



Chapter 1 – Math Toolbox

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Objectives

Develop a set of tools useful throughout the course







1.1 Linear Systems

Operator L has important properties:

a)
$$L(ax) = m \frac{d^2(ax)}{dt^2} + \gamma m \frac{d(ax)}{dt} + m \omega_o^2(ax) =$$
$$= a \left[m \frac{d(x)}{dt^2} + \gamma m \frac{d(x)}{dt} + m \omega_o^2(x) \right] =$$
$$= a L(x)$$
(1.4)

b)
$$L(x + y) = m \frac{d(x + y)}{dt} + \gamma m \frac{d(x + y)}{dt} + m \omega_o^2 (x + y) =$$

= $L(x) + L(y)$ (1.5)



1.1 Linear Systems

- <u>Definition</u>: An operator obeying properties L(ax) = aL(x) and L(x+y)=L(x)+L(y) is called <u>linear</u>
- Most of the system in nature are linear; well, at least to the first approximation
- They are mathematically tractable \rightarrow <u>analytic solutions</u>
- Consider equations:

$$\begin{bmatrix} L(x_1) = 0 \\ L(x_2) = 0 \end{bmatrix}$$
(1.6)

$$\Rightarrow x_1, x_2 \text{ are solutions}$$



1.1 Linear Systems

Continuing:

$$\rightarrow L(ax_1 + bx_2) = L(ax_1) + L(bx_2)$$

$$= aL(x_1) + bL(x_2)$$

$$= 0 + 0$$
(1.7)

- Any linear <u>combination</u> of solutions: x₁, x₂ is <u>also a</u> solution
- The number of independent solutions = <u>degrees of freedom</u> $X_1, X_2, ..., X_N$ = independent solutions if $X_i \neq \sum_{j \neq i} \alpha_j x_j$, for any α_j (1.8) Linear Differential eqs of order N allow for N independent
- solutions



1.2 Light-matter interaction

Classic model of atom: e⁻ rotating around N ≈ planets





1.2 Light-matter interaction

 \rightarrow • So, motion of charge follows the same eq (1.1)

$$m\frac{d^{2}x}{dt^{2}} + \gamma m\frac{dx}{dt} + m\omega_{o}^{2}x = F(t)$$

- Incident field drives the charge: $\overline{F}(t) = q\overline{E}(t)$ (1.9)
- For e⁻, q = -e !
- Monochromatic field: $E(t) = E_o e^{-i\omega t}$

$$\rightarrow m\ddot{x} + \gamma m\dot{x} + m\omega_o^2 = qE_o e^{-i\omega t}$$
 (1.10)

This is the eq of motion for eletric charge under incident EM field. Can explain most of Optics!

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1.3 Superposition principle

• Suppose we have 2 fields simultaneously interacting with the material (Eg. ω_1, ω_2):

$$E_{1} \qquad E_{2} \qquad E_{1} = |E_{1}|e^{-i\omega_{1}t}; qE_{1} = F_{1} E_{2} = |E_{2}|e^{-i\omega_{2}t}; qE_{2} = F_{2} \qquad (1.11)$$

- Let x_1 , x_2 be solutions of displacements for the two forces F_1 and F_2

$$\int L(x_1) = F_1(t)$$

$$L(x_2) = F_2(t)$$
(1.12)

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1.3 Superposition principle

Consider the same solution:

$$L(x_1 + x_2) = L(x_1) + L(x_2)$$

= $F_1(t) + F_2(t)$

- So, final solution is just the sum of individual solutions. Nice!
- This is the <u>superposition principle</u>
- For the 2 frequency example:



(1.13)

It's as if one applies the fields one by one and sums their results

E 2



1.4 Green's function/impulse response

 Let the incident field, i.e driving field, have a complicated shape



E(t) can be broken down into a succession of short pulses, i.e
 Dirac delta functions: (1.14)

$$\Rightarrow \delta(t) = \begin{cases} 1, t = 0 \\ 0, \text{ otherwise} \end{cases}$$

$$\Rightarrow E(t) = \int_{-\infty}^{\infty} E(t')\delta(t-t')dt'$$
(1.14)
(1.14)
(1.14)
(1.14)
(1.15)



1.4 Green's function/impulse response

- If we know the response of the system to a short pulse, $\delta(t)$, the problem is solved
- Let h(t) be the solution to $\delta(t)$
- The final solution for an arbitrary force $\overline{F}(t) = q\overline{E}(t)$ is:

$$x(t) = \int_{-\infty}^{\infty} E(t')h(t-t')dt'$$
 (1.16)

- This is the Green's method of solving linear problems
- h(t) = Green's function or impulse response of the system
- Complicated problems become easily tractable!



1.5 Fourier Transforms

- Very efficient tool for analyzing linear (and non-linear) processes
- <u>Definition</u>: $\Im[f(x)] = \int_{-\infty}^{\infty} f(x)e^{-i2\pi x f_x} dx$ $= F(f_x) = \widetilde{f}(\xi)$ (1.17)
- F is the Fourier transform of f
- $f: \Delta \to \Delta; \Delta \in \mathbb{C}$, f must satisfy: (x, y, z) $\xrightarrow{\mathfrak{S}} (\xi, \eta, \zeta)$ a) $\int |f| < \infty$ - modulus integrable b) f has finite number of discontinuities in the finite domain Δ
 - c) f has no infinite discontinuities
- In practice, some of these conditions are sometimes relaxed



1.5 Fourier Transforms

Inverse Fourier Transforms:

$$\mathfrak{I}^{-1}\left[\mathfrak{I}(f(x))\right] = \int_{-\infty}^{\infty} \widetilde{f}(\xi) e^{+i2\pi x f_x} df_x$$

$$= f(x)$$
(1.18)

$$\rightarrow \mathfrak{J}^{-1}[\mathfrak{J}(f)] = f \tag{1.19}$$

 <u>Meaning of F.T</u>: reconstruct a complicated signal by summing sinusoidals with proper weighting



1.5 Fourier Transforms

• Fourier transform is a <u>linear operator</u>:

$$\Im[af(x) + bg(x)] =$$

$$= \int_{-\infty}^{\infty} [af(x) + bg(x)]e^{-i2\pi x\xi} dx =$$

$$= a \int_{-\infty}^{\infty} f(x)e^{-i2\pi x\xi} dx + b \int_{-\infty}^{\infty} g(x)e^{-i2\pi x\xi} dx$$

$$= a\Im[f(x)] + b\Im[g(x)]$$
(1.20)



a) Shift Theorem: if $\tilde{f}(\xi) = \Im[f(x)]$

$$\mathfrak{I}{f(x-a)} = \widetilde{f}(\xi)e^{-i2\pi\xi a}$$
(1.21)

- Easy to prove using definition
- Eq 1.21 suggest that a shift in one domain corresponds to a linear phase ramp in the other (Fourier) domain



(1.22)

1.6 Basic Theorems with Fourier Transforms

b) <u>Parseval's theorem</u>: if $\Im[f(x)] = \widetilde{f}(\xi)$

$$\int_{-\infty}^{\infty} \left| f(x) \right|^2 dx = \int_{-\infty}^{\infty} \left| \widetilde{f}(\xi) \right|^2 d\xi$$

Conservation of total energy



c) Similarity theorem: if

$$\Im[f(x)] = \widetilde{f}(f_x) \text{ , i.e. } \widetilde{f} \text{ is the F.T of } f$$

$$\Im[f(ax)] = \frac{1}{|a|} \widetilde{f}\left(\frac{\xi}{a}\right) \tag{1.23}$$

Theorem 1.23 provides intuitive feeling for F.T







! Broader functions in one domain imply narrower functions in the other and vice-versa

 Eg. To obtain short <u>temporal</u> pulses of light, one needs a broad spectrum (Ti: Saph laser)

! Only an infinite spectrum allows for δ -function pulses





 Before we present the last theorems, we introduce the definitions of <u>convolution</u> and <u>correlation</u>

Let

$$g(x) \xrightarrow{\mathfrak{I}} G(\xi)$$

h(x) $\xrightarrow{\mathfrak{I}} H(\xi)$

Convolution of g and h:

$$g \bigotimes h = \int_{-\infty}^{\infty} g(x')h(x-x')dx'$$
 (1.24)

• <u>Correlation of g and h</u> $g \otimes h = \int_{-\infty}^{\infty} g(x')h(x'-x)dx'$

(1.25)



- Difference between \otimes and \bigotimes is h(x-x') vs h(x'-x), i.e. flip vs non-flip of h
- Particular case:

• Autocorrelation: g=h

$$g \otimes g = \int_{-\infty}^{\infty} g(x')g(x'-x)dx'$$
 (1.26)

Exercise: Use PC to show:

$$\sim \times \sim \sim$$

Gauss X Gauss = Gauss

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$$\mathfrak{I}[g \otimes h] = GH \tag{1.27}$$

i.e
$$\Im[\int_{-\infty}^{\infty} g(x')h(x-x')dx'] = G(\xi)H(\xi)$$

- Convolution in one domain corresponds to a product in the other. Nice!
- Multiplication is always easy to do
- Recall Green's function: $h(t) = the response to a \delta$ -function light pulse



We found (Eq 1.16):

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

i.e the response to an arbitrary field E(t) is the convolution $E \otimes h!$

Let's take the F.T:

$$x(\omega) = E(\omega)h(\omega) \tag{1.28}$$

 \rightarrow It doesn't get any simpler than this

i.e if we know the impulse response h(t), (or the Green's function) take F.T \rightarrow h(ω) \equiv transfer function \rightarrow response to any field E is: $x(t) = \Im[E(\omega)h(\omega)]$ (1.29)

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e) <u>Correlation theorem</u>:

• \otimes differs from \bigotimes only by minus sign \rightarrow similar theorem: $\Im[g \otimes h] = GH^*$ (1.30) i.e $\Im[\int_{-\infty}^{\infty} g(x')h(x'-x)dx'] = G(\xi)H(\xi)^*$

 \rightarrow Particular case: g = h (auto correlation):

$$\mathfrak{I}[g \otimes g] = GG^* = |G|^2 \tag{1.31}$$



- Eg: F.T of an auto correlation is the power spectrum
- Very important for both time and space fluctuating fields:

$$\begin{cases} \Gamma(t) = \int_{-\infty}^{\infty} E(t')E(t'-t)dt = \text{auto correlation} \\ \Im[\Gamma(t)] = E(\omega)E^{*}(\omega) = S(\omega) = \frac{\text{power spectrum}}{(\text{Wiener-Khinchin theorem})} \end{cases}$$

• We'll meet them again later!



Let f be a function of time:

$$f(t) = \int_{-\infty}^{\infty} F(\omega)e^{+i\omega t} d\omega = \mathfrak{T}^{-1}(F)$$
(1.33)

• What is $\frac{\partial f}{\partial t}$?
$$\frac{\partial f}{\partial t} = \frac{\partial}{\partial t} [\int_{-\infty}^{\infty} F(\omega)e^{i\omega t} d\omega] =$$

$$= \int_{-\infty}^{\infty} F(\omega)\frac{\partial}{\partial t} [e^{i\omega t}] d\omega =$$

$$= \int_{-\infty}^{\infty} [i\omega F(\omega)]e^{i\omega t} d\omega$$

$$= \mathfrak{T}^{-1} [i\omega F]$$
(1.34)

• So, $f \to F \ge \frac{\partial f}{\partial t} \to i\omega F \to \text{Very Useful!}$



• Great:

$$\begin{bmatrix} \Im[f(t)] = F(\omega) \Rightarrow \text{Then} \\ \Im[\frac{\partial f(t)}{\partial t}] = i\omega F(\omega) \\ \text{Now } \Im[\frac{\partial^2 f}{\partial t^2}] = \Im[\frac{\partial}{\partial t}(\frac{\partial f}{\partial t})] = i\omega i\omega F(\omega) \\ = -\omega^2 F(\omega) \\ \text{In others words:} \underbrace{\Im[\frac{\partial^n f}{\partial t^n}] = i^n \omega^n F(\omega)}$$
(1.35)

Differentiation theorem



- Why 1.35 result is important? Because linear differential equations are resolved in the frequency domain more easily
- <u>Eg</u>: Recall our e⁻ revolving around nucleus under field illumination E(t)

$$m\frac{d^{2}x(t)}{dt^{2}} + \gamma m\frac{dx(t)}{dt} + m\omega_{o}^{2}x(t) = qE(t)$$
(1.36)

The solution is x(t). But we can solve for

 $x(\omega) = \Im[x(t)]$ and take \Im^{-1} in the end



 So, let's take F.T of 1.36, using the differentiation theorem:

 $m[-\omega^{2}x(\omega)] + i\omega\gamma mx(\omega) + m\omega_{o}^{2}x(\omega) = qE(\omega)$ $x(\omega)[-m\omega^{2} + i\omega\gamma m + m\omega_{o}^{2}] = qE(\omega)$

Since q=-e:

$$\begin{aligned}
\frac{e}{m}E(\omega) = \frac{m}{\omega^2 - i\gamma\omega - \omega_o^2}
\end{aligned}$$
(1.37)



• Exercise: use PC to take \mathfrak{T}^{-1} of Eq. 1.37



"damped" oscilation, ? = damping factor
 ! Problem solved



• Given the electron displacement as a function of frequency, $x(\omega)$, we can define the dipole moment:

$$\overline{p} = q\overline{x}$$

$$\overline{p = -ex}$$
(1.38)

The dipole moment is a <u>microscopic</u> quantity; we need a <u>macroscopic</u> counterpart:

$$\overline{P} = N \left\langle \overline{p} \right\rangle = \frac{-\frac{Ne^2}{m}E}{\omega^2 - \omega_o^2 - i\gamma\omega}$$
(1.39)



- $\overline{P} \equiv$ induced polarization
- $\overline{N} \equiv$ concentration [m⁻³]
- But \overline{P} relates to the macroscopic response of the material χ , i.e. <u>eletric susceptibility</u>:

$$\overline{P} = \varepsilon_o \chi \overline{E} \tag{1.40}$$

- \mathcal{E}_{a} = permeability of vacuum
- Finally, $\chi = \varepsilon_r 1 = n^2 1$

(1.41)

- \mathcal{E}_r = relative permeability
- n = <u>refractive index</u> $= \begin{cases} \chi_{11} & \chi_{12} & \chi_{13} \\ \chi_{21} & \chi_{22} & \chi_{23} \\ \chi_{31} & \chi_{32} & \chi_{33} \end{cases}$, material is <u>isotropic</u>



So, combining 1.39 and 1.40:

$$\chi = \frac{Ne^2 / m\varepsilon_o}{(\omega^2 - \omega_o^2) - i\gamma\omega} = n^2 - 1 \in \mathbb{C}$$
(1.42)

For low-n materials, such as rarefied gases,

$$n^{2} - 1 = (n - 1)(n + 1) \approx 2(n - 1)$$

$$\rightarrow n = 1 + \frac{Ne^{2}}{2m\varepsilon_{o}} \frac{1}{(\omega^{2} - \omega_{o}^{2}) - i\gamma\omega}$$

$$= n' + in''$$
(1.43)



$$\Rightarrow \begin{cases} n' = 1 + \frac{Ne^2}{2m\varepsilon_o} \frac{\omega^2 - \omega_o^2}{(\omega^2 - \omega_o^2) - \gamma^2 \omega^2} \\ n'' = \frac{Ne^2}{2m\varepsilon_o} \frac{\gamma\omega}{(\omega^2 - \omega_o^2) - \gamma^2 \omega^2} \end{cases}$$
(1.44a) (1.44b)

n" = Im(n) = absorption index



Eg: Plane wave:

$$E = E_{o}e^{i\overline{k}\cdot\overline{r}}; k = nk_{o}$$

$$E = E_{o}e^{ink_{o}r} =$$

$$= E_{o}e^{ik_{o}r(n'+in'')}$$

$$E = E_{o}e^{-n''k_{o}r}e^{in'k_{o}r}$$

$$= k_{o}e^{-n''k_{o}r}e^{in'k_{o}r}$$

$$= k_{o}e^{-n''k_{o}r}e^{in'k_{o}r}$$

$$= k_{o}e^{-n''k_{o}r}e^{in'k_{o}r}$$

$$\alpha = n^{"}k_{o} = absorption coefficient$$







Note the line shape:

$$\frac{\gamma\omega}{(\omega^2 - \omega_o^2) + \gamma^2 \omega^2} \simeq \frac{1}{\gamma\omega} \frac{1}{1 + \left(\frac{(\omega - \omega_o)2\omega_o}{\gamma\omega}\right)^2} = \frac{1}{\gamma\omega} \frac{1}{1 + \left(\frac{\omega - \omega_o}{\gamma\omega/2\omega_o}\right)^2}$$

Lorentz function:

$$\Im(\omega) = \frac{1}{a} \left(\frac{1}{1 + (\omega / a)^2} \right)$$
; a = width



Thus the asorption line is a Lorentzian:



• The Fourier transform of a Lorentzian is an exponential!



Connect to quantum mechanics:

2 level system:

$$1 \rightarrow E_1 \\ 0 \rightarrow E_0 \qquad \Delta E = E_1 - E_o = \hbar(\omega_1 - \omega_o)$$

Probability of spontaneous emission/absorption:

- $p(t) \sim e^{-t/tlifetime} \rightarrow exponential decay$
- Linewidth is Lorentz = <u>natural linewidth</u>

! The model of e⁻ on springs was introduced by... Lorentz



(1.45a)

- Fully describe the propagation of EM fields
- Quantify how \hat{E} and \hat{H} generate each other

$$\begin{cases} \nabla \times \overline{E} = -\frac{\partial \overline{B}}{\partial t} & | \\ \nabla \times \overline{H} = \frac{\partial \overline{D}}{\partial t} + \overline{j} & || \\ \nabla \overline{D} = \rho & || \\ \nabla \overline{B} = 0 & || \end{cases}$$



Plus material equations

- **Definitions:**
 - \overline{E} = Eletric field vectors ρ = charge density
 - \overline{H} = Magnetic field vectors $\overline{j} = \sigma \overline{E}$ = current density
 - \overline{D} = Eletric displacement \overline{P} = polarization
 - \overline{B} = Magnetic inductance \overline{M} = magnetization



- Let's combine I and II (assume no free charge: P = 0, $\overline{j} = 0$)
- <u>Use property</u>: $\nabla \times (\nabla \times \overline{E}) = \nabla (\nabla \overline{E}) \nabla^2 \overline{E}$ Since $\rho = 0 \Rightarrow \nabla \overline{E} = 0 \Rightarrow \nabla \nabla (\nabla \times \overline{E}) = -\nabla^2 \overline{E}$

• Take
$$\nabla \times (EqI)$$
:
 $\nabla \times (\nabla \times \overline{E}) = -\nabla \times \left(\frac{\partial \overline{B}}{\partial t}\right)$ (1.46)
 $\rightarrow -\nabla^2 \overline{E} = \frac{\partial}{\partial t} (\nabla \times \overline{B}) =$
 $= -\frac{\partial}{\partial t} (\mu_o \nabla \times \overline{H}) =$
 $= -\frac{\partial}{\partial t} (\mu_o \frac{\partial \overline{\Delta}}{\partial t}) =$ (see next slide)



$$\rightarrow -\nabla^2 \overline{E} = \frac{\partial}{\partial t} (\nabla \times \overline{B}) =$$

$$= -\frac{\partial}{\partial t} (\mu_o \nabla \times \overline{H}) =$$

$$= -\frac{\partial}{\partial t} (\mu_o \frac{\partial \overline{\Delta}}{\partial t}) =$$

$$= -\varepsilon \mu \frac{\partial^2 E}{\partial t^2}$$

Thus:
$$\nabla^2 \overline{E} - \varepsilon \mu \frac{\partial^2 E}{\partial t^2} = 0$$
 (1.47)

Wave Equation

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Note:

$$\begin{bmatrix}
\varepsilon \mu = \frac{1}{v^2}; & v = \frac{c}{n}; & c = \text{speed of light in vacuum} \\
n = \sqrt{\frac{\mu\varepsilon}{\mu_o\varepsilon_o}}
\end{bmatrix}$$

- The wave equation describes the propagation of a atimedependent field (eg. pulse)
- <u>Solution</u>: plane wave: $E = E_o e^{-i(\omega t \overline{k} \cdot \overline{r})}$

•
$$k = \frac{2\pi}{\lambda} = \frac{\omega}{v} = n\frac{\omega}{c}$$
; k = wave equation



Phase of the field:

$$\varphi = \omega t - \overline{k \cdot r} \tag{1.48}$$

• <u>Note</u>: φ = constant describes a <u>surface</u> that moves with a certain velocity

$$\frac{\omega t - \overline{k} \cdot \overline{r} = \text{constant} }{\Rightarrow \omega dt - k dr = 0}$$

$$\Rightarrow \frac{dr}{dt} = \frac{\omega}{k} = v_p$$
(1.49)
$$\text{wave front}$$

The surface of constant phase is traveling with velocity: $v_p = \frac{\omega}{k} = \frac{\rho hase velocity}{k}$



- What is the counterpart of the wave equation in the frequency domain?
- Well, remember $\frac{\partial}{\partial t} \xrightarrow{\mathfrak{I}} i\omega$
- Upon Fourier transforming, Eq. 1.47 becomes:

$$\nabla^2 \overline{E} - \frac{1}{v^2} (i\omega . i\omega) E(\omega) = 0$$

$$\Rightarrow \nabla^2 \overline{E} + \frac{1}{v^2} (\omega^2) E(\omega) = 0$$

• Note:
$$k = \frac{\omega}{v}$$

$$\Rightarrow \nabla^2 E(\omega) + k^2 E(\omega) = 0$$

(1.50)



 $\Rightarrow \nabla^2 E(\omega) + k^2 E(\omega) = 0$

- The equation above is the "Helmholtz equation"
- Describes how each frequency ω propagates