30)

here,

$$M = (1 - abD_{2x})(1 - abD_{2z})$$

$$N = (1 + abD_{2x})(1 + abD_{2z})(1 - abD_{2x})(1 - abD_{2z})$$

$$+2abD_{2y}(1 - abD_{2x} - abD_{2z})(1 + a^{2}b^{2}D_{2x}D_{2z})$$

$$P = (1 + abD_{2x})(1 + abD_{2z}) + 2abD_{2y}$$

The growth factor  $\zeta$  is obtained,

$$\zeta_{1,2} = 1 \tag{31}$$

$$\zeta_{3,4} = \left( N \pm \sqrt{N^2 - M^4} \right) / M^2$$
 (32)

$$\zeta_{5,6} = \left( P \pm \sqrt{P^2 - M^2} \right) / M \tag{33}$$

To satisfy the stability condition during the field advancement, the module of growth factor  $\zeta$  can't be larger than 1. It is evident that the module of  $\zeta_{1,2}$  is unity.

For the values of  $\zeta_{3,4}$  and  $\zeta_{5,6}$ , when the conditions  $M^4 \ge N^2$  and  $M^2 \ge P^2$  are satisfied,  $|\zeta_{3,4}| = |\zeta_{5,6}| = 1$  can be obtained. Approximating each derivative in space by centered second-order finite differences, we can obtain the limitation for time-step size in the IWCS-FDTD method as follows,

$$\Delta t \le \Delta y / c \tag{34}$$

where  $c=1/\sqrt{\varepsilon\mu}$  is the speed of light in the medium.

The stable condition of the IWCS-FDTD method is same as that of WCS-FDTD method. The maximum time-step size for IWCS-FDTD method is only determined by one spatial increment  $\Delta y$ . This is due to that the explicit difference is only used in the *y* direction.

#### **IV. NUMERICAL VALIDATION**

To demonstrate the accuracy and efficiency of the proposed theory, a numerical example is presented here. A metal plate with dimension  $60\text{mm} \times 60\text{mm}$  is shown in Fig.1. Twenty five apertures of 2 mm length and 2 mm width are cut on the plate. All the distances between the apertures are 10 mm. A uniform plane wave polarized along the *z*-direction, is normally incident on the aperture, and the time dependence of the excitation function is as follows,

$$E_{z}(t) = \exp[-4\pi(t-t_{0})^{2}/T]$$
(35)

where *T* and  $t_0$  are constants, and both equal to  $2 \times 10^{-9}$ . In such a case, the highest frequency of interest is 1 GHz. The observation point is set at the back of the plate and is 50mm far from the plate.

Applying the FDTD method to compute the time domain electric field component  $E_z$  at the observation point, to simulate the apertures precisely, the cell size around the aperture must be small. We choose  $\Delta x = \Delta z = 0.5$  mm around the apertures. The cell size  $\Delta y$  is set to be 25mm. To satisfy the stability condition of the FDTD algorithm, the time-step size for the conventional FDTD is  $\Delta t \leq 1.17$  ps. For the WCS-DTD and scheme, the maximum IWCS-FDTD time increment is only related to the space increments  $\Delta y$ , that is,  $\Delta t \leq 83.33$  ps. Five-cellthick CPML layers are used to terminate the grid, and are placed five cells from the metal plate on all sides. The implementation of the plane wave is same as that of conventional FDTD method. The metal plate is viewed as a perfect electronic conductor and the tangential electric field values at the metal plate should to be zeros.

In the WCS-FDTD method, the  $E_x$  and  $E_z$  components at the metal plate are set zeros directly after they are updated by using eqs. (2) and (3); while in the IWCS-FDTD method, the

PEC boundary condition for the  $E_x$  and  $E_z$  components are implemented following the strategy descried in reference [8], by incorporating the PEC condition into the solving of the tridiagonal matrices.



Fig. 1. Geometric configuration of the metal plate.

We perform the numerical simulation for an 83 ns time history by using the IWCS-FDTD method under time step size 83.33ps. The result is shown in Fig. 2. The total time steps are almost 1,000. It can be seen from Fig.1 that no instability problem is observed, which numerically validates the stability condition of eq. (34).

To demonstrate the high computational efficiency and accuracy of the IWCS-FDTD method, we perform the numerical simulations for a 5 ns time history by using the conventional FDTD, WCS-FDTD, and IWCS-FDTD methods, and compare the computation times and accuracy of these methods. In the conventional FDTD method, the time-step size keeps a constant of 1.17 ps, while in the WCS-FDTD and IWCS-FDTD methods, we use time-step size 83.33 ps.



Fig. 2. Numerical result using IWCS-FDTD method with time step size 83.33ps.

Figure 3 shows the electric field component  $E_z$  at observation point calculated by using the conventional FDTD, WCS-FDTD, and IWCS-FDTD methods. It can be seen from this figure that only the result calculated by the IWCS-FDTD method agrees well with the result calculated by the conventional FDTD method. The result calculated by the WCS-FDTD method deviates from that of the conventional FDTD method deviates from that of the conventional FDTD method significantly.

It is apparent that the IWCS-FDTD method has higher accuracy than the WCS-FDTD method in the implementation of the PEC condition. The reason for the inaccuracy of WCS-FDTD method is that, in the WCS-FDTD method, updating of  $H_y$  component needs the unknown  $E_x$  and  $E_z$ components at the same time step, thus, implementation of the PEC condition for the  $E_x$ and  $E_z$  components must be incorporated into the solving of the  $H_y$  component. The WCS-FDTD method neglects this and results in serious error in the implementation of the PEC condition.

To complete this simulation, the computation times for the conventional FDTD method, WCS-FDTD method and IWCS-FDTD method are 41.18, 5.05, and 5.37 minutes, respectively. Due to large time step size applied, the CPU time for the WCS-FDTD and IWCS-FDTD methods are almost 1/8 of that for the conventional FDTD method.



Fig. 3. The comparison of the results calculated by using the conventional FDTD, WCS-FDTD, and IWCS-FDTD methods

### V. CONCLUSION

An improved weakly conditionally stable FDTD method is presented in this paper to circumvent the inaccuracy in the implementation of the perfect-electric-conductor condition in the WCS-FDTD method. The stability condition of the IWCS-FDTD scheme is presented analytically and the numerical performance of the proposed method over the WCS-FDTD method is demonstrated through numerical example.

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