# Introduction to PML in time domain 

Alexander Thomann

## Overview

1
Introduction

PML in one dimension

- Classical absorbing layers
- One-dimensional PML's
- Approach with complex change of variables

PML in two dimensions

- PML for a general linear system
- Accoustic waves
- Discretization and numerical problems


## Introduction

## Task

- Solution of wave scattering problem.
- Interesting region is bounded.
- The problem has to be solved numerically.


## Introduction

## Task

- Solution of wave scattering problem.
- Interesting region is bounded.
- The problem has to be solved numerically.


## Problem

- Need to discretize space.
- Finite elements/finite differences.
$\Rightarrow$ Need to bound the area of computation.


## Introduction

## Task

- Solution of wave scattering problem.
- Interesting region is bounded.
- The problem has to be solved numerically.


## Problem

- Need to discretize space.
- Finite elements/finite differences.
$\Rightarrow$ Need to bound the area of computation.
$\Downarrow$
Idea
- Construct artificial boundary.
- Transparent for the solution.
- Totally absorbs incoming waves, no reflections.


## Introduction

## Task

- Solution of wave scattering problem.
- Interesting region is bounded.
- The problem has to be solved numerically.


## Solution

- Absorbing Boundary Conditions: Differential equations at the boundary.
- "Classical" absorbing layers.
- Perfectly Matched Layers.


## Problem

- Need to discretize space.
- Finite elements/finite differences.
$\Rightarrow$ Need to bound the area of computation.

Idea

- Construct artificial boundary.
- Transparent for the solution.
- Totally absorbs incoming waves, no reflections.


## Absorbing Layers in 1D

Consider the 1D wave equation with velocity 1 :

$$
\frac{\partial^{2} u}{\partial t^{2}}-\frac{\partial^{2} u}{\partial x^{2}}=0, \quad x \in \mathbb{R}, \quad t>0
$$

- As a first illustrative example we restrict the computational domain to $x<0$.
- We therefore have to impose an Absorbing Boundary Condition at $x=0$.
- In fact we dispose of a very simple and even local condition:

$$
\frac{\partial u}{\partial t}+\frac{\partial u}{\partial x}=0, \quad x=0, \quad t>0
$$

## Absorbing Layers in 1D

Consider the 1D wave equation with velocity 1 :

$$
\frac{\partial^{2} u}{\partial t^{2}}-\frac{\partial^{2} u}{\partial x^{2}}=0, \quad x \in \mathbb{R}, \quad t>0
$$

- As a first illustrative example we restrict the computational domain to $x<0$.
- We therefore have to impose an Absorbing Boundary Condition at $x=0$.
- In fact we dispose of a very simple and even local condition:

$$
\frac{\partial u}{\partial t}+\frac{\partial u}{\partial x}=0, \quad x=0, \quad t>0
$$

$\Longrightarrow$ No exact local analogue in higher dimensions!
Let us therefore find a transparent condition through an absorbing layer, infinite first and then in the interval $[0, L]$.

## Classical Absorbing Layers

In order to damp waves through a physical mechanism, we can add two terms to the wave equation,

- fluid friction: $\nu \frac{\partial u}{\partial t}, \nu \geq 0$,
- viscous friction: $-\frac{\partial}{\partial x}\left(\nu^{*} \frac{\partial^{2} u}{\partial x \partial t}\right), \nu^{*} \geq 0$.

We then obtain the equation

$$
\frac{\partial^{2} u}{\partial t^{2}}+\nu \frac{\partial u}{\partial t}-\frac{\partial}{\partial x}\left(\frac{\partial u}{\partial x}+\nu^{*} \frac{\partial^{2} u}{\partial x \partial t}\right)=0
$$

The solution is

$$
u(x, t)=A e^{i(\omega t-k(\omega) x)}+B e^{i(\omega t+k(\omega) x)}, \quad k(\omega)^{2}=\frac{\omega^{2}-i \omega \nu}{1+i \omega \nu^{*}}, \quad \Im k(\omega) \leq 0
$$

A natural choice thus would be

$$
\begin{array}{ll}
\nu(x)=0, & \nu^{*}(x)=0, \\
\nu(x)>0, & \nu^{*}(x)>0 \\
\nu>0
\end{array}
$$

$$
\frac{\frac{\partial^{2} u}{\partial t^{2}}-\frac{\partial}{\partial x}\left(\frac{\partial u}{\partial x}\right)=0, \quad \frac{\partial^{2} u}{\partial t^{2}}+\nu \frac{\partial u}{\partial t}-\frac{\partial}{\partial x}\left(\frac{\partial u}{\partial x}+\nu^{*} \frac{\partial^{2} u}{\partial x \partial t}\right)=0 .}{\left.\right|_{\mathbf{x}=0}}=0 .
$$

The larger $\nu$ and $\nu^{*}$, the smaller can we later on choose the length $L$ of the absorbing layer.

$$
\frac{\partial^{2} u}{\partial t^{2}}-\frac{\partial}{\partial x}\left(\frac{\partial u}{\partial x}\right)=0, \quad \frac{\partial^{2} u}{\partial t^{2}}+\nu \frac{\partial u}{\partial t}-\frac{\partial}{\partial x}\left(\frac{\partial u}{\partial x}+\nu^{*} \frac{\partial^{2} u}{\partial x \partial t}\right)=0 .
$$



The larger $\nu$ and $\nu^{*}$, the smaller can we later on choose the length $L$ of the absorbing layer.

But consider

$$
u(x, t)=\left\{\begin{array}{lll|l}
e^{i \omega(t-x)}+R(\omega) e^{i \omega(t+x)}, & x<0, & \left.\right|_{1} \\
T(\omega) e^{i(\omega t-k(\omega) x)}, & x>0 . & \underbrace{}_{x(\omega)} & \\
T(\omega) \\
\end{array}\right.
$$

We impose the right boundary conditions,

$$
\begin{aligned}
u\left(0^{-}\right) & =u\left(0^{+}\right) \\
\frac{\partial u}{\partial x}\left(0^{-}\right) & =\left(\frac{\partial u}{\partial x}+\nu^{*} \frac{\partial^{2} u}{\partial x \partial t}\right)\left(0^{+}\right)
\end{aligned}
$$

This leads to $\quad R(\omega)=\frac{\omega-k(\omega)\left(1+i \omega \nu^{*}\right)}{\omega+k(\omega)\left(1+i \omega \nu^{*}\right)}, \quad \lim _{\nu \rightarrow \infty}|R(\omega)|=\lim _{\nu^{*} \rightarrow \infty}|R(\omega)|=1$

$$
T(\omega)=1+R(\omega),
$$

This leads to $\quad R(\omega)=\frac{\omega-k(\omega)\left(1+i \omega \nu^{*}\right)}{\omega+k(\omega)\left(1+i \omega \nu^{*}\right)}, \quad \lim _{\nu \rightarrow \infty}|R(\omega)|=\lim _{\nu^{*} \rightarrow \infty}|R(\omega)|=1$

$$
T(\omega)=1+R(\omega),
$$

The more a layer is absorbing, the more it is also reflecting!



Reflection at a visco-elastic layer. On the right side the absorption and therefore the reflection is stronger (Joly).

## Perfectly Matched Layers in 1D

This was not satisfactory. In order to suppress reflections we want perfect adaption.
For that reason, we return to the wave-equation with variable coefficients. With $\rho, \mu>0$ we have

$$
\rho(x) \frac{\partial^{2} u}{\partial t^{2}}-\frac{\partial}{\partial x}\left(\mu(x) \frac{\partial u}{\partial x}\right)=0
$$

and define

- the velocity of propagation $c(x)=\sqrt{\mu(x) / \rho(x)}$,
- the impedance $z(x)=\sqrt{\mu(x) \rho(x)}$.

We impose

$$
\begin{array}{ll}
u(x)=e^{i(\omega t-k x)}+R(\omega) e^{i(\omega t+k x)}, & k=\frac{\omega}{c(x)}, c(x)=c, z(x)=z, \quad x<0 \\
u(x)=T(\omega) e^{i(\omega t-k(\omega) x)}, & k=\frac{\omega}{c(x)}, c(x)=c_{*}, z(x)=z_{*}, \quad x>0
\end{array}
$$

With the right boundary conditions,

$$
\begin{aligned}
u\left(0^{-}\right) & =u\left(0^{+}\right) \\
\mu\left(0^{-}\right) \frac{\partial u}{\partial x}\left(0^{-}\right) & =\mu\left(0^{+}\right) \frac{\partial u}{\partial x}\left(0^{+}\right),
\end{aligned}
$$

we find

$$
R=\frac{z-z_{*}}{z+z_{*}}, \quad T=\frac{2 z}{z+z_{*}} .
$$

- It is obvious that $R=0$ if $z=z_{*}$.
- We thus need impedance-matching.
- But how can we make the layer absorbing at the same time?
- For that reason we change to frequency-space. Then we arrive at the Helmholtz-equation

$$
-\widehat{\rho}(x, \omega) \omega^{2} u-\frac{\partial}{\partial x}\left(\widehat{\mu}(x, \omega) \frac{\partial u}{\partial x}\right)=0, \quad \widehat{\rho}, \widehat{\mu}>0
$$

## The Idea

The idea is simple but effective: We choose $d(\omega) \in \mathbb{C}$ and

$$
\begin{aligned}
\widehat{\rho}(x, \omega) \equiv \rho, \quad \widehat{\mu}(x, \omega) \equiv \mu, & x<0 \\
\widehat{\rho}(x, \omega)=\frac{\rho}{d(\omega)}, \quad \widehat{\mu}(x, \omega)=\mu \cdot d(\omega), & x>0
\end{aligned}
$$

This then actually leads to

$$
\begin{aligned}
\widehat{z}(x<0)=\widehat{z}(x>0)=\sqrt{\rho \mu} & \Longrightarrow \text { we have impedance-matching, } \\
\widehat{c}(x<0)=\sqrt{\mu / \rho}=c, \quad \widehat{c}(x>0)=c \cdot d(\omega) \in \mathbb{C} & \Longrightarrow \text { we can make the layer absorbing. }
\end{aligned}
$$

- It must be possible to return to time domain.
- Then the equation needs to be constructed out of differential operators.
$\Rightarrow$ A crucial condition is thus that $d(\omega)$ is a rational funtion in the variable $i \omega$ with real coefficients.


## Analysis of the Solution

Writing $d(\omega)^{-1}=a+i b$, we have the solutions

$$
u(x)=e^{i \omega\left(t \pm \frac{a x}{c}\right) \mp \omega \frac{b x}{c}}, \quad \omega b<0
$$

with

- phase velocity $c / a$,
- that decay with penetration depth $l(\omega)=\frac{c}{|\omega b|}$ in the direction of propagation.

Possible choice: $a=1, b=-\frac{\sigma}{\omega}$, where $\sigma$ is called the coefficient of absorption.

Then we have the simple case where

- $l=\frac{c}{\sigma}$ : absorption does not depend on the frequency,
- the phase velocity remains $c$,
- $d(\omega)=\frac{i \omega}{i \omega+\sigma}$.

In frequency domain the wave-equation becomes

$$
\rho(\sigma+i \omega) u-\frac{\partial}{\partial x} \underbrace{\left(\mu(\sigma+i \omega)^{-1} \frac{\partial u}{\partial x}\right)}_{v}=0,
$$

which corresponds in time domain to the differential equation

$$
\frac{\partial^{2} u}{\partial t^{2}}+2 \sigma \frac{\partial u}{\partial t}+\sigma^{2} u-c^{2} \frac{\partial^{2} u}{\partial x^{2}}=0,
$$

or as a first order system, describing a PML,

$$
\begin{array}{r}
\rho\left(\frac{\partial u}{\partial t}+\sigma u\right)-\frac{\partial v}{\partial x}=0, \\
\mu^{-1}\left(\frac{\partial v}{\partial t}+\sigma v\right)-\frac{\partial u}{\partial x}=0 .
\end{array}
$$

In 1D we have the energy identity

$$
\frac{d}{d t}\left(\frac{1}{2} \int\left(\rho|u|^{2}+\mu^{-1}|v|^{2}\right) d x\right)+\int \sigma\left(\rho|u|^{2}+\mu^{-1}|v|^{2}\right) d x=0
$$

As one can see,

- we do not only have dissipation in space but
- we additionally have proof for temporal dissipation!

All solutions to the 1D-equation are decaying!

There will be NO such proof in higher dimensions!

## Alternative Method

- The solutions of the Helmholtz-equation can be analytically continued on the complex plane.
- Think of a complex path, were the physical world is the real trace.
- Parametrize it through the physical coordinate $(X=X(x))$.
- For $x<0$ it shall be the real axis.
- For $x>0$ the solution shall be exponentially decaying $(\Rightarrow \Im X<0)$.
- After returning to the time domain, the equation must be written in terms of partial differential equations.
$\Rightarrow$ The change of variables has to be rationally dependent of $i \omega$.

The following change of variables satisfies the conditions:

$$
X(x)=x+\frac{1}{i \omega} \int_{o}^{x} \sigma(\xi) d \xi
$$

where $\sigma(x)$ typically is chosen to be $\sigma(x)=0$ for $x<0$ and $\sigma(x)>0$ for $x>0$.

If $\widetilde{u}(x)=u(X(x))$, and $u(x)$ is a solution of the Helmholtz-equation, then

$$
-\frac{i \omega}{i \omega+\sigma} \frac{\partial}{\partial x}\left(\frac{i \omega}{i \omega+\sigma} \mu \frac{\partial \widetilde{u}}{\partial x}\right)-\rho \omega^{2} \widetilde{u}=0
$$

- This is the equation we already found for the absorbing layer!
- We can thus always find a Perfectly Matched Layer.
- Even with a spatially dependent absorption profile $\sigma(x)$.

Returning to $\rho=\mu=1$, one can even show that if $u(x, t), v(x, t)$ are the solutions for given initial data to

$$
\frac{\partial u}{\partial t}-\frac{\partial v}{\partial x}=0, \quad \frac{\partial v}{\partial t}-\frac{\partial u}{\partial x}=0
$$

then the associated solutions for the (infinite) PML are

$$
u^{*}(x, t)=u(x, t) e^{-\int_{0}^{x} \sigma(\xi) d \xi}, \quad v^{*}(x, t)=v(x, t) e^{-\int_{0}^{x} \sigma(\xi) d \xi}
$$

## Infinite Layer




The propagation of a wave in with an infinite PML, with constant absorption profile $\sigma$ on the left and variable profile $\sigma(x)$ on the right (Joly).

But the goal is a finite layer,
$\Longrightarrow$ homogeneus Neumann-condition at $x=L$ :

$$
\frac{\partial u}{\partial x}(L, t)=0 .
$$

## Finite Layer

Boundary condition at $x=L \quad \Longrightarrow \quad$ reflected wave, with total solution

$$
\begin{gathered}
\bar{u}(x, t)=u^{*}(x, t)+u^{*}(2 L-x, t) \\
\bar{v}(x, t)=v^{*}(x, t)-v^{*}(2 L-x, t)
\end{gathered}
$$




The propagation of a wave entering a finite PML, with constant profile $\sigma$ on the left and variable profile $\sigma(x)$ on the right (Joly).

## PML in Two Dimensions

Consider $(x, y) \in \mathbb{R}^{2}$ and the general linear hyperbolic system

$$
\frac{\partial U}{\partial t}+\mathbf{A}_{x} \frac{\partial U}{\partial x}+\mathbf{A}_{y} \frac{\partial U}{\partial y}=0
$$

where $U(x, y, t) \in \mathbb{R}^{m}, m \geq 1$ and $\mathbf{A}_{x}, \mathbf{A}_{y} \in \mathbb{R}^{m \times m}$.
Let's

- limit the computational domain to $x<0$ (or $x<L$ ),
- and thus add a perfectly matched and absorbing layer to the normal region $x<0$.
- We first split $U=U^{x}+U^{y}$, where $\left(U^{x}, U^{y}\right)$ is the solution to the system

$$
\begin{aligned}
& \frac{\partial U^{x}}{\partial t}+\mathbf{A}_{x} \frac{\partial}{\partial x}\left(U^{x}+U^{y}\right)=0 \\
& \frac{\partial U^{y}}{\partial t}+\mathbf{A}_{y} \frac{\partial}{\partial y}\left(U^{x}+U^{y}\right)=0
\end{aligned}
$$

- We have isolated the derivative in the $x$ - and $y$-direction.
- We now add an absorption-term $\sigma U^{x}$ with $\sigma \geq 0$ to the equation containing the derivative in the $x$-direction and obtain

$$
\begin{aligned}
\frac{\partial U^{x}}{\partial t}+\sigma U^{x}+\mathbf{A}_{x} \frac{\partial}{\partial x}\left(U^{x}+U^{y}\right) & =0 \\
\frac{\partial U^{y}}{\partial t}+\mathbf{A}_{y} \frac{\partial}{\partial y}\left(U^{x}+U^{y}\right) & =0
\end{aligned}
$$

- It is clear that we can describe the one-dimensional PML-equation with this system:

$$
U^{x}=\left[\begin{array}{l}
u \\
v
\end{array}\right], \quad U^{y}=\left[\begin{array}{l}
0 \\
0
\end{array}\right], \quad A=\left[\begin{array}{cc}
0 & \rho^{-1} \\
\mu & 0
\end{array}\right] .
$$

- Of course one will choose $\sigma=0$ for $x<0$ and $\sigma>0$ for $x>0$.
- One will not split the equations in the physical region but only in the PML and couple the two solutions by $U\left(0^{-}\right)=U^{x}\left(0^{+}\right)+U^{y}\left(0^{+}\right)$at $x=0$.


## 

Changing to frequency space with a temporal fourier transform we arrive at the "generalized Helmholtz-equation",

$$
i \omega \widehat{U}+\mathbf{A}_{x} \frac{\partial \widehat{U}}{\partial x}+\mathbf{A}_{y} \frac{\partial \widehat{U}}{\partial y}=0
$$

Supposing that we can extend the solution $\widehat{U}$ onto the complex plane, we can look at the function

$$
\widetilde{U}(x)=\widehat{U}\left(x+\frac{1}{i \omega} \int_{0}^{x} \sigma(\xi) d \xi\right) .
$$

$\widetilde{U}(x)=\widehat{U}(x)$ for $x<0$ and

$$
\begin{gathered}
i \omega \widetilde{U}+\mathbf{A}_{x} \frac{\partial \widetilde{U}}{\partial x}\left(\frac{i \omega}{i \omega+\sigma}\right)+\mathbf{A}_{y} \frac{\partial \widetilde{U}}{\partial y}=0, \\
\Longrightarrow \widetilde{U}=\underbrace{\left(-\frac{1}{i \omega+\sigma} \mathbf{A}_{x} \frac{\partial \widetilde{U}}{\partial x}\right)}_{\widetilde{U}_{x}}+\underbrace{\left(-\frac{1}{i \omega} \mathbf{A}_{y} \frac{\partial \widetilde{U}}{\partial y}\right)}_{\widetilde{U}_{y}} .
\end{gathered}
$$

Going back to time domain, we finally have

$$
\left(\frac{\partial}{\partial t}+\sigma\right) \widetilde{U}_{x}+\mathbf{A}_{x} \frac{\partial \widetilde{U}}{\partial x}=0, \quad \frac{\partial}{\partial t} \widetilde{U}_{y}+\mathbf{A}_{y} \frac{\partial \widetilde{U}}{\partial y}=0
$$

which is the previously found system.

But we have not yet proven the absorbing character of the constructed layer:

Special solutions of the not-absorbing equation in a (special) homogeneous region are plane waves:

$$
U(x, y, t)=U_{0} e^{i\left(\omega t-k_{x} x-k_{y} y\right)}, \quad k_{x}, k_{y}, \omega \in \mathbb{R}
$$

- $k$ and $\omega$ are related through the dispersion relation.
- The solutions propagate with phase-velocity $c=\omega /|k|$.

In the PML, we have the change of variables

$$
x \rightarrow x+\frac{1}{i \omega} \int_{0}^{x} \sigma(\xi) d \xi
$$

and the plane wave becomes

$$
U(x, y, t)=U_{0} e^{i\left(\omega t-k_{x} x-k_{y} y\right)-\frac{k_{x}}{\omega} \int_{0}^{x} \sigma(\xi) d \xi}
$$

- As the wave propagates, the wave is evanescent.
- In this manner we can speak of an absorbing layer.
- But our argument on the absorbance of the wave is dependent on its propagation. To be correct, we would have to argument using the group velocity.
- We do not have proof of temporal dissipation through the energy identity as in one dimension.


## Acoustic Wave Equation

We start from the 2-dimensional acoustic wave equation,

$$
\rho \frac{\partial^{2} u}{\partial t^{2}}-\operatorname{div}(\mu \nabla u)=0
$$

and rewrite it as a system of order 1,

$$
\begin{aligned}
\rho \frac{\partial u}{\partial t}-\frac{\partial v_{x}}{\partial x}-\frac{\partial v_{y}}{\partial y} & =0 \\
\mu^{-1} \frac{\partial v_{x}}{\partial t}-\frac{\partial u}{\partial x} & =0 \\
\mu^{-1} \frac{\partial v_{y}}{\partial t}-\frac{\partial u}{\partial y} & =0
\end{aligned}
$$

- In order to rewrite the system as PML, we would have to split the vector $U=\left(u, v_{x}, v_{y}\right)$.
- But we can avoid splitting $v_{x}$ and $v_{y}$.


## Writing the PML System

Splitting $u$ and introducing the absorption coefficient $\sigma$ we find the system

$$
\begin{aligned}
\rho\left(\frac{\partial u^{x}}{\partial t}+\sigma u^{x}\right)-\frac{\partial v_{x}}{\partial x} & =0 \\
\mu^{-1}\left(\frac{\partial v_{x}}{\partial t}+\sigma v_{x}\right)-\frac{\partial}{\partial x}\left(u^{x}+u^{y}\right) & =0 \\
\rho \frac{\partial u^{y}}{\partial t}-\frac{\partial v_{y}}{\partial y} & =0 \\
\mu^{-1} \frac{\partial v_{y}}{\partial t}-\frac{\partial}{\partial y}\left(u^{x}+u^{y}\right) & =0 .
\end{aligned}
$$

If $\rho, \mu$ and $\sigma$ are constant, we can eliminate $v_{x}$ and $v_{y}$ and find the 4 th order equation

$$
\left(\frac{\partial}{\partial t}+\sigma\right)^{2}\left(\rho \frac{\partial^{2} u}{\partial t^{2}}-\mu \frac{\partial^{2} u}{\partial y^{2}}\right)-\mu \frac{\partial^{4} u}{\partial x^{2} \partial t^{2}}=0
$$

## Absorption and Reflection of Plane Waves

In a homogeneous acoustic region we have $c=\sqrt{\mu / \rho}$ and the dispersion-relation

$$
k_{x}^{2}+k_{y}^{2}=\frac{\omega^{2}}{c^{2}}
$$

If $\theta$ is the angle of incidence, the solution is

$$
u(x, t)=\underbrace{e^{i \frac{\omega}{c}(c t-x \cos \theta-y \sin \theta)}}_{\forall x} \underbrace{e^{-\frac{\cos \theta}{c} \int_{0}^{x} \sigma(\xi) d \xi}}_{x>0}
$$

- We end the PML at $x=L$ with a homogeneous Neumann-condition.
- In the PML we get through simple reflection a particular solution of the form

$$
\begin{aligned}
u(x, t) & =e^{i \frac{\omega}{c}(c t-x \cos \theta-y \sin \theta)} e^{-\frac{\cos \theta}{c} \int_{0}^{x} \sigma(\xi) d \xi} \\
& +e^{i \frac{\omega}{c}(c t-(2 L-x) \cos \theta-y \sin \theta)} e^{-\frac{\cos \theta}{c} \int_{0}^{2 L-x} \sigma(\xi) d \xi} .
\end{aligned}
$$

In the region $x<0$ the solution becomes

$$
u(x, t)=e^{i \frac{\omega}{c}(c t-x \cos \theta-y \sin \theta)}+R_{\sigma}(\theta) e^{i \frac{\omega}{c}(c t+x \cos \theta-y \sin \theta)}
$$

where we have set the coefficient of reflection to

$$
R_{\sigma}(\theta)=\underbrace{e^{-\frac{2 \cos \theta}{c} \int_{0}^{L} \sigma(\xi) d \xi}}_{\text {absorption }} \underbrace{e^{-2 i \frac{\omega L}{c}}}_{\text {phaseshift }}
$$

The total reflection is exponentially decreasing with

- the absorption $\sigma$,
- the length of the layer $L$,
- the angle of incidence $\cos (\theta)$.

So far so good, but we have only analyzed exact solutions to the problem.
What happens if we treat the system numerically?

## Numerical Problems

Our goal A very thin layer $L$ in order to accelerate the simulation.
Solution Let $\sigma>0$ and constant arbitrarily big to let $L$ become arbitrarily small.

## Numerical Problems

Our goal A very thin layer $L$ in order to accelerate the simulation.
Solution Let $\sigma>0$ and constant arbitrarily big to let $L$ become arbitrarily small.
Problem This works only with the exact solution! The layer is no more perfectly matched if we work with a numerical approximation of the differential equations (finite differencies etc.)!

## Numerical Problems

Our goal A very thin layer $L$ in order to accelerate the simulation.
Solution Let $\sigma>0$ and constant arbitrarily big to let $L$ become arbitrarily small.
Problem This works only with the exact solution! The layer is no more perfectly matched if we work with a numerical approximation of the differential equations (finite differencies etc.)!

Therefore, the incident wave will give rise to two reflected waves:

- A wave reflected at $x=L$, the PML-wave.
- A wave reflected at $x=0$, the numerical or discretization-wave.

- The PML-wave is of the same nature as in the exact case. The amplitude is ( $\Delta x$ is the step of discretization in space)

$$
R_{\mathrm{PML}}=e^{-2 \frac{\sigma L}{c} \cos \theta}\left(1+O\left(\Delta x^{2}\right)\right)
$$

- The amplitude of the numerical wave is found to be

$$
R_{\mathrm{disc}} \sim \text { const. } \cdot \sigma^{2} \Delta x^{2}, \quad(\Delta x \rightarrow 0)
$$

- The amplitude of the numerical wave vanishes with $\Delta x$.
- But it also grows quadratically with $\sigma$ and the layer is less perfectly matched.

In order to fasten calculation,
we should increase both $\Delta x$ and $\sigma$,
but in order to minimize the errors
we should take them to be small.

## Variable Profiles

We actually choose a compromise:

- We impose many thin layers with increasing absorption coefficients $\sigma_{i}$.
- $\left(\sigma_{i+1}-\sigma_{i}\right)$ shall be small.
$\Rightarrow$ Additionally to the normal PML-reflection we will have a superposition of small numerical reflections proportional to $\left(\sigma_{i+1}-\sigma_{i}\right)^{2}$.
$\Rightarrow$ Their amplitudes will be exponentially damped by a factor of $\rho_{i}=e^{-\frac{2}{c} \int_{0}^{x_{i}} \sigma(\xi) d \xi}$.


## Variable Profiles

We actually choose a compromise:

- We impose many thin layers with increasing absorption coefficients $\sigma_{i}$.
- $\left(\sigma_{i+1}-\sigma_{i}\right)$ shall be small.
$\Rightarrow$ Additionally to the normal PML-reflection we will have a superposition of small numerical reflections proportional to $\left(\sigma_{i+1}-\sigma_{i}\right)^{2}$.
$\Rightarrow$ Their amplitudes will be exponentially damped by a factor of $\rho_{i}=e^{-\frac{2}{c} \int_{0}^{x_{i}} \sigma(\xi) d \xi}$.

Standard choice: Quadratic absorption profile $\sigma(x)$ :



## Examples (1)



1 Propagation of an accoustic wave with $\sigma=$ const. at the left and right boundary.
$2 \sigma=$ const but a finer grid: The reflections are smaller.
3 Quadratic absorption profile $\sigma(x)$ : The reflected waves have disappeared. (Joly)

## Examples (2)




The solution at a single point and its evolution in time (Joly).

Blue: Constant profile with coarse grid.
Red: Constant profile with fine grid.
Green: Quadratic profile.

## Rectangular Domain

In most problems all boundaries need to be absorbing.
For a rectangular domain and a layer of length $L$, we impose the following equations on the domain $[-a-L, a+L] \times[-b-L, b+L]$ :

$$
\begin{aligned}
\rho\left(\frac{\partial u^{x}}{\partial t}+\sigma_{x}(x) u^{x}\right)-\frac{\partial v_{x}}{\partial x} & =0 \\
\mu^{-1}\left(\frac{\partial v_{x}}{\partial t}+\sigma_{x}(x) v_{x}\right)-\frac{\partial}{\partial x}\left(u^{x}+u^{y}\right) & =0 \\
\rho\left(\frac{\partial u^{y}}{\partial t}+\sigma_{y}(y) u^{y}\right)-\frac{\partial v_{y}}{\partial y} & =0 \\
\mu^{-1}\left(\frac{\partial v_{y}}{\partial t}+\sigma_{y}(y) v_{y}\right)-\frac{\partial}{\partial y}\left(u^{x}+u^{y}\right) & =0
\end{aligned}
$$

where $\sigma_{x}\left(\sigma_{y}\right)$ depends only on $x(y)$ and its support is $\{0<|x|-a<L\}$ $(\{0<|y|-b<L\})$.in

With this procedure, the corners of the rectangle are automatically treated quite simple.

Below, we see an illustration of this:
The calculation of an 2D-acoustic wave emitted by a single point-source (Joly).

$t=6 \mathrm{~s}$


## Summary

We have seen

- the reflections that occur at "physical" absorbing layers.
- that (exact) PML do suppress the reflections (impedance matching) and lead to complex velocity.
- that we can describe this via a complex change of variables.
- the easy generalization of this method to higher dimension.
- that a convex (quadratic) absorption-profile $\sigma(x)$ minimizes the numerical reflections.


## Conclusion

The PML-method seems to have outranked the other available boundary conditions. Especially since

- the PML are particularly simple to implement, at least with respect Absorbing Boundary Conditions.
- they offer remarkable performance in many cases.
- they adapt without complications to a large number of problems/equations.

Although,

- even if essential progress has been made recently, the mathematical analysis of these methods has not yet been completed.
- the competition between the PML and the Absorbing Boundary Conditions has not come to an end yet.

