HIGH ORDER ENERGY-CONSERVED SPLITTING FDTD METHODS FOR MAXWELL’S EQUATIONS

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Abstract

Computation of Maxwell’s equations has been playing an important role in many applications, such as the radio-frequencies, microwave antennas, aircraft radar, integrated optical circuits, wireless engineering and materials, etc. It is of particular importance to develop numerical methods to solve the equations effectively and accurately. During the propagation of electromagnetic waves in lossless media without sources, the energies keep constant for all time, which explains the physical feature of electromagnetic energy conservations in long term behaviors. Preserving the invariance of energies is an important issue for efficient numerical schemes for solving Maxwell’s equations.

In my thesis, we first develop and analyze the spatial fourth order energy-conserved splitting FDTD scheme for Maxwell’s equations in two dimensions. For each time stage, while the spatial fourth-order difference operators are used to approximate the spatial derivatives on strict interior nodes, the important feature is that on the near boundary nodes, we propose a new type of fourth-order boundary
difference operators to approximate the derivatives for ensuring energy conservative. The proposed EC-S-FDTD-(2,4) scheme is proved to be energy-conserved, unconditionally stable and of fourth order convergence in space. Secondly, we develop and analyze a new time fourth order EC-S-FDTD scheme. At each stage, we construct a time fourth-order scheme for each-stage splitting equations by converting the third-order correctional temporal derivatives to the spatial third-order differential terms approximated further by the three central difference combination operators. The developed EC-S-FDTD-(4,4) scheme preserves energies in the discrete form and in the discrete variation forms and has both time and spatial fourth-order convergence and super-convergence. Thirdly, for the three dimensional Maxwell’s equations, we develop high order energy-conserved splitting FDTD scheme by combining the symplectic splitting with the spatial high order near boundary difference operators and interior difference operators. Theoretical analyses including energy conservations, unconditional stability, error estimates and super-convergence are established for the three dimensional problems. Finally, an efficient Euler-based S-FDTD scheme is developed and analyzed to solve a very important application of Maxwell’s equations in Cole-Cole dispersive medium. Numerical experiments are presented in all four parts to confirm our theoretical results.
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1 Introduction

1.1 Background

Maxwell’s equations, which are a set of partial differential equations describing the relation of electric and magnetic fields, have been widely used in computational electromagnetics. Computation of Maxwell’s equations has been playing an important role in many applications in modern society, such as the micro devices, the radio circuits, microwave circuits antennas, aircraft radar, integrated optical devices, telecommunication chips, wireless engineering and materials, the design of CPU in microelectronics, etc [6, 18, 19, 50, 37, 3, 13, 44, 22]. Recently, it is of particular importance to develop efficient numerical methods to solve the Maxwell’s equations effectively and accurately.

For solving Maxwell’s equations, the very popular method is the finite-difference time-domain (FDTD) method, which was first proposed by Yee [72] and further developed and analyzed by Taflve and Brodwin [61], Taflve and Hagness [62], Monk and Suli [47]. However, the FDTD method is only conditionally stable and
leads to large computational cost and memory requirement in broadband applications with large domain and in high dimensions [61, 62]. Much progress has been made in the past two decades in improving the FDTD method including the ADI and splitting FDTD methods. Alternating direction implicit methods (ADI) have been very successful to solve PDEs. Peaceman, Douglas and Rachford [15, 54] proposed the ADI methods in 1950s, which are proved to be efficient in solving parabolic-type partial differential equations for saving memory and CPU cost (see [12, 16, 37, 11, 15, 54, 71, 34, 33, 26]). In order to overcome the limitation of stability and reduce the computational costs, the ADI or splitting FDTD schemes have been studied for solving Maxwell’s equations in [5, 24, 25, 28, 36, 49, 50, 82, 68]. An ADI method combined with Yee’s scheme was studied in [28] for two dimensional problems, but for three dimensional Maxwell’s equations, it was hard to obtain the unconditional stability property. Papers [49, 50, 82] proposed ADI-FDTD schemes for Maxwell’s equations, which were proved to be unconditionally stable and of second-order accuracy. The ADI-FDTD schemes were further analyzed in [27, 80, 81]. The iterated ADI-FDTD schemes were analyzed to solve Maxwell’s curl equations in [67, 68]. Recently, combining the splitting technique with the staggered grids, two second-order splitting finite-difference time-domain methods (S-FDTDI and S-FDTDII) were proposed in [24] for Maxwell’s equations in two dimensions. These two schemes bring much convenient in practical computation
with a very simple structure and are unconditionally stable. The schemes have been applied to solve a scattering problem with PML boundary condition successfully.

During the propagation of electromagnetic waves in an electromagnetic field of lossless medium and without sources, the electromagnetic energies of the waves keep constant for all time. The physical invariance of energies is an important feature of the electromagnetic propagation, which describes its long term behavior. Keeping the invariance of electromagnetic energies in time is an important issue to construct efficient numerical schemes. However, the previous FDTD, ADI-FDTD and S-FDTD schemes break this invariance of energy conservations. Based on the Yee’s grid and the splitting technique, [7, 8] developed two energy-conserved splitting FDTD schemes: EC-S-FDTDI and EC-S-FDTDII, where EC-S-FDTDI is first order in time and second order in space and EC-S-FDTDII is second order in both time and space. The EC-S-FDTD schemes have important properties: energy-conserved, unconditionally stable, non-dissipative and computationally efficient. Further, a symmetric energy-conserved splitting FDTD scheme (symmetric EC-S-FDTD) for Maxwell’s equations was proposed in [9], which has the same properties of the EC-S-FDTDI and EC-S-FDTDII algorithms.

The second-order FDTD, ADI-FDTD, or splitting FDTD schemes have been used for electromagnetic problems with geometries of moderate electrical sizes. But, when computing modern problems of longer distance wave propagations and
moderately high frequency wave propagations and/or large domains and large structures in nature, their numerical errors can no longer be considered as reasonable and the accuracy of second order is rendered questionable. It has led to a great attention to develop high order schemes which produce smaller dispersion or phase error for a given mesh resolution. At present, there is a pressing need for generalized FDTD methods which are simple and high order for large scale computations. In particular, no higher order S-FDTD schemes are available for preserving energy conservations. Thus, there are great interests to develop higher order energy-conserved splitting FDTD schemes for Maxwell’s equations, which preserve physical laws of energy conservations.

1.2 Work of Thesis

In my thesis, we will focus on the development of high order energy-conserved splitting FDTD methods for solving Maxwell’s equations.

In Chapter 2 of this thesis, we propose and analyze the spatial fourth-order energy-conserved splitting FDTD method with the accuracy of second order in time and fourth order in space (i.e. EC-S-FDTD-\((2,4)\)). Although the second-order schemes have been applied with success for Maxwell’s equation’s with geometries of moderate electrical sizes. But, for computing large scale problems that requiring long-time integration and of wave propagations over longer distances, some
high-order explicit FDTD schemes have been developed ([20, 32, 65, 69, 74, 83]).

Associated with fourth-order interior finite difference schemes, one-side high-order approximations and extrapolations/interpolations for the near boundary points were constructed and used, which are suitably accurate relative to the interior difference operators. However, these explicit high-order FDTD schemes are conditionally stable and have prohibitive requirements of computational memories and computational costs, and they break energy conservations. In this part, we consider transverse electric/magnetic (TE/TM) models of Maxwell’s equations in two dimensions. The scheme that we proposed is in three stages. For each stage, the approximations of derivatives in space at the strict interior points are defined by the spatial fourth order differences, which are obtained by a linear combination of the central differences, one with a spatial step and the other with three spatial steps. But for the near boundary nodes, the one-sided difference or extrapolations/interpolations schemes lose the energy conservation properties. To construct appropriate energy-conserved boundary difference schemes is a challenging and important task. We propose a new type of difference operators to approximate the derivatives at the near boundary nodes, by combining the PEC boundary conditions, original equations with Taylor’s expansion, which ensure the each stage scheme to preserve energy conservation. We strictly prove the scheme to satisfy energy conversation and to be unconditionally stable. We prove that the scheme
has the optimal error estimates of fourth order in space and of second order in time. We also obtain the error estimate of the approximation to divergence-free. Numerical dispersion analysis and numerical experiments are given to confirm our theoretical analyses results.

In Chapter 3, we develop and analyze the time high-order EC-S-FDTD scheme. The research in this chapter leads to a new time and spatial fourth-order energy-conserved S-FDTD scheme (i.e. EC-S-FDTD-(4,4)) for solving Maxwell’s equations. Splitting of fourth-order in time provides a seven-stage time-stepping procedure. It is an important issue that at each stage, we construct a time and spatial fourth-order scheme for each splitting equation. We derive out the time high-order schemes to each-stage equations by converting the third-order correctional temporal derivatives to the spatial high-order derivatives, where the corresponding systems are with spatial third-order differential modified terms. Similarly to treat the first-order differential terms in Chapter 2, we approximate the spatial third-order differential operators on the strict interior points by the spatial fourth-order difference operators formed by a new linear combination of three central differences, one with a spatial step, the second with three spatial steps and the third with five spatial steps. Further, we construct new fourth-order near-boundary difference operators for the spatial third-order differential operators on the near boundary nodes for preserving energy conservations and the fourth-order accuracy in both
time and space. We prove that the proposed EC-S-FDTD-(4,4) scheme satisfies energy conservations in the discrete forms and in the discrete variation forms, and the scheme is unconditionally stable in the discrete $L_2$-norm and in the discrete $H_1$-norm. We prove that the EC-S-FDTD-(4,4) scheme has the optimal error estimate of $O(\Delta t^4 + \Delta x^4 + \Delta y^4)$ in the discrete $L_2$-norm and the super-convergence of $O(\Delta t^4 + \Delta x^4 + \Delta y^4)$ in the discrete $H_1$-norm. The divergence-free of the scheme is also proved to be the fourth-order in both time and space.

In Chapter 4, we develop high-order energy-conserved splitting FDTD schemes for Maxwell’s equations in three dimensions. The ADI-FDTD scheme for three dimensional Maxwell’s equations in [50, 82] is unconditionally stable and has second order accuracy, but it does not satisfy the energy conservations. The EC-S-FDTD schemes for three dimensions in [8] are energy-conserved, but they are only of second order accuracy. In the TE or TM models of Maxwell’s equations in two dimensions, there are three equations. Only the third equation needs to be split, the other two equations keep unchanged. However, for three dimensional Maxwell’s equations, which are a complex system of six equations of the electromagnetic fields $\mathbf{E} = \{E_x, E_y, E_z\}$ and $\mathbf{H} = \{H_x, H_y, H_z\}$. All the six equations need to be split. Thus there is a further difficulty of developing high order accurate and energy-conserved FDTD schemes for three dimensional Maxwell’s equations. Based on the staggered grids, and combining the splitting technique with the proposed spatial high order
near boundary difference operators and high order interior difference operators, we
develop the spatial high-order energy-conserved S-FDTD scheme for three dimen-
sional Maxwell’s equations. Theoretical analysis including energy conservations in
the discrete form and in the discrete variation forms, unconditional stability and
convergence are built for the three dimensional high-order EC-S-FDTD scheme.
Optimal error estimates in the $L_2$-norm and superconvergences in the $H_1$-norm of
the scheme are obtained. Numerical experiments are given to show the performance.

In Chapter 5, the S-FDTD scheme is proposed to solve an important ap-
plication problem of Maxwell’s equations in Cole-Cole dispersive medium, which
contains a fractional time derivative term [41, 35, 58]. The fractional time derivati-
ve model is very different from the standard models. The proposed Euler-based
splitting FDTD scheme in this part is a two stage scheme. At each stage, for the
splitting equations, the fractional time derivative is approximated by the Letnikov-
typed difference operator and the spatial differential terms are approximated by
the second order difference operators on the staggered meshes. The stability and
convergence are strictly proved. We obtain that the proposed S-FDTD scheme for
the Cole-Cole medium models is unconditionally stable and has the optimal error
estimates of $O(\Delta t + \Delta x^2 + \Delta y^2)$. Numerical experiments show its performance.
2 The Spatial Fourth-order Energy-conserved S-FDTD Scheme for Maxwell’s Equations

2.1 Introduction

For computing large scale problems, for problems requiring long-time integration, or for problems of wave propagations over longer distances, and moderately high frequency wave propagations, based on the staggered grids, the fourth-order explicit schemes were developed for solving Maxwell’s equations in [20, 32, 65, 69, 74, 83], etc. The one-sided high-order difference or extrapolation/interpolation numerical boundary schemes were provided to be suitably accurate relative to the interior differences. However, the explicit higher-order schemes are conditionally stable and lead to prohibitive requirements of computational memory and computational cost.

In this chapter, we propose the spatial fourth-order energy-conserved splitting FDTD scheme (i.e. EC-S-FDTD-(2,4)) with fourth-order accuracy in space and
second-order accuracy in time. We apply a second-order time-step splitting tech-
nique, leading to a three-stage time-splitting algorithm for Maxwell’s equations. At each stage, on the Yee’s staggered grid, we approximate the spatial differential operators by the spatial fourth-order difference operators obtained by a linear com-
bination of two central differences, one with a spatial step and the other with three spatial steps. This obtains the spatial fourth-order scheme on the strict interior nodes of the domain. One important issue is to construct the numerical boundary difference schemes to be energy conservative and high-order relative to the inte-
rior difference schemes. It is because the high-order difference operators often have a large spatial stencil which cannot be used in the near boundary nodes. The one-sided differences and extrapolation/interpolation numerical boundary schemes normally break the property of energy conservations near the boundary. Approp-
riate energy-conserved numerical boundary difference schemes can be difficult to obtain, and this leads to a challenge of constructing energy-conserved higher-order S-FDTD schemes. We propose to construct the spatial fourth-order near boundary differences over the near boundary nodes by using the PEC boundary conditions, original equations and Taylor’s expansion, which ensure the each-stage schemes to preserve the conservations of energy and to have fourth-order accuracy. The proposed EC-S-FDTD-(2,4) scheme has the significant properties that are energy-
conserved, unconditionally stable, non-dissipative, high-order accurate, and compu-
tationally efficient. We strictly prove that the scheme satisfies energy conversations and is unconditionally stable. We analyze theoretically the convergence of the scheme by using the energy method and obtain the optimal-order error estimates of $O(\Delta t^2 + \Delta x^4 + \Delta y^4)$ in the discrete $L_2$-norm for the approximations of the electric and magnetic fields. Further, the divergence-free convergence is analyzed and we obtain the error estimate of the approximation of divergence-free. Numerical dispersion analysis verifies that the proposed scheme is non-dissipative. Numerical experiments show that the proposed scheme preserves energy conservations and has fourth-order accuracy in space and second-order in time. We also test numerical divergence-free and the divergence-free is of second order convergence in time step.

The sections are organized as follows. Section 2.2 gives a brief introduction of Maxwell’s equations. Then the EC-S-FDTD-(2,4) is proposed. In Section 2.3, we prove the property of energy conservations. The truncation error and convergence analysis is given in Section 2.4. Numerical dispersion analysis and numerical experiments are presented in Section 2.5.
2.2 Maxwell’s equations and the spatial fourth-order EC-S-FDTD scheme

We first introduce Maxwell’s equations and give the two-dimensional transverse electric (TE) equations. We then present our spatial fourth-order energy-conserved splitting finite difference time domain scheme in this section.

2.2.1 Maxwell’s equations

The Maxwell’s equations in an isotropic, homogeneous and lossless medium are

\[-\nabla \times \mathbf{E} = \frac{\partial \mathbf{B}}{\partial t},\]
\[\nabla \times \mathbf{H} = \frac{\partial \mathbf{D}}{\partial t},\]

where \(\mathbf{E}\) and \(\mathbf{H}\) are electric and magnetic fields; \(\mathbf{D}\) and \(\mathbf{B}\) are the electric displacement and magnetic flux density, \(\mathbf{D} = \varepsilon \mathbf{E}\) and \(\mathbf{B} = \mu \mathbf{H}\). (2.2.1) is Faraday’s Law and (2.2.2) is Ampere’s Law. In the absence of electric charge, the electric displacement and magnetic flux density satisfy divergence-free conditions (Gauss’s Law)

\[\nabla \cdot \mathbf{B} = 0,\]
\[\nabla \cdot \mathbf{D} = 0,\]

where \(\varepsilon\) is the electric permittivity and \(\mu\) is the magnetic permeability. The speed of the electromagnetic wave is \(c = \frac{1}{\sqrt{\varepsilon \mu}}\).
For the simplicity of notations, we shall focus on the two-dimensional transverse electric (TE) problems in a lossless medium and without sources and charges, where the electric field is a plane vector while the magnetic field is a scalar. Let the domain $\Omega = [0,a] \times [0,b]$ and the time period $T > 0$. The two-dimensional Maxwell’s equations (TE) are

$$\frac{\partial E_x}{\partial t} = \frac{1}{\epsilon} \frac{\partial H_z}{\partial y}, \quad (x,y) \in \Omega, t \in (0, T]$$ \hspace{1cm} (2.2.5)

$$\frac{\partial E_y}{\partial t} = -\frac{1}{\epsilon} \frac{\partial H_z}{\partial x}, \quad (x,y) \in \Omega, t \in (0, T]$$ \hspace{1cm} (2.2.6)

$$\frac{\partial H_z}{\partial t} = \frac{1}{\mu} \left( \frac{\partial E_x}{\partial y} - \frac{\partial E_y}{\partial x} \right), \quad (x,y) \in \Omega, t \in (0, T]$$ \hspace{1cm} (2.2.7)

where the electric and magnetic fields are $E = (E_x(x,y,t), E_y(x,y,t))$ and $H_z = H_z(x,y,t)$.

We consider the perfectly electric conducting (PEC) boundary condition:

$$(E, 0) \times (n, 0) = 0, \quad \text{on} \quad (0, T] \times \partial \Omega, \quad (2.2.8)$$

where $n$ is the outward normal vector on the boundary. The initial conditions are given as

$$E(x,y,0) = E_0(x,y) = (E_{x0}(x,y), E_{y0}(x,y)) \quad \text{and} \quad H_z(x,y,0) = H_{z0}(x,y). \quad (2.2.9)$$

It has been proved in [37] that for suitably smooth data, problem (2.2.5) - (2.2.9) has a unique smooth solution for all time, and if the initial fields satisfy divergence-free, the electric and magnetic fields always satisfy divergence-free for all time. For
the problems in lossless medium, Poynting’s theorem gives that electromagnetic waves satisfy energy conservations (see [6, 7, 18]).

**Lemma 2.2.1. (Energy conservation I)** If $E$ and $H$ are the solutions of the Maxwell’s equations (2.2.5)-(2.2.7) in lossless medium and satisfy the PEC boundary condition (2.2.8). Then it holds that for any $t \geq 0$

$$\int_{\Omega} (\epsilon |E(x,t)|^2 + \mu |H(x,t)|^2) \, dx \equiv \text{Constant}. \quad (2.2.10)$$

This lemma describes that the energy of electromagnetic waves in lossless medium keeps constant for all time. There is another energy conservation in the time-variation form, which is given in the following lemma (see [7]).

**Lemma 2.2.2. (Energy conservation II)** If $E$ and $H$ are the solutions of the Maxwell’s equations (2.2.5)-(2.2.7) in lossless medium, and satisfy the PEC boundary condition (2.2.8). Then, it holds that

$$\int_{\Omega} \left( \epsilon \left| \frac{\partial E}{\partial t} \right|^2 + \mu \left| \frac{\partial H}{\partial t} \right|^2 \right) \, dx \equiv \text{Constant}. \quad (2.2.11)$$

The electromagnetic waves in lossless medium satisfy these two energy conservations (2.2.10) and (2.2.11), which are very important invariance for a long term propagation of electromagnetic waves. Thus, it is important to develop energy-conserved numerical schemes for solving Maxwell’s equations in long term computations. Chen et al. [7] first proposed two second-order energy-conserved S-FDTD
schemes (EC-S-FDTD I&II), which satisfy the energy conservations, unconditional stability, and have second-order accuracy in space step and time step. However, it is a challenging task to develop spatial higher-order energy-conserved S-FDTD schemes for the electromagnetic computations.

2.2.2 The spatial fourth-order energy-conserved S-FDTD scheme

We then propose the spatial fourth-order energy-conserved S-FDTD scheme for the two-dimensional Maxwell’s equations (2.2.5) - (2.2.9).

For simplicity, take an uniformly staggered grid for the partition of the space domain $\Omega$ and the time interval $(0,T]$ by $\Delta x = \frac{a}{I}, \Delta y = \frac{b}{J}, \Delta t = \frac{T}{N}$; $x_i = i\Delta x, x_{i+\frac{1}{2}} = x_i + \frac{1}{2}\Delta x, i = 0, 1, \cdots, I-1, x_I = I\Delta x = a; y_j = j\Delta y, y_{j+\frac{1}{2}} = y_j + \frac{1}{2}\Delta y, j = 0, 1, \cdots, J-1, y_J = J\Delta y = b; t^n = n\Delta t, t^{n+\frac{1}{2}} = t^n + \frac{1}{2}\Delta t, n = 0, 1, \cdots, N-1, t^N = N\Delta t = T$; where $I > 0, J > 0$ and $N > 0$ are integers.

The unknown grid function \(\{E_{x_i+\frac{1}{2},j}\}\) is defined on nodes \((x_{i+\frac{1}{2}}, y_j), i = 0, 1, \cdots, I-1, j = 0, 1, \cdots, J\); \(\{E_{y_i,j+\frac{1}{2}}\}\) is defined on nodes \((x_i, y_{j+\frac{1}{2}}), i = 0, 1, \cdots, I, j = 0, 1, \cdots, J-1\); and \(\{H_{z_i+\frac{1}{2},j+\frac{1}{2}}\}\) is defined on nodes \((x_{i+\frac{1}{2}}, y_{j+\frac{1}{2}}), i = 0, 1, \cdots, I-1; j = 0, 1, \cdots, J-1\). Let \(U_{n,\alpha,\beta} = U(n\Delta t, \alpha\Delta x, \beta\Delta y)\) be a grid function where $\alpha = i$ or $i + \frac{1}{2}$, and $\beta = j$ or $j + \frac{1}{2}$. We define the difference operators $\delta_t U$, $\delta_x U$, $\delta_y U$, and $\delta_u \delta_v U$ by

$$
\delta_t U_{n,\alpha,\beta} = \frac{U_{n+\frac{1}{2},\alpha,\beta} - U_{n,\alpha,\beta}}{\Delta t}, \quad \delta_x U_{n,\alpha,\beta} = \frac{U_{n,\alpha+\frac{1}{2},\beta} - U_{n,\alpha-\frac{1}{2},\beta}}{\Delta x},
$$
\[ \delta_y U^n_{\alpha,\beta} = \frac{U^n_{\alpha,\beta+\frac{1}{2}} - U^n_{\alpha,\beta-\frac{1}{2}}}{\Delta y}, \quad \delta_u \delta_v U^n_{\alpha,\beta} = \delta_u(\delta_v U^n_{\alpha,\beta}), \]

where \( u \) and \( v \) can be taken as the \( x- \) and \( y- \) directions respectively, and define the difference operators \( \delta_{2,x}U \) and \( \delta_{2,y}U \) with three spatial steps by

\[ \delta_{2,x} U^n_{\alpha,\beta} = \frac{U^n_{\alpha+\frac{3}{2},\beta} - U^n_{\alpha-\frac{3}{2},\beta}}{3\Delta x}, \quad \delta_{2,y} U^n_{\alpha,\beta} = \frac{U^n_{\alpha,\beta+\frac{3}{2}} - U^n_{\alpha,\beta-\frac{3}{2}}}{3\Delta y}. \]

Now, we define the spatial fourth-order difference operator to \( \frac{\partial}{\partial x} E^y \) for the strict interior nodes by a linear combination of two central differences, one with a spatial step and the other with three spatial steps above, as

\[ \Lambda_x E^n_{yi+\frac{1}{2},j+\frac{1}{2}} = \frac{1}{8}(9\delta_x - \delta_{2,x}) E^n_{yi+\frac{1}{2},j+\frac{1}{2}}, \quad (2.2.12) \]

for \( i = 1, 2, \cdots, I - 2 \) and \( j = 0, 1, \cdots, J - 1 \).

The fourth-order difference operator (2.2.12) can be used to approximate the equations at the strict interior nodes with \( i = 1, 2, \cdots, I - 2 \). However, when we treat the near boundary nodes with \( i = 0 \) and \( i = I - 1 \), the function values in the definition of \( \delta_{2,x} E^n_{yi+\frac{1}{2},j+\frac{1}{2}} \) will go out the domain where \( E_{y-1,j+\frac{1}{2}} \) and \( E_{y1+1,j+\frac{1}{2}} \) are not defined. For constructing high-order difference operators on the near boundary nodes, one could use no symmetric one-sided difference/extrapolation operators by using more one-sided interior point values. But, these kind one-sided operators will make the scheme to break energy conservations. Thus, it is important to construct the high order difference operators on the near boundary nodes to have high-order accuracy in spatial step and to lead to one energy conserved scheme.
For this goal, we first give Lemma 2.2.3. Define some new notations as 

\[ x_{-\frac{1}{2}} = x - \frac{1}{2} \Delta x, \quad x_{I+1} = (I + 1) \Delta x, \quad x_{I+\frac{1}{2}} = x + \frac{1}{2} \Delta x, \quad y_{-\frac{1}{2}} = -\Delta y, \quad y_{J+1} = (J + 1) \Delta y, \quad \text{and} \quad y_{J+\frac{1}{2}} = y + \frac{1}{2} \Delta y. \]

**Lemma 2.2.3.** If the electric and magnetic fields \( \{E, H_z\} \) of the solution of system (2.2.5)-(2.2.9) are smooth enough and the initial field \( E_0 \) is divergence-free, then the following relations hold

\[
E_x(x_{i+\frac{1}{2}}, y_{-\frac{1}{2}}, t) = 2E_x(x_{i+\frac{1}{2}}, y_1, t) - E_x(x_{i+\frac{1}{2}}, y_{1+\frac{1}{2}}, t) + O(\Delta y^5), \tag{2.2.13}
\]

\[
E_x(x_{i+\frac{1}{2}}, y_{J+1}, t) = 2E_x(x_{i+\frac{1}{2}}, y_{J+\frac{1}{2}}, t) - E_x(x_{i+\frac{1}{2}}, y_{J-\frac{1}{2}}, t) + O(\Delta y^5), \tag{2.2.14}
\]

\[
E_y(x_{-1}, y_{J+\frac{1}{2}}, t) = 2E_y(x_{1}, y_{J+\frac{1}{2}}, t) - E_y(x_{1+\frac{1}{2}}, y_{J+\frac{1}{2}}, t) + O(\Delta x^5), \tag{2.2.15}
\]

\[
E_y(x_{I+1}, y_{J+\frac{1}{2}}, t) = 2E_y(x_{I}, y_{J+\frac{1}{2}}, t) - E_y(x_{I+\frac{1}{2}}, y_{J+\frac{1}{2}}, t) + O(\Delta x^5), \tag{2.2.16}
\]

\[
H_z(x_{-\frac{1}{2}}, y_{J+\frac{1}{2}}, t) = H_z(x_{\frac{1}{2}}, y_{J+\frac{1}{2}}, t) + O(\Delta x^5), \tag{2.2.17}
\]

\[
H_z(x_{I+\frac{1}{2}}, y_{J+\frac{1}{2}}, t) = H_z(x_{I-\frac{1}{2}}, y_{J+\frac{1}{2}}, t) + O(\Delta x^5), \tag{2.2.18}
\]

\[
H_z(x_{i+\frac{1}{2}}, y_{-\frac{1}{2}}, t) = H_z(x_{i+\frac{1}{2}}, y_{\frac{1}{2}}, t) + O(\Delta y^5), \tag{2.2.19}
\]

\[
H_z(x_{i+\frac{1}{2}}, y_{J-\frac{1}{2}}, t) = H_z(x_{i+\frac{1}{2}}, y_{J+\frac{1}{2}}, t) + O(\Delta y^5). \tag{2.2.20}
\]

**Proof.** Because of the PEC condition, \( E_x(x, 0, t) = E_x(x, b, t) = 0, E_y(0, y, t) = E_y(a, y, t) = 0 \), it holds that

\[
\frac{\partial E_x(x, 0, t)}{\partial t} = \frac{\partial E_x(x, b, t)}{\partial t} = 0, \quad \frac{\partial E_y(0, y, t)}{\partial t} = \frac{\partial E_y(a, y, t)}{\partial t} = 0; \tag{2.2.21}
\]
\[
\frac{\partial^k E_x(x,0,t)}{\partial x^k} = \frac{\partial^k E_x(x,b,t)}{\partial x^k} = 0, \quad \frac{\partial^k E_y(0,y,t)}{\partial y^k} = \frac{\partial^k E_y(a,y,t)}{\partial y^k} = 0, \quad (2.2.22)
\]

for \( k = 0, 1, \ldots, 4 \).

From equations (2.2.5), (2.2.6), we have that \( \frac{\partial H_z}{\partial y}(x,0,t) = \frac{\partial H_z}{\partial y}(x,b,t) = 0 \) and \( \frac{\partial E_x}{\partial x}(0,y,t) = \frac{\partial E_x}{\partial x}(a,y,t) = 0 \). From (2.2.5) and (2.2.6), and the initial divergence-free \( \nabla \cdot \mathbf{E}_0 = 0 \), we then have that \( \frac{\partial H_z}{\partial y}(x,y,t) = 0 \) and \( \frac{\partial E_x}{\partial x}(x,0,t) = 0 \). Further, taking derivative to (2.2.7) with respect to \( y \)-variable, we obtain that \( \frac{\partial^2 E_x}{\partial y^2}(x,0,t) = 0 \). Similarly, from (2.2.7), we get that \( \frac{\partial^2 E_x}{\partial x^2}(0,y,t) = 0 \), \( \frac{\partial^2 E_x}{\partial x^2}(a,y,t) = 0 \) and \( \frac{\partial E_y}{\partial y}(x,0,t) = 0 \), \( \frac{\partial E_y}{\partial y}(x,b,t) = 0 \).

In the same way, we can further get that for \( k = 0, 1, \) and 2

\[
\frac{\partial^{2k} E_x(x,0,t)}{\partial y^{2k}} = \frac{\partial^{2k} E_x(x,b,t)}{\partial y^{2k}} = 0, \quad \frac{\partial^{2k} E_y(0,y,t)}{\partial x^{2k}} = \frac{\partial^{2k} E_y(a,y,t)}{\partial x^{2k}} = 0; \quad (2.2.23)
\]

\[
\frac{\partial^{2k+1} H_z(0,y,t)}{\partial x^{2k+1}} = \frac{\partial^{2k+1} H_z(a,y,t)}{\partial x^{2k+1}} = 0, \quad \frac{\partial^{2k+1} H_z(x,0,t)}{\partial y^{2k+1}} = \frac{\partial^{2k+1} H_z(x,b,t)}{\partial y^{2k+1}} = 0. \quad (2.2.24)
\]

Now, we prove (2.2.13). Using Taylor’s expansion about \( y = y_0 \), it holds that

\[
E_x(x,y_{-1},t) = E_x(x,y_0,t) - \Delta y \frac{\partial E_x}{\partial y}(x,y_0,t) + \frac{1}{2!}(\Delta y)^2 \frac{\partial^2 E_x}{\partial y^2}(x,y_0,t) \\
- \frac{1}{3!}(\Delta y)^3 \frac{\partial^3 E_x}{\partial y^3}(x,y_0,t) + \frac{1}{4!}(\Delta y)^4 \frac{\partial^4 E_x}{\partial y^4}(x,y_0,t) + O(\Delta y^5), \quad (2.2.25)
\]

\[
E_x(x,y_{1},t) = E_x(x,y_0,t) + \Delta y \frac{\partial E_x}{\partial y}(x,y_0,t) + \frac{1}{2!}(\Delta y)^2 \frac{\partial^2 E_x}{\partial y^2}(x,y_0,t) \\
+ \frac{1}{3!}(\Delta y)^3 \frac{\partial^3 E_x}{\partial y^3}(x,y_0,t) + \frac{1}{4!}(\Delta y)^4 \frac{\partial^4 E_x}{\partial y^4}(x,y_0,t) + O(\Delta y^5). \quad (2.2.26)
\]
Adding (2.2.25) and (2.2.26), and using (2.2.23), we get (2.2.13). Similarly, we can get (2.2.14) - (2.2.20). This ends the proof.

Now, using the relationship of (2.2.15), we can derive that

$$
\delta_{2,x} E_{y_{\frac{1}{2},j+\frac{1}{2}}}(t^n) = \frac{E_{y_{2,j+\frac{1}{2}}}(t^n) - E_{y_{-1,j+\frac{1}{2}}}(t^n)}{3\Delta x} = \frac{E_{y_{1,j+\frac{1}{2}}}(t^n) + E_{y_{2,j+\frac{1}{2}}}(t^n) - 2E_{y_{0,j+\frac{1}{2}}}(t^n)}{3\Delta x} + O(\Delta x^4)
$$

and thus, we can re-define the spatial fourth-order difference operator $\tilde{\delta}_{2,x} E_y$ for the near boundary node with $i = 0$ by

$$
\tilde{\delta}_{2,x} E^n_{y_{\frac{1}{2},j+\frac{1}{2}}} = \frac{E^n_{y_{1,j+\frac{1}{2}}} + E^n_{y_{2,j+\frac{1}{2}}} - 2E^n_{y_{0,j+\frac{1}{2}}}}{3\Delta x}.
$$

(2.2.27)

Similarly, for $i = I - 1$, it can be defined by

$$
\tilde{\delta}_{2,x} E^n_{y_{\frac{1}{2},j+\frac{1}{2}}} = \frac{2E^n_{y_{1,j+\frac{1}{2}}} - E^n_{y_{-1,j+\frac{1}{2}}} - E^n_{y_{-2,j+\frac{1}{2}}}}{3\Delta x}.
$$

(2.2.28)

Thus, we can define the difference operators to approximate $\frac{\partial}{\partial x} E_y$ for the near boundary nodes with $i = 0$ and $i = I - 1$ by

$$
\tilde{\Lambda}_x E^n_{y_{\frac{1}{2},j+\frac{1}{2}}} = \frac{1}{8}(9\delta_x - \tilde{\delta}_{2,x}) E^n_{y_{\frac{1}{2},j+\frac{1}{2}}},
$$

(2.2.29)

$$
\tilde{\Lambda}_x E^n_{y_{-\frac{1}{2},j+\frac{1}{2}}} = \frac{1}{8}(9\delta_x - \tilde{\delta}_{2,x}) E^n_{y_{-\frac{1}{2},j+\frac{1}{2}}},
$$

(2.2.30)

for $j = 0, 1, \cdots, J - 1$.

In the same way, we can define other difference operators for the near boundary
nodes as

\[
\tilde{\delta}_{2,y} E^n_{x_i + \frac{1}{2}, \frac{1}{2}} = \frac{E^n_{x_{i+1},1} + E^n_{x_{i+1},2} - 2 E^n_{x_{i+1},0}}{3\Delta y},
\]

\[
\tilde{\delta}_{2,y} E^n_{x_i + \frac{1}{2}, \frac{1}{2}} = \frac{2E^n_{y_{i+\frac{1}{2},j+\frac{1}{2}} - E^n_{y_{i+\frac{1}{2},j-1}} - E^n_{y_{i+\frac{1}{2},j-2}}}{3\Delta y},
\]

\[
\tilde{\delta}_{2,x} H^n_{z_{j+1}, \frac{1}{2}} = \frac{H^n_{z_{j+1,2} + \frac{1}{2}} - H^n_{z_{j+1,2} + \frac{1}{2}}}{3\Delta x}, \quad \tilde{\delta}_{2,x} H^n_{z_{j-1}, \frac{1}{2}} = \frac{H^n_{z_{j-1},2} - H^n_{z_{j-1},2} - 2}{3\Delta x},
\]

\[
\tilde{\delta}_{2,y} H^n_{z_{i+1}, \frac{1}{2}} = \frac{H^n_{z_{i+1,2} + \frac{1}{2}} - H^n_{z_{i+1,2} + \frac{1}{2}}}{3\Delta y}, \quad \tilde{\delta}_{2,y} H^n_{z_{i+1}, \frac{1}{2}} = \frac{H^n_{z_{i+1,2} - \frac{1}{2}} - H^n_{z_{i+1,2} - \frac{1}{2}}}{3\Delta y}.
\]

Further, we can similarly define the spatial fourth-order difference operators to approximate \( \frac{\partial}{\partial y} E_x, \frac{\partial}{\partial x} H_z \) and \( \frac{\partial}{\partial y} H_z \) for the strict interior nodes and the near boundary

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nodes by

\[
\Lambda_y E_{x,i+1\frac{1}{2},j+\frac{1}{2}}^n = \frac{1}{8}(9\delta_y - \delta_{2,y})E_{x,i+1\frac{1}{2},j+\frac{1}{2}}^n, \quad i = 0, 1, \cdots, I - 1; \; j = 1, 2, \cdots, J - 2,
\]

\[
\tilde{\Lambda}_y E_{x,i+1\frac{1}{2},j+\frac{1}{2}}^n = \frac{1}{8}(9\delta_y - \tilde{\delta}_{2,y})E_{y,i+1\frac{1}{2},j+\frac{1}{2}}^n, \quad i = 0, 1, \cdots, I - 1; \; j = 0 \text{ and } j = J - 1,
\]

\[
\Lambda_x H_{z,i,j+1\frac{1}{2}}^n = \frac{1}{8}(9\delta_x - \delta_{2,x})H_{z,i,j+1\frac{1}{2}}, \quad i = 2, 3, \cdots, I - 2; \; j = 0, 1, \cdots, J - 1,
\]

\[
\tilde{\Lambda}_x H_{z,i,j+1\frac{1}{2}}^n = \frac{1}{8}(9\delta_x - \tilde{\delta}_{2,x})H_{z,i,j+1\frac{1}{2}}, \quad i = 1 \text{ and } I = I - 1; \; j = 0, 1, \cdots, J - 1,
\]

\[
\Lambda_y H_{z,i+1\frac{1}{2},j}^n = \frac{1}{8}(9\delta_y - \delta_{2,y})H_{z,i+1\frac{1}{2},j}^n, \quad i = 0, 1, \cdots, I - 1; \; j = 2, 3, \cdots, J - 2,
\]

\[
\tilde{\Lambda}_y H_{z,i+1\frac{1}{2},j}^n = \frac{1}{8}(9\delta_y - \tilde{\delta}_{2,y})H_{z,i+1\frac{1}{2},j}^n, \quad i = 0, 1, \cdots, I - 1; \; j = 1 \text{ and } j = J - 1.
\]

Now, we consider the splitting procedure of the two dimensional Maxwell’s equations (2.2.5) - (2.2.7) in each time interval \((t^n, t^{n+1}]\)

\[
\begin{align*}
\frac{\partial E_x}{\partial t} &= \frac{1}{\varepsilon} \frac{\partial H_y}{\partial y} \\
\frac{\partial H_x}{\partial t} &= \frac{1}{\mu} \frac{\partial E_y}{\partial y} \\
\frac{\partial H_y}{\partial t} &= -\frac{1}{\varepsilon} \frac{\partial H_x}{\partial x} \\
\frac{\partial E_y}{\partial t} &= -\frac{1}{\mu} \frac{\partial E_x}{\partial x}
\end{align*}
\]

\(2.2.37\)

By applying the spatial fourth-order difference operators (2.2.12) (2.2.29) (2.2.30) and (2.2.31)- (2.2.36), we can finally propose a spatial fourth-order energy-conserved
splitting FDTD scheme for Maxwell’s equations (2.2.7) - (2.2.9). The scheme can be called as the EC-S-FDTD-(2,4) scheme as it is fourth-order in space step and second-order in time step.

The spatial fourth-order energy-conserved splitting FDTD scheme (i.e. EC-S-FDTD-(2,4)) is defined as

**Stage 1**: Compute the variables $E^*_x$ and $H^*_z$ from $E^n_x$ and $H^n_z$ by that for the strict interior nodes, $i = 0, 1, \cdots, I - 1$

\[
\frac{E^*_{x,i+\frac{1}{2},j} - E^n_{x,i+\frac{1}{2},j}}{\Delta t} = \frac{1}{4\epsilon} \Lambda_y \{ H^*_{z,i+\frac{1}{2},j} + H^n_{z,i+\frac{1}{2},j} \}, \quad j = 2, 3, \cdots, J - 2, \quad (2.2.38)
\]

\[
\frac{H^*_{z,i+\frac{1}{2},j+\frac{1}{2}} - H^n_{z,i+\frac{1}{2},j+\frac{1}{2}}}{\Delta t} = \frac{1}{4\mu} \Lambda_y \{ E^*_{x,i+\frac{1}{2},j+\frac{1}{2}} + E^n_{x,i+\frac{1}{2},j+\frac{1}{2}} \}, \quad j = 1, 2, \cdots, J - 2, \quad (2.2.39)
\]

and for the near boundary nodes, $i = 0, 1, \cdots, I - 1$

\[
\frac{E^*_{x,i+\frac{1}{2},j} - E^n_{x,i+\frac{1}{2},j}}{\Delta t} = \frac{1}{4\epsilon} \tilde{\Lambda}_y \{ H^*_{z,i+\frac{1}{2},j} + H^n_{z,i+\frac{1}{2},j} \}, \quad j = 1, J - 1, \quad (2.2.40)
\]

\[
\frac{H^*_{z,i+\frac{1}{2},j+\frac{1}{2}} - H^n_{z,i+\frac{1}{2},j+\frac{1}{2}}}{\Delta t} = \frac{1}{4\mu} \tilde{\Lambda}_y \{ E^*_{x,i+\frac{1}{2},j+\frac{1}{2}} + E^n_{x,i+\frac{1}{2},j+\frac{1}{2}} \}, \quad j = 0, J - 1, \quad (2.2.41)
\]

**Stage 2**: Compute the variables $E^{n+1}_y$ and $H^{**}_z$ from $E^n_y$ and $H^n_z$ by that for the
strict interior nodes, $j = 0, 1, \cdots, J - 1$

\[
\frac{E_{y_{i,j+\frac{1}{2}}}^{n+1} - E_{y_{i,j+\frac{1}{2}}}^n}{\Delta t} = -\frac{1}{2\epsilon} \lambda_x \{H_{z_{i,j+\frac{1}{2}}}^{\ast \ast} + H_{z_{i,j+\frac{1}{2}}}^{\ast} \}, \quad i = 2, 3, \cdots, I - 2, \\
\frac{H_{z_{i+\frac{1}{2},j+\frac{1}{2}}}^{\ast \ast} - H_{z_{i+\frac{1}{2},j+\frac{1}{2}}}^{\ast}}{\Delta t} = -\frac{1}{2\mu} \lambda_x \{E_{y_{i+\frac{1}{2},j+\frac{1}{2}}}^{n+1} + E_{y_{i+\frac{1}{2},j+\frac{1}{2}}}^n \}, \quad i = 1, 2, \cdots, I - 2, 
\]

and for the near boundary nodes, $j = 0, 1, \cdots, J - 1$

\[
\frac{E_{y_{i,j+\frac{1}{2}}}^{n+1} - E_{y_{i,j+\frac{1}{2}}}^n}{\Delta t} = -\frac{1}{2\epsilon} \tilde{\lambda}_x \{H_{z_{i,j+\frac{1}{2}}}^{\ast \ast} + H_{z_{i,j+\frac{1}{2}}}^{\ast} \}, \quad i = 1, I - 1, \\
\frac{H_{z_{i+\frac{1}{2},j+\frac{1}{2}}}^{\ast \ast} - H_{z_{i+\frac{1}{2},j+\frac{1}{2}}}^{\ast}}{\Delta t} = -\frac{1}{2\mu} \tilde{\lambda}_x \{E_{y_{i+\frac{1}{2},j+\frac{1}{2}}}^{n+1} + E_{y_{i+\frac{1}{2},j+\frac{1}{2}}}^n \}, \quad i = 0, I - 1, 
\]

**Stage 3:** Compute the variables $E_{x_{i,j}}^{n+1}$ and $H_{z_{i,j}}^{n+1}$ from $H_{z}^{\ast \ast}$ and $E_{x}^{\ast}$ by that for the strict interior nodes, $i = 0, 1, \cdots, I - 1$

\[
\frac{E_{x_{i+\frac{1}{2},j}}^{n+1} - E_{x_{i+\frac{1}{2},j}}^n}{\Delta t} = \frac{1}{4\epsilon} \lambda_y \{H_{z_{i+\frac{1}{2},j+\frac{1}{2}}}^{n+1} + H_{z_{i+\frac{1}{2},j+\frac{1}{2}}}^{\ast \ast} \}, \quad j = 2, 3, \cdots, J - 2, \\
\frac{H_{z_{i+\frac{1}{2},j+\frac{1}{2}}}^{n+1} - H_{z_{i+\frac{1}{2},j+\frac{1}{2}}}^{\ast \ast}}{\Delta t} = \frac{1}{4\mu} \lambda_y \{E_{x_{i+\frac{1}{2},j+\frac{1}{2}}}^{n+1} + E_{x_{i+\frac{1}{2},j+\frac{1}{2}}}^n \}, \quad j = 1, 2, \cdots, J - 2, 
\]

and for the near boundary nodes, $i = 0, 1, \cdots, I - 1$

\[
\frac{E_{x_{i+\frac{1}{2},j}}^{n+1} - E_{x_{i+\frac{1}{2},j}}^n}{\Delta t} = \frac{1}{4\epsilon} \tilde{\lambda}_y \{H_{z_{i+\frac{1}{2},j+\frac{1}{2}}}^{n+1} + H_{z_{i+\frac{1}{2},j+\frac{1}{2}}}^{\ast \ast} \}, \quad j = 1, J - 1, \\
\frac{H_{z_{i+\frac{1}{2},j+\frac{1}{2}}}^{n+1} - H_{z_{i+\frac{1}{2},j+\frac{1}{2}}}^{\ast \ast}}{\Delta t} = \frac{1}{4\mu} \tilde{\lambda}_y \{E_{x_{i+\frac{1}{2},j+\frac{1}{2}}}^{n+1} + E_{x_{i+\frac{1}{2},j+\frac{1}{2}}}^n \}, \quad j = 0, J - 1. 
\]
The boundary conditions are given by

\[
E_{x_{i+\frac{1}{2},0}}^n = E_{x_{i+\frac{1}{2},J}}^n = E_{y_{0,j+\frac{1}{2}}}^n = E_{y_{I,j+\frac{1}{2}}}^n = 0, \quad (2.2.50)
\]

and the initial conditions are given by

\[
E_{x_{\alpha,\beta}}^0 = E_{x0}(\alpha \Delta x, \beta \Delta y); \quad E_{y_{\alpha,\beta}}^0 = E_{y0}(\alpha \Delta x, \beta \Delta y);
\]

\[
H_{z_{\alpha,\beta}}^0 = H_{z0}(\alpha \Delta x, \beta \Delta y). \quad (2.2.51)
\]

**Remark 1.** This three-stage algorithm (2.2.38) - (2.2.51) can be easily solved.

In the following sections, we will prove that it has fourth-order accuracy in space step and second-order accuracy in time step and it satisfies energy conservations I & II (2.2.10) and (2.2.11) in the discrete forms.

### 2.3 Energy conservation in the discrete form

In this section, we will prove the spatial fourth-order EC-S-FDTD scheme to satisfy two energy conservations in the discrete form. Let the discrete \(L^2\)-norms on the staggered grids be

\[
\|U\|_{E_x}^2 = \sum_{i=0}^{I-1} \sum_{j=0}^{J-1} \left| U_{i+\frac{1}{2},j} \right|^2 \Delta x \Delta y, \quad \|V\|_{E_y}^2 = \sum_{i=0}^{I-1} \sum_{j=0}^{J-1} \left| V_{i,j+\frac{1}{2}} \right|^2 \Delta x \Delta y,
\]

\[
\|W\|_{H}^2 = \sum_{i=0}^{I-1} \sum_{j=0}^{J-1} \left| W_{i+\frac{1}{2},j+\frac{1}{2}} \right|^2 \Delta x \Delta y, \quad \|F\|_{E}^2 = \|U\|_{E_x}^2 + \|V\|_{E_y}^2,
\]

for grid functions \(F = (U, V)\) over electric field mesh and \(W\) over magnetic field mesh.
For analyzing energy conservations, we first list Lemmas 2.3.1 and 2.3.2 ([48]).

**Lemma 2.3.1.** For \( p \geq 1 \), let \( \{a_k\}_{k=1}^p \) and \( \{b_k\}_{k=0}^p \) be two sequences. Then, it holds

\[
\sum_{k=1}^p a_k(b_k - b_{k-1}) = a_p b_p - a_1 b_0 - \sum_{k=1}^{p-1} b_k(a_{k+1} - a_k). \tag{2.3.1}
\]

**Lemma 2.3.2.** For \( p \geq 1 \), let \( \{a_k\}_{k=1}^p \) and \( \{b_k\}_{k=0}^p \) be two sequences. Then, it holds

\[
\sum_{k=2}^{p-1} a_k(b_{k+1} - b_{k-2}) = a_p b_{p-2} + a_{p-1} b_p + a_{p-2} b_{p-1} - a_1 b_2 - a_2 b_0 - a_3 b_1
-
\sum_{k=2}^{p-2} b_k(a_{k+2} - a_{k-1}). \tag{2.3.2}
\]

**Proof.** We have that

\[
\sum_{k=2}^{p-1} a_k(b_{k+1} - b_{k-2}) = \sum_{k=2}^{p-1} a_k(b_{k+1} - b_k + b_k - b_{k-1} + b_{k-1} - b_{k-2})
\]
\[
= \sum_{k=2}^{p-1} a_k(b_{k+1} - b_k) + \sum_{k=2}^{p-1} a_k(b_k - b_{k-1}) + \sum_{k=2}^{p-1} a_k(b_{k-1} - b_{k-2}).
\]

By using Lemma 2.3.1, the above equation can be changed to

\[
\sum_{k=2}^{p-1} a_k(b_{k+1} - b_{k-2}) = a_{p-1} b_p - a_2 b_2 - \sum_{k=2}^{p-2} b_k(a_{k+1} - a_k)
\]
\[
+ a_{p-1} b_{p-1} - a_2 b_1 - \sum_{k=2}^{p-2} b_k(a_{k+1} - a_k) + a_{p-1} b_{p-2} - a_2 b_0 - \sum_{k=2}^{p-2} b_k(a_{k+1} - a_k)
\]
\[
= a_{p-1} b_p - a_2 b_2 - [\sum_{k=2}^{p-2} b_k(a_k - a_{k-1}) + b_{p-1}(a_{p-1} - a_{p-2}) - b_2(a_2 - a_1)]
\]
\[
+ a_{p-1} b_{p-1} - a_2 b_1 - \sum_{k=2}^{p-2} b_k(a_{k+1} - a_k)
\]
\[
+ a_{p-1} b_{p-2} - a_2 b_0 - [\sum_{k=2}^{p-2} b_k(a_{k+2} - a_{k+1}) - b_{p-2}(a_p - a_{p-1}) + b_1(a_3 - a_2)].
\]
This leads to (2.3.2).

With Lemmas 2.3.1 and 2.3.2, we have the following Lemma 2.3.3.

**Lemma 2.3.3.** Let grid functions $E_x$, $E_y$ and $H_z$ be defined on staggered grids and $E_x, E_y$ satisfy the PEC condition

$$E_{x_i+\frac{1}{2},0} = E_{x_i+\frac{1}{2},j} = E_{y_{o,j+\frac{1}{2}} = E_{y_{l,j+\frac{1}{2}} = 0}.$$  

Then, we have that

$$\sum_{j=1}^{J-2} H_{z_{i+\frac{1}{2},j+\frac{1}{2}}} \Lambda_y E_{x_{i+\frac{1}{2},j+\frac{1}{2}}} + H_{z_{i+\frac{1}{2},j-\frac{1}{2}}} \Lambda_y E_{x_{i+\frac{1}{2},j-\frac{1}{2}}} = -\left[ \sum_{j=2}^{J-2} E_{x_{i+\frac{1}{2},j}} \Lambda_y H_{z_{i+\frac{1}{2},j}}, + E_{x_{i+\frac{1}{2},1}} \Lambda_y H_{z_{i+\frac{1}{2},1}}, + E_{x_{i+\frac{1}{2},J-1}} \Lambda_y H_{z_{i+\frac{1}{2},J-1}} \right].$$

$$\sum_{i=1}^{I-2} H_{z_{i+\frac{1}{2},j+\frac{1}{2}}} \Lambda_x E_{y_{i+\frac{1}{2},j+\frac{1}{2}}} + H_{z_{i+\frac{1}{2},j-\frac{1}{2}}} \Lambda_x E_{y_{i+\frac{1}{2},j-\frac{1}{2}}} = -\left[ \sum_{i=2}^{I-2} E_{y_{i,\frac{1}{2},j+\frac{1}{2}}} \Lambda_x H_{z_{i,j+\frac{1}{2}}} + E_{y_{i,\frac{1}{2},j-\frac{1}{2}}} \Lambda_x H_{z_{i,j-\frac{1}{2}}} \right].$$
Proof. We give the proof of (2.3.3). In the same way, we can obtain (2.3.4).

\[
\sum_{j=1}^{J-2} \frac{1}{8} \left(9 \delta_y E_{x_{i+\frac{1}{2},j} + \frac{1}{2}} - \delta_{2,y} E_{x_{i+\frac{1}{2},j + \frac{1}{2}}} \right) + H_{z_{i+\frac{1}{2},j} + \frac{1}{2}} \left(9 \delta_y E_{x_{i+\frac{1}{2},j + \frac{1}{2}}} - \delta_{2,y} E_{x_{i+\frac{1}{2},j + \frac{1}{2}}} \right) + H_{z_{i+\frac{1}{2},j - \frac{1}{2}}} \left(9 \delta_y E_{x_{i+\frac{1}{2},j - \frac{1}{2}}} - \delta_{2,y} E_{x_{i+\frac{1}{2},j - \frac{1}{2}}} \right)
\]

\[
= \sum_{j=1}^{J-2} H_{z_{i+\frac{1}{2},j} + \frac{1}{2}} \left(9 \delta_y E_{x_{i+\frac{1}{2},j} + \frac{1}{2}} - \delta_{2,y} E_{x_{i+\frac{1}{2},j + \frac{1}{2}}} \right) + H_{z_{i+\frac{1}{2},j} + \frac{1}{2}} \left(9 \delta_y E_{x_{i+\frac{1}{2},j} + \frac{1}{2}} - \delta_{2,y} E_{x_{i+\frac{1}{2},j + \frac{1}{2}}} \right) + H_{z_{i+\frac{1}{2},j} + \frac{1}{2}} \left(9 \delta_y E_{x_{i+\frac{1}{2},j} + \frac{1}{2}} - \delta_{2,y} E_{x_{i+\frac{1}{2},j + \frac{1}{2}}} \right)
\]

By using Lemmas 2.3.1 and 2.3.2, the right side term of the above equation becomes that

\[
- \sum_{j=1}^{J-1} E_{x_{i+\frac{1}{2},j} + \frac{1}{2}} \left(9 \delta_y H_{x_{i+\frac{1}{2},j} + \frac{1}{2}} - H_{z_{i+\frac{1}{2},j} + \frac{1}{2}} \delta_{2,y} E_{x_{i+\frac{1}{2},j} + \frac{1}{2}} \right) - \frac{1}{8} \left( H_{z_{i+\frac{1}{2},j} + \frac{1}{2}} E_{x_{i+\frac{1}{2},j} + \frac{1}{2}} - H_{z_{i+\frac{1}{2},j} + \frac{1}{2}} E_{x_{i+\frac{1}{2},j} + \frac{1}{2}} \right) + H_{z_{i+\frac{1}{2},j} + \frac{1}{2}} E_{x_{i+\frac{1}{2},j} + \frac{1}{2}} - \frac{1}{8} \left( H_{z_{i+\frac{1}{2},j} + \frac{1}{2}} E_{x_{i+\frac{1}{2},j} + \frac{1}{2}} - H_{z_{i+\frac{1}{2},j} + \frac{1}{2}} E_{x_{i+\frac{1}{2},j} + \frac{1}{2}} \right)
\]

This ends the proof. 

Now, we can derive the energy conservations in the discrete forms for our spatial
fourth-order EC-S-FDTD scheme.

**Theorem 2.3.1.** (Energy conservations) For \( n \geq 0 \), \( E^n = \{(E^n_{x,i+\frac{1}{2},j}, E^n_{y,i,j+\frac{1}{2}})\} \) and \( H^n_z = \{H^n_{z,i+\frac{1}{2},j+\frac{1}{2}}\} \), the solutions of the proposed scheme (2.2.38)-(2.2.51), satisfy the energy conservations in the discrete forms

\[
\begin{aligned}
\left\|\epsilon \frac{1}{2} E^{n+1}\right\|_E^2 + \left\|\mu \frac{1}{2} H^{n+1}_z \right\|_H^2 &= \left\|\epsilon \frac{1}{2} E^n\right\|_E^2 + \left\|\mu \frac{1}{2} H^n_z \right\|_H^2, \\
\left\|\epsilon \frac{1}{2} \delta_t E^{n+1}\right\|_E^2 + \left\|\mu \frac{1}{2} \delta_t H^{n+1}_z \right\|_H^2 &= \left\|\epsilon \frac{1}{2} \delta_t E^n\right\|_E^2 + \left\|\mu \frac{1}{2} \delta_t H^n_z \right\|_H^2.
\end{aligned}
\]

**(2.3.5)**

**(2.3.6)**

Proof. Multiplying both sides of Eq. (2.2.38) with \( \epsilon \Delta t \left( E^*_{x,i+\frac{1}{2},j} + E^n_{x,i+\frac{1}{2},j} \right) \) and multiplying both sides of Eq. (2.2.39) with \( \mu \Delta t \left( H^*_{z,i+\frac{1}{2},j} + H^n_{z,i+\frac{1}{2},j} \right) \), we obtain

\[
\epsilon \left[ \left( E^*_{x,i+\frac{1}{2},j} \right)^2 - \left( E^n_{x,i+\frac{1}{2},j} \right)^2 \right] = \frac{\Delta t}{4} \Lambda_y \left\{ H^*_{z,i+\frac{1}{2},j} + H^n_{z,i+\frac{1}{2},j} \right\} \left( E^*_{x,i+\frac{1}{2},j} + E^n_{x,i+\frac{1}{2},j} \right),
\]

**(2.3.7)**

and for \( j = 1, 2, \cdots, J-2 \) and \( i = 0, 1, \cdots, I-1 \)

\[
\mu \left[ \left( H^*_{z,i+\frac{1}{2},j+\frac{1}{2}} \right)^2 - \left( H^n_{z,i+\frac{1}{2},j+\frac{1}{2}} \right)^2 \right] = \frac{\Delta t}{4} \Lambda_y \left\{ E^*_{x,i+\frac{1}{2},j+\frac{1}{2}} + E^n_{x,i+\frac{1}{2},j+\frac{1}{2}} \right\} \left( H^*_{z,i+\frac{1}{2},j+\frac{1}{2}} + H^n_{z,i+\frac{1}{2},j+\frac{1}{2}} \right).
\]

**(2.3.8)**

Meanwhile, multiplying both sides of Eq. (2.2.40) with \( \epsilon \Delta t \left( E^*_{x,i+\frac{1}{2},j} + E^n_{x,i+\frac{1}{2},j} \right) \), \( j = 1 \) and \( j = J-1 \), and multiplying both sides of Eq. (2.2.41) with \( \mu \Delta t \left( H^*_{z,i+\frac{1}{2},j} \right) \),
\[ + H^n_{z, i + \frac{1}{2}, j}, \quad j = 0 \text{ and } j = J - 1, \]

we obtain that for \( j = 1 \) and \( j = J - 1, \) and \( i = 0, 1, \ldots, I - 1 \)

\[
\epsilon \left[ \left( E^*_{x, i + \frac{1}{2}, j} \right)^2 - \left( E^n_{x, i + \frac{1}{2}, j} \right)^2 \right] = \frac{\Delta t}{4} \tilde{\Lambda}_y \left\{ H^*_{z, i + \frac{1}{2}, j} + H^n_{z, i + \frac{1}{2}, j} \right\} \left( E^*_{x, i + \frac{1}{2}, j} + E^n_{x, i + \frac{1}{2}, j} \right),
\]

(2.3.9)

and for \( j = 0 \) and \( j = J - 1, \) and \( i = 0, 1, \ldots, I - 1 \)

\[
\mu \left[ \left( H^*_{z, i + \frac{1}{2}, j + \frac{1}{2}} \right)^2 - \left( H^n_{z, i + \frac{1}{2}, j + \frac{1}{2}} \right)^2 \right]
= \frac{\Delta t}{4} \tilde{\Lambda}_y \left\{ E^*_{x, i + \frac{1}{2}, j + \frac{1}{2}} + E^n_{x, i + \frac{1}{2}, j + \frac{1}{2}} \right\} \left( H^*_{z, i + \frac{1}{2}, j + \frac{1}{2}} + H^n_{z, i + \frac{1}{2}, j + \frac{1}{2}} \right).
\]

(2.3.10)

For the above equations (2.3.7), (2.3.8), (2.3.9) and (2.3.10), we sum over all the terms over all \( i \) and \( j \) and then add these equations together. Noting that \( E^n_x \) and \( E^*_x \) satisfy the PEC boundary condition (2.2.50), and using Lemma 2.3.3, we have that

\[
\sum_{i=0}^{I-1} \sum_{j=0}^{J-1} \left( \epsilon \left( E^*_{x, i + \frac{1}{2}, j} \right)^2 + \mu \left( H^*_{z, i + \frac{1}{2}, j + \frac{1}{2}} \right)^2 \right) = \sum_{i=0}^{I-1} \sum_{j=0}^{J-1} \left( \epsilon \left( E^n_{x, i + \frac{1}{2}, j} \right)^2 + \mu \left( H^n_{z, i + \frac{1}{2}, j + \frac{1}{2}} \right)^2 \right).
\]

(2.3.11)

Similarly, from Eqns. (2.2.42)- (2.2.45), we can obtain that

\[
\sum_{i=0}^{I-1} \sum_{j=0}^{J-1} \left( \epsilon \left( E^n_{y, i + \frac{1}{2}, j} \right)^2 + \mu \left( H^*_{z, i + \frac{1}{2}, j + \frac{1}{2}} \right)^2 \right) = \sum_{i=0}^{I-1} \sum_{j=0}^{J-1} \left( \epsilon \left( E^n_{y, i + \frac{1}{2}, j} \right)^2 + \mu \left( H^*_{z, i + \frac{1}{2}, j + \frac{1}{2}} \right)^2 \right),
\]

(2.3.12)
and from (2.2.46)- (2.2.49), it holds that
\[
\sum_{i=0}^{I-1} \sum_{j=0}^{J-1} \left( \epsilon \left( E_{x|i+\frac{1}{2},j}^{n+1} \right)^2 + \mu \left( H_{z|i+\frac{1}{2},j}^{n+1} \right)^2 \right) = \sum_{i=0}^{I-1} \sum_{j=0}^{J-1} \left( \epsilon \left( E_{x|i+\frac{1}{2},j}^* \right)^2 + \mu \left( H_{z|i+\frac{1}{2},j}^* \right)^2 \right).
\]

Energy conservation (2.3.5) can be directly obtained by adding (2.3.11)-(2.3.13).

Let \( H_z^{*+1} \), \( H_z^{**+1} \) and \( E_x^{*+1} \) be the intermediate values of \( H_z^* \), \( H_z^{**} \) and \( E_x^* \) at time level \( t = t^{n+1} \) respectively. We then have the intermediate value differences by \( \delta_t H_z^{*+\frac{1}{2}} = \frac{H_z^{*+1} - H_z^*}{\Delta t} \), \( \delta_t H_z^{**+\frac{1}{2}} = \frac{H_z^{**+1} - H_z^{**}}{\Delta t} \) and \( \delta_t E_x^{*+\frac{1}{2}} = \frac{E_x^{*+1} - E_x^*}{\Delta t} \). Applying the difference operator \( \delta_t \) to Eqns. (2.2.38)-(2.2.41), we have the following equations of \( \delta_t E_x^* \) and \( \delta_t H_z^* \). For \( i = 0, 1, \cdots, I - 1 \)
\[
\delta_t E_{x|i+\frac{1}{2},j}^{*+\frac{1}{2}} - \delta_t E_{x|i+\frac{1}{2},j}^{n+\frac{1}{2}} = \frac{\Delta t}{4\epsilon} \Lambda_y \{ \delta_t H_{z|i+\frac{1}{2},j}^{*+\frac{1}{2}} + \delta_t H_{z|i+\frac{1}{2},j}^{n+\frac{1}{2}} \}, \quad j = 2, 3, \cdots, J - 2
\]
\[
\delta_t H_{z|i+\frac{1}{2},j+\frac{1}{2}}^{*+\frac{1}{2}} - \delta_t H_{z|i+\frac{1}{2},j+\frac{1}{2}}^{n+\frac{1}{2}} = \frac{\Delta t}{4\mu} \Lambda_y \{ \delta_t E_{x|i+\frac{1}{2},j+\frac{1}{2}}^{*+\frac{1}{2}} + \delta_t E_{x|i+\frac{1}{2},j+\frac{1}{2}}^{n+\frac{1}{2}} \}, \quad j = 1, 3, \cdots, J - 2;
\]
and for \( i = 0, 1, \cdots, I - 1 \)
\[
\delta_t E_{x|i+\frac{1}{2},j}^{*+\frac{1}{2}} - \delta_t E_{x|i+\frac{1}{2},j}^{n+\frac{1}{2}} = \frac{\Delta t}{4\epsilon} \Lambda_y \{ \delta_t H_{z|i+\frac{1}{2},j}^{*+\frac{1}{2}} + \delta_t H_{z|i+\frac{1}{2},j}^{n+\frac{1}{2}} \}, \quad j = 1 and J - 1,
\]
\[
\delta_t H_{z|i+\frac{1}{2},j+\frac{1}{2}}^{*+\frac{1}{2}} - \delta_t H_{z|i+\frac{1}{2},j+\frac{1}{2}}^{n+\frac{1}{2}} = \frac{\Delta t}{4\mu} \Lambda_y \{ \delta_t E_{x|i+\frac{1}{2},j+\frac{1}{2}}^{*+\frac{1}{2}} + \delta_t E_{x|i+\frac{1}{2},j+\frac{1}{2}}^{n+\frac{1}{2}} \}, \quad j = 0 and J - 1.
\]
Similarly, we can have equations of \( \{ \delta_t E_{y|i+\frac{1}{2},j+\frac{1}{2}}^{n+1}, \delta_t H_{z|i+\frac{1}{2},j+\frac{1}{2}}^{**} \} \) corresponding to (2.2.42)-(2.2.48). Moreover, \( \delta_t E_x^*, \delta_t E_{y|i+\frac{1}{2},j+\frac{1}{2}}^{n+1}, \delta_t E_{x|i+\frac{1}{2},j+\frac{1}{2}}^{n+1} \) still satisfy the PEC boundary condition. Following the proof of (2.3.5), (2.3.6) can be proved from the above equations of \( \delta_t E \) and \( \delta_t H_z \).
From Theorem 2.3.1, we can obtain the following stability theorem.

**Corollary 1. (Unconditional Stability)** The spatial fourth-order energy-conserved S-FDTD scheme (2.2.38)-(2.2.51) is unconditionally stable.

### 2.4 Convergence analysis

In this section, we will analyze error estimates of the proposed scheme (2.2.38)-(2.2.51). In order to do it, we first introduce the (2,4)-order implicit Crank-Nicolson scheme and an equivalent splitting scheme and analyze their truncation errors.

The (2, 4)-order implicit Crank-Nicolson scheme for the Maxwell’s equations can be written as that for the strict interior nodes

$$
\frac{E_{x_{i+\frac{1}{2},j}}^{n+1} - E_{x_{i+\frac{1}{2},j}}^n}{\Delta t} = \frac{1}{2\epsilon} \Lambda_y \{ H_{z_{i+\frac{1}{2},j}}^{n+1} + H_{z_{i+\frac{1}{2},j}}^n \}, \quad i = 0, 1, \cdots, I - 1; \quad j = 2, 3, \cdots, J - 2,
$$

(2.4.1)

$$
\frac{E_{y_{i,j+\frac{1}{2}}}^{n+1} - E_{y_{i,j+\frac{1}{2}}}^n}{\Delta t} = \frac{1}{2\epsilon} \Lambda_x \{ H_{z_{i,j+\frac{1}{2}}}^{n+1} + H_{z_{i,j+\frac{1}{2}}}^n \}, \quad i = 2, 3, \cdots, I - 2; \quad j = 0, 1, \cdots, J - 1,
$$

(2.4.2)

$$
\frac{H_{z_{i+\frac{1}{2},j+\frac{1}{2}}}^{n+1} - H_{z_{i+\frac{1}{2},j+\frac{1}{2}}}^n}{\Delta t} = \frac{1}{2\mu} \left\{ \Lambda_y \{ E_{x_{i+\frac{1}{2},j+\frac{1}{2}}}^{n+1} + E_{x_{i+\frac{1}{2},j+\frac{1}{2}}}^n \} - \Lambda_x \{ E_{y_{i+\frac{1}{2},j+\frac{1}{2}}}^{n+1} + E_{y_{i+\frac{1}{2},j+\frac{1}{2}}}^n \} \right\}, \quad i = 1, 2, \cdots, I - 2; \quad j = 1, 2, \cdots, J - 2,
$$

(2.4.3)

and for the near boundary nodes, at $j = 1$ and $j = J - 1$

$$
\frac{E_{x_{i+\frac{1}{2},j}}^{n+1} - E_{x_{i+\frac{1}{2},j}}^n}{\Delta t} = \frac{1}{2\epsilon} \Lambda_y \{ H_{z_{i+\frac{1}{2},j}}^{n+1} + H_{z_{i+\frac{1}{2},j}}^n \}, \quad i = 0, 1, \cdots, I - 1;
$$

(2.4.4)
and at \( i = 1 \) and \( i = I - 1 \)

\[
\frac{E_{y_{i,j}+\frac{1}{2}}^{n+1} - E_{y_{i,j}+\frac{1}{2}}^n}{\Delta t} = -\frac{1}{2\epsilon} \tilde{\Lambda}_x \{ H_{z_{i,j}+\frac{1}{2}}^{n+1} + H_{z_{i,j}+\frac{1}{2}}^n \}, \quad j = 0, 1, \ldots, J - 1, \quad (2.4.5)
\]

and for \( j = 0 \) and \( J - 1, i = 1, 2 \ldots, I - 2, \)

\[
\frac{H_{z_{i,j}+\frac{1}{2}}^{n+1} - H_{z_{i,j}+\frac{1}{2}}^n}{\Delta t} = \frac{1}{2\mu} \left\{ \tilde{\Lambda}_y \{ E_{x_{i,j}+\frac{1}{2}}^{n+1} + E_{x_{i,j}+\frac{1}{2}}^n \} - \tilde{\Lambda}_x \{ E_{y_{i+\frac{1}{2},j}+\frac{1}{2}}^{n+1} + E_{y_{i+\frac{1}{2},j}+\frac{1}{2}}^n \} \right\},
\]

(2.4.6)

for \( j = 0 \) and \( J - 1, i = 0 \) and \( i = I - 1, \)

\[
\frac{H_{z_{i,j}+\frac{1}{2}}^{n+1} - H_{z_{i,j}+\frac{1}{2}}^n}{\Delta t} = \frac{1}{2\mu} \left\{ \tilde{\Lambda}_y \{ E_{x_{i,j}+\frac{1}{2}}^{n+1} + E_{x_{i,j}+\frac{1}{2}}^n \} - \tilde{\Lambda}_x \{ E_{y_{i+\frac{1}{2},j}+\frac{1}{2}}^{n+1} + E_{y_{i+\frac{1}{2},j}+\frac{1}{2}}^n \} \right\},
\]

(2.4.7)

and the similar equations to (2.4.6), (2.4.7) can be obtained for \( j = 1, 2, \ldots, J - 2, \)

\( i = 0 \) and \( I - 1. \)

Let \( \tau_{x_{i+\frac{1}{2},j}}, \tau_{y_{i,j}+\frac{1}{2}}, \) and \( \tau_{z_{i,j}+\frac{1}{2}}, \tau_{x_{i,j}+\frac{1}{2}}, \tau_{y_{i,j}+\frac{1}{2}}, \) and \( \tau_{z_{i,j}+\frac{1}{2}}, \) be the truncation errors at the strict interior nodes and at the near boundary nodes respectively.

Applying Taylor’s expansion, the truncation errors at the strict interior nodes can
be estimated by

\[ \tau_{x,j+\frac{1}{2}}^{n+\frac{1}{2}} = \Delta t^2 \left[ \frac{1}{24} \frac{\partial^3 E_x(x_{i+\frac{1}{2}}, y_j, t_{11})}{\partial t^3} - \frac{1}{4\epsilon} \frac{\partial^3 H_z(x_{i+\frac{1}{2}}, y_j, t_{11})}{\partial y \partial t^2} \right] \]

\[ - \left( \frac{\Delta t^2}{16\epsilon} \frac{\partial^5 H_z(x_{i+\frac{1}{2}}, y_{12}, t_{12})}{\partial y \partial t^4} \right) + \frac{9}{16\epsilon} \frac{\Delta y^4}{\partial y^2} \frac{\partial^5 H_z(x_{i+\frac{1}{2}}, y_{11}, t_{n+\frac{1}{2}})}{\partial y^2} \]

\[ \tau_{y,j+\frac{1}{2}}^{n+\frac{1}{2}} = \Delta t^2 \left[ \frac{1}{24} \frac{\partial^3 E_y(x_{i}, y_{j+\frac{1}{2}}, t_{21})}{\partial t^3} - \frac{1}{4\epsilon} \frac{\partial^3 H_z(x_{i}, y_{j+\frac{1}{2}}, t_{21})}{\partial x \partial t^2} \right] \]

\[ - \left( \frac{\Delta t^2}{16\mu} \frac{\partial^5 H_z(x_{22}, y_{j+\frac{1}{2}}, t_{22})}{\partial x \partial t^4} \right) + \frac{9}{16\mu} \frac{\Delta x^4}{\partial x^2} \frac{\partial^5 H_z(x_{21}, y_{j+\frac{1}{2}}, t_{n+\frac{1}{2}})}{\partial x^2} \]

\[ + \Delta x^4 \frac{\partial^5 E_y(x_{31}, y_{j+\frac{1}{2}}, t_{n+\frac{1}{2}})}{\partial x^5} \]

Thus, we have the estimates that for the strict interior nodes

\[ \left\{ |\tau_{x,j+\frac{1}{2}}^{n+\frac{1}{2}}|, |\tau_{y,j+\frac{1}{2}}^{n+\frac{1}{2}}|, |\tau_{z,j+\frac{1}{2}}^{n+\frac{1}{2}}| \right\} \leq C\{ \Delta t^2 + \Delta x^4 + \Delta y^4 \}, \quad (2.4.8) \]

where C is constant.

Noting the relation of (2.2.15), we get that

\[ \tilde{\Lambda}_n E^n_{y_{1,j+\frac{1}{2}}} = \frac{1}{8} (9\delta_t - \delta_{t,x}) E^n_{y_{1,j+\frac{1}{2}}} = \frac{-25 E^n_{y_{0,j+\frac{1}{2}}} + 26 E^n_{y_{1,j+\frac{1}{2}}}}{24\Delta x} - \frac{E^n_{y_{2,j+\frac{1}{2}}}}{24\Delta x} \]

\[ = \frac{E^n_{y_{1,j+\frac{1}{2}}} - 27 E^n_{y_{0,j+\frac{1}{2}}} + 27 E^n_{y_{1,j+\frac{1}{2}}}}{24\Delta x} + O(\Delta x^4). \]

Similarly, we have same results for other near-boundary difference operators. Thus, we can further get that the truncation errors \( \tilde{\tau}_x, \tilde{\tau}_y \) and \( \tilde{\tau}_z \) at the near boundary
nodes satisfy
\[
\left\{ |\tau_{x_{i+\frac{1}{2},j}}^n|, |\tau_{y_{i,j+\frac{1}{2}}}^n|, |\tau_{z_{i+\frac{1}{2},j+\frac{1}{2}}}^n| \right\} \leq C \{ \Delta t^2 + \Delta x^4 + \Delta y^4 \} \quad (2.4.9)
\]

where \( C \) is constant.

In scheme (2.2.38)-(2.2.51), we eliminate the intermediate variables \( E^*_x, H^*_z \) and \( H^{**}_z \), we can obtain an equivalent scheme. It holds that for the strict interior nodes
\[
\frac{E^n_{x_{i+\frac{1}{2},j}} - E^n_{x_{i+\frac{1}{2},j}}}{\Delta t} = \frac{1}{2\epsilon} \Lambda_y \left\{ H^{n+1}_{z_{i+\frac{1}{2},j}} + H^n_{z_{i+\frac{1}{2},j}} \right\} - \frac{\Delta t}{16\mu\epsilon} \Lambda_y \Lambda_y \left\{ E^{n+1}_{x_{i+\frac{1}{2},j}} - E^n_{x_{i+\frac{1}{2},j}} \right\}, \\
i = 0, 1, \cdots, I - 1; j = 2, 3, \cdots, J - 2, \quad (2.4.10)
\]

\[
\frac{E^n_{y_{i,j+\frac{1}{2}}}}{\Delta t} = \frac{1}{2\epsilon} \Lambda_x \left\{ H^{n+1}_{z_{i,\frac{j+1}{2}}} + H^n_{z_{i,\frac{j+1}{2}}} \right\} + \frac{\Delta t}{8\mu\epsilon} \Lambda_x \Lambda_y \left\{ E^{n+1}_{x_{i,\frac{j+1}{2}}} - E^n_{x_{i,\frac{j+1}{2}}} \right\}, \\
i = 2, 3, \cdots, I - 2; j = 0, 1, \cdots, J - 1, \quad (2.4.11)
\]

\[
\frac{H^n_{z_{i+\frac{1}{2},j+\frac{1}{2}}} - H^n_{z_{i+\frac{1}{2},j+\frac{1}{2}}}}{\Delta t} = \frac{1}{2\mu} \left\{ \Lambda_y \left( E^{n+1}_{x_{i+\frac{1}{2},j+\frac{1}{2}}} + E^n_{x_{i+\frac{1}{2},j+\frac{1}{2}}} \right) - \Lambda_x \left( E^{n+1}_{y_{i+\frac{1}{2},\frac{j+1}{2}}} + E^n_{y_{i+\frac{1}{2},\frac{j+1}{2}}} \right) \right\} \\
- \frac{\Delta t}{16\mu\epsilon} \Lambda_y \Lambda_y \left\{ H^{n+1}_{z_{i+\frac{1}{2},j+\frac{1}{2}}} - H^n_{z_{i+\frac{1}{2},j+\frac{1}{2}}} \right\} + \frac{\Delta t^2}{32\mu\epsilon} \Lambda_y \Lambda_x \Lambda_y \left\{ E^{n+1}_{y_{i+\frac{1}{2},\frac{j+1}{2}}} + E^n_{y_{i+\frac{1}{2},\frac{j+1}{2}}} \right\}, \\
i = 1, 2, \cdots, I - 2; j = 1, 2, \cdots, J - 2, \quad (2.4.12)
\]

and for the near boundary nodes, at \( j = 1 \) and \( j = J - 1 \)
\[
\frac{E^n_{x_{i\frac{1}{2},j}}} - E^n_{x_{i\frac{1}{2},j}}} = \frac{1}{2\epsilon} \Lambda_y \left( H^{n+1}_{y_{i\frac{1}{2},\frac{j+1}{2}}} + H^n_{y_{i\frac{1}{2},\frac{j+1}{2}}} \right) - \frac{\Delta t}{16\mu\epsilon} \Lambda_y \Lambda_y \left\{ E^{n+1}_{x_{i\frac{1}{2},\frac{j+1}{2}}} - E^n_{x_{i\frac{1}{2},\frac{j+1}{2}}} \right\}, \\
i = 0, 1, \cdots, I - 1; \quad (2.4.13)
\]
and at $i = 1$ and $i = I - 1$

$$\frac{E_{y,i,j+\frac{1}{2}}^{n+1} - E_{y,i,j+\frac{1}{2}}^n}{\Delta t} = -\frac{1}{2\epsilon} \tilde{\Lambda}_x \{ H_{n+1}^{z_i,j+\frac{1}{2}} + H_n^{z_i,j+\frac{1}{2}} \} + \frac{\Delta t}{8\mu \epsilon} \tilde{\Lambda}_x \tilde{\Lambda}_y \{ E_{x,i,j+\frac{1}{2}}^{n+1} - E_{x,i,j+\frac{1}{2}}^n \},$$

$j = 0, 1, \cdots, J - 1; \quad (2.4.14)$

and for $j = 0$ and $J - 1, i = 1, 2, \cdots, I - 2$,

$$\frac{H_{z,i+\frac{1}{2},j+\frac{1}{2}}^{n+1} - H_{z,i+\frac{1}{2},j+\frac{1}{2}}^n}{\Delta t} = \frac{1}{2\mu} \{ \tilde{\Lambda}_y \{ E_{x,i+\frac{1}{2},j+\frac{1}{2}}^{n+1} + E_{x,i+\frac{1}{2},j+\frac{1}{2}}^n \} - \tilde{\Lambda}_x \{ E_{y,i+\frac{1}{2},j+\frac{1}{2}}^{n+1} + E_{y,i+\frac{1}{2},j+\frac{1}{2}}^n \} \} \quad (2.4.15)$$

and for $j = 0$ and $J - 1, i = 0$ and $I - 1$,

$$\frac{H_{z,i+\frac{1}{2},j+\frac{1}{2}}^{n+1} - H_{z,i+\frac{1}{2},j+\frac{1}{2}}^n}{\Delta t} = \frac{1}{2\mu} \{ \tilde{\Lambda}_y \{ E_{x,i+\frac{1}{2},j+\frac{1}{2}}^{n+1} + E_{x,i+\frac{1}{2},j+\frac{1}{2}}^n \} - \tilde{\Lambda}_x \{ E_{y,i+\frac{1}{2},j+\frac{1}{2}}^{n+1} + E_{y,i+\frac{1}{2},j+\frac{1}{2}}^n \} \} \quad (2.4.16)$$

The similar equations to (2.4.15)(2.4.16) can be obtained for $j = 1, 2, \cdots, J - 2, i = 0$ and $I - 1$. Where the difference operator $\tilde{\Lambda}_y$ is $\Lambda_y$ when it is over the strict interior nodes, $\tilde{\Lambda}_y$ is $\Lambda_y$ when it is over the near boundary nodes. The same definition is for $\tilde{\Lambda}_x$.

Noting the equivalent scheme (2.4.10) - (2.4.16), the scheme (2.2.38)-(2.2.51) can be regarded as the perturbation of the (2,4)-order implicit Crank-Nicolson scheme.
(2.4.1) - (2.4.7). Let \( \eta_x, \eta_y \) and \( \eta_z \) be the truncation errors of our scheme (2.2.38)-(2.2.51). From the equivalent relations (2.4.10) - (2.4.16), we then have that for the strict interior nodes

\[
\eta_{x,i+\frac{1}{2},j}^{n+\frac{1}{2}} = \tau_{x,i+\frac{1}{2},j}^{n+\frac{1}{2}} + \frac{\Delta t}{16\mu\epsilon} \Lambda_y \Lambda_y \{ E_x(x_{i+\frac{1}{2}}, y_j, t^{n+1}) - E_x(x_{i+\frac{1}{2}}, y_j, t^n) \}, \tag{2.4.17}
\]

\[
\eta_{y,i,j+\frac{1}{2}}^{n+\frac{1}{2}} = \tau_{y,i+\frac{1}{2},j}^{n+\frac{1}{2}} + \frac{\Delta t}{8\mu\epsilon} \Lambda_x \Lambda_y \{ E_x(x_i, y_{j+\frac{1}{2}}, t^{n+1}) - E_x(x_i, y_{j+\frac{1}{2}}, t^n) \}, \tag{2.4.18}
\]

\[
\eta_{z,i+\frac{1}{2},j+\frac{1}{2}}^{n+\frac{1}{2}} = \tau_{z,i+\frac{1}{2},j+\frac{1}{2}}^{n+\frac{1}{2}} + \frac{\Delta t}{16\mu\epsilon} \Lambda_y \Lambda_y \{ H_z(x_{i+\frac{1}{2}}, y_{j+\frac{1}{2}}, t^{n+1}) - H_z(x_{i+\frac{1}{2}}, y_{j+\frac{1}{2}}, t^n) \}
- \frac{\Delta t^2}{32\mu^2\epsilon} \Lambda_y \Lambda_x \Lambda_y \{ E_y(x_{i+\frac{1}{2}}, y_{j+\frac{1}{2}}, t^{n+1}) - E_y(x_{i+\frac{1}{2}}, y_{j+\frac{1}{2}}, t^n) \}. \tag{2.4.19}
\]

and for the near boundary nodes

\[
\eta_{x,i+\frac{1}{2},j}^{n+\frac{1}{2}} = \tau_{x,i+\frac{1}{2},j}^{n+\frac{1}{2}} + \frac{\Delta t}{16\mu\epsilon} \Lambda_y \Lambda_y \{ E_x(x_{i+\frac{1}{2}}, y_j, t^{n+1}) - E_x(x_{i+\frac{1}{2}}, y_j, t^n) \}, \tag{2.4.20}
\]

\[
\eta_{y,i,j+\frac{1}{2}}^{n+\frac{1}{2}} = \tau_{y,i+\frac{1}{2},j}^{n+\frac{1}{2}} + \frac{\Delta t}{8\mu\epsilon} \Lambda_x \Lambda_y \{ E_x(x_i, y_{j+\frac{1}{2}}, t^{n+1}) - E_x(x_i, y_{j+\frac{1}{2}}, t^n) \}, \tag{2.4.21}
\]

\[
\eta_{z,i+\frac{1}{2},j+\frac{1}{2}}^{n+\frac{1}{2}} = \tau_{z,i+\frac{1}{2},j+\frac{1}{2}}^{n+\frac{1}{2}} + \frac{\Delta t}{16\mu\epsilon} \Lambda_y \Lambda_y \{ H_z(x_{i+\frac{1}{2}}, y_{j+\frac{1}{2}}, t^{n+1}) - H_z(x_{i+\frac{1}{2}}, y_{j+\frac{1}{2}}, t^n) \}
- \frac{\Delta t^2}{32\mu^2\epsilon} \Lambda_y \Lambda_x \Lambda_y \{ E_y(x_{i+\frac{1}{2}}, y_{j+\frac{1}{2}}, t^{n+1}) - E_y(x_{i+\frac{1}{2}}, y_{j+\frac{1}{2}}, t^n) \}. \tag{2.4.22}
\]

From the truncation error expressions (2.4.17)-(2.4.22), we can have the following lemma.

Lemma 2.4.1. (Truncation error) Assume that the solutions are smooth enough, for example, \( E \) and \( H \in C^6([0,T];[C^6(\bar\Omega)])^2) \). Then the truncation errors of \( \eta_{x,i+\frac{1}{2}}^{n+\frac{1}{2}} \),

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\[ \eta_{y + \frac{1}{2}}, \eta_{z + \frac{1}{2}} \text{ are fourth order in space and second order in time} \]

\[
\max \left\{ |\eta_{x + \frac{1}{2}}|, |\eta_{y + \frac{1}{2}}|, |\eta_{z + \frac{1}{2}}| \right\} \leq C_2(\epsilon, \mu) \{ \Delta t^2 + \Delta x^4 + \Delta y^4 \}, \tag{2.4.23}
\]

where \(C_2(\epsilon, \mu)\) is constant dependent of parameter \(\epsilon\) and \(\mu\).

Now, we provide the convergence analysis for the scheme (2.2.38)-(2.2.51). Let

\[ E_{x,\alpha,\beta}^n = E_x(x_\alpha, y_\beta, t^n) - E_x(x_\alpha, y_\beta, t^n) \]
\[ E_{y,\alpha,\beta}^n = E_y(x_\alpha, y_\beta, t^n) - E_y(x_\alpha, y_\beta, t^n) \]
\[ H_{z,\alpha,\beta}^n = H_z(x_\alpha, y_\beta, t^n) - H_z(x_\alpha, y_\beta, t^n) \]

where \(E_x(x_\alpha, y_\beta, t^n), E_y(x_\alpha, y_\beta, t^n)\) and \(H_z(x_\alpha, y_\beta, t^n)\) are the exact solutions at point \((x_\alpha, y_\beta, t^n)\). Then we have the following theorem.

**Theorem 2.4.1.** (Convergence) Let \(E_x(x, y, t), E_y(x, y, t)\) and \(H_z(x, y, t)\) be the exact solutions of problem (2.2.5)-(2.2.8) and smooth enough. Let \(E_x^n, E_y^n\) and \(H_z^n\) be the solutions of the scheme (2.2.38)-(2.2.51) for \(n \geq 0\). Then for any fixed time \(T > 0\), there exists a positive constant \(C_{\mu \epsilon}\), such that

\[
\max_{0 \leq n \leq N} \left\{ \| \epsilon^{\frac{1}{2}} [E(t^n) - E^n] \|^2_E + \| \mu^{\frac{1}{2}} [H_z(t^n) - H_z^n] \|^2_H \right\}^\frac{1}{2} \leq \left( \| \epsilon^{\frac{1}{2}} [E(t^0) - E^0] \|^2_E + \| \mu^{\frac{1}{2}} [H_z(t^0) - H_z^0] \|^2_H \right)^\frac{1}{2} + C_{\mu \epsilon} T (\Delta t^2 + \Delta x^4 + \Delta y^4), \tag{2.4.24}
\]

\[
\max_{0 \leq n \leq N} \left\{ \| \epsilon^{\frac{1}{2}} \delta t [E(t^{n+\frac{1}{2}}) - E^{n+\frac{1}{2}}] \|^2_E + \| \mu^{\frac{1}{2}} \delta t [H_z(t^{n+\frac{1}{2}}) - H_z^{n+\frac{1}{2}}] \|^2_H \right\}^\frac{1}{2} \leq \left( \| \epsilon^{\frac{1}{2}} \delta t [E(t^{1/2}) - E^{1/2}] \|^2_E + \| \mu^{\frac{1}{2}} \delta t [H_z(t^{1/2}) - H_z^{1/2}] \|^2_H \right)^\frac{1}{2} + C_{\mu \epsilon} T (\Delta t^2 + \Delta x^4 + \Delta y^4). \tag{2.4.25}
\]

**Proof.** Define \(H_{z,\alpha,\beta}^{**}, E_{x,\alpha,\beta}^{**}, \text{ and } E_{y,\alpha,\beta}^{**}\), for the strict interior nodes, as that
for \( i = 1, 2, \cdots, I - 2; \ j = 1, 2, \cdots, J - 2 \)
\[
\mathcal{H}_{z_{i+\frac{1}{2}, j+\frac{1}{2}}}^{n+1} = \frac{1}{2}(\mathcal{H}_{z_{i+\frac{1}{2}, j+\frac{1}{2}}}^{n+1} + \mathcal{H}_{z_{i+\frac{1}{2}, j+\frac{1}{2}}}^{n}) - \frac{\Delta t}{8\mu} \Lambda_y(\mathcal{E}_{x_{i+\frac{1}{2}, j+\frac{1}{2}}}^{n+1} - \mathcal{E}_{x_{i+\frac{1}{2}, j+\frac{1}{2}}}^{n})
\]
\[
\cdot \frac{\Delta t}{4\mu} \Lambda_x(\mathcal{E}_{y_{i+\frac{1}{2}, j+\frac{1}{2}}}^{n+1} - \mathcal{E}_{y_{i+\frac{1}{2}, j+\frac{1}{2}}}^{n})
\]
and for \( i = 2, 3, \cdots, I - 2; \ j = 2, 3, \cdots, J - 2 \)
\[
\mathcal{H}_{s_{i+\frac{1}{2}, j+\frac{1}{2}}}^{n+1} = \frac{1}{2}(\mathcal{H}_{s_{i+\frac{1}{2}, j+\frac{1}{2}}}^{n+1} + \mathcal{H}_{s_{i+\frac{1}{2}, j+\frac{1}{2}}}^{n}) - \frac{\Delta t}{8\mu} \Lambda_y(\mathcal{E}_{x_{i+\frac{1}{2}, j+\frac{1}{2}}}^{n+1} - \mathcal{E}_{x_{i+\frac{1}{2}, j+\frac{1}{2}}}^{n})
\]
\[
\cdot \frac{\Delta t}{4\mu} \Lambda_x(\mathcal{E}_{y_{i+\frac{1}{2}, j+\frac{1}{2}}}^{n+1} + \mathcal{E}_{y_{i+\frac{1}{2}, j+\frac{1}{2}}}^{n})
\]
For the near boundary nodes, define that at \( i = 0; \ j = 1, 2, \cdots, J - 2 \) (and similarly at other nodes)
\[
\mathcal{H}_{z_{\frac{1}{2}, j+\frac{1}{2}}}^{n+1} = \frac{1}{2}(\mathcal{H}_{z_{\frac{1}{2}, j+\frac{1}{2}}}^{n+1} + \mathcal{H}_{z_{\frac{1}{2}, j+\frac{1}{2}}}^{n}) - \frac{\Delta t}{8\mu} \Lambda_y(\mathcal{E}_{x_{\frac{1}{2}, j+\frac{1}{2}}}^{n+1} - \mathcal{E}_{x_{\frac{1}{2}, j+\frac{1}{2}}}^{n})
\]
\[
\cdot \frac{\Delta t}{4\mu} \Lambda_x(\mathcal{E}_{y_{\frac{1}{2}, j+\frac{1}{2}}}^{n+1} + \mathcal{E}_{y_{\frac{1}{2}, j+\frac{1}{2}}}^{n})
\]
\[
\mathcal{H}_{s_{\frac{1}{2}, j+\frac{1}{2}}}^{n+1} = \frac{1}{2}(\mathcal{H}_{s_{\frac{1}{2}, j+\frac{1}{2}}}^{n+1} + \mathcal{H}_{s_{\frac{1}{2}, j+\frac{1}{2}}}^{n}) - \frac{\Delta t}{8\mu} \Lambda_y(\mathcal{E}_{x_{\frac{1}{2}, j+\frac{1}{2}}}^{n+1} - \mathcal{E}_{x_{\frac{1}{2}, j+\frac{1}{2}}}^{n})
\]
\[
\cdot \frac{\Delta t}{4\mu} \Lambda_x(\mathcal{E}_{y_{\frac{1}{2}, j+\frac{1}{2}}}^{n+1} + \mathcal{E}_{y_{\frac{1}{2}, j+\frac{1}{2}}}^{n})
\]
and at \( i = 1; \ j = 2, 3, \cdots, J - 2 \) (and similarly at other nodes)
\[
\mathcal{E}_{x_{\frac{1}{2}, j}}^{n+1} = \frac{1}{2}(\mathcal{E}_{x_{\frac{1}{2}, j}}^{n+1} + \mathcal{E}_{x_{\frac{1}{2}, j}}^{n}) + \frac{\Delta t^2}{16\mu} \Lambda_y \Lambda_x(\mathcal{E}_{y_{\frac{1}{2}, j}}^{n+1} + \mathcal{E}_{y_{\frac{1}{2}, j}}^{n})
\]
\[
\cdot \frac{\Delta t}{8\epsilon} \Lambda_y(\mathcal{H}_{s_{\frac{1}{2}, j}}^{n+1} - \mathcal{H}_{s_{\frac{1}{2}, j}}^{n}).
\]
From (2.2.38)-(2.2.51) and (2.4.10)-(2.4.16), the error equations can be derived as

**Stage 1** For the strict interior nodes, \( i = 0, 1, \cdots, I - 1 \)
\[
\mathcal{E}_{x_{i+\frac{1}{2}, j}}^{n+1} - \mathcal{E}_{x_{i+\frac{1}{2}, j}}^{n} = \frac{1}{4\epsilon} \Lambda_y(\mathcal{H}_{z_{i+\frac{1}{2}, j}}^{n+1} + \mathcal{H}_{z_{i+\frac{1}{2}, j}}^{n}) + \mathcal{E}_{x_{i+\frac{1}{2}, j}}^{n+1}, \ j = 2, 3, \cdots, J - 2, \ (2.4.26)
\[
\frac{\mathcal{H}^*_{z_{i+\frac{1}{2},j+\frac{1}{2}}} - \mathcal{H}^n_{z_{i+\frac{1}{2},j+\frac{1}{2}}}}{\Delta t} = \frac{1}{4\mu} \Lambda_y \{ \mathcal{E}^*_{x_{i+\frac{1}{2},j+\frac{1}{2}}} + \mathcal{E}^n_{x_{i+\frac{1}{2},j+\frac{1}{2}}} \} + \phi_{2i+\frac{1}{2},j+\frac{1}{2}}, \quad j = 1, 2, \ldots, J-2; 
\]
(2.4.27)

and for the near boundary nodes, \( i = 0, 2, \cdots, I - 1 \)
\[
\frac{\mathcal{E}^*_{x_{i+\frac{1}{2},j}} - \mathcal{E}^n_{x_{i+\frac{1}{2},j}}}{\Delta t} = \frac{1}{4\epsilon} \Lambda_y \{ \mathcal{H}^*_{x_{i+\frac{1}{2},j}} + \mathcal{H}^n_{x_{i+\frac{1}{2},j}} \} + \phi_{2i+\frac{1}{2},j}, \quad j = 1 \text{ and } J - 1, \quad (2.4.28)
\]
\[
\frac{\mathcal{H}^*_{z_{i+\frac{1}{2},j+\frac{1}{2}}} - \mathcal{H}^n_{z_{i+\frac{1}{2},j+\frac{1}{2}}}}{\Delta t} = \frac{1}{4\mu} \Lambda_y \{ \mathcal{E}^*_{x_{i+\frac{1}{2},j+\frac{1}{2}}} + \mathcal{E}^n_{x_{i+\frac{1}{2},j+\frac{1}{2}}} \} + \phi_{2i+\frac{1}{2},j+\frac{1}{2}}, \quad j = 0 \text{ and } J - 1. 
\]
(2.4.29)

**Stage 2** For the strict interior nodes, \( j = 0, 1, \cdots, J - 1 \)
\[
\frac{\mathcal{E}^{n+1}_{y_{i,j+\frac{1}{2}}} - \mathcal{E}^n_{y_{i,j+\frac{1}{2}}}}{\Delta t} = -\frac{1}{2\epsilon} \Lambda_x \{ \mathcal{H}^*_{y_{i,j+\frac{1}{2}}} + \mathcal{H}^*_{y_{i,j+\frac{1}{2}}} \} + \phi_{3i,j+\frac{1}{2}}, \quad i = 2, 3, \cdots, I - 2, \quad (2.4.30)
\]
\[
\frac{\mathcal{H}^{**}_{z_{i+\frac{1}{2},j+\frac{1}{2}}} - \mathcal{H}^{**}_{z_{i+\frac{1}{2},j+\frac{1}{2}}}}{\Delta t} = -\frac{1}{2\mu} \Lambda_x \{ \mathcal{E}^{n+1}_{y_{i,j+\frac{1}{2}}} + \mathcal{E}^n_{y_{i,j+\frac{1}{2}}} \} + \phi_{3i,j+\frac{1}{2}}, \quad i = 1, 2, \cdots, I - 2; 
\]
(2.4.31)

and for the near boundary nodes, \( j = 0, 1, \cdots, J - 1 \)
\[
\frac{\mathcal{E}^{n+1}_{y_{i,j+\frac{1}{2}}} - \mathcal{E}^n_{y_{i,j+\frac{1}{2}}}}{\Delta t} = -\frac{1}{2\epsilon} \Lambda_x \{ \mathcal{H}^{**}_{y_{i,j+\frac{1}{2}}} + \mathcal{H}^{**}_{y_{i,j+\frac{1}{2}}} \} + \phi_{3i,j+\frac{1}{2}}, \quad i = 1 \text{ and } I - 1, \quad (2.4.32)
\]
\[
\frac{\mathcal{H}^{**}_{z_{i+\frac{1}{2},j+\frac{1}{2}}} - \mathcal{H}^{**}_{z_{i+\frac{1}{2},j+\frac{1}{2}}}}{\Delta t} = -\frac{1}{2\mu} \Lambda_x \{ \mathcal{E}^{n+1}_{y_{i,j+\frac{1}{2}}} + \mathcal{E}^n_{y_{i,j+\frac{1}{2}}} \} + \phi_{3i,j+\frac{1}{2}}, \quad i = 0 \text{ and } I - 1. 
\]
(2.4.33)

**Stage 3** For the strict interior nodes, \( i = 0, 1, \cdots, I - 1 \)
\[
\frac{\mathcal{E}^{n+1}_{x_{i+\frac{1}{2},j}} - \mathcal{E}^*_{x_{i+\frac{1}{2},j}}}{\Delta t} = \frac{1}{4\epsilon} \Lambda_y \{ \mathcal{H}^{n+1}_{z_{i+\frac{1}{2},j}} + \mathcal{H}^{**}_{z_{i+\frac{1}{2},j}} \} + \phi_{5i+\frac{1}{2},j}, \quad j = 2, 3, \cdots, J - 2, \quad (2.4.34)
\]
(2.4.34)
\[ \frac{\mathcal{H}_{i+\frac{1}{2},j+\frac{1}{2}}^{n+1} - \mathcal{H}_{i+\frac{1}{2},j+\frac{1}{2}}^{n}}{\Delta t} = \frac{1}{4\mu} \lambda y \left\{ \mathcal{E}_{i+\frac{1}{2},j+\frac{1}{2}}^{n+1} + \mathcal{E}_{i+\frac{1}{2},j+\frac{1}{2}}^{*} \right\} + \phi_{i+\frac{1}{2},j+\frac{1}{2}}^{n+\frac{1}{2}}, \quad j = 1, 2, \ldots, J-2; \]  

(2.4.35)

and for the near boundary nodes, \(i = 0, 2, \cdots, I-1\)

\[ \frac{\mathcal{E}_{i+\frac{1}{2},j}^{n+1} - \mathcal{E}_{i+\frac{1}{2},j}^{*}}{\Delta t} = \frac{1}{4\epsilon} \lambda y \left\{ \mathcal{H}_{i+\frac{1}{2},j}^{n+1} + \mathcal{H}_{i+\frac{1}{2},j}^{*} \right\} + \phi_{i+\frac{1}{2},j}^{n+\frac{1}{2}}, \quad j = 1 and J - 1, \quad (2.4.36) \]

\[ \frac{\mathcal{H}_{i+\frac{1}{2},j+\frac{1}{2}}^{n+1} - \mathcal{H}_{i+\frac{1}{2},j+\frac{1}{2}}^{n}}{\Delta t} = \frac{1}{4\mu} \lambda y \left\{ \mathcal{E}_{i+\frac{1}{2},j+\frac{1}{2}}^{n+1} + \mathcal{E}_{i+\frac{1}{2},j+\frac{1}{2}}^{*} \right\} + \phi_{i+\frac{1}{2},j+\frac{1}{2}}^{n+\frac{1}{2}}, \quad j = 0 and J - 1. \quad (2.4.37) \]

The following relations can be derived.

\[ \phi_{i+\frac{1}{2},j}^{n+\frac{1}{2}} = \frac{1}{2} \eta_{x,i+\frac{1}{2},j}, \quad \phi_{i+\frac{1}{2},j+\frac{1}{2}}^{n+\frac{1}{2}} = \frac{1}{2} \eta_{y,i+\frac{1}{2},j+\frac{1}{2}}, \quad \phi_{i,j+\frac{1}{2}}^{n+\frac{1}{2}} = \frac{1}{2} \eta_{y,i,j+\frac{1}{2}}; \]

\[ \phi_{i+\frac{1}{2},j+\frac{1}{2}}^{n+\frac{1}{2}} = 0, \quad \phi_{i,j+\frac{1}{2}}^{n+\frac{1}{2}} = \frac{1}{2} \eta_{x,i+\frac{1}{2},j}, \quad \phi_{i+\frac{1}{2},j+\frac{1}{2}}^{n+\frac{1}{2}} = \frac{1}{2} \eta_{x,i,j+\frac{1}{2}}. \]

Thus, it holds that

\[ \max(|\phi_{1}^{n+\frac{1}{2}}|, |\phi_{2}^{n+\frac{1}{2}}|, |\phi_{3}^{n+\frac{1}{2}}|, |\phi_{4}^{n+\frac{1}{2}}|, |\phi_{5}^{n+\frac{1}{2}}|, |\phi_{6}^{n+\frac{1}{2}}|) \leq C(\Delta t^{2} + \Delta x^{4} + \Delta y^{4}). \quad (2.4.38) \]

From (2.4.26) - (2.4.29), we have that

\[
\| e^{2} \mathcal{E}_x \|_{E_x}^{2} + \| \mu \frac{1}{2} \mathcal{H}_z \|_{H}^{2} = \| e^{2} \mathcal{E}_x \|_{E_x}^{2} - \| \mu \frac{1}{2} \mathcal{H}_z \|_{H}^{2} = \Delta t \sum_{i=0}^{I-1} \sum_{j=0}^{J-1} \left\{ \epsilon \phi_{i+\frac{1}{2},j}^{n+\frac{1}{2}} (\mathcal{E}_{i+\frac{1}{2},j}^{*} + \mathcal{E}_{i+\frac{1}{2},j}^{n}) + \mu \phi_{i+\frac{1}{2},j+\frac{1}{2}}^{n+\frac{1}{2}} (\mathcal{H}_{i+\frac{1}{2},j+\frac{1}{2}}^{*} + \mathcal{H}_{i+\frac{1}{2},j+\frac{1}{2}}^{n}) \right\} \Delta x \Delta y.
\]

It can further obtained from the above equation that

\[ \| e^{2} \mathcal{E}_x \|_{E_x}^{2} - \frac{\Delta t}{2 \sqrt{\epsilon}} \phi_1^{2} \|_{E_x}^{2} + \| \mu \frac{1}{2} \mathcal{H}_z - \frac{\Delta t}{2 \sqrt{\mu}} \phi_2^{2} \|_{H}^{2} = \| e^{2} \mathcal{E}_x \|_{E_x}^{2} + \frac{\Delta t}{2 \sqrt{\epsilon}} \phi_1^{2} \|_{E_x}^{2} + \| \mu \frac{1}{2} \mathcal{H}_z + \frac{\Delta t}{2 \sqrt{\mu}} \phi_2^{2} \|_{H}^{2}. \]

(2.4.39)
Similarly, from (2.4.30) - (2.4.33), we have that

\[
\|\epsilon E_n^{n+1} + \Delta t \sqrt{\mu} \phi \|_E + \|\mu \epsilon^2 H_z^{**} - \Delta t \sqrt{\mu} \phi \|_H
\]

\[
= \|\epsilon E_y^n - \Delta t \sqrt{\epsilon} \phi \|_E + \|\mu \epsilon^2 H_z^* + \Delta t \sqrt{\mu} \phi \|_H,
\]

(2.4.40)

and from (2.4.34) - (2.4.37), we have that

\[
\|\epsilon E_x^{n+1} - \Delta t \sqrt{\epsilon} \phi \|_E + \|\mu \epsilon^2 H_z^{n+1} - \Delta t \sqrt{\mu} \phi \|_H
\]

\[
= \|\epsilon E_x^* + \Delta t \sqrt{\epsilon} \phi \|_E + \|\mu \epsilon^2 H_z^{*} + \Delta t \sqrt{\mu} \phi \|_H.
\]

(2.4.41)

From (2.4.41), and using the triangle inequality of the discrete norm, we can obtain that

\[
\left(\|\epsilon^2 E_x^{n+1}\|_E + \|\epsilon^2 E_y^{n+1}\|_E + \|\mu \epsilon^2 H_z^{n+1}\|_H\right)\frac{1}{2}
\]

\[
\leq \left(\|\epsilon^2 E_x^{n+1} - \Delta t \sqrt{\epsilon} \phi \|_E + \|\epsilon^2 E_y^{n+1}\|_E + \|\mu \epsilon^2 H_z^{n+1} - \Delta t \sqrt{\mu} \phi \|_H\right)\frac{1}{2}
\]

\[
+ \left(\|\Delta t \sqrt{\epsilon} \phi \|_E\| + \|\Delta t \sqrt{\mu} \phi \|_H\right)\frac{1}{2}
\]

\[
= \left(\|\epsilon^2 E_x^* + \Delta t \sqrt{\epsilon} \phi \|_E + \|\epsilon^2 E_y^{n+1}\|_E + \|\mu \epsilon^2 H_z^{**} + \Delta t \sqrt{\mu} \phi \|_H\right)\frac{1}{2}
\]

\[
+ \left(\|\Delta t \sqrt{\epsilon} \phi \|_E\| + \|\Delta t \sqrt{\mu} \phi \|_H\right)\frac{1}{2}
\]

\[
\leq \left(\|\epsilon^2 E_x^*\|_E + \|\epsilon^2 E_y^{n+1}\|_E + \|\mu \epsilon^2 H_z^{**}\|_H\right)\frac{1}{2}
\]

\[
+ \left(\|\Delta t \sqrt{\epsilon} \phi \|_E\| + \|\Delta t \sqrt{\mu} \phi \|_H\right)\frac{1}{2}.
\]

(2.4.42)
Similarly, from \((2.4.40)\), we have that
\[
\left( \|\epsilon^2 E_{y}^{n+1}\|_{E_{y}}^{2} + \|\mu^2 H_{z}^{n+1}\|_{H}^{2} + \|\epsilon^2 E_{x}^{n+1}\|_{E_{x}}^{2} \right)^{\frac{1}{2}} \\
\leq \left( \|\epsilon^2 E_{y}^{n}\|_{E_{y}}^{2} + \|\mu^2 H_{z}^{n}\|_{H}^{2} + \|\epsilon^2 E_{x}^{n}\|_{E_{x}}^{2} \right)^{\frac{1}{2}} + \left( \frac{\Delta t}{\sqrt{\epsilon}} \|\phi_{3}\|_{E_{x}}^{2} + \frac{\Delta t}{\sqrt{\mu}} \|\phi_{4}\|_{H}^{2} \right)^{\frac{1}{2}},
\]
(2.4.43)

and from \((2.4.39)\), we have that
\[
\left( \|\epsilon^2 E_{x}^{n}\|_{E_{x}}^{2} + \|\mu^2 H_{z}^{n}\|_{H}^{2} + \|\epsilon^2 E_{y}^{n}\|_{E_{y}}^{2} \right)^{\frac{1}{2}} \\
\leq \left( \|\epsilon^2 E_{x}^{n}\|_{E_{x}}^{2} + \|\mu^2 H_{z}^{n}\|_{H}^{2} + \|\epsilon^2 E_{y}^{n}\|_{E_{y}}^{2} \right)^{\frac{1}{2}} + \left( \frac{\Delta t}{\sqrt{\epsilon}} \|\phi_{1}\|_{E_{x}}^{2} + \frac{\Delta t}{\sqrt{\mu}} \|\phi_{2}\|_{H}^{2} \right)^{\frac{1}{2}}.
\]
(2.4.44)

Combining \((2.4.42)(2.4.43)\) with \((2.4.44)\), and applying the estimate \((2.4.38)\) of truncation errors \(\phi_{1} - \phi_{6}\), we obtain that
\[
\left( \|\epsilon^2 E_{x}^{n+1}\|_{E_{x}}^{2} + \|\mu^2 H_{z}^{n+1}\|_{H}^{2} \right)^{\frac{1}{2}} \\
\leq \left( \|\epsilon^2 E_{x}^{n}\|_{E_{x}}^{2} + \|\mu^2 H_{z}^{n}\|_{H}^{2} \right)^{\frac{1}{2}} + C_{\mu} \Delta t (\Delta t^2 + \Delta x^4 + \Delta y^4).
\]
(2.4.45)

Recursively using \((2.4.45)\) from time level \(n\) to 1, we thus have that
\[
\left( \|\epsilon^2 E_{x}^{0}\|_{E_{x}}^{2} + \|\mu^2 H_{z}^{0}\|_{H}^{2} \right)^{\frac{1}{2}} \\
\leq \left( \|\epsilon^2 E_{x}^{0}\|_{E_{x}}^{2} + \|\mu^2 H_{z}^{0}\|_{H}^{2} \right)^{\frac{1}{2}} + C_{\mu} T (\Delta t^2 + \Delta x^4 + \Delta y^4).
\]

This proves \((2.4.24)\). Further, applying time difference operators to the scheme \((2.2.38)-(2.2.51)\) and the equivalent scheme \((2.4.10)-(2.4.16)\), we can get the error equations of \(\delta_{t} E_{x}^{n+\frac{1}{2}}, \delta_{t} E_{y}^{n+\frac{1}{2}}\) and \(\delta_{t} H_{z}^{n+\frac{1}{2}}\). Similarly to the proof of \((2.4.24)\), we can obtain \((2.4.25)\).
Finally, we analyze the approximation of the proposed scheme to the divergence-free property. We first prove that the scheme holds the modified divergence-free identity in the discrete form.

**Lemma 2.4.2.** For the scheme (2.2.38)-(2.2.51), the following modified divergence-free identity holds that for the strict interior nodes, \( i = 2, 3, \ldots, I - 2; \ j = 2, 3, \ldots, J - 2 \)

\[
\epsilon (\Lambda_x E_{x,i,j}^n + \Lambda_y E_{y,i,j}^n) - \frac{\Delta t^2}{16\mu} \Lambda_x \Lambda_y E_{x,i,j}^n = \epsilon (\Lambda_x E_{x,i,j}^0 + \Lambda_y E_{y,i,j}^0) - \frac{\Delta t^2}{16\mu} \Lambda_x \Lambda_y E_{x,i,j}^0,
\]

(2.4.46)

and for the near boundary nodes, at \( i = 1 \) and \( I - 1; \ j = 2, 3, \ldots, J - 2 \)

\[
\epsilon (\tilde{\Lambda}_x E_{x,i,j}^n + \Lambda_y E_{y,i,j}^n) - \frac{\Delta t^2}{16\mu} \tilde{\Lambda}_x \Lambda_y E_{x,i,j}^n = \epsilon (\Lambda_x E_{x,i,j}^0 + \Lambda_y E_{y,i,j}^0) - \frac{\Delta t^2}{16\mu} \tilde{\Lambda}_x \Lambda_y E_{x,i,j}^0,
\]

(2.4.47)

and similar relations at other near boundary nodes.

**Proof.** From the scheme (2.2.38)-(2.2.51) or the equivalent scheme (2.4.10)-(2.4.16), we can get that for the strict interior nodes, for \( i = 2, 3, \ldots, I - 2; \ j = 2, 3, \ldots, J - 2 \)

\[
\delta t (\Lambda_x E_{x,i,j}^{n+\frac{1}{2}} + \Lambda_y E_{y,i,j}^{n+\frac{1}{2}}) = \Lambda_x \left( \frac{1}{2\epsilon} \Lambda_y (H_{i,j}^{n+1} + H_{i,j}^n) - \frac{\Delta t}{16\mu\epsilon} \Lambda_y \Lambda_y (E_{x,i,j}^{n+1} - E_{x,i,j}^n) \right) \\
- \Lambda_y \left( \frac{1}{2\epsilon} \Lambda_x (H_{i,j}^{n+1} + H_{i,j}^n) - \frac{\Delta t}{8\mu\epsilon} \Lambda_x \Lambda_y (E_{x,i,j}^{n+1} - E_{x,i,j}^n) \right) \\
= \frac{\Delta t}{16\mu\epsilon} \Lambda_x \Lambda_y \Lambda_y (E_{x,i,j}^{n+1} - E_{x,i,j}^n) = \frac{\Delta t^2}{16\mu\epsilon} \delta t \left( \Lambda_x \Lambda_y \Lambda_y E_{x,i,j}^{n+\frac{1}{2}} \right).
\]
Similarly for the near boundary nodes, at \( i = 1; j = 2, 3, \cdots, J - 2 \), we have that
\[
\delta t (\tilde{\Lambda}_x E_{x1,j}^{n+\frac{1}{2}} + \Lambda_y E_{y1,j}^{n+\frac{1}{2}}) = \tilde{\Lambda}_x \left( \frac{1}{2} \Lambda_y (H_{1,j}^{n+1} + H_j^n) - \frac{\Delta t}{16 \mu \epsilon} \Lambda_y \Lambda_y (E_{x1,j}^{n+1} - E_{x1,j}^n) \right)
\]
\[
- \Lambda_y \left( \frac{1}{2} \tilde{\Lambda}_x (H_{1,j}^{n+1} + H_{1,j}^n) - \frac{\Delta t}{8 \mu \epsilon} \tilde{\Lambda}_x \Lambda_y (E_{x1,j}^{n+1} - E_{x1,j}^n) \right)
\]
\[
= \frac{\Delta t^2}{16 \mu \epsilon} \delta t \left( \tilde{\Lambda}_x \Lambda_y \Lambda_y E_{x1,j}^{n+\frac{1}{2}} \right),
\]
and similar relations can be obtained for other near boundary nodes. Summing over \( n \) for the above equations, we get the modified identities of divergence-free (2.4.46), (2.4.47) on strict interior nodes and near boundary nodes. This ends the proof.

For the approximate electric field \( E^n \), let
\[
||\nabla_h \cdot E^n||^2 = \sum_{i=2}^{I-2} \sum_{j=2}^{J-2} (\Lambda_x E_{x1,j}^n + \Lambda_y E_{y1,j}^n)^2 \Delta x \Delta y
\]
(2.4.48)
\[
+ \sum_{j=2}^{J-2} [(\tilde{\Lambda}_x E_{x1,j}^n + \Lambda_y E_{y1,j}^n)^2 + (\tilde{\Lambda}_x E_{x1,j-1}^n + \Lambda_y E_{y1,j-1}^n)^2] \Delta x \Delta y
\]
\[
+ \sum_{i=2}^{I-2} [(\Lambda_x E_{x1,i}^n + \tilde{\Lambda}_y E_{y1,i}^n)^2 + (\Lambda_x E_{x1,i-1}^n + \tilde{\Lambda}_y E_{y1,i-1}^n)^2] \Delta x \Delta y
\]
\[
+ [(\tilde{\Lambda}_x E_{x1,1}^n + \Lambda_y E_{y1,1}^n)^2 + (\tilde{\Lambda}_x E_{x1,1}^n + \Lambda_y E_{y1,1}^n)^2] \Delta x \Delta y.
\]

Then, from the modified divergence-free identity in Lemma 2.4.2, we can easily prove the following theorem.

**Theorem 2.4.2.** Let \( \Delta t = \Delta x = \Delta y \). Suppose that the assumptions of Theorem 2.4.1 are satisfied. Then we have the following estimate of discrete divergence-free
\[
||\nabla_h \cdot E^n||^2 \leq C \Delta t^2 + 2 ||\nabla_h \cdot E^0||^2.
\]
(2.4.49)
2.5 Numerical Experiments

We first take the numerical dispersion analysis for our EC-S-FDTD-(2,4) scheme. Consider the two-dimensional Maxwell’s equations’ solution

\[ E_{n,\alpha,\beta}^n = E_0 e^{-i(k_x \Delta x + k_y \Delta y)}, \quad H_{n,\alpha,\beta}^n = H_0 e^{-i(k_x \Delta x + k_y \Delta y)}, \quad (2.5.1) \]

where \( \xi \) is the amplification factor and the \( k_x \) and \( k_y \) are wave numbers along the x-axis and y-axis. By computing, we have the equation of factor \( \xi \)

\[(\xi - 1)(d_0 \xi^2 + 2d_1 \xi + d_0) = 0 \quad (2.5.2)\]

where \( d_0 \) and \( d_1 \) are:

\[ d_0 = \left(1 - \frac{\Delta t^2}{4 \mu \epsilon v_y^2}\right)^2 + \frac{\Delta t^2}{\mu \epsilon} (v_y^2 + u_x^2) + \frac{\Delta t^4}{16 \mu^2 \epsilon^2} v_y^4 + \frac{\Delta t^4}{2 \mu^2 \epsilon^2} u_x^2 v_y^2 + \frac{\Delta t^6}{\mu^3 \epsilon^3} u_x^2 v_y^4, \]

\[ d_1 = -\left(1 - \frac{\Delta t^2}{4 \mu \epsilon v_y^2}\right)^2 + \frac{\Delta t^2}{\mu \epsilon} (v_y^2 + u_x^2) + \frac{\Delta t^4}{16 \mu^2 \epsilon^2} v_y^4 + \frac{\Delta t^4}{2 \mu^2 \epsilon^2} u_x^2 v_y^2 + \frac{\Delta t^6}{\mu^3 \epsilon^3} u_x^2 v_y^4, \]

and \( u_x \) and \( v_y \) are defined by

\[ u_x = \frac{\sin(\frac{3}{2} k_x \Delta x) - 27 \sin(\frac{1}{2} k_x \Delta x)}{24 \Delta x}, \quad v_y = \frac{\sin(\frac{3}{2} k_y \Delta y) - 27 \sin(\frac{1}{2} k_y \Delta y)}{24 \Delta y}. \]

Clearly, the modulus of three roots of equation (2.5.2) are all equal to one. Thus, our EC-S-FDTD-(2,4) scheme is non-dissipative.

Let \( c = \frac{1}{\sqrt{\mu \epsilon}} \) be the wave speed. Let \( \Delta x = \Delta y = h \), \( N \lambda = \frac{1}{h} \), and \( S = \frac{c \Delta t}{h} \). Let \( v_p \) be the velocity of numerical wave. The phase error of the wave speed can be
Figure 2.1: Numerical dispersion against the CFL number with $N_\lambda = 40$ and $\theta = 65^\circ$ (a) and numerical dispersion against the number of points per wavelength $N_\lambda$ with $S = 2.4$ and $\theta = 65^\circ$ (b).

expressed as

$$\frac{v_p}{c} = \frac{N_\lambda}{2\pi S} \arctan \left( \frac{|Im(\xi)|}{|Re(\xi)|} \right). \quad (2.5.3)$$

Figure 2.1 and Figure 2.2 show the comparisons of numerical phase errors against the wave courant number $S$, the number of points per wavelength $N_\lambda$ and the propagation angles $\phi$ by our scheme and other schemes of Crank-Nicolson, S-FDTDII ([24]), EC-S-FDTDII and EC-S-FDTDII ([7]). It can be clearly seen that our EC-S-FDTD-(2,4) scheme is the best one whose numerical dispersion is the closest to the analytic solution.  

Then, we will focus on the numerical study of energy conservation, conver-
Figure 2.2: Numerical dispersion against the propagation angles $\phi$ with $N_\lambda = 40$ and $S = 3.5$.

gence, and convergence of divergence-free by comparing our EC-S-FDTD-(2,4) to other schemes of EC-S-FDTDI and EC-S-FDTDII ([7]), and ADI-FDTD ([49, 82]). Consider the Maxwell’s equations (2.2.5)-(2.2.7) in a lossless medium with the domain $\Omega = [0, 1] \times [0, 1]$ surrounded by a perfect conductor. The exact solution of equations (2.2.5)-(2.2.7) is

\[
E_x = \frac{k_y}{\epsilon \sqrt{\mu \omega}} \cos(\omega \pi t) \cos(k_x \pi x) \sin(k_y \pi y), \quad (2.5.4)
\]

\[
E_y = -\frac{k_x}{\epsilon \sqrt{\mu \omega}} \cos(\omega \pi t) \sin(k_x \pi x) \cos(k_y \pi y), \quad (2.5.5)
\]

\[
H_z = -\frac{1}{\sqrt{\mu}} \sin(\omega \pi t) \cos(k_x \pi x) \cos(k_y \pi y), \quad (2.5.6)
\]

where $k_x$ and $k_y$ satisfy the dispersion relation $\omega^2 = \frac{1}{\mu \epsilon}(k_x^2 + k_y^2)$. The exact energy of electromagnetic fields can be computed directly as $EnergyI = \int_\Omega (\epsilon \lvert E(x, y, t) \rvert^2 + \mu \lvert H(x, y, t) \rvert^2 \, dx \, dy)$. 

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\[ \mu |H_z(x, y, t)|^2 \, dx \, dy = \frac{1}{2}. \]

Define the relative errors of energy by

\[
\text{REE-I} = \max_{0 \leq n \leq N} \left( \frac{\left( \| \epsilon_{\frac{1}{2}} E^n \|_E^2 + \| \mu_{\frac{1}{2}} H^n \|_H^2 \right)^{\frac{1}{2}} - \text{EnergyI}}{\text{EnergyI}} \right),
\]

and

\[
\text{REE-II} = \max_{0 \leq n \leq N-1} \left( \frac{\left( \| \epsilon_{\frac{1}{2}} \delta_t E^{n+\frac{1}{2}} \|_E^2 + \| \mu_{\frac{1}{2}} \delta_t H^{n+\frac{1}{2}} \|_H^2 \right)^{\frac{1}{2}} - \left( \| \epsilon_{\frac{1}{2}} \delta_t E^{\frac{1}{2}} \|_E^2 + \| \mu_{\frac{1}{2}} \delta_t H^{\frac{1}{2}} \|_H^2 \right)^{\frac{1}{2}}} {\left( \| \epsilon_{\frac{1}{2}} \delta_t E^{\frac{1}{2}} \|_E^2 + \| \mu_{\frac{1}{2}} \delta_t H^{\frac{1}{2}} \|_H^2 \right)^{\frac{1}{2}}} \right).
\]

Table 2.1: Relative Errors of Energy I and Energy II by EC-S-FDTD I&II, EC-S-FDTD-(2,4), and ADI-FDTD schemes. Parameters: \( k_x = k_y = 1, \mu = \epsilon = 1, \Delta x = \Delta y = \Delta t = 1/N, \) at \( T = 1. \)

<table>
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<tr>
<th>Mesh</th>
<th>EC-S-FDTD I</th>
<th>EC-S-FDTD II</th>
<th>EC-S-FDTD-(2,4)</th>
<th>ADI-FDTD</th>
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</table>

Table 2.1 clearly shows that EC-S-FDTD-(2,4), EC-S-FDTD I, and EC-S-FDTD II schemes satisfy energy conservations I & II in the discrete forms. However, the ADI-FDTD does not satisfy energy conservations with the relative errors of \( 10^{-5}. \) In
Table 2.2: Relative Errors of Energy I and Energy II by EC-S-FDTD I&II, EC-S-
FDTD-(2,4), and ADI-FDTD schemes. Parameters: \( k_y = 1 \), \( \mu = \epsilon = 1 \) and \( \Delta x = \Delta y = \Delta t = 0.01 \) at \( T = 1 \).

<table>
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<tr>
<th>Scheme</th>
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<th>( k_x = 5k_y )</th>
<th>( k_x = 10k_y )</th>
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<td>REE-II</td>
<td>REE-I</td>
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<tr>
<td>EC-S-FDTDI</td>
<td>1.11e-15</td>
<td>1.01e-15</td>
<td>3.33e-15</td>
</tr>
<tr>
<td>EC-S-FDTDII</td>
<td>6.66e-16</td>
<td>5.06e-16</td>
<td>3.11e-15</td>
</tr>
<tr>
<td>EC-S-FDTD-(2,4)</td>
<td>1.35e-14</td>
<td>1.19e-14</td>
<td>1.20e-14</td>
</tr>
<tr>
<td>ADI-FDTD</td>
<td>9.87e-05</td>
<td>9.86e-05</td>
<td>1.19e-04</td>
</tr>
</tbody>
</table>

Table 2.2, we set different \( k_x = 2k_y, 5k_y, \) and \( 10k_y \), numerical results show that
EC-S-FDTD I & II, EC-S-FDTD-(2,4) schemes hold the properties of energy conservations while ADI-FDTD does not keep.

Let ErrorI and ErrorII be defined by

\[
\text{ErrorI} = \max_{0 \leq n \leq N} \left( \frac{\| \epsilon \frac{\delta t}{2} \delta t E(t^n) - E^n \|_E^2 + \| \mu \frac{\delta t}{2} \delta t H_z(t^n) - H_z^n \|_{H_z}^2}{\text{EnergyI}} \right)^{\frac{1}{2}}, \tag{2.5.9}
\]

\[
\text{ErrorII} = \max_{0 \leq n \leq N-1} \left( \frac{\| \epsilon \frac{\delta t}{2} \delta t E(t^n) - \delta E^n \|_E^2 + \| \mu \frac{\delta t}{2} \delta t H_z(t^n) - \delta H_z^n \|_{H_z}^2}{\text{EnergyII}} \right)^{\frac{1}{2}}. \tag{2.5.10}
\]

Table 2.3 and Table 2.4 show the convergence ratios of ErrorI and ErrorII by
EC-S-FDTDI, EC-S-FDTDII, EC-S-FDTD-(2,4) and ADI-FDTD at time \( t = 1 \). It
can be clearly seen that EC-S-FDTD-(2,4) is of fourth-order convergence in spatial

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Table 2.3: The convergence ratios of ErrorI in spatial step for different schemes.

Parameters: \( \Delta x = \Delta y = 1/N \), \( \Delta t = 1/N^2 \), \( k_x = k_y = 1 \) and \( \mu = \epsilon = 1 \), at \( T = 1 \).

<table>
<thead>
<tr>
<th>Mesh</th>
<th>EC-S-FDTDI</th>
<th>EC-S-FTDII</th>
<th>EC-S-FDTD-(2,4)</th>
<th>ADI-FDTD</th>
</tr>
</thead>
<tbody>
<tr>
<td></td>
<td>ErrorI</td>
<td>Ratio</td>
<td>ErrorI</td>
<td>Ratio</td>
</tr>
<tr>
<td>25</td>
<td>0.0034</td>
<td>-</td>
<td>0.0029</td>
<td>-</td>
</tr>
<tr>
<td>100</td>
<td>2.1180e-04</td>
<td>1.9998</td>
<td>1.8274e-04</td>
<td>1.9998</td>
</tr>
<tr>
<td>200</td>
<td>5.2942e-05</td>
<td>2.0002</td>
<td>4.5677e-05</td>
<td>2.0003</td>
</tr>
</tbody>
</table>

step, however, other three methods are only of second-order convergence in spatial step. Further, Figure 2.3 shows that convergence lines of these four schemes.

Table 2.5 and Table 2.6 show the convergence ratios in the time step of ErrorI and ErrorII by the four schemes of EC-S-FDTDI, EC-S-FTDII, EC-S-FDTD-(2,4) and ADI-FDTD at time \( t = 1 \) with \( \Delta x = \Delta y = \Delta t \). From Table 2.5 and Table 2.6, it can be clearly seen that EC-S-FTDII, EC-S-FDTD(2,4) and ADI-FDTD are second order in time but EC-S-FDTDI is first order in time, and meanwhile, EC-S-FDTD(2,4) has smaller ErrorI and ErrorII than EC-S-FTDII and ADI-FDTD. Figure 2.4 also shows that EC-S-FDTD(2,4) is more accuracy since its error
Table 2.4: The convergence ratios of ErrorII in spatial step for different schemes.

Parameters: $\Delta x = \Delta y = 1/N$, $\Delta t = 1/N^2$, $k_x = k_y = 1$ and $\mu = \epsilon = 1$, at $T = 1$.

<table>
<thead>
<tr>
<th>Mesh</th>
<th>EC-S-FDTDI</th>
<th>EC-S-FDTDII</th>
<th>EC-S-FDTD-(2,4)</th>
<th>ADI-FDTD</th>
</tr>
</thead>
<tbody>
<tr>
<td></td>
<td>N</td>
<td>ErrorII</td>
<td>Ratio</td>
<td>ErrorII</td>
</tr>
<tr>
<td>25</td>
<td>0.0030</td>
<td>-</td>
<td>-</td>
<td>1.3719e-05</td>
</tr>
<tr>
<td>100</td>
<td>1.8963e-04</td>
<td>2.0003</td>
<td>1.8729e-04</td>
<td>1.9998</td>
</tr>
<tr>
<td>200</td>
<td>4.7401e-05</td>
<td>2.0002</td>
<td>4.6819e-05</td>
<td>2.0001</td>
</tr>
</tbody>
</table>

The decreasing line is always below others.

Let the discrete divergence-free errors be defined as that, for the spatial second order schemes

\[
\text{DivI} = \max_{1 \leq i \leq I-1, 1 \leq j \leq J-1, 0 \leq n \leq N} \left| \epsilon (\delta_x E_{x,i,j}^n + \delta_y E_{y,i,j}^n) \right|, \quad (2.5.11)
\]

\[
\text{DivII} = \max_{0 \leq n \leq N} \left( \sum_{1 \leq i \leq I-1} \sum_{1 \leq j \leq J-1} \epsilon (\delta_x E_{x,i,j}^n + \delta_y E_{y,i,j}^n)^2 \Delta x \Delta y \right)^{\frac{1}{2}}, \quad (2.5.12)
\]

and for the spatial fourth-order scheme, the definitions of DivI and DivII in (2.5.11) (2.5.12) are changed by using $\Lambda_x$ and $\Lambda_y$ over strict interior nodes and $\tilde{\Lambda}_x$ and $\tilde{\Lambda}_y$ over the near boundary nodes to replace $\delta_x$ and $\delta_y$.

Table 2.7 and Table 2.8 list the numerical results of DivI and DivII of different
Figure 2.3: ErrorI (a) and ErrorII (b) in spatial step by different schemes when $T = 1$, $N_x = N_y = N$, $N_t = N^2$, $k_x = k_y = 1$, and $\mu = \epsilon = 1$.

schemes with $\Delta x = \Delta y = \Delta t$ at time level $t = 1$. From these two tables, we see clearly that the errors of numerical divergence-free of EC-S-FDTD-(2,4), EC-S-FDTDII and ADI-FDTD is second order in time, but EC-S-FDTEI is first order in time.
Table 2.5: The convergence ratios of ErrorI in time step by different schemes.

Parameters: $\Delta x = \Delta y = \Delta t = 1/N$, and with $k_x = k_y = 1$ and $\mu = \epsilon = 1$ at $T = 1$.

<table>
<thead>
<tr>
<th>Mesh</th>
<th>EC-S-FDTDI</th>
<th>EC-S-FDTDII</th>
<th>EC-S-FDTD-(2,4)</th>
<th>ADI-FDTD</th>
</tr>
</thead>
<tbody>
<tr>
<td>$N$</td>
<td>ErrorI</td>
<td>Ratio</td>
<td>ErrorI</td>
<td>Ratio</td>
</tr>
<tr>
<td>25</td>
<td>0.0445</td>
<td>-</td>
<td>0.0080</td>
<td>-</td>
</tr>
<tr>
<td>50</td>
<td>0.0222</td>
<td>1.0032</td>
<td>0.0020</td>
<td>2.0000</td>
</tr>
<tr>
<td>75</td>
<td>0.0148</td>
<td>1.0000</td>
<td>8.9566e-04</td>
<td>1.9813</td>
</tr>
<tr>
<td>100</td>
<td>0.0111</td>
<td>1.0000</td>
<td>4.9897e-04</td>
<td>2.0035</td>
</tr>
<tr>
<td>200</td>
<td>0.0056</td>
<td>0.9871</td>
<td>1.2537e-04</td>
<td>1.9928</td>
</tr>
</tbody>
</table>

Table 2.6: The convergence ratios of ErrorII in time step by different schemes.

Parameters: $\Delta x = \Delta y = \Delta t = 1/N$, and with $k_x = k_y = 1$ and $\mu = \epsilon = 1$, at $T = 1$.

<table>
<thead>
<tr>
<th>Mesh</th>
<th>EC-S-FDTDI</th>
<th>EC-S-FDTDII</th>
<th>EC-S-FDTD-(2,4)</th>
<th>ADI-FDTD</th>
</tr>
</thead>
<tbody>
<tr>
<td>$N$</td>
<td>ErrorII</td>
<td>Ratio</td>
<td>ErrorII</td>
<td>Ratio</td>
</tr>
<tr>
<td>25</td>
<td>0.0449</td>
<td>-</td>
<td>0.0081</td>
<td>-</td>
</tr>
<tr>
<td>50</td>
<td>0.0223</td>
<td>1.0097</td>
<td>0.0020</td>
<td>2.0179</td>
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<td>1.0111</td>
<td>9.1078e-04</td>
<td>1.9400</td>
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<tr>
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<td>1.0065</td>
<td>5.1325e-04</td>
<td>1.9937</td>
</tr>
<tr>
<td>200</td>
<td>0.0056</td>
<td>1.0000</td>
<td>1.2865e-04</td>
<td>1.9962</td>
</tr>
</tbody>
</table>
Figure 2.4: Error I (a) and Error II (b) in time step by different schemes when $T = 1$, $N_x = N_y = N_t = N$, $\mu = \epsilon = 1$, $k_x = k_y = 1$.

Table 2.7: The convergence ratios of divergence-free (DivI) in time step by EC-S-FDTD-I&II, EC-S-FDTD-(2,4), and ADI-FDTD. Parameters: $\Delta x = \Delta y = \Delta t = 1/N$, and with $k_x = k_y = 1$, $\mu = \epsilon = 1$, at $T = 1$.

<table>
<thead>
<tr>
<th>Mesh</th>
<th>EC-S-FDTD</th>
<th>EC-S-FDTD II</th>
<th>EC-S-FDTD (2,4)</th>
<th>ADI-FDTD</th>
</tr>
</thead>
<tbody>
<tr>
<td>N</td>
<td>DivI Ratio</td>
<td>DivI Ratio</td>
<td>DivI Ratio</td>
<td>DivI Ratio</td>
</tr>
<tr>
<td>25</td>
<td>0.1961</td>
<td>-</td>
<td>0.0044</td>
<td>-</td>
</tr>
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<td>0.0986</td>
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</tr>
<tr>
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<tr>
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<td>2.7401e-04</td>
<td>1.9982</td>
</tr>
<tr>
<td>200</td>
<td>0.0247</td>
<td>0.9971</td>
<td>6.8512e-05</td>
<td>1.9998</td>
</tr>
</tbody>
</table>
Table 2.8: The convergence ratios of divergence-free (DivII) in time step by EC-S-FDTD-I&II, EC-S-FDTD-(2,4), ADI-FDTD. Parameters: $\Delta x = \Delta y = \Delta t = 1/N$, and with $k_x = k_y = 1$, $\mu = \epsilon = 1$ at $T = 1$.

<table>
<thead>
<tr>
<th>Mesh</th>
<th>EC-S-FDTD-I</th>
<th>EC-S-FDTD-II</th>
<th>EC-S-FDTD-(2,4)</th>
<th>ADI-FDTD</th>
</tr>
</thead>
<tbody>
<tr>
<td>N</td>
<td>DivII</td>
<td>Ratio</td>
<td>DivII</td>
<td>Ratio</td>
</tr>
<tr>
<td>25</td>
<td>0.0984</td>
<td>-</td>
<td>0.0022</td>
<td>-</td>
</tr>
<tr>
<td>50</td>
<td>0.0493</td>
<td>1.0266</td>
<td>5.4763e-04</td>
<td>2.0062</td>
</tr>
<tr>
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<td>1.9985</td>
</tr>
<tr>
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<td>0.0247</td>
<td>0.9965</td>
<td>1.3700e-04</td>
<td>1.9988</td>
</tr>
<tr>
<td>200</td>
<td>0.0123</td>
<td>1.0059</td>
<td>3.4255e-05</td>
<td>1.9998</td>
</tr>
</tbody>
</table>

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3 The Time and Spatial High-Order Energy-conserved S-FDTD Scheme for Maxwell’s Equations

3.1 Introduction

To achieve high order in time, the fourth-order Runge-Kutta schemes are used in [64, 73, 76], in which the time variables are not staggered. Another option in [20, 70] is the fourth order leap-frog time integrators derived. However, these explicit fourth-order FDTD schemes are conditionally stable and have prohibitive requirements of computational memories and computational costs.

In this chapter, we develop and analyze high-order energy-conserved splitting FDTD schemes by focusing on preserving energy conservations and high-order accuracy in both time and spatial steps. We propose a new and novel time and spatial fourth-order energy-conserved S-FDTD scheme (i.e. EC-S-FDTD-(4,4)) for solving Maxwell’s equations. Firstly, constructing time fourth-order splitting leads
to a seven-stage time splitting procedure for Maxwell’s equations. At each stage, we will solve each-stage splitting equations on the Yee’s staggered grid. But, if a time second-order scheme is still applied to each-stage equations, it can not obtain fourth-order accuracy in time for the seven-stage time splitting procedure globally. Thus, it is important to construct the time fourth-order scheme to each-stage equations. The first important feature is that for obtaining fourth-order accuracy in time to each-stage equations, we derive out the time fourth-order schemes to each-stage equations by converting the third-order correctional temporal derivatives to the spatial high-order derivatives, which lead to the systems with spatial third-order differential modified terms. Secondly, on the Yee’s staggered grids, we approximate the spatial first-order differential operators in the strict interior points by the spatial fourth-order difference operators which are formed by a linear combination of two central differences, one with a spatial step and the other with three spatial steps, while the spatial third-order differential operators in the strict interior points are approximated by the spatial fourth-order difference operators obtained from a linear combination of three central differences, one with a spatial step, the second with three spatial steps and the third with five spatial steps. For the near boundary nodes, the one-sided high-order differences or extrapolations operators can not be used because they break the properties of energy conservations. The second important feature is that we propose the fourth-order near boundary difference op-
erators for the spatial first-order differential operators and the spatial third-order
differential operators, by using of the PEC boundary condition, original equations
and Taylor’s expansion, which have the same accuracy corresponding to the fourth-
order interior difference operators and ensure the derived S-FDTD scheme energy
conservative. The proposed EC-S-FDTD-(4,4) scheme has the significant properties: energy-conserved, unconditionally stable, fourth-order accurate in time and space, and computationally efficient. We strictly prove that the EC-S-FDTD-(4,4)
scheme satisfies energy conservations in the discrete form and in the discrete varia-
tion form, and the scheme is unconditionally stable in the discrete $L_2$-norm and in
the discrete $H^1$-norm. We then prove that the EC-S-FDTD-(4,4) scheme has the
optimal fourth-order error estimates of $O\{\Delta t^4 + \Delta x^4 + \Delta y^4\}$ in the discrete $L_2$-norm
and the super-convergence of $O\{\Delta t^4 + \Delta x^4 + \Delta y^4\}$ in the discrete $H^1$-norm. The
approximation of divergence-free of the scheme is also proved to have fourth-order
accuracy in both time and space. Numerical experiments confirm the theoretical
results.

The rest of the chapter is organized as follows. In Section 3.2, Maxwell’s equa-
tions are presented and the time and spatial fourth-order EC-S-FDTD scheme is
proposed. In Section 3.3, we prove the properties of energy conservations. The
convergence analysis is given in Section 3.4. Numerical experiments are presented
in Section 3.5.
3.2 Maxwell’s Equations and Time Fourth-Order EC-S-FDTD Scheme

We firstly present the Maxwell’s equations in two dimensions, and then give our time fourth-order energy-conserved splitting FDTD scheme.

3.2.1 Maxwell’s equations in two dimensions

Consider the two-dimensional transverse electric (TE) models with no sources in a lossless medium and that $\epsilon$, $\mu$ are constant. The two dimensional Maxwell’s equations are:

\[
\frac{\partial E_x}{\partial t} = \frac{1}{\epsilon} \frac{\partial H_z}{\partial y}, \quad \text{(3.2.1)}
\]

\[
\frac{\partial E_y}{\partial t} = -\frac{1}{\epsilon} \frac{\partial H_z}{\partial x}, \quad \text{(3.2.2)}
\]

\[
\frac{\partial H_z}{\partial t} = \frac{1}{\mu} \left( \frac{\partial E_x}{\partial y} - \frac{\partial E_y}{\partial x} \right), \quad \text{(3.2.3)}
\]

where $E = (E_x(x, y, t), E_y(x, y, t))$, $H_z=H_z(x, y, t)$ for $(x, y) \in \Omega = [0, a] \times [0, b]$ and $t \in (0, T]$. The perfectly electric conducting (PEC) boundary condition is provided:

\[
(E, 0) \times (n, 0) = 0 \text{ on } (0, T] \times \partial \Omega, \quad \text{(3.2.4)}
\]

where $n$ is the outward normal vector on the boundary. The initial conditions are:

\[
E(x, y, 0) = E_0(x, y) = (E_{x0}(x, y), E_{y0}(x, y)) \text{ and } H_z(x, y, 0) = H_{z0}(x, y). \quad \text{(3.2.5)}
\]
The solution satisfies the energy conservations (I&II) in Lemma 2.2.1 and Lemma 2.2.2, and the following energy conservations (III & IV) (see [23]).

**Lemma 3.2.1.** (Energy Conservation III & IV) Let \( \mathbf{E} \) and \( \mathbf{H} \) be the solutions of the Maxwell's equations (3.2.1)-(3.2.5) in lossless medium and without charges, and satisfy the PEC boundary condition. If \( \mathbf{E} \) and \( \mathbf{H} \) are smooth enough, then

\[
\int_{\Omega} \left( \epsilon \left| \frac{\partial E}{\partial u} \right|^2 + \mu \left| \frac{\partial H}{\partial u} \right|^2 \right) \, dx dy \equiv \text{Constant},
\]

\[
\int_{\Omega} \left( \epsilon \left| \frac{\partial^2 E}{\partial t \partial u} \right|^2 + \mu \left| \frac{\partial^2 H}{\partial t \partial u} \right|^2 \right) \, dx dy \equiv \text{Constant},
\]

where \( u = x, y \).

Energy-conserved identities in Lemma 3.2.1 further explain that in a lossless medium and without sources, the electromagnetic waves also satisfy energy conservations in the variation form. For computing problems of longer distance wave propagations and moderately high frequency wave propagations in large domains and large structures, a great attention to develop the fourth-order FDTD schemes has recently been made. However, it is difficult to develop both time and spatial high-order energy-conserved S-FDTD schemes. In this chapter, we will develop a both time and spatial fourth-order S-FDTD scheme that preserves the important physical laws of energy conservations in Lemma 2.2.1, Lemma 2.2.2 and Lemma 3.2.1 in the discrete forms.
3.2.2 The spatial high order difference operators

Take the space domain $\Omega$ and time interval an uniformly staggered grid. Let $\Delta x = \frac{a}{I}$, $\Delta y = \frac{b}{J}$, $\Delta t = \frac{T}{N}$, where $I$, $J$ and $T$ are integers. Let $x_i = i\Delta x$, $x_{i+\frac{1}{2}} = x_i + \frac{1}{2}\Delta x$, $i = 0, 1, \ldots, I - 1$, $x_I = I\Delta x = a$, $y_j = j\Delta y$, $y_{j+\frac{1}{2}} = y_j + \frac{1}{2}\Delta y$, $j = 0, 1, \ldots, J - 1$, $y_J = J\Delta y = b$, and $t^n = n\Delta t$, $t^{n+\frac{1}{2}} = t^n + \frac{1}{2}\Delta t$, $n = 0, 1, \ldots, N - 1$, $t_N = N\Delta t = T$.

Let grid function $U^n_{\alpha,\beta} = U(n\Delta t, \alpha\Delta x, \beta\Delta y)$, where $\alpha = i$ or $i + \frac{1}{2}$, and $\beta = j$ or $j + \frac{1}{2}$. We define $\delta_x U$, $\delta_y U$, $\delta_{2,\alpha} U$, $\delta_{2,\beta} U$, $\delta_{3,\alpha} U$, $\delta_{3,\beta} U$ and $\delta_u \delta_v U$ as follows:

$$
\begin{align*}
\delta_t U^n_{\alpha,\beta} &= \frac{U^n_{\alpha+\frac{1}{2},\beta} - U^n_{\alpha-\frac{1}{2},\beta}}{\Delta t}, \quad \delta_x U^n_{\alpha,\beta} = \frac{U^n_{\alpha+\frac{1}{2},\beta} - U^n_{\alpha-\frac{1}{2},\beta}}{\Delta x}, \quad \delta_y U^n_{\alpha,\beta} = \frac{U^n_{\alpha+\frac{1}{2},\beta} - U^n_{\alpha-\frac{1}{2},\beta}}{\Delta y}, \\
\delta_{2,x} U^n_{\alpha,\beta} &= \frac{U^n_{\alpha+\frac{3}{2},\beta} - U^n_{\alpha-\frac{3}{2},\beta}}{\Delta x}, \quad \delta_{2,y} U^n_{\alpha,\beta} = \frac{U^n_{\alpha+\frac{3}{2},\beta} - U^n_{\alpha-\frac{3}{2},\beta}}{\Delta y}, \\
\delta_{3,x} U^n_{\alpha,\beta} &= \frac{U^n_{\alpha+\frac{5}{2},\beta} - U^n_{\alpha-\frac{5}{2},\beta}}{\Delta y}, \quad \delta_{3,y} U^n_{\alpha,\beta} = \frac{U^n_{\alpha+\frac{5}{2},\beta} - U^n_{\alpha-\frac{5}{2},\beta}}{\Delta y}, \quad \delta_u \delta_v U^n_{\alpha,\beta} = \delta_u(\delta_v U^n_{\alpha,\beta}),
\end{align*}
$$

where $\delta_u$ and $\delta_v$ can be taken as $\delta_x$, $\delta_{2,x}$, $\delta_{3,x}$, $\delta_y$, $\delta_{2,y}$ and $\delta_{3,y}$.

For the near boundary nodes, $\delta_{2,x} U$, $\delta_{3,x} U$, $\delta_{2,y} U$ and $\delta_{3,y} U$ may fall out of the domain. The one-sided difference or extrapolation operators can be used to construct high-order differences for the near boundary nodes by using more one-sided interior point values. But, these one-sided difference operators will break energy-conservations. We will construct the new near boundary difference operators which have the same high-order accuracy corresponding to the high-order interior difference operators and obtain an energy-conserved S-FDTD scheme. For doing
this, we will first give Lemma 3.2.2, where some new notations are introduced as

\( x_{-i} = -i \Delta x, \quad x_{-i+\frac{1}{2}} = x_{-i} + \frac{1}{2} \Delta x, \quad x_{I+i} = (I + i) \Delta x, \quad x_{I+i+\frac{1}{2}} = x_{I+i} + \frac{1}{2} \Delta x, \quad y_{-j} = -j \Delta y, \quad y_{-j+\frac{1}{2}} = y_{-j} + \frac{1}{2} \Delta y, \quad y_{J+j} = (J + j) \Delta y, \) and \( y_{J+j+\frac{1}{2}} = y_{J+j} + \frac{1}{2} \Delta y. \)

**Lemma 3.2.2.** Let the electric and magnetic fields \( \{E(x, y, t), H_z(x, y, t)\} \) be the solution components of system (3.2.1) - (3.2.5) with PEC boundary condition, if \( E \) and \( H_z \) are smooth enough and the initial field \( E_0 \) is divergence-free, then we have that for \( j = 1, 2 \)

\[
E_x(x_{i+\frac{1}{2}}, y_{-j}, t) = 2E_x(x_{i+\frac{1}{2}}, y_0, t) - E_x(x_{i+\frac{1}{2}}, y_j, t) + O(\Delta y^5), \tag{3.2.8}
\]

\[
E_x(x_{i+\frac{1}{2}}, y_{J+j}, t) = 2E_x(x_{i+\frac{1}{2}}, y_{J}, t) - E_x(x_{i+\frac{1}{2}}, y_{J-j}, t) + O(\Delta y^5), \tag{3.2.9}
\]

and for \( i = 0, 1, 2 \)

\[
E_x(x_{-i-\frac{1}{2}}, y_j, t) = E_x(x_{i+\frac{1}{2}}, y_j, t) + O(\Delta x^5), \tag{3.2.10}
\]

\[
E_x(x_{I+i+\frac{1}{2}}, y_j, t) = E_x(x_{I-i-\frac{1}{2}}, y_j, t) + O(\Delta x^5), \tag{3.2.11}
\]

and similar relations for \( E_y \) at \( x- \) and \( y- \) directions and \( H_z \) at \( x- \) and \( y- \) directions on the near boundary nodes.

The near boundary difference operators should be suitably accurate relative to the interior high-order difference operators. With the help of Lemma 3.2.2 we can define the difference operators \( \delta_{2x}E_y, \delta_{3x}E_y \) for the near boundary points (near left
boundary) as

\[
\begin{align*}
\delta_{2,x}E_{y_{i\frac{1}{2},j+\frac{1}{2}}}^n &= \frac{E_{y_{1,j+\frac{1}{2}}}^n + E_{y_{2,j+\frac{1}{2}}}^n - 2E_{y_{0,j+\frac{1}{2}}}^n}{\Delta x}, \\
\delta_{3,x}E_{y_{i\frac{1}{2},j+\frac{1}{2}}}^n &= \frac{E_{y_{2,j+\frac{1}{2}}}^n + E_{y_{3,j+\frac{1}{2}}}^n - 2E_{y_{0,j+\frac{1}{2}}}^n}{\Delta x}, \\
\delta_{3,x}E_{y_{1,j+\frac{1}{2}}}^n &= \frac{E_{y_{1,j+\frac{1}{2}}}^n + E_{y_{4,j+\frac{1}{2}}}^n - 2E_{y_{0,j+\frac{1}{2}}}^n}{\Delta x},
\end{align*}
\]

and \(\delta_{2,x}H_z^n, \delta_{3,x}H_z^n\) on the near boundary nodes (near left boundary) as

\[
\begin{align*}
\delta_{2,x}H_{z_{i\frac{1}{2},j+\frac{1}{2}}}^n &= \frac{H_{z_{i\frac{1}{2},j+\frac{1}{2}}}^n - H_{z_{i\frac{1}{2},j+\frac{1}{2}}}^n}{\Delta x}, \\
\delta_{3,x}H_{z_{i,j+\frac{1}{2}}}^n &= \frac{H_{z_{i,j+\frac{1}{2}}}^n - E_{y_{i,j+\frac{1}{2}}}^n}{\Delta x}.
\end{align*}
\]

Similarly, we define \(\delta_{2,x}E_y^n, \delta_{3,x}E_y^n, \delta_{2,x}H_y^n,\) and \(\delta_{3,x}H_y^n\) on the near right boundary nodes. Further, we can similarly define \(\delta_{2,y}E_x^n, \delta_{3,y}E_x^n, \delta_{2,y}H_x^n,\) and \(\delta_{3,y}H_x^n\) on the near boundary nodes (near top and bottom boundaries).

Finally, define \(\Lambda_x\) and \(\Xi_x\) to be the fourth-order difference operators to the first-order differential operator \(\partial / \partial x\) and the third-order differential operator \(\partial^3 / \partial x^3\) on the strict interior nodes and the near boundary nodes:

\[
\begin{align*}
\Lambda_x E_{y_{i\frac{1}{2},j+\frac{1}{2}}}^n &\equiv \frac{27\delta_x - 13\delta_x}{24} E_{y_{i\frac{1}{2},j+\frac{1}{2}}}^n = \frac{\partial E_y^n}{\partial x} |_{i+\frac{1}{2},j+\frac{1}{2}} + O(\Delta x^4), \quad (3.2.12) \\
\Lambda_x H_{z_{i,j+\frac{1}{2}}}^n &\equiv \frac{27\delta_x - 13\delta_x}{24} H_{z_{i,j+\frac{1}{2}}}^n = \frac{\partial H_x^n}{\partial x} |_{i,j+\frac{1}{2}} + O(\Delta x^4), \quad (3.2.13) \\
\Xi_x E_{y_{i\frac{1}{2},j+\frac{1}{2}}}^n &\equiv \frac{-34\delta_x + 13\delta_x^2 - 3\delta_x}{8\Delta x^2} E_{y_{i\frac{1}{2},j+\frac{1}{2}}}^n = \frac{\partial^2 E_y^n}{\partial x^2} |_{i+\frac{1}{2},j+\frac{1}{2}} + O(\Delta x^4), \quad (3.2.14) \\
\Xi_x H_{z_{i,j+\frac{1}{2}}}^n &\equiv \frac{-34\delta_x + 13\delta_x^2 - 3\delta_x}{8\Delta x^2} H_{z_{i,j+\frac{1}{2}}}^n = \frac{\partial^2 H_x^n}{\partial x^2} |_{i,j+\frac{1}{2}} + O(\Delta x^4). \quad (3.2.15)
\end{align*}
\]
Similarly, we can define $\Lambda_y E_{n+1}^{x,i,j}$, $\Lambda_y H_{n+1}^{x,i,j}$, $\Xi_y E_{n+1}^{x,i,j+\frac{1}{2}}$, and $\Xi_y H_{n+1}^{x,i,j+\frac{1}{2}}$ to approximate $\frac{\partial E^n_x}{\partial y}$, $\frac{\partial H^n_z}{\partial y}$, $\frac{\partial^3 E^n_x}{\partial y^3}$, and $\frac{\partial^3 H^n_z}{\partial y^3}$ on the strict interior nodes and the near boundary nodes.

### 3.2.3 The splitting method

Time splitting is based on symplectic integrator technique. For non-commutative operators $A$ and $B$, let a set of real numbers $(c_1, c_2, \ldots, c_k)$ and $(d_1, d_2, \ldots, d_k)$ such that the following equality holds:

$$
e^{\Delta t (A+B)} = \prod_{i=1}^4 e^{(c_i 2 \Delta t A)} e^{(d_i 2 \Delta t B)} + O(\Delta t^5).$$

with

$$c_1 = c_4 = \frac{1}{4(2 - 2^\frac{1}{4})}, \quad c_2 = c_3 = \frac{1 - 2^\frac{1}{4}}{4(2 - 2^\frac{1}{4})},$$

$$d_1 = d_3 = \frac{1}{2(2 - 2^\frac{1}{4})}, \quad d_2 = -\frac{2^\frac{1}{4}}{2(2 - 2^\frac{1}{4})}, \quad d_4 = 0.$$  

This leads to a seven-stage time splitting scheme for obtaining fourth-order time accuracy. For solving each-stage equations, we will further propose a fourth-order scheme in both time and space steps. The problem is that if a time second-order scheme is applied to each-stage equations, it can not obtain fourth-order accuracy in time for the seven-stage time splitting scheme globally. Thus, it is important and challenging to construct the time fourth-order scheme to each-stage equations so that we can obtain a time fourth-order energy-conserved S-FDTD scheme. The
important feature is that we will derive a time fourth-order scheme to each-stage
equations by applying the Taylor’s expansions in which the third-order correctional
temporal derivatives will be converted to the spatial derivatives. Thus, a new time
fourth-order scheme to solve each-stage equations is proposed in the following.

Let \( f(x) \) be a smooth enough function, we can obtain by using Taylor expansion
that

\[
\frac{f^{n+1} - f^n}{\Delta t} = \frac{1}{2} \frac{\partial (f^n + f^{n+1})}{\partial t} - \frac{\Delta t^2}{24} \frac{\partial^3 (f^n + f^{n+1})}{\partial t^3} + O(\Delta t^4). \tag{3.2.16}
\]

Using this relation of (3.2.16), we approximate the following one-stage splitting
equations in \((t_n, t_{n+1}]\)

\[
\begin{aligned}
\frac{\partial E_x}{\partial t} &= \frac{2c}{\epsilon} \frac{\partial H_z}{\partial y} \\
\frac{\partial H_z}{\partial t} &= \frac{2c}{\mu} \frac{\partial E_x}{\partial y}
\end{aligned}
\tag{3.2.17}
\]

where the \( c \) is one constant above. We can thus propose the time fourth-order
scheme for the one-stage equations (3.2.17) as

\[
\begin{aligned}
\frac{E_{x,i+\frac{1}{2},j}^{n+1} - E_{x,i+\frac{1}{2},j}^{n}}{\Delta t} &= \left( \frac{c}{\epsilon} \frac{\partial}{\partial y} - \frac{c^3 \Delta t^2}{3\epsilon^2 \mu} \frac{\partial^3}{\partial y^3} \right) \left( H_{z,i+\frac{1}{2},j}^{n+1} + H_{z,i+\frac{1}{2},j}^{n} \right) \\
\frac{H_{z,i+\frac{1}{2},j+\frac{1}{2}}^{n+1} - H_{z,i+\frac{1}{2},j+\frac{1}{2}}^{n}}{\Delta t} &= \left( \frac{c}{\mu} \frac{\partial}{\partial y} - \frac{c^3 \Delta t^2}{3\epsilon^2 \mu^2} \frac{\partial^3}{\partial y^3} \right) \left( E_{x,i+\frac{1}{2},j+\frac{1}{2}}^{n+1} + E_{x,i+\frac{1}{2},j+\frac{1}{2}}^{n} \right).
\end{aligned}
\tag{3.2.18}
\]

Similarly, we have the time fourth-order schemes to other one-stage equations in
the seven-stage splitting method. For further constructing the spatial schemes to
each-stage equations (3.2.18), the proposed spatial fourth-order difference operators
Λ_x and Ξ_x for both the strict interior nodes and the near boundary nodes in Section 3.2.2 will ensure to obtain an energy-conserved high-order S-FDTD scheme in the next sub-section.

3.2.4 The EC-S-FDTD-(4,4) scheme

Based on the proposed time splitting technique in Section 3.2.3 and the proposed spatial fourth-order difference operators for the strict interior nodes and the near boundary nodes in Section 3.2.2, we propose the following time and spatial fourth-order splitting FDTD scheme. The scheme is defined as, for \( n \geq 1 \),

**Stage 1:** Compute the variables \( E^{(1)}_x \) and \( H^{(1)}_z \) from \( E^n_x \) and \( H^n_z \):

\[
\frac{E^{(1)}_{x,i+\frac{1}{2},j} - E^n_{x,i+\frac{1}{2},j}}{\Delta t} = \left( \frac{c_1}{\epsilon} \Lambda_y - \frac{c_1^3 \Delta t^2}{3\epsilon^2 \mu} \Xi_y \right) \left( H^{(1)}_{z,i+\frac{1}{2},j} + H^n_{z,i+\frac{1}{2},j} \right),
\]

(3.2.19)

\[
\frac{H^{(1)}_{z,i+\frac{1}{2},j+\frac{1}{2}} - H^n_{z,i+\frac{1}{2},j+\frac{1}{2}}}{\Delta t} = \left( \frac{c_1}{\mu} \Lambda_y - \frac{c_3^3 \Delta t^2}{3\epsilon^2 \mu} \Xi_y \right) \left( E^{(1)}_{x,i+\frac{1}{2},j+\frac{1}{2}} + E^n_{x,i+\frac{1}{2},j+\frac{1}{2}} \right),
\]

(3.2.20)

**Stage 2:** Compute the variables \( E^{(1)}_y \) and \( H^{(2)}_z \) from \( E^n_y \) and \( H^n_z \):

\[
\frac{E^{(1)}_{y,i,j+\frac{1}{2}} - E^n_{y,i,j+\frac{1}{2}}}{\Delta t} = - \left( \frac{d_1}{\epsilon} \Lambda_x - \frac{d_1^3 \Delta t^2}{3\epsilon^2 \mu} \Xi_x \right) \left( H^{(2)}_{z,i+\frac{1}{2},j} + H^n_{z,i+\frac{1}{2},j} \right),
\]

(3.2.21)

\[
\frac{H^{(2)}_{z,i+\frac{1}{2},j+\frac{1}{2}} - H^n_{z,i+\frac{1}{2},j+\frac{1}{2}}}{\Delta t} = - \left( \frac{d_1}{\mu} \Lambda_x - \frac{d_3^3 \Delta t^2}{3\epsilon^2 \mu} \Xi_x \right) \left( E^{(1)}_{x,i+\frac{1}{2},j+\frac{1}{2}} + E^n_{x,i+\frac{1}{2},j+\frac{1}{2}} \right),
\]

(3.2.22)

**Stage 3:** Compute the variables \( E^{(2)}_x \) and \( H^{(3)}_z \) from \( E^{(1)}_x \) and \( H^{(2)}_z \):

\[
\frac{E^{(2)}_{x,i+\frac{1}{2},j} - E^{(1)}_{x,i+\frac{1}{2},j}}{\Delta t} = \left( \frac{c_2}{\epsilon} \Lambda_y - \frac{c_2^3 \Delta t^2}{3\epsilon^2 \mu} \Xi_y \right) \left( H^{(3)}_{z,i+\frac{1}{2},j} + H^{(2)}_{z,i+\frac{1}{2},j} \right),
\]

(3.2.23)

\[
\frac{H^{(3)}_{z,i+\frac{1}{2},j+\frac{1}{2}} - H^{(2)}_{z,i+\frac{1}{2},j+\frac{1}{2}}}{\Delta t} = \left( \frac{c_2}{\mu} \Lambda_y - \frac{c_3^3 \Delta t^2}{3\epsilon^2 \mu} \Xi_y \right) \left( E^{(2)}_{x,i+\frac{1}{2},j+\frac{1}{2}} + E^{(1)}_{x,i+\frac{1}{2},j+\frac{1}{2}} \right),
\]

(3.2.24)
Stage 4: Compute the variables $E_y^{(2)}$ and $H_z^{(4)}$ from $E_y^{(1)}$ and $H_z^{(3)}$:

$$
\frac{E_y^{(2)} - E_y^{(1)}}{\Delta t} = -\left( \frac{d_2}{\epsilon} \Lambda_x - \frac{d_2^2 \Delta t^2}{3 \epsilon^2 \mu} \Xi_x \right) \left( H_z^{(4)}_{i, j+\frac{1}{2}} + H_z^{(3)}_{i, j+\frac{1}{2}} \right), \quad (3.2.25)
$$

$$
\frac{H_z^{(4)} - H_z^{(3)}}{\Delta t} = -\left( \frac{d_2}{\mu} \Lambda_x - \frac{d_2^2 \Delta t^2}{3 \epsilon^2 \mu} \Xi_x \right) \left( E_y^{(2)}_{i+\frac{1}{2}, j} + E_y^{(1)}_{i+\frac{1}{2}, j+\frac{1}{2}} \right), \quad (3.2.26)
$$

Stage 5: Compute the variables $E_x^{(3)}$ and $H_z^{(5)}$ from $E_x^{(2)}$ and $H_z^{(4)}$:

$$
\frac{E_x^{(3)} - E_x^{(2)}}{\Delta t} = \left( \frac{c_3}{\epsilon} \Lambda_y - \frac{c_3^3 \Delta t^2}{3 \epsilon^2 \mu} \Xi_y \right) \left( H_z^{(5)}_{i+\frac{1}{2}, j} + H_z^{(4)}_{i+\frac{1}{2}, j+\frac{1}{2}} \right), \quad (3.2.27)
$$

$$
\frac{H_z^{(5)} - H_z^{(4)}}{\Delta t} = \left( \frac{c_3}{\mu} \Lambda_y - \frac{c_3^3 \Delta t^2}{3 \epsilon^2 \mu} \Xi_y \right) \left( E_x^{(3)}_{i+\frac{1}{2}, j+\frac{1}{2}} + E_x^{(2)}_{i+\frac{1}{2}, j+\frac{1}{2}} \right), \quad (3.2.28)
$$

Stage 6: Compute the variables $E_y^{n+1}$ and $H_z^{(6)}$ from $E_y^{(2)}$ and $H_z^{(5)}$:

$$
\frac{E_y^{n+1} - E_y^{(2)}}{\Delta t} = -\left( \frac{d_3}{\epsilon} \Lambda_x - \frac{d_3^3 \Delta t^2}{3 \epsilon^2 \mu} \Xi_x \right) \left( H_z^{(6)}_{i, j+\frac{1}{2}} + H_z^{(5)}_{i, j+\frac{1}{2}} \right), \quad (3.2.29)
$$

$$
\frac{H_z^{(6)} - H_z^{(5)}}{\Delta t} = -\left( \frac{d_3}{\mu} \Lambda_x - \frac{d_3^3 \Delta t^2}{3 \epsilon^2 \mu} \Xi_x \right) \left( E_y^{n+1}_{i+\frac{1}{2}, j} + E_y^{(2)}_{i+\frac{1}{2}, j+\frac{1}{2}} \right), \quad (3.2.30)
$$

Stage 7: Compute the variables $E_x^{(n+1)}$ and $H_z^{n+1}$ from $E_x^{(3)}$ and $H_z^{(6)}$:

$$
\frac{E_x^{(n+1)} - E_x^{(3)}}{\Delta t} = \left( \frac{c_4}{\epsilon} \Lambda_y - \frac{c_4^3 \Delta t^2}{3 \epsilon^2 \mu} \Xi_y \right) \left( H_z^{n+1}_{i+\frac{1}{2}, j} + H_z^{(6)}_{i, j+\frac{1}{2}} \right), \quad (3.2.31)
$$

$$
\frac{H_z^{n+1} - H_z^{(6)}}{\Delta t} = \left( \frac{c_4}{\mu} \Lambda_y - \frac{c_4^3 \Delta t^2}{3 \epsilon^2 \mu} \Xi_y \right) \left( E_x^{(n+1)}_{i+\frac{1}{2}, j} - E_x^{(3)}_{i+\frac{1}{2}, j+\frac{1}{2}} \right), \quad (3.2.32)
$$

Where $E_x^{(k)}_{i+\frac{1}{2}, j}$, $k = 1, 2, 3$, $E_y^{(k)}_{i+\frac{1}{2}, j}$, $k = 1, 2$, and $H_{z_{i+\frac{1}{2}, j+\frac{1}{2}}}$, $k = 1, 2, \ldots, 6$, are intermediate variables. The boundary conditions are given by

$$
E_x^{(k)}_{0, j} = E_x^{n}_{i+\frac{1}{2}, j} = E_x^{(k)}_{i+\frac{1}{2}, j} = 0, \quad k = 1, 2, 3, \quad (3.2.33)
$$

$$
E_y^{(k)}_{n, j} = E_y^{n}_{i+\frac{1}{2}, j} = E_y^{(k)}_{i+\frac{1}{2}, j} = E_y^{n}_{i+\frac{1}{2}, j} = 0, \quad k = 1, 2, \quad (3.2.34)
$$
and the initial conditions are given by

\[ E_{x,\alpha,\beta}^0 = E_{x0}(\alpha \Delta x, \beta \Delta y); \quad E_{y,\alpha,\beta}^0 = E_{y0}(\alpha \Delta x, \beta \Delta y); \]
\[ H_{z,\alpha,\beta}^0 = H_{z0}(\alpha \Delta x, \beta \Delta y). \quad (3.2.35) \]

We will prove that the seven-stage scheme (3.2.19)-(3.2.35) satisfies the energy conservations in the following section. Thus, the scheme (3.2.19)-(3.2.35) can be called the EC-S-FDTD-(4,4) scheme.

### 3.3 Energy conservations

In this section, we will consider the discrete energy conservations of the EC-S-FDTD-(4,4) scheme. The discrete norms for grid functions \( F = (U,V) \) and \( W \) are defined on the staggered grids as:

\[
\|U\|_{E_x}^2 = \sum_{i=0}^{I-1} \sum_{j=0}^{J-1} \left| U_{i+\frac{1}{2},j} \right|^2 \Delta x \Delta y, \quad \|V\|_{E_y}^2 = \sum_{i=0}^{I-1} \sum_{j=0}^{J-1} \left| V_{i,j+\frac{1}{2}} \right|^2 \Delta x \Delta y,
\]
\[
\|W\|_{H_z}^2 = \sum_{i=0}^{I-1} \sum_{j=0}^{J-1} \left| W_{i+\frac{1}{2},j+\frac{1}{2}} \right|^2 \Delta x \Delta y, \quad \|F\|_E^2 = \|U\|_{E_x}^2 + \|V\|_{E_y}^2,
\]

where the meshes are \( \Omega_{E_x} = \{(x_{i+\frac{1}{2}}, y_j) | i = 0, \ldots, I-1, \ j = 0, \ldots, J-1 \} \), \( \Omega_{E_y} = \{(x_i, y_{j+\frac{1}{2}}) | i = 0, \ldots, I-1, \ j = 0, \ldots, J-1 \} \), and \( \Omega_{H_z} = \{(x_{i+\frac{1}{2}}, y_{j+\frac{1}{2}}) | i = 0, \ldots, I-1, \ j = 0, \ldots, J-1 \} \). For the central difference operator \( \delta \), we define

\[
\|\delta_x U\|_{E_x}^2 = \sum_{i=1}^{I-1} \sum_{j=0}^{J-1} \left| \delta_x U_{i,j} \right|^2 \Delta x \Delta y,
\]
\[
\|\delta_y U\|_{E_x}^2 = \sum_{i=0}^{I-1} \sum_{j=0}^{J-1} \left| \delta_y U_{i+\frac{1}{2},j+\frac{1}{2}} \right|^2 \Delta x \Delta y,
\]
over meshes $\Omega_{\delta x E_x} = \{(x_i, y_j)|_{i=1}^{l-1} J-1 \}$ and $\Omega_{\delta y E_x} = \{(x_{i+\frac{1}{2}}, y_{j+\frac{1}{2}})|_{i=0}^{l-1} j-1 \}$ respectively. Similarly, we can define $\|\delta_x V\|_{\delta x E_x}^2$, $\|\delta_y V\|_{\delta y E_y}^2$, $\|\delta_x W\|_{\delta x H_x}^2$ and $\|\delta_y W\|_{\delta y H_y}^2$ over meshes $\Omega_{\delta x E_y} = \{(x_{i+\frac{1}{2}}, y_{j+\frac{1}{2}})|_{i=0}^{l-1} j-1 \}$, $\Omega_{\delta y E_y} = \{(x_i, y_j)|_{i=0}^{l-1} j-1 \}$, $\Omega_{\delta x H_x} = \{(x_i, y_{j+\frac{1}{2}})|_{i=0}^{l-1} j-1 \}$, and $\Omega_{\delta y H_y} = \{(x_{i+\frac{1}{2}}, y_j)|_{i=0}^{l-1} j-1 \}$ respectively. For fourth-order difference operator $\Lambda$ defined differently for strict interior nodes and near boundary nodes, we can similarly define $\|\Lambda_x U\|_{\delta x E_x}^2$, $\|\Lambda_y U\|_{\delta y E_y}^2$, $\|\Lambda_x V\|_{\delta x E_x}^2$, $\|\Lambda_y V\|_{\delta y E_y}^2$, $\|\Lambda_x W\|_{\delta x H_x}^2$ and $\|\Lambda_y W\|_{\delta y H_y}^2$ respectively.

For analyzing energy conservations, we first give several lemmas.

**Lemma 3.3.1.** Let $\{a_k\}_{k=1}^p$ and $\{b_k\}_{k=0}^p$ be two sequences. Then

$$
\sum_{k=3}^{p-2} a_k(b_{k+2} - b_{k-3}) = -a_1b_3 - a_2b_4 - a_3b_0 - a_4b_1 - a_5b_2 + a_pb_{p-3} + a_{p-1}b_{p-4} + a_{p-2}b_p + a_{p-3}b_{p-1} + a_{p-4}b_{p-2} - \sum_{k=3}^{p-3} b_k(a_{k+3} - a_{k-2}).
$$

(3.3.1)

From Lemma 3.3.1, Lemma 2.3.1 and Lemma 2.3.2, we can have Lemma 3.3.2.

**Lemma 3.3.2.** If grid functions $E_x$, $E_y$ and $H_z$ are defined on staggered grid and $E_x$, $E_y$ satisfy the boundary conditions: $E_{x,i+\frac{1}{2},0} = E_{x,i+\frac{1}{2},j} = E_{y,0,j+\frac{1}{2}} = E_{y,1,j+\frac{1}{2}} = 0$, then it holds that

$$
\sum_{j=0}^{J-1} H_{z,i+\frac{1}{2},j+\frac{1}{2}} \Lambda_u E_{v,i+\frac{1}{2},j+\frac{1}{2}} = -\sum_{j=1}^{J-1} E_{v,i+\frac{1}{2},j} \Lambda_u H_{z,i+\frac{1}{2},j},
$$

(3.3.2)

$$
\sum_{i=0}^{J-1} H_{z,i+\frac{1}{2},j+\frac{1}{2}} \Xi_u E_{v,i+\frac{1}{2},j+\frac{1}{2}} = -\sum_{i=1}^{J-1} E_{v,i+\frac{1}{2},j} \Xi_u H_{z,i+\frac{1}{2},j},
$$

(3.3.3)

where $u = y, x; J_u = J, I; v = x, y.$

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Proof. We only give the proof of (3.3.3) for $u = y, J = J$ and $v = x$. Other relations in (3.3.2)-(3.3.3) can be obtained similarly. From the definition of $\Xi$, we have

$$
\sum_{i=0}^{l-1} H_{z_{i+\frac{1}{2},j+\frac{1}{2}}} \Xi_x E_{y_{i+\frac{1}{2},j+\frac{1}{2}}} = \sum_{i=0}^{l-1} H_{z_{i+\frac{1}{2},j+\frac{1}{2}}} \frac{-34\delta_x + 13\delta_{2,x} - \delta_{3,x}}{8\Delta x^2} E_{y_{i+\frac{1}{2},j+\frac{1}{2}}}. \quad (3.3.4)
$$

Considering the near boundary nodes and the strict interior nodes, using the relation (3.3.1) in Lemma 3.3.1 and the definition of $\delta_{3,x}$, we have that:

$$
\sum_{i=0}^{l-1} H_{z_{i+\frac{1}{2},j+\frac{1}{2}}} \delta_{3,x} E_{y_{i+\frac{1}{2},j+\frac{1}{2}}} = \sum_{i=2}^{l-3} H_{z_{i+\frac{1}{2},j+\frac{1}{2}}} \delta_{3,x} E_{y_{i+\frac{1}{2},j+\frac{1}{2}}} + H_{z_{\frac{1}{2},j+\frac{1}{2}}} \delta_{3,x} E_{y_{\frac{1}{2},j+\frac{1}{2}}} \\
+ H_{z_{\frac{3}{2},j+\frac{1}{2}}} \delta_{3,x} E_{y_{\frac{3}{2},j+\frac{1}{2}}} + H_{z_{-\frac{1}{2},j+\frac{1}{2}}} \delta_{3,x} E_{y_{-\frac{1}{2},j+\frac{1}{2}}} + H_{z_{-\frac{3}{2},j+\frac{1}{2}}} \delta_{3,x} E_{y_{-\frac{3}{2},j+\frac{1}{2}}} \\
= -\sum_{i=3}^{l-3} E_{y_{i+\frac{1}{2}}} \delta_{3,x} H_{z_{i+\frac{1}{2}}} - E_{y_{1+\frac{1}{2}}} \delta_{3,x} H_{z_{1+\frac{1}{2}}} - E_{y_{2+\frac{1}{2}}} \delta_{3,x} H_{z_{2+\frac{1}{2}}} \\
- E_{y_{l-1+\frac{1}{2}}} \delta_{3,x} H_{z_{l-1+\frac{1}{2}}} - E_{y_{l-2+\frac{1}{2}}} \delta_{3,x} H_{z_{l-2+\frac{1}{2}}} \\
= -\sum_{i=1}^{l-1} E_{y_{i+\frac{1}{2}}} \delta_{3,x} H_{z_{i+\frac{1}{2}}} \quad (3.3.5)
$$

Similarly, from Lemma 2.3.1 and Lemma 2.3.2 we have that

$$
\sum_{i=0}^{l-1} H_{z_{i+\frac{1}{2},j+\frac{1}{2}}} \delta_{2,x} E_{y_{i+\frac{1}{2},j+\frac{1}{2}}} = -\sum_{i=1}^{l-1} E_{y_{i+\frac{1}{2}}} \delta_{2,x} H_{z_{i+\frac{1}{2}}} \quad (3.3.6)
$$

$$
\sum_{i=0}^{l-1} H_{z_{i+\frac{1}{2},j+\frac{1}{2}}} \delta_{x} E_{y_{i+\frac{1}{2},j+\frac{1}{2}}} = -\sum_{i=1}^{l-1} E_{y_{i+\frac{1}{2}}} \delta_{x} H_{z_{i+\frac{1}{2}}} \quad (3.3.7)
$$

(3.3.3) can be obtained by substituting the relations (3.3.5)-(3.3.7) into (3.3.4).

This ends the proof. \qed

**Theorem 3.3.1.** (Energy conservations I & II) For integer $n \geq 0$, let $E^n = \{ (E^n_{x_{i+\frac{1}{2},j}}, E^n_{y_{i+\frac{1}{2}}}) \}$ and $H^n = \{ H^n_{z_{i+\frac{1}{2},j+\frac{1}{2}}} \}$ be the solutions of the EC-S-FDTD-(4,4) scheme
\[(3.2.19) - (3.2.35). \text{ Then the following energy conservations hold:}\]

\[
\left\| \epsilon^{\frac{1}{2}} F^{n+1} \right\|_E^2 + \left\| \mu^{\frac{3}{2}} H_z^{n+1} \right\|_{H_z}^2 = \left\| \epsilon^{\frac{1}{2}} F^n \right\|_E^2 + \left\| \mu^{\frac{3}{2}} H_z^n \right\|_{H_z}^2, \quad n \geq 0, \quad (3.3.8)
\]

\[
\left\| \epsilon^{\frac{1}{2}} \delta_i F^{n+1} \right\|_E^2 + \left\| \mu^{\frac{3}{2}} \delta_i H_z^{n+1} \right\|_{H_z}^2 = \left\| \epsilon^{\frac{1}{2}} \delta_i F^n \right\|_E^2 + \left\| \mu^{\frac{3}{2}} \delta_i H_z^n \right\|_{H_z}^2, \quad n \geq 0. \quad (3.3.9)
\]

**Proof.** Multiplying both sides of (3.2.19) with \( \epsilon \Delta t \left( E^{(1)}_{x_{i+\frac{1}{2},j}} + E^{n}_{x_{i+\frac{1}{2},j}} \right) \) and multiplying both sides of (3.2.20) with \( \mu \Delta t \left( H^{(1)}_{z_{i+\frac{1}{2},j}} + H^{n}_{z_{i+\frac{1}{2},j}} \right) \), we obtain that

\[
\epsilon \left[ \left( E^{(1)}_{x_{i+\frac{1}{2},j}} + E^{n}_{x_{i+\frac{1}{2},j}} \right)^2 \right] = c_1 \left( E^{(1)}_{x_{i+\frac{1}{2},j}} + E^{n}_{x_{i+\frac{1}{2},j}} \right) \Delta y \left( H^{(1)}_{z_{i+\frac{1}{2},j}} + H^{n}_{z_{i+\frac{1}{2},j}} \right)
\]

\[
- \frac{c_1^2 \Delta t^2}{3 \epsilon \mu} \left( E^{(1)}_{x_{i+\frac{1}{2},j}} + E^{n}_{x_{i+\frac{1}{2},j}} \right) \Xi \left( H^{(1)}_{z_{i+\frac{1}{2},j}} + H^{n}_{z_{i+\frac{1}{2},j}} \right),
\]

\[
\mu \left[ \left( H^{(1)}_{z_{i+\frac{1}{2},j+\frac{1}{2}}} \right)^2 - \left( H^{n}_{z_{i+\frac{1}{2},j+\frac{1}{2}}} \right)^2 \right]
\]

\[
= c_1 \left( H^{(1)}_{z_{i+\frac{1}{2},j+\frac{1}{2}}} + H^{n}_{z_{i+\frac{1}{2},j+\frac{1}{2}}} \right) \Delta y \left( E^{(1)}_{x_{i+\frac{1}{2},j+\frac{1}{2}}} + E^{n}_{x_{i+\frac{1}{2},j+\frac{1}{2}}} \right) \Xi \left( E^{(1)}_{x_{i+\frac{1}{2},j+\frac{1}{2}}} + E^{n}_{x_{i+\frac{1}{2},j+\frac{1}{2}}} \right).
\]

We sum over all the terms in the equations (3.3.10) and (3.3.11) and add these two equations together. Further, using the boundary condition (3.2.34), from Lemma 3.3.2, we can have that

\[
\sum_{i=0}^{I-1} \sum_{j=0}^{J-1} (\epsilon (E^{(1)}_{x_{i+\frac{1}{2},j}})^2 + \mu (H^{(1)}_{z_{i+\frac{1}{2},j+\frac{1}{2}}})^2) = \sum_{i=0}^{I-1} \sum_{j=0}^{J-1} (\epsilon (E^{n}_{x_{i+\frac{1}{2},j}})^2 + \mu (H^{n}_{z_{i+\frac{1}{2},j+\frac{1}{2}}})^2).
\]

\[
(3.3.12)
\]

Similarly, from equations (3.2.21) - (3.2.32), we can obtain other relations between

\( \{ E^{(1)}_{y_{i,j+\frac{1}{2}}, H^{(2)}_{z_{i+\frac{1}{2},j+\frac{1}{2}}} \}, \{ E^{n}_{y_{i,j+\frac{1}{2}}, H^{(1)}_{z_{i+\frac{1}{2},j+\frac{1}{2}}} \}, \{ E^{(2)}_{x_{i+\frac{1}{2},j}, H^{(3)}_{z_{i+\frac{1}{2},j+\frac{1}{2}}} \}, \{ E^{(1)}_{x_{i+\frac{1}{2},j}} \}, \)


Stage 1: the following equations:

\[ H_{z_i+\frac{1}{2}}^{(2)}; \left\{ E_{y_{i,j+\frac{1}{2}}}^{(2)}, H_{z_i+\frac{1}{2}}^{(4)} \right\}; \left\{ E_{y_{i,j+\frac{1}{2}}}^{(1)}, H_{z_i+\frac{1}{2}}^{(3)} \right\}; \left\{ E_{x_{i+\frac{1}{2},j}}^{(3)}, H_{z_i+\frac{1}{2}}^{(5)} \right\}; \left\{ E_{x_{i+\frac{1}{2},j}}^{(2)}, H_{z_i+\frac{1}{2}}^{(4)} \right\}; \left\{ E_{y_{i,j+\frac{1}{2}}}^{(n+1)}, H_{z_i+\frac{1}{2}}^{(6)} \right\}; \left\{ E_{y_{i,j+\frac{1}{2}}}^{(2)}, H_{z_i+\frac{1}{2}}^{(5)} \right\}; \right\} \text{ and } \left\{ E_{x_{i+\frac{1}{2},j}}^{(n+1)}, H_{z_i+\frac{1}{2}}^{(6)} \right\}. \]

Then, adding all the relations together with the boundary conditions (3.2.34) leads to conclusion (3.3.8).

Further, we denote \( E_{x_i}^{(k)+1}, k = 1, 2, 3, E_{y_i}^{(k)+1}, k = 1, 2, \) and \( H_{z_i}^{(k)+1}, k = 1, 2, \cdots, 6, \) to be the intermediate values of \( E_{x_i}^{(k)}, E_{y_i}^{(k)} \) and \( H_{z_i}^{(k)} \) at time level \( n + 1, \) respectively, and let \( \delta_t E_{x_i}^{(k)+\frac{1}{2}} = \frac{E_{x_i}^{(k)+1} - H_{x_i}^{(k)}}{\Delta t}, \delta_t E_{y_i}^{(k)+\frac{1}{2}} = \frac{E_{y_i}^{(k)+1} - E_{y_i}^{(k)}}{\Delta t} \) and \( \delta_t H_{z_i}^{(k)+\frac{1}{2}} = \frac{H_{z_i}^{(k)+1} - H_{z_i}^{(k)}}{\Delta t}. \) Applying the operator \( \delta_t \) to (3.2.19) - (3.2.20), we have the following equations:

**Stage 1:**

\[
\frac{\delta_t E_{x_i+\frac{1}{2},j}^{(1)+\frac{1}{2}} - \delta_t E_{x_i+\frac{1}{2},j}^{n+\frac{1}{2}}}{\Delta t} = \left( \frac{c_1}{\epsilon} \Lambda_y - \frac{c_2^2 \Delta t^2}{3 \epsilon^2 \mu_y} \right) \left( \delta_t H_{x_i+\frac{1}{2},j}^{(1)+\frac{1}{2}} + \delta_t H_{x_i+\frac{1}{2},j}^{n+\frac{1}{2}} \right),
\]

\[
\frac{\delta_t H_{z_i+\frac{1}{2},j+\frac{1}{2}}^{(1)+\frac{1}{2}} - \delta_t H_{z_i+\frac{1}{2},j+\frac{1}{2}}^{n+\frac{1}{2}}}{\Delta t} = \left( \frac{c_1}{\mu} \Lambda_y - \frac{c_2^2 \Delta t^2}{3 \mu^2} \right) \left( \delta_t E_{x_i+\frac{1}{2},j+\frac{1}{2}}^{(1)+\frac{1}{2}} + \delta_t E_{x_i+\frac{1}{2},j+\frac{1}{2}}^{n+\frac{1}{2}} \right).
\]

Stage 2 - Stage 7 can be obtained similarly by applying the operator \( \delta_t \) to (3.2.21) - (3.2.32) respectively. We notice that for the above equations, \( \delta_t E_{x_i} \) and \( \delta_t E_{y_i} \) still satisfy the PEC boundary conditions. Following the proof of (3.3.8), we can obtain (3.3.9). This complete the proof.

In order to prove the energy conservations \( III \) and \( IV \), we give another lemma.
Lemma 3.3.3. If grid functions $E_x$, $E_y$ and $H_z$ are defined on staggered grid and $E_x$, $E_y$ satisfy the boundary conditions: $E_{x_{i+\frac{1}{2},0}} = E_{x_{i+\frac{1}{2},j}} = E_{y_{0,j+\frac{1}{2}}} = E_{y_{1,j+\frac{1}{2}}} = 0$, then the following relations hold

\begin{align*}
\sum_{i=1}^{I-1} \sum_{j=0}^{J-1} (\delta_x H_z \delta_x A_y E_x)_{i,j+\frac{1}{2}} &= -\sum_{i=1}^{I-1} \sum_{j=1}^{J-1} (\delta_x E_x \delta_x A_y H_z)_{i,j}, \quad (3.3.13) \\
\sum_{i=1}^{I-1} \sum_{j=0}^{J-1} (\delta_x H_z \delta_x A_x E_y)_{i,j+\frac{1}{2}} &= -\sum_{i=1}^{I-2} \sum_{j=0}^{J-1} (\delta_x E_y \delta_x A_x H_z)_{i+\frac{1}{2},j+\frac{1}{2}} \quad (3.3.14)
\end{align*}

\[-\frac{1}{\Delta x^2} \sum_{j=0}^{J-1} \{ (E_y A_x H_z)_{1,j+\frac{1}{2}} + (E_y A_x H_z)_{I-1,j+\frac{1}{2}} \},
\]

where $A = \Lambda, \Xi$.

Proof. We give the proof of (3.3.14) for $A_x = \Lambda_x$. Other (3.3.14) for $A_x = \Xi_x$ and (3.3.13) for $A_y = \Lambda_y, \Xi_y$ can be proved in a similar way. In (3.3.14), the left side is

\begin{equation}
\sum_{i=1}^{I-1} \sum_{j=0}^{J-1} (\delta_x H_z \delta_x A_x E_y)_{i,j+\frac{1}{2}} = \frac{1}{\Delta x} \sum_{i=1}^{I-1} \sum_{j=0}^{J-1} \delta_x H_z_{i+\frac{1}{2},j+\frac{1}{2}} \Lambda_x (E_{y_{i+\frac{1}{2},j+\frac{1}{2}}} - E_{y_{i-\frac{1}{2},j+\frac{1}{2}}}). \quad (3.3.15)
\end{equation}

Noting of the identities $\delta_2, x E_{y_{i-\frac{1}{2},j+\frac{1}{2}}} = \delta_x (E_{y_{i+\frac{1}{2},j+\frac{1}{2}}} + E_{y_{i-\frac{1}{2},j+\frac{1}{2}}})$, $\delta_2, x H_{z_{i+1,j+\frac{1}{2}}} = \delta_x (H_{z_{i+2,j+\frac{1}{2}}} + H_{z_{i+1,j+\frac{1}{2}}} + H_{z_{i,j+\frac{1}{2}}})$ for the strict interior nodes and

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the definition of \( \Lambda_x \), one term of the right side of (3.3.15) can be re-organized as

\[
\sum_{i=1}^{I-1} \sum_{j=0}^{J-1} \delta_x R_{i,j+\frac{1}{2}} \delta_{2,x} E_{y_{i-\frac{1}{2},j+\frac{1}{2}}}
\]

\[
= \sum_{i=2}^{I-1} \sum_{j=0}^{J-1} \delta_x R_{i,j+\frac{1}{2}} \delta_x (E_{y_{i+\frac{1}{2},j+\frac{1}{2}}} + E_{y_{i-\frac{1}{2},j+\frac{1}{2}}} + E_{y_{i-\frac{1}{2},j-\frac{1}{2}}})
\]

\[
+ \sum_{j=0}^{J-1} \delta_x H_{z,1,j+\frac{1}{2}} \delta_{2,x} E_{y_{i-\frac{1}{2},j+\frac{1}{2}}}
\]

\[
= \sum_{i=1}^{I-1} \sum_{j=0}^{J-1} \delta_x R_{i,j+\frac{1}{2}} \delta_x (E_{y_{i+\frac{1}{2},j+\frac{1}{2}}} + H_{z_{i+1},j+\frac{1}{2}} + H_{z_{i-1},j+\frac{1}{2}})
\]

\[
+ \sum_{j=0}^{J-1} \delta_x H_{z_{i-1},j+\frac{1}{2}} \delta_{2,x} E_{y_{i-\frac{1}{2},j+\frac{1}{2}}}
\]

\[
- \frac{1}{\Delta x^2} H_{z_{i-1},j+\frac{1}{2}} \delta_{2,x} E_{y_{i-\frac{1}{2},j-\frac{1}{2}}} + \frac{1}{\Delta x^2} E_{y_{i+1,j+\frac{1}{2}}} (H_{z_{i-1},j+\frac{1}{2}} + H_{z_{i+1},j+\frac{1}{2}} - 2H_{z_{i,\frac{1}{2},j+\frac{1}{2}}})
\]

\[
+ \sum_{j=0}^{J-1} \frac{1}{\Delta x^2} E_{y_{i-1,1+j}} (H_{z_{i-1},j+\frac{1}{2}} - H_{z_{i-1},j+\frac{1}{2}}).
\]

Using (3.3.16) and the definition of \( \Lambda_x \), we can get that

\[
\sum_{i=1}^{I-1} \sum_{j=0}^{J-1} \delta_x R_{i,j+\frac{1}{2}} \Lambda_x E_{y_{i-\frac{1}{2},j+\frac{1}{2}}} = \sum_{i=1}^{I-1} \sum_{j=0}^{J-1} \delta_x E_{y_{i+\frac{1}{2},j+\frac{1}{2}}} \Lambda_x H_{z_{i+1},j+\frac{1}{2}}
\]

\[
- \sum_{j=0}^{J-1} \frac{1}{24 \Delta x^2} E_{y_{i+1,j+\frac{1}{2}}} (H_{z_{i-1},j+\frac{1}{2}} + H_{z_{i+1},j+\frac{1}{2}} - 2H_{z_{i,\frac{1}{2},j+\frac{1}{2}}})
\]

\[
- \sum_{j=0}^{J-1} \frac{1}{24 \Delta x^2} E_{y_{i+1,j+\frac{1}{2}}} (H_{z_{i-1},j+\frac{1}{2}} - H_{z_{i-1},j+\frac{1}{2}} + \frac{27}{24} \sum_{j=0}^{J-1} \delta_x H_{z_{i,1+j}} \delta_{2,x} E_{y_{i-\frac{1}{2},j+\frac{1}{2}}}.
\]

The similar relation can be obtained to the term of

\[
\sum_{i=1}^{I-1} \sum_{j=0}^{J-1} \delta_x R_{i,j+\frac{1}{2}} \Lambda_x E_{y_{i+\frac{1}{2},j+\frac{1}{2}}}
\]

Replacing these two relations into (3.3.15) and using the definition of operator \( \delta_{2,x} H_z \) in the near boundary nodes, we finally obtain (3.3.14). This ends the proof. \( \square \)
Theorem 3.3.2. (Energy conservations III & IV in the δ-form) For \( n \geq 0 \), let \( E^n = \{ (E^x_{i+\frac{1}{2},j}, E^y_{i,j+\frac{1}{2}}) \} \) and \( H^n_z = \{ H^z_{i+\frac{1}{2},j+\frac{1}{2}} \} \) be the solutions of the EC-S-FDTD-(4,4) scheme (3.2.19) - (3.2.35). Then the energy conservation properties in the δ-form hold:

\[
\begin{align*}
\| \epsilon \frac{1}{2} \delta_u E^{n+\frac{1}{2}} \|_{\delta_u E_x}^2 + \| \epsilon \frac{1}{2} \delta_u E^{n+\frac{1}{2}} \|_{\delta_u E_y}^2 + \| \mu \frac{1}{2} \delta_u H^{n+\frac{1}{2}} \|_{\delta_u H_z}^2 &= \| \epsilon \frac{1}{2} \delta_u E^n \|_{\delta_u E_x}^2 + \| \epsilon \frac{1}{2} \delta_u E^n \|_{\delta_u E_y}^2 + \| \mu \frac{1}{2} \delta_u H^n \|_{\delta_u H_z}^2, \\
\| \epsilon \frac{1}{2} \delta_t \delta_u E_x^{n+\frac{1}{2}} \|_{\delta_u E_x}^2 + \| \epsilon \frac{1}{2} \delta_t \delta_u E_y^{n+\frac{1}{2}} \|_{\delta_u E_y}^2 + \| \mu \frac{1}{2} \delta_t \delta_u H_z^{n+\frac{1}{2}} \|_{\delta_u H_z}^2 &= \| \epsilon \frac{1}{2} \delta_t \delta_u E_x^n \|_{\delta_u E_x}^2 + \| \epsilon \frac{1}{2} \delta_t \delta_u E_y^n \|_{\delta_u E_y}^2 + \| \mu \frac{1}{2} \delta_t \delta_u H_z^n \|_{\delta_u H_z}^2,
\end{align*}
\] (3.3.17)

where \( u = x, y \).

Proof. We give the proof of (3.3.18) for \( u = x \). Others (3.3.18) for \( u = y \) and (3.3.19) for \( u = x, y \) can be further proved. Applying the operator \( \delta_x \) to (3.2.19) and (3.2.20) in Stages 1-7 of the EC-S-FDTD-(4,4) scheme, we can write the following equations

Stage 1: \( 1 \leq i \leq I - 1 \)

\[
\frac{\delta_x E_{i+\frac{1}{2},j}^{(1)} - \delta_x E_{i,\frac{j}{2}}^{n}}{\Delta t} = \left( \frac{c_1}{\epsilon} \Lambda_y - \frac{c_3 \Delta t^2}{3 \epsilon \mu \Xi} \right) \left( \delta_x H_{i+\frac{1}{2},j}^{(1)} + \delta_x H_{i,\frac{j}{2}}^{n} \right), \tag{3.3.19}
\]

\[
1 \leq j \leq J - 1,
\]

\[
\frac{\delta_x H_{i+\frac{1}{2},j+\frac{1}{2}}^{(1)} - \delta_x H_{i,j+\frac{1}{2}}^{n}}{\Delta t} = \left( \frac{c_1}{\mu} \Lambda_y - \frac{c_3 \Delta t^2}{3 \epsilon \mu \Xi} \right) \left( \delta_x E_{i+\frac{1}{2},j+\frac{1}{2}}^{(1)} + \delta_x E_{i,j+\frac{1}{2}}^{n} \right), \tag{3.3.20}
\]

\[
0 \leq j \leq J - 1
\]

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Stage 2: \(0 \leq j \leq J - 1\)

\[
\frac{\delta_x E_y^{(1)}_{i+\frac{1}{2}, j+\frac{1}{2}} - \delta_y E_y^{(1)}_{i+\frac{1}{2}, j+\frac{1}{2}}}{\Delta t} = - \left( \frac{d_1}{\epsilon} \Lambda_x - \frac{d_1^2 \Delta t^2}{3 \epsilon \mu} \Xi_x \right) \left( \delta_x H_x^{(2)}_{i+\frac{1}{2}, j+\frac{1}{2}} + \delta_x H_x^{(1)}_{i+\frac{1}{2}, j+\frac{1}{2}} \right),
\]

\[1 \leq i \leq I - 2,\]  

(3.3.21)

\[
\frac{\delta_x H_x^{(2)}_{i+\frac{1}{2}, j+\frac{1}{2}} - \delta_x H_x^{(1)}_{i+\frac{1}{2}, j+\frac{1}{2}}}{\Delta t} = - \left( \frac{d_1}{\mu} \Lambda_x - \frac{d_1^2 \Delta t^2}{3 \epsilon \mu} \Xi_x \right) \left( \delta_x E_y^{(1)}_{i+\frac{1}{2}, j+\frac{1}{2}} + \delta_x E_y^{(1)}_{i+\frac{1}{2}, j+\frac{1}{2}} \right),
\]

\[1 \leq i \leq I - 1,\]  

(3.3.22)

Stage 3 to Stage 7 are similarly obtained.

We consider Stage 2. Multiplying both sides of (3.3.21) with \(\epsilon \Delta t (\delta_x E_y^{(1)}_{i+\frac{1}{2}, j+\frac{1}{2}} + \delta_x E_y^{(1)}_{i+\frac{1}{2}, j+\frac{1}{2}})\) and multiplying both sides of (3.3.22) with \(\mu \Delta t (\delta_x H_x^{(2)}_{i+\frac{1}{2}, j+\frac{1}{2}} + \delta_x H_x^{(1)}_{i+\frac{1}{2}, j+\frac{1}{2}})\), we sum over all the terms in these two equations and add them together. It holds that

\[
\sum_{i=1}^{I-2} \sum_{j=0}^{J-1} (\epsilon (\delta_x E_y^{(1)}_{i+\frac{1}{2}, j+\frac{1}{2}})^2 - \mu (\delta_x H_x^{(1)}_{i+\frac{1}{2}, j+\frac{1}{2}})^2) \Delta x^2 \sum_{j=0}^{J-1} \left\{ (E_y^{(1)} - E_y^{(n)}) \left( (d_1 \Lambda_x - \frac{d_1^2 \Delta t^2}{3 \epsilon \mu} \Xi_x) \right) (H_x^{(2)} + H_x^{(1)}) \right\}_{1,j+\frac{1}{2}}
\]

\[= \frac{1}{\Delta x^2} \sum_{j=0}^{J-1} \left\{ (E_y^{(1)} - E_y^{(n)}) \left( (d_1 \Lambda_x - \frac{d_1^2 \Delta t^2}{3 \epsilon \mu} \Xi_x) \right) (H_x^{(2)} + H_x^{(1)}) \right\}_{1,j+\frac{1}{2}}
\]

\[+ \frac{1}{\Delta x^2} \sum_{j=0}^{J-1} \left\{ (E_y^{(1)} - E_y^{(n)}) \left( (d_1 \Lambda_x - \frac{d_1^2 \Delta t^2}{3 \epsilon \mu} \Xi_x) \right) (H_x^{(2)} + H_x^{(1)}) \right\}_{I-1,j+\frac{1}{2}}
\]

\[= \frac{\epsilon}{\Delta x^2} \sum_{j=0}^{J-1} \left\{ (E_y^{(1)} - E_y^{(n)})^2 \right\}_{1,j+\frac{1}{2}} - \frac{\epsilon}{\Delta x^2} \sum_{j=0}^{J-1} \left\{ (E_y^{(1)} - E_y^{(n)})^2 \right\}_{I-1,j+\frac{1}{2}}.
\]

From Lemma 3.3.3, and noticing that \(E_y^{(1)}_{0,j+\frac{1}{2}} = E_y^{(n)}_{0,j+\frac{1}{2}} = E_y^{(1)}_{1,j+\frac{1}{2}} = E_y^{(n)}_{1,j+\frac{1}{2}} = 0\), we have that for Stage 2,

\[
\| \frac{1}{\Delta x} \delta_x E_y^{(1)} \|^2_{\delta_x E_y} + \| \mu \frac{1}{\Delta x} \delta_x H_x^{(2)} \|^2_{\delta_x H_x} = \| \epsilon \frac{1}{\Delta x} \delta_x E_y^{(1)} \|^2_{\delta_x E_y} + \| \mu \frac{1}{\Delta x} \delta_x H_x^{(1)} \|^2_{\delta_x H_x}. \quad (3.3.23)
\]
Similarly, for Stage 1, we have that

$$\left\| \epsilon^{1/2} \delta_x E_x^{(1)} \right\|^2_{\delta_x E_x} + \left\| \mu^{1/2} \delta_x H_z^{(1)} \right\|^2_{\delta_x H_z} = \left\| \epsilon^{1/2} \delta_x E^{n+1}_x \right\|^2_{\delta_x E_x} + \left\| \mu^{1/2} \delta_x H^{n+1}_z \right\|^2_{\delta_x H_z}. \quad (3.3.24)$$

In the same way, we can have other relations for Stage 3 - 7. Finally, (3.3.18) for $u = x$ is obtained by adding these relations together. This ends the proof. \[\square\]

We can similarly prove the following theorem in the $\Lambda$-form.

**Theorem 3.3.3.** (Energy conservations III & IV in the $\Lambda$-form) For integer $n \geq 0$, let $E^n = \{(E^n_{x,i+rac{1}{2},j}, E^n_{y,j+rac{1}{2}})\}$ and $H^n_z = \{H^n_{z,i+rac{1}{2},j+rac{1}{2}}\}$ be the solutions of the EC-S-FDTD-(4,4) scheme (3.2.19) - (3.2.35). Then we have the energy conservation properties in the $\Lambda$-form

$$\left\| \epsilon^{1/2} \Lambda_u E^{n+1}_x \right\|^2_{\delta_u E_x} + \left\| \epsilon^{1/2} \Lambda_u E^{n+1}_y \right\|^2_{\delta_u E_y} + \left\| \mu^{1/2} \Lambda_u H^{n+1}_z \right\|^2_{\delta_u H_z} = \left\| \epsilon^{1/2} \Lambda_u E^{n}_x \right\|^2_{\delta_u E_x} + \left\| \epsilon^{1/2} \Lambda_u E^{n}_y \right\|^2_{\delta_u E_y} + \left\| \mu^{1/2} \Lambda_u H^{n}_z \right\|^2_{\delta_u H_z}, \quad (3.3.25)$$

$$\left\| \epsilon^{1/2} \delta_t \Lambda_u E^{n+1}_x \right\|^2_{\delta_u E_x} + \left\| \epsilon^{1/2} \delta_t \Lambda_u E^{n+1}_y \right\|^2_{\delta_u E_y} + \left\| \mu^{1/2} \delta_t \Lambda_u H^{n+1}_z \right\|^2_{\delta_u H_z} = \left\| \epsilon^{1/2} \delta_t \Lambda_u E^{n}_x \right\|^2_{\delta_u E_x} + \left\| \epsilon^{1/2} \delta_t \Lambda_u E^{n}_y \right\|^2_{\delta_u E_y} + \left\| \mu^{1/2} \delta_t \Lambda_u H^{n}_z \right\|^2_{\delta_u H_z}, \quad (3.3.26)$$

where $u = x, y$.

From Theorems 3.3.1 - 3.3.3, we have the following unconditional stability results.
Corollary 2. (Unconditional stability) The EC-S-FDTD-(4,4) scheme defined by (3.2.19) - (3.2.35) with PEC boundary conditions are unconditionally stable in the discrete $L_2$-norm and in the discrete $H^1$-norm.

3.4 Convergence and super-convergence

There is a difficulty of analyzing the truncation errors of the seven-stage EC-S-FDTD-(4,4) scheme. For the simplicity of notations, we define difference operators by

$$L_{c_k,y} = c_k \Lambda_y - \frac{c_k^3 \Delta t^2}{3 \epsilon \mu} \Xi_y, \quad L_{d_k,x} = d_k \Lambda_x - \frac{d_k^3 \Delta t^2}{3 \epsilon \mu} \Xi_x,$$

where $k = 1, 2, 3, 4$. We notice that $c_1 = c_4$, $c_2 = c_3$, $d_1 = d_3$, and $d_4 = 0$, thus, the operators are $L_{c_1,y} = L_{c_4,y}$, $L_{c_2,y} = L_{c_3,y}$ and $L_{d_1,x} = L_{d_3,x}$. Define the new intermediate variables $\tilde{E}_x^{(1)} - \tilde{E}_x^{(3)}$, $\tilde{E}_y^{(1)}$, $\tilde{E}_y^{(2)}$ and $\tilde{H}_z^{(1)} - \tilde{H}_z^{(6)}$ from exact solutions $E_x(t^n), E_y(t^n), H_z(t^n), E_x(t^{n+1}), E_y(t^{n+1})$ and $H_z(t^{n+1})$ by

$$\tilde{E}_x^{(1)} = \left( 1 + 2 \frac{\Delta t^2}{\epsilon \mu} L_{c_1,y} + 2 \frac{\Delta t^4}{\epsilon^2 \mu^2} L_{c_1,y}^4 \right) E_x(t^n) + \left( \frac{2 \Delta t}{\epsilon} L_{c_1,y} + 2 \frac{\Delta t^3}{\epsilon^2 \mu} L_{c_1,y}^3 \right) H_z(t^n),$$

$$\tilde{H}_z^{(1)} = \left( 1 + 2 \frac{\Delta t^2}{\epsilon \mu} L_{c_1,y} + 2 \frac{\Delta t^4}{\epsilon^2 \mu^2} L_{c_1,y}^4 \right) H_z(t^n) + \left( \frac{2 \Delta t}{\epsilon} L_{c_1,y} + 2 \frac{\Delta t^3}{\epsilon^2 \mu} L_{c_1,y}^3 \right) E_x(t^n),$$

$$\tilde{E}_y^{(1)} = \left( 1 + 2 \frac{\Delta t^2}{\epsilon \mu} L_{d_1,x} + 2 \frac{\Delta t^4}{\epsilon^2 \mu^2} L_{d_1,x}^4 \right) E_y(t^n) - \left( \frac{2 \Delta t}{\epsilon} L_{d_1,x} + 2 \frac{\Delta t^3}{\epsilon^2 \mu} L_{d_1,x}^3 \right) \tilde{H}_z^{(1)},$$

$$\tilde{H}_z^{(2)} = \left( 1 + 2 \frac{\Delta t^2}{\epsilon \mu} L_{d_1,x} + 2 \frac{\Delta t^4}{\epsilon^2 \mu^2} L_{d_1,x}^4 \right) \tilde{H}_z^{(1)} - \left( \frac{2 \Delta t}{\epsilon} L_{d_1,x} + 2 \frac{\Delta t^3}{\epsilon^2 \mu} L_{d_1,x}^3 \right) E_y(t^n),$$

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\[
\tilde{E}_x^{(2)} = \left( 1 + 2 \frac{\Delta t^2}{\epsilon \mu} L_{c2,y}^2 + 2 \frac{\Delta t^4}{\epsilon^2 \mu^2} L_{c2,y}^4 \right) \tilde{E}_x^{(1)} + \left( 2 \frac{\Delta t}{\epsilon} L_{c2,y} + 2 \frac{\Delta t^3}{\epsilon^2 \mu} L_{c2,y}^3 \right) \tilde{H}_z^{(2)},
\]
\[
\tilde{H}_z^{(3)} = \left( 1 + 2 \frac{\Delta t^2}{\epsilon \mu} L_{c2,y}^2 + 2 \frac{\Delta t^4}{\epsilon^2 \mu^2} L_{c2,y}^4 \right) \tilde{H}_z^{(2)} + \left( 2 \frac{\Delta t}{\mu} L_{c2,y} + 2 \frac{\Delta t^3}{\epsilon^2 \mu} L_{c2,y}^3 \right) \tilde{E}_x^{(1)},
\]
\[
\tilde{E}_x^{(3)} = (1 + 2 \frac{\Delta t^2}{\epsilon \mu} L_{c4,y}^2 + 2 \frac{\Delta t^4}{\epsilon^2 \mu^2} L_{c4,y}^4) E_x(t^{n+1}) - (2 \frac{\Delta t}{\epsilon} L_{c4,y} + 2 \frac{\Delta t^3}{\epsilon^2 \mu} L_{c4,y}^3) H_z(t^{n+1}),
\]
\[
\tilde{H}_z^{(6)} = (1 + 2 \frac{\Delta t^2}{\epsilon \mu} L_{d3,x}^2 + 2 \frac{\Delta t^4}{\epsilon^2 \mu^2} L_{d3,x}^4) H_z(t^{n+1}) - (2 \frac{\Delta t}{\mu} L_{d3,x} + 2 \frac{\Delta t^3}{\epsilon^2 \mu} L_{d3,x}^3) E_y(t^{n+1}),
\]
\[
\tilde{E}_y^{(4)} = (1 + 2 \frac{\Delta t^2}{\epsilon \mu} L_{c3,y}^2 + 2 \frac{\Delta t^4}{\epsilon^2 \mu^2} L_{c3,y}^4) \tilde{H}_z^{(5)} + \left( 2 \frac{\Delta t}{\mu} L_{c2,y} + 2 \frac{\Delta t^3}{\epsilon^2 \mu} L_{c2,y}^3 \right) \tilde{E}_x^{(3)}.
\]
Replacing \( \tilde{E}_x^{(1)} - \tilde{E}_x^{(3)}, \tilde{E}_y^{(1)}, \tilde{E}_y^{(2)} \) and \( \tilde{H}_z^{(1)} - \tilde{H}_z^{(6)} \) into the seven-stages of the EC-S-FDTD scheme, it leads to the equivalent scheme with the local truncation errors of \( \xi_1 - \xi_14 \). Among them, \( \xi_1 - \xi_6 \) and \( \xi_{11} - \xi_{14} \) can be computed directly by substituting the defined intermediate variables \( \tilde{E}_x^{(1)} - \tilde{E}_x^{(3)}, \tilde{E}_y^{(1)}, \tilde{E}_y^{(2)} \) and \( \tilde{H}_z^{(1)} - \tilde{H}_z^{(6)} \) into Stages 1 - 3 and Stages 6 - 7 as

\[
\xi_{1_1} = \frac{\Delta t^4}{\epsilon^3 \mu^2} L_{c1,y}^5 H_z(t^{n})_{i_1} + \frac{1}{2}, \quad \xi_{2_1} = \frac{\Delta t^4}{\epsilon^3 \mu^2} L_{c1,y}^5 H_y(t^{n})_{j_1} + \frac{1}{2};
\]
\[
\xi_{3_1} = \frac{\Delta t^4}{\epsilon^3 \mu^2} L_{d1,x}^5 (\tilde{H}_z^{(1)})_{i_1} + \frac{1}{2}, \quad \xi_{4_1} = \frac{\Delta t^4}{\epsilon^3 \mu^2} L_{d1,x}^5 (\tilde{E}_x^{(1)})_{i_1} + \frac{1}{2}.
\]
\[
\xi_{5_1} = \frac{\Delta t^4}{\epsilon^3 \mu^2} L_{c2,y}^5 (\tilde{H}_z^{(2)})_{i_1} + \frac{1}{2}, \quad \xi_{6_1} = \frac{\Delta t^4}{\epsilon^3 \mu^2} L_{c2,y}^5 (\tilde{E}_x^{(1)})_{i_1} + \frac{1}{2};
\]
\[
\xi_{13} = \frac{\Delta t^4}{\epsilon^3 \mu^2} L_{c4,y}^5 H_z(t^{n+1})_{i_1} + \frac{1}{2}, \xi_{14} = \frac{\Delta t^4}{\epsilon^3 \mu^2} L_{c4,y}^5 E_x(t^{n+1})_{i_1} + \frac{1}{2};
\]
\[
\xi_{11} = \frac{\Delta t^4}{\epsilon^3 \mu^2} L_{d3,x}^5 (\tilde{H}_z^{(6)})_{i_1} + \frac{1}{2}, \xi_{12} = \frac{\Delta t^4}{\epsilon^3 \mu^2} L_{d3,x}^5 E_y(t^{n+1})_{i_1} + \frac{1}{2}.
\]
However, the $\xi_{7-10}$ terms for Stages 4 -5 have that

\[
\xi_{7,i,j+\frac{1}{2}} = \left[\frac{E_y(t^{n+1}) - E_y(t^n)}{\Delta t} + \frac{1}{2\epsilon} \Lambda_x(H_z(t^{n+1}) + H_z(t^n)) \right]
- \frac{\Delta t^2}{24\epsilon^2\mu} \Xi_x(H_z(t^{n+1}) + H_z(t^n)) - \frac{\Delta t^2}{24\epsilon^2\mu} \Lambda_x \Lambda_y(H_z(t^{n+1}) + H_z(t^n))
- \left[\frac{2\Delta t^2}{\epsilon\mu} L_{d_{1,x}} L_{c_{1,y}} \left( \frac{E_x(t^{n+1}) - E_x(t^n)}{\Delta t} - \frac{1}{2\epsilon} \Lambda_x(H_z(t^{n+1}) + H_z(t^n)) \right) \right]
+ \left[\frac{2\Delta t^2}{\epsilon\mu} L_{d_{1,x}} L_{d_{2,x}} \left( \frac{E_y(t^{n+1}) - E_y(t^n)}{\Delta t} + \frac{1}{2\epsilon} \Lambda_x(H_z(t^{n+1}) + H_z(t^n)) \right) \right]
- \left[\frac{2\Delta t^2}{\epsilon\mu} L_{d_{2,x}} (L_{c_{1,y}} + L_{c_{2,y}}) \left( \frac{E_z(t^{n+1}) - E_z(t^n)}{\Delta t} + \frac{1}{2\epsilon} \Lambda_y(H_z(t^{n+1}) + H_z(t^n)) \right) \right]
+ 2\left[\frac{\Delta t^4}{\epsilon^2\mu^2} \left( 2L_{d_{1,x}} L_{c_{1,y}}^2 + 2L_{d_{2,x}}^2 L_{c_{1,y}}^2 + L_{d_{2,x}}^3 L_{c_{1,y}}^2 + L_{d_{2,x}} L_{d_{2,x}} L_{c_{1,y}}^3 + 2L_{d_{2,x}} L_{d_{2,x}} L_{c_{1,y}} + 2L_{d_{2,x}} L_{c_{1,y}} L_{c_{2,y}} + 2L_{d_{2,x}}^2 L_{c_{1,y}} L_{c_{2,y}} + L_{d_{2,x}} L_{d_{2,x}} L_{c_{2,y}}^2 \right) \frac{E_x(t^{n+1}) - E_x(t^n)}{\Delta t} \right]
- \left[\frac{2\Delta t^4}{\epsilon^2\mu^2} \left( L_{d_{1,x}}^4 + L_{d_{1,x}}^3 L_{d_{2,x}} + L_{d_{1,x}}^3 L_{d_{2,x}}^2 + L_{d_{1,x}} L_{d_{2,x}}^2 L_{c_{2,y}} \right) \frac{E_y(t^{n+1}) - E_y(t^n)}{\Delta t} \right] + O(\Delta t^4),
\]
\[
\xi_{8i+\frac{1}{2}j+\frac{1}{2}} = \left[ \frac{H_z(t^{n+1}) - H_z(t^n)}{\Delta t} - \frac{1}{2\mu} \Lambda_y(E_x(t^{n+1}) + E_x(t^n)) \right.
\]
\[
+ \frac{1}{2\mu} \Lambda_x(E_y(t^{n+1}) + E_y(t^n)) - \frac{\Delta t^2}{24\epsilon}\Lambda_y^2(\Xi_y + \Lambda_x^2 \Lambda_y)(E_x(t^{n+1}) + E_x(t^n))
\]
\[
+ \frac{\Delta t^2}{24\epsilon^2\mu^2}(\Xi_x + \Lambda_x^2 \Lambda_y)(E_y(t^{n+1}) + E_y(t^n))
\]
\[
- \left[ 2 \frac{\Delta t^2}{\epsilon\mu} L_{d1,x}(L_{d1,x} + L_{d2,x}) \left( \frac{H_z(t^{n+1}) - H_z(t^n)}{\Delta t} - \frac{1}{2\mu} \Lambda_y(E_x(t^{n+1}) + E_x(t^n)) \right) \right.
\]
\[
+ \left. \frac{1}{2\mu} \Lambda_x(E_y(t^{n+1}) + E_y(t^n)) \right] - \left[ 2 \frac{\Delta t^2}{\epsilon\mu}(L_{c1,y} + L_{c2,y})^2 \left( \frac{H_z(t^{n+1}) - H_z(t^n)}{\Delta t} \right) \right.
\]
\[
+ \left. \frac{1}{2\mu} \Lambda_y(E_x(t^{n+1}) + E_x(t^n)) + \frac{1}{2\mu} \Lambda_x(E_y(t^{n+1}) + E_y(t^n)) \right] \biggr]
\[
- \left[ 2 \frac{\Delta t^4}{\epsilon^2\mu^2}(L_{c1,y} + 2L_{d1,x}L_{c1,y} + L_{d1,x} + 2L_{c1,y}^2 + 2L_{c1,y}^2L_{c2,y} + 2L_{d1,x}L_{c2,y} + L_{c2,y}^2
\]
\[
+ 2L_{c1,y}L_{c2,y} + 2L_{c1,y}L_{c3,y}^2) \left( \frac{H_z(t^{n+1}) - H_z(t^n)}{\Delta t} \right) \biggr] + O(\Delta t^4),
\]
\[
\xi_{9i+\frac{1}{2}j} = \left[ \frac{E_x(t^{n+1}) - E_x(t^n)}{\Delta t} - \frac{1}{2\epsilon} \Lambda_y(H_z(t^{n+1}) + H_z(t^n)) \right.
\]
\[
+ \frac{\Delta t^2}{24\epsilon^2\mu^2} \Xi_y(H_z(t^{n+1}) + H_z(t^n)) + \frac{\Delta t^2}{24\epsilon^2\mu^2} \Lambda_y^2 \Lambda_y(H_z(t^{n+1}) + H_z(t^n))
\]
\[
+ \left[ 2 \frac{\Delta t^2}{\epsilon\mu}(L_{c3,y} + L_{c4,y})^2 \left( \frac{E_x(t^{n+1}) - E_x(t^n)}{\Delta t} - \frac{1}{2\epsilon} \Lambda_y(H_z(t^{n+1}) + H_z(t^n)) \right) \right.
\]
\[
+ \left. \frac{\Delta t^2}{\epsilon\mu} L_{c3,y}L_{d3,x} \left( \frac{E_y(t^{n+1}) - E_y(t^n)}{\Delta t} + \frac{1}{2\epsilon} \Lambda_x(H_z(t^{n+1}) + H_z(t^n)) \right) \right] \biggr]
\[
- \left[ 2 \frac{\Delta t^4}{\epsilon^2\mu^2}(L_{c1,y} + 2L_{c1,y}^2L_{c2,y} + L_{c2,y}^4 + 2L_{c1,y}^2L_{c2,y} + 2L_{c1,y}^2L_{c3,y}L_{c2,y}
\]
\[
+ 2L_{c1,y}L_{c2,y}^3) \left( \frac{E_x(t^{n+1}) - E_x(t^n)}{\Delta t} \right) \biggr] + O(\Delta t^4),
\]
and

\[
\xi^{10}_{i+\frac{1}{2}, j+\frac{1}{2}} = \left[ \frac{\Delta t}{\mu} L_{c3,y} \left( \frac{E_x(t^{n+1}) - E_x(t^n)}{\Delta t} - \frac{1}{2\epsilon} \Lambda_y(H_z(t^{n+1}) + H_z(t^n)) \right) \\
+ \frac{\Delta t^2}{24\epsilon^2 \mu} \Lambda_y(H_z(t^{n+1}) + H_z(t^n)) + \frac{\Delta t^2}{24\epsilon^2 \mu} \Lambda_y^2 \Lambda_y(H_z(t^{n+1}) + H_z(t^n)) \right] \\
- \left[ \frac{4\Delta t^2}{\epsilon \mu^2} L_{c3,y}^2 \left( \frac{E_y(t^{n+1}) - E_y(t^n)}{\Delta t} + \frac{1}{2\epsilon} \Lambda_x(H_z(t^{n+1}) + H_z(t^n)) \right) \right] \\
+ \left[ \frac{2\Delta t^2}{\epsilon \mu^2} L_{c3,y} \left( L_{c3,y} + L_{c4,y} \right)^2 \left( \frac{E_x(t^{n+1}) - E_x(t^n)}{\Delta t} \right) \right] \\
- \frac{1}{2\epsilon} \Lambda_y(H_z(t^{n+1}) + H_z(t^n)) \right] + O(\Delta t^4).
\]

Applying Taylor’s expansions, we have the following estimates of truncation errors.

**Lemma 3.4.1.** *(Truncation errors)* If the solution components \( \{E, H_z\} \) of Maxwell’s equations (3.2.1)-(3.2.5) are smooth enough, then the truncation errors are fourth order in time and space:

\[
\max \{ |\xi_1|, |\xi_2|, \cdots, |\xi_{14}| \} \leq C \{ \Delta t^4 + \Delta x^4 + \Delta y^4 \} \quad (3.4.1)
\]

where \( C \) is a constant independent of \( \Delta t, \Delta x, \) and \( \Delta y \).

We then analyze the convergence of the EC-S-FDTD-(4,4) scheme. Let error functions on the staggered grid be defined by

\[
E_{x,i+\frac{1}{2},j}^{n+1} = E_x(x_i+\frac{1}{2}, y_j, t^{n+1}) - E_{x,i+\frac{1}{2},j}^{n+1}, \quad E_{y,i,j+\frac{1}{2}}^{n+1} = E_y(x_i, y_j+\frac{1}{2}, t^{n+1}) - E_{y,i,j+\frac{1}{2}}^{n+1},
\]

\[
H_{z,i+\frac{1}{2},j+\frac{1}{2}}^{n+1} = H_z(x_i+\frac{1}{2}, y_j+\frac{1}{2}, t^{n+1}) - H_{z,i+\frac{1}{2},j+\frac{1}{2}}^{n+1},
\]

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and at intermediate levels

\[
\mathcal{E}_{y_{i,j+\frac{1}{2}}}^{(k)} = \tilde{E}^{(k)}_{y_{i,j+\frac{1}{2}}} - E^{(k)}_{y_{i,j+\frac{1}{2}}}, \quad k = 1, 2; \quad \mathcal{E}_{x_{i+\frac{1}{2},j}}^{(l)} = \tilde{E}^{(l)}_{x_{i+\frac{1}{2},j}} - E^{(l)}_{x_{i+\frac{1}{2},j}}, \quad l = 1, 2, 3;
\]
\[
\mathcal{H}_{z_{i+\frac{1}{2},j+\frac{1}{2}}}^{(m)} = \tilde{H}^{(m)}_{z_{i+\frac{1}{2},j+\frac{1}{2}}} - H^{(m)}_{z_{i+\frac{1}{2},j+\frac{1}{2}}}, \quad m = 1, 2, \cdots, 6.
\]

Then, from (3.2.19)-(3.2.35) and definitions above, the error equations of the EC-S-FDTD-(4,4) scheme can be derived as

**Stage 1:**

\[
\epsilon \frac{\mathcal{E}_{x_{i+\frac{1}{2},j}}^{(1)} - \mathcal{E}_{x_{i+\frac{1}{2},j}}^{n}}{\Delta t} = L_{c1,y} \{ \mathcal{H}_{z_{i+\frac{1}{2},j}}^{(1)} + \mathcal{H}_{z_{i+\frac{1}{2},j}}^{n} \} + \xi_{1,i+\frac{1}{2},j}, \quad (3.4.2)
\]
\[
\mu \frac{\mathcal{H}_{z_{i+\frac{1}{2},j+\frac{1}{2}}}^{(1)} - \mathcal{H}_{z_{i+\frac{1}{2},j+\frac{1}{2}}}^{n}}{\Delta t} = L_{c1,y} \{ \mathcal{E}_{x_{i+\frac{1}{2},j+\frac{1}{2}}}^{(1)} + \mathcal{E}_{x_{i+\frac{1}{2},j+\frac{1}{2}}}^{n} \} + \xi_{2,i+\frac{5}{2},j+\frac{1}{2}}, \quad (3.4.3)
\]

**Stage 2:**

\[
\epsilon \frac{\mathcal{E}_{y_{i+\frac{1}{2},j}^{(1)} - \mathcal{E}_{y_{i+\frac{1}{2},j}}^{n}}{\Delta t} = -L_{d1,x} \{ \mathcal{H}_{z_{i+\frac{1}{2},j+\frac{1}{2}}}^{(2)} + \mathcal{H}_{z_{i+\frac{1}{2},j+\frac{1}{2}}}^{n} \} + \xi_{3,i+\frac{1}{2},j}, \quad (3.4.4)
\]
\[
\mu \frac{\mathcal{H}_{z_{i+\frac{1}{2},j+\frac{1}{2}}}^{(2)} - \mathcal{H}_{z_{i+\frac{1}{2},j+\frac{1}{2}}}^{(1)}}{\Delta t} = -L_{d1,x} \{ \mathcal{E}_{y_{i+\frac{1}{2},j+\frac{1}{2}}}^{(1)} + \mathcal{E}_{y_{i+\frac{1}{2},j+\frac{1}{2}}}^{n} \} + \xi_{4,i+\frac{5}{2},j+\frac{1}{2}}, \quad (3.4.5)
\]

**Stage 3:**

\[
\epsilon \frac{\mathcal{E}_{x_{i+\frac{1}{2},j}}^{(2)} - \mathcal{E}_{x_{i+\frac{1}{2},j}}^{(1)}}{\Delta t} = L_{c2,y} \{ \mathcal{H}_{z_{i+\frac{1}{2},j}}^{(3)} + \mathcal{H}_{z_{i+\frac{1}{2},j}}^{(2)} \} + \xi_{5,i+\frac{1}{2},j}, \quad (3.4.6)
\]
\[
\mu \frac{\mathcal{H}_{z_{i+\frac{1}{2},j+\frac{1}{2}}}^{(3)} - \mathcal{H}_{z_{i+\frac{1}{2},j+\frac{1}{2}}}^{(2)}}{\Delta t} = L_{c2,y} \{ \mathcal{E}_{x_{i+\frac{1}{2},j+\frac{1}{2}}}^{(2)} + \mathcal{E}_{x_{i+\frac{1}{2},j+\frac{1}{2}}}^{(1)} \} + \xi_{6,i+\frac{5}{2},j+\frac{1}{2}}, \quad (3.4.7)
\]

**Stage 4:**

\[
\epsilon \frac{\mathcal{E}_{y_{i+\frac{1}{2},j}}^{(2)} - \mathcal{E}_{y_{i+\frac{1}{2},j}}^{(1)}}{\Delta t} = -L_{d2,x} \{ \mathcal{H}_{z_{i+\frac{1}{2},j+\frac{1}{2}}}^{(4)} + \mathcal{H}_{z_{i+\frac{1}{2},j+\frac{1}{2}}}^{(3)} \} + \xi_{7,i+\frac{1}{2},j}, \quad (3.4.8)
\]
\[
\mu \frac{\mathcal{H}_{z_{i+\frac{1}{2},j+\frac{1}{2}}}^{(4)} - \mathcal{H}_{z_{i+\frac{1}{2},j+\frac{1}{2}}}^{(3)}}{\Delta t} = -L_{d2,x} \{ \mathcal{E}_{y_{i+\frac{1}{2},j+\frac{1}{2}}}^{(2)} + \mathcal{E}_{y_{i+\frac{1}{2},j+\frac{1}{2}}}^{(1)} \} + \xi_{8,i+\frac{5}{2},j+\frac{1}{2}}, \quad (3.4.9)
\]
Stage 5:

\[
\frac{\epsilon E^{(3)}_{x,i+\frac{1}{2},j} - E^{(2)}_{x,i+\frac{1}{2},j}}{\Delta t} = L_{c3,y} \{(H^{(5)}_{z,i+\frac{1}{2},j} + H^{(4)}_{z,i+\frac{1}{2},j}) + \xi9_{i+\frac{1}{2},j}\};
\]

\[
\frac{\mu H^{(5)}_{z,i+\frac{1}{2},j+\frac{1}{2}} - H^{(4)}_{z,i+\frac{1}{2},j+\frac{1}{2}}}{\Delta t} = L_{c3,y} \{(E^{(3)}_{x,i+\frac{1}{2},j+\frac{1}{2}} + E^{(2)}_{x,i+\frac{1}{2},j}) + \xi10_{i+\frac{1}{2},j+\frac{1}{2}}\};
\]

Stage 6:

\[
\frac{E^{n+1}_{y,i+\frac{1}{2}} - E^{(2)}_{y,i+\frac{1}{2}}}{\Delta t} = -L_{d3,x} \{(H^{(6)}_{z,i,j+\frac{1}{2}} + H^{(5)}_{z,i,j+\frac{1}{2}}) + \xi11_{i,j+\frac{1}{2}}\};
\]

\[
\frac{H^{(6)}_{z,i+\frac{1}{2},j+\frac{1}{2}} - H^{(5)}_{z,i+\frac{1}{2},j+\frac{1}{2}}}{\Delta t} = -L_{d3,x} \{(E^{(6)}_{y,i+\frac{1}{2},j+\frac{1}{2}} + E^{(5)}_{y,i+\frac{1}{2},j+\frac{1}{2}}) + \xi12_{i+\frac{1}{2},j+\frac{1}{2}}\};
\]

Stage 7:

\[
\frac{E^{n+1}_{x,i+\frac{1}{2},j} - E^{(3)}_{x,i+\frac{1}{2},j}}{\Delta t} = L_{c4,y} \{(H^{n+1}_{z,i+\frac{1}{2},j} + H^{(6)}_{z,i+\frac{1}{2},j}) + \xi13_{i+\frac{1}{2},j}\};
\]

\[
\frac{H^{n+1}_{z,i+\frac{1}{2},j+\frac{1}{2}} - H^{(6)}_{z,i+\frac{1}{2},j+\frac{1}{2}}}{\Delta t} = L_{c4,y} \{(E^{n+1}_{x,i+\frac{1}{2},j+\frac{1}{2}} + E^{(3)}_{x,i+\frac{1}{2},j+\frac{1}{2}}) + \xi14_{i+\frac{1}{2},j+\frac{1}{2}}\}.
\]

They satisfy the boundary conditions

\[
E^{n+1}_{x,i+\frac{1}{2},0} = E^{(l)}_{x,i+\frac{1}{2},0} = E^{n+1}_{x,i+\frac{1}{2},J} = E^{(l)}_{x,i+\frac{1}{2},J} = 0, \quad l = 1, 2, 3;
\]

\[
E^{n+1}_{y_{0,j+\frac{1}{2}}} = E^{(k)}_{y_{0,j+\frac{1}{2}}} = E^{n+1}_{y_{I,j+\frac{1}{2}}} = E^{(k)}_{y_{I,j+\frac{1}{2}}} = 0, \quad k = 1, 2.
\]

**Theorem 3.4.1.** (Convergence) Assume that \(\{E_x(t), E_y(t), H_z(t)\}\), the exact solutions of (3.2.1)-(3.2.5), are smooth enough. Let \(\{E^n_x, E^n_y, H^n_z\}\) be the numerical solutions of the EC-S-FDTD-(4,4) scheme (3.2.19)-(3.2.35). Then for any fixed
time $T > 0$, there exist positive constants $C_{1\mu}e$ and $C_{2\mu}e$ such that

$$\max_{0 \leq n \leq N} (\|e^{\frac{1}{2}}(E(t^n) - E^n)\|^2_E + \|\mu^{\frac{1}{2}}(H_z(t^n) - H_z^n)\|^2_{H_z})^{\frac{1}{2}}$$

$$\leq (\|e^{\frac{1}{2}}(E(t^0) - E^0)\|^2_E + \|\mu^{\frac{1}{2}}(H_z(t^0) - H_z^0)\|^2_{H_z})^{\frac{1}{2}}$$

$$+ C_{1\mu}e T (\Delta t^4 + \Delta x^4 + \Delta y^4),$$

(3.4.18)

$$\max_{0 \leq n \leq N} (\|e^{\frac{1}{2}}\delta t(E(t^{n+\frac{1}{2}}) - E^{n+\frac{1}{2}})\|^2_E + \|\mu^{\frac{1}{2}}\delta t(H_z(t^{n+\frac{1}{2}}) - H_z^{n+\frac{1}{2}})\|^2_{H_z})^{\frac{1}{2}}$$

$$\leq (\|e^{\frac{1}{2}}\delta t(E(t^\frac{1}{2}) - E^\frac{1}{2})\|^2_E + \|\mu^{\frac{1}{2}}\delta t(H_z(t^\frac{1}{2}) - H_z^\frac{1}{2})\|^2_{H_z})^{\frac{1}{2}}$$

$$+ C_{2\mu}e T (\Delta t^4 + \Delta x^4 + \Delta y^4).$$

(3.4.19)

**Proof.** From equations (3.4.2) and (3.4.3) at Stage 1, and by the energy method used in the proof of Theorem 3.3.1, we have that

$$\left(\|\epsilon^{\frac{1}{2}}E_x^{(1)}\|^2_E + \|\mu^{\frac{1}{2}}H_z^{(1)}\|^2_{H_z}\right) - \left(\|\epsilon^{\frac{1}{2}}E_x^n\|^2_E + \|\mu^{\frac{1}{2}}H_z^n\|^2_{H_z}\right)$$

$$= \Delta t \sum_{i=0}^{J-1} \sum_{j=0}^{J-1} \left[\xi_1 E_x^{(1)}(E_x^n) + \xi_2 H_z^{(1)}(H_z^n)\right] \Delta x \Delta y,$$

which can be written as

$$\|\epsilon^{\frac{1}{2}}E_x^{(1)} - \frac{\Delta t}{2} \xi_1 \|^2_E + \|\mu^{\frac{1}{2}}H_z^{(1)} - \frac{\Delta t}{2} \xi_2\|^2_{H_z} = \|\epsilon^{\frac{1}{2}}E_x^n + \frac{\Delta t}{2} \xi_1 \|^2_E + \|\mu^{\frac{1}{2}}H_z^n + \frac{\Delta t}{2} \xi_2\|^2_{H_z}.$$
Further, using the triangle inequality and the equation above leads to that

\[
\left(\|\varepsilon^{(1)}_x\|_{E_x}^2 + \|\varepsilon^{n}_y\|_{E_y}^2 + \|\mu^{(1)}_z\|_{H_z}^2\right)^{\frac{1}{2}} \\
\leq \left(\|\varepsilon^{(1)}_x - \frac{\Delta t}{2}\xi_1\|_{E_x}^2 + \|\varepsilon^{n}_y\|_{E_y}^2 + \|\mu^{(1)}_z - \frac{\Delta t}{2}\xi_2\|_{H_z}^2\right)^{\frac{1}{2}} \\
+ \left(\left\|\frac{\Delta t}{2}\xi_1\right\|_{E_x}^2 + \left\|\frac{\Delta t}{2}\xi_2\right\|_{H_z}^2\right)^{\frac{1}{2}} \\
= \left(\|\varepsilon^{n}_x\|_{E_x}^2 + \|\varepsilon^{n}_y\|_{E_y}^2 + \|\mu^{n}_z\|_{H_z}^2 + \frac{\Delta t}{2}\xi_2\|_{H_z}^2\right)^{\frac{1}{2}} \\
+ \left(\left\|\frac{\Delta t}{2}\xi_1\right\|_{E_x}^2 + \left\|\frac{\Delta t}{2}\xi_2\right\|_{H_z}^2\right)^{\frac{1}{2}} \\
\leq \left(\|\varepsilon^{n}_x\|_{E_x}^2 + \|\varepsilon^{n}_y\|_{E_y}^2 + \|\mu^{n}_z\|_{H_z}^2\right)^{\frac{1}{2}} + \left(\|\Delta t\xi_1\|_{E_x}^2 + \|\Delta t\xi_2\|_{H_z}^2\right)^{\frac{1}{2}}.
\]

Similarly, from (3.4.4) (3.4.5) at Stage 2, we have that

\[
\left(\|\varepsilon^{(1)}_x\|_{E_x}^2 + \|\varepsilon^{(1)}_y\|_{E_y}^2 + \|\mu^{(2)}_z\|_{H_z}^2\right)^{\frac{1}{2}} \\
\leq \left(\|\varepsilon^{(1)}_x\|_{E_x}^2 + \|\varepsilon^{n}_y\|_{E_y}^2 + \|\mu^{(1)}_z\|_{H_z}^2 + \frac{\Delta t}{2}\xi_2\|_{H_z}^2\right)^{\frac{1}{2}} \\
+ \left(\left\|\frac{\Delta t}{2}\xi_1\right\|_{E_x}^2 + \left\|\frac{\Delta t}{2}\xi_2\right\|_{H_z}^2\right)^{\frac{1}{2}} \\
\leq \left(\|\varepsilon^{n}_x\|_{E_x}^2 + \|\varepsilon^{n}_y\|_{E_y}^2 + \|\mu^{n}_z\|_{H_z}^2\right)^{\frac{1}{2}} + \left(\|\Delta t\xi_3\|_{E_x}^2 + \|\Delta t\xi_4\|_{H_z}^2\right)^{\frac{1}{2}},
\]

and the similar relations for Stages 3 - 6. For Stage 7, from (3.4.14) (3.4.15) we have that

\[
\left(\|\varepsilon^{n}_x\|_{E_x}^2 + \|\varepsilon^{n}_y\|_{E_y}^2 + \|\mu^{n}_z\|_{H_z}^2\right)^{\frac{1}{2}} \\
\leq \left(\|\varepsilon^{(3)}_x\|_{E_x}^2 + \|\varepsilon^{n+1}_y\|_{E_y}^2 + \|\mu^{n+1}_z\|_{H_z}^2\right)^{\frac{1}{2}} \\
+ \left(\left\|\frac{\Delta t}{2}\xi_1\right\|_{E_x}^2 + \left\|\frac{\Delta t}{2}\xi_2\right\|_{H_z}^2\right)^{\frac{1}{2}} \\
\leq \left(\|\varepsilon^{n}_x\|_{E_x}^2 + \|\varepsilon^{n}_y\|_{E_y}^2 + \|\mu^{n}_z\|_{H_z}^2\right)^{\frac{1}{2}} + \left(\|\Delta t\xi_{13}\|_{E_x}^2 + \|\Delta t\xi_{14}\|_{H_z}^2\right)^{\frac{1}{2}}.
\]

With these seven derived-relations for Stages 1- 7, and using Lemma 3.4.1, we
obtain that,
\[
\left(\|e^{\frac{1}{2}}E^{n+1}_x\|_{E_x}^2 + \|e^{\frac{1}{2}}E^{n+1}_y\|_{E_y}^2 + \|\mu^{\frac{1}{2}}H^{n+1}_z\|_{H_z}^2\right)^{\frac{1}{2}} \leq \left(\|e^{\frac{1}{2}}E^n_x\|_{E_x}^2 + \|e^{\frac{1}{2}}E^n_y\|_{E_y}^2 + \|\mu^{\frac{1}{2}}H^n_z\|_{H_z}^2\right)^{\frac{1}{2}} + C_1\Delta t(\Delta t^4 + \Delta x^4 + \Delta y^4).
\]

Applying recursively (3.4.20) from time level \(n\) to 0, we finally get (3.4.18). Similarly, we can obtain (3.4.19). This ends the proof. \(\square\)

By combining with Lemma 3.3.2, we can obtain error estimates of \(\delta u E^n_x\), \(\delta u E^n_y\) and \(\delta u H^n_z\) where \(u = x, y\).

**Theorem 3.4.2. (Super-convergence I)** Assume that \(\{E_x(t), E_y(t), H_z(t)\}\), the solutions of (3.2.1)-(3.2.5), are smooth enough. Let \(\{E^n_x, E^n_y, H^n_z\}\) be the numerical solutions of the EC-S-FDTD-(4,4) scheme (3.2.19)-(3.2.35). Then, we have the following estimates
\[
\left(\|e^{\frac{1}{2}}\delta u E^n_x\|_{\delta u E_x}^2 + \|e^{\frac{1}{2}}\delta u E^n_y\|_{\delta u E_y}^2 + \|\mu^{\frac{1}{2}}\delta u H^n_z\|_{\delta u H_z}^2\right)^{\frac{1}{2}} \leq \left(\|e^{\frac{1}{2}}\delta u E^0_x\|_{\delta u E_x}^2 + \|e^{\frac{1}{2}}\delta u E^0_y\|_{\delta u E_y}^2 + \|\mu^{\frac{1}{2}}\delta u H^0_z\|_{\delta u H_z}^2\right)^{\frac{1}{2}} + CT(\Delta t^4 + \Delta x^4 + \Delta y^4)
\]
where \(u = x, y\).

Similarly as Theorem 3.4.2, we have the following error estimates with fourth-order difference operators of \(\Lambda_x\) and \(\Lambda_y\).

**Theorem 3.4.3. (Super-convergence II)** Assume that \(\{E_x(t), E_y(t), H_z(t)\}\), the solutions of Maxwell’s equations (3.2.1)-(3.2.5), are smooth enough. Let \(\{E^n_x, E^n_y, H^n_z\}\),
\( H^n_z \) be numerical solutions of the EC-S-FDTD-(4,4) scheme (3.2.19)-(3.2.35).

Then we have the following estimates:

\[
(\|\epsilon^{\frac{1}{2}} \Lambda_u E^n_x \|^{2}_{\delta_u E_x} + \|\epsilon^{\frac{1}{2}} \Lambda_u E^n_y \|^{2}_{\delta_u E_y} + \|\mu^{\frac{1}{2}} \Lambda_u H^n_z \|^{2}_{\delta_u H_z})^{\frac{1}{2}})
\leq (\|\epsilon^{\frac{1}{2}} \Lambda_u E^0_x \|^{2}_{\delta_u E_x} + \|\epsilon^{\frac{1}{2}} \Lambda_u E^0_y \|^{2}_{\delta_u E_y} + \|\mu^{\frac{1}{2}} \Lambda_u H^0_z \|^{2}_{\delta_u H_z})^{\frac{1}{2}} + CT(\Delta t^4 + \Delta x^4 + \Delta y^4),
\]

where \( u = x, y \).

Finally, from the super-convergence in Theorem 3.4.3, we have the following error estimate of divergence-free, if the initial approximations are of fourth order in spatial step.

**Theorem 3.4.4. (Convergence of divergence-free)** Let \( \{E^n_x, E^n_y, H^n_z\} \) be the numerical solutions of the EC-S-FDTD-(4,4) scheme (3.2.19)- (3.2.35). If the exact solutions of the Maxwell’s equations are smooth enough, then the approximation of divergence-free of the electric field holds that

\[
\|\Lambda_x E^n_x + \Lambda_y E^n_y \|_{\delta_x E_x} \leq C(\Delta t^4 + \Delta x^4 + \Delta y^4).
\]

### 3.5 Numerical experiments

In this section, we present numerical experiments by focusing on the properties:

(1) energy conservation, (2) accuracy, (3) divergence-free. Consider the problem in a lossless medium, \( \Omega = [0, 1] \times [0, 1] \), surrounded by a perfect conductor. The exact
solutions of equations (3.2.1)-(3.2.3) are

\[
E_x = \frac{k_y}{\epsilon \sqrt{\mu \omega}} \cos(\omega \pi t) \cos[k_x \pi (1 - x)] \sin[k_y \pi (1 - y)], \quad (3.5.1)
\]

\[
E_y = -\frac{k_x}{\epsilon \sqrt{\mu \omega}} \cos(\omega \pi t) \sin[k_x \pi (1 - x)] \cos[k_y \pi (1 - y)], \quad (3.5.2)
\]

\[
H_z = -\frac{1}{\sqrt{\mu}} \sin(\omega \pi t) \cos[k_x \pi (1 - x)] \cos[k_y \pi (1 - y)]. \quad (3.5.3)
\]

where \(k_x\) and \(k_y\) satisfy the dispersion relation \(\omega^2 = \frac{1}{\mu \epsilon} (k_x^2 + k_y^2)\). The exact energy is directly computed as \(\text{EnergyI} = \left( \int_\Omega (\epsilon |E(x, t)|^2 + \mu \epsilon |H_z(x, t)|^2) \, dx \, dy \right)^{\frac{1}{2}} = \frac{1}{2}\).

Table 3.1: Relative errors of Energy I and Energy II by the different schemes.

<table>
<thead>
<tr>
<th>Mesh</th>
<th>EC-S-FDTD-I</th>
<th>EC-S-FDTD-II</th>
<th>ADI-FDTD</th>
<th>EC-S-FDTD-(4,4)</th>
</tr>
</thead>
<tbody>
<tr>
<td>N</td>
<td>EnErI</td>
<td>EnErII</td>
<td>EnErI</td>
<td>EnErII</td>
</tr>
<tr>
<td>25</td>
<td>4.41e-16</td>
<td>2.10e-16</td>
<td>1.10e-16</td>
<td>4.11e-16</td>
</tr>
<tr>
<td>50</td>
<td>1.36e-15</td>
<td>2.05e-16</td>
<td>3.47e-16</td>
<td>2.50e-4</td>
</tr>
<tr>
<td>75</td>
<td>2.20e-15</td>
<td>5.96e-16</td>
<td>3.36e-16</td>
<td>1.12e-4</td>
</tr>
<tr>
<td>100</td>
<td>2.82e-15</td>
<td>8.10e-16</td>
<td>5.67e-16</td>
<td>6.21e-5</td>
</tr>
<tr>
<td>200</td>
<td>5.51e-15</td>
<td>8.03e-16</td>
<td>7.78e-16</td>
<td>1.55e-5</td>
</tr>
</tbody>
</table>

Define the relative errors of energy conservations:

\[
\text{EnErI} = \max_{0 \leq n \leq N} \frac{|(|| \epsilon^{\frac{1}{2}} \mathbf{E}^n ||^2 + || \mu^{\frac{1}{2}} \delta_t H_z^n ||^2 ||^\frac{1}{2} - \text{EnergyI}||}{\text{EnergyI}},
\]

\[
\text{EnErII} = \max_{0 \leq n \leq N-1} \frac{|(|| \epsilon^{\frac{1}{2}} \delta_t \mathbf{E}^{n+\frac{1}{2}} ||^2 + || \mu^{\frac{1}{2}} \delta_t H_z^{n+\frac{1}{2}} ||^2 ||^\frac{1}{2} - (|| \epsilon^{\frac{1}{2}} \delta_t \mathbf{E}^{\frac{1}{2}} ||^2 + || \mu^{\frac{1}{2}} \delta_t H_z^{\frac{1}{2}} ||^2 ||^\frac{1}{2})||}{(|| \epsilon^{\frac{1}{2}} \delta_t \mathbf{E}^{\frac{1}{2}} ||^2 + || \mu^{\frac{1}{2}} \delta_t H_z^{\frac{1}{2}} ||^2 ||^\frac{1}{2})}.}
\]
Table 3.2: Relative errors of Energy I and Energy II by different schemes. Parameters: $k_y = 1$, $\Delta x = \Delta y = \Delta t = 0.01$, $\mu = \epsilon = 1$, and $T = 1$.

<table>
<thead>
<tr>
<th>SCHEME</th>
<th>$k_x = k_y$</th>
<th>$k_x = 5k_y$</th>
<th>$k_x = 10k_y$</th>
</tr>
</thead>
<tbody>
<tr>
<td></td>
<td>EnErI</td>
<td>EnErII</td>
<td>EnErI</td>
</tr>
<tr>
<td>EC-S-FDTDI</td>
<td>2.82e-15</td>
<td>8.10e-16</td>
<td>3.33e-15</td>
</tr>
<tr>
<td>EC-S-FDTDII</td>
<td>5.67e-16</td>
<td>3.11e-15</td>
<td>3.12e-15</td>
</tr>
<tr>
<td>ADI-FDTD</td>
<td>6.19e-5</td>
<td>6.20e-5</td>
<td>1.20e-4</td>
</tr>
<tr>
<td>EC-S-FDTD-(4,4)</td>
<td>1.01e-13</td>
<td>8.98e-14</td>
<td>1.57e-13</td>
</tr>
</tbody>
</table>

In Table 3.1, EnErI and EnErII of our EC-S-FDTD-(4,4) are almost zero, i.e., in the relative error of $10^{-13}$, which reach the machine precision. It shows that the EC-S-FDTD-(4,4) scheme stratifies the energy conservations. We can see clearly that the EC-S-FDTDI and EC-S-FDTDII ([7]) satisfy the energy conservations, while the ADI-FDTD ([49, 82]) breaks the energy conservations where the errors of energy only reach the error of $10^{-4}$. Table 3.2 sets different wave numbers $k_x = 1k_y$, $5k_y$, and $10k_y$ with step sizes $\Delta x = \Delta y = \Delta t = 0.01$. The relative errors of EC-S-FDTD-(4,4) in the fourth row are $10^{-13}$ with different wave numbers, which show that the EC-S-FDTD-(4,4) scheme satisfies energy conservations while ADI-FDTD breaks the invariance of energy. We can see that the EC-S-FDTD-(4,4) holds the
the property of energy conservations for different frequency cases.

Table 3.3: Errors of energies in spatial variation forms of different schemes. Parameters: \( \Delta x = \Delta y = \Delta t = 1/N, k_x = k_y = 1, \mu = \epsilon = 1, \) and \( T = 1. \)

<table>
<thead>
<tr>
<th>Mesh</th>
<th>EC-S-FDTDII</th>
<th>ADI-FDTD</th>
<th>EC-S-FDTD-(4,4)</th>
</tr>
</thead>
<tbody>
<tr>
<td>N</td>
<td>EnEr_{\delta x}</td>
<td>EnEr_{\delta y}</td>
<td>EnEr_{\delta x}</td>
</tr>
<tr>
<td>25</td>
<td>1.24e-15</td>
<td>8.75e-16</td>
<td>0.0014</td>
</tr>
<tr>
<td>50</td>
<td>1.99e-15</td>
<td>1.98e-15</td>
<td>3.55e-4</td>
</tr>
<tr>
<td>75</td>
<td>3.77e-15</td>
<td>3.99e-15</td>
<td>1.56e-4</td>
</tr>
<tr>
<td>100</td>
<td>5.55e-15</td>
<td>5.60e-15</td>
<td>8.97e-5</td>
</tr>
<tr>
<td>200</td>
<td>1.31e-14</td>
<td>1.45e-14</td>
<td>1.01e-5</td>
</tr>
</tbody>
</table>

Further, define the discrete energies and the errors of energies in the \( \delta_x \) and \( \delta_y \) forms:

\[
\text{Energy}_{\delta u}^n = \left( \| \epsilon^2 \delta_u E_x^n \|_{\delta_x E_x}^2 + \| \epsilon^2 \delta_u E_y^n \|_{\delta_x E_y}^2 + \| \mu^2 \delta_u H_z^n \|_{\delta_u H_z}^2 \right)^{1/2},
\]

\[
\text{EnEr}_{\delta u} = |\text{Energy}_{\delta u}^n - \text{Energy}_{\delta u}^0|,
\]

where \( u = x, y \), and similarly define EnEr_{\Lambda_x} and EnEr_{\Lambda_y}. The errors of energies in the spatial variation forms are presented in Table 3.3, which shows that EC-S-FDTD-(4,4) and EC-S-FDTD I&II stratify the energy conservations in the discrete variation form but ADI-FDTD breaks the energy conservations in the discrete variation form.

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Table 3.4: ErrorI and ratios of solutions by different schemes. Parameters: $\Delta x = \Delta y = \Delta t = 1/N$, $k_x = k_y = 1$, $\mu = \epsilon = 1$, and $T = 1$.

<table>
<thead>
<tr>
<th>Mesh</th>
<th>EC-S-FDTDI ErrorI</th>
<th>Ratio</th>
<th>EC-S-FDTDI ErrorI</th>
<th>Ratio</th>
<th>ADI-FDTD ErrorI</th>
<th>Ratio</th>
<th>EC-S-FDTD-(4,4) ErrorI</th>
<th>Ratio</th>
</tr>
</thead>
<tbody>
<tr>
<td>N</td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>25</td>
<td>0.0445</td>
<td>-</td>
<td>0.0080</td>
<td>-</td>
<td>0.0107</td>
<td>-</td>
<td>3.5846e-5</td>
<td>-</td>
</tr>
<tr>
<td>50</td>
<td>0.0222</td>
<td>1.003</td>
<td>0.0020</td>
<td>2.000</td>
<td>0.0026</td>
<td>2.041</td>
<td>2.2657e-6</td>
<td>3.983</td>
</tr>
<tr>
<td>75</td>
<td>0.0148</td>
<td>1.000</td>
<td>8.9566e-4</td>
<td>1.981</td>
<td>0.0012</td>
<td>1.906</td>
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<td>3.994</td>
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<tr>
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<td>0.0111</td>
<td>1.000</td>
<td>4.9897e-4</td>
<td>2.003</td>
<td>6.7600e-4</td>
<td>1.994</td>
<td>1.4200e-7</td>
<td>3.997</td>
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<tr>
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<td>0.0056</td>
<td>0.987</td>
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<td>1.6901e-4</td>
<td>1.999</td>
<td>8.8813e-9</td>
<td>3.999</td>
</tr>
</tbody>
</table>

Tables 3.4 - 3.5 give the errors and ratios of the numerical solutions of different schemes. The errors are defined by $\text{ErrorI} = \max_{0 \leq n \leq N} (\| \delta_t E(t^n) - E^n \|_E + \| \mu^{\frac{1}{2}} [H_z(t^n) - H^n]_{H}^{\frac{1}{2}} \|_E^2)$, $\text{ErrorII} = \max_{0 \leq n \leq N-1} (\| \delta_t E(t^n) - E^n \|_E + \| \mu^{\frac{1}{2}} [H_z(t^n) - H^n]_{H}^{\frac{1}{2}} \|_E^2)$. Results in Tables 3.4 and 3.5 indicate that EC-S-FDTD-(4,4) is the most accurate, EC-S-FDTDII and ADI-FDTD are much less accurate, but EC-S-FDTDI is the worst. It is shown clearly that EC-S-FDTD-(4,4) is fourth-order in both time and spatial steps. However, EC-S-FDTDII and ADI-FDTD are second-order in both time and space and the EC-S-FDTDI is only first-order in time.
Table 3.5: ErrorII and ratios of solutions by different schemes. Parameters: $\Delta x = \Delta y = \Delta t = 1/N$, $k_x = k_y = 1$, $\mu = \epsilon = 1$, and $T = 1$.  

<table>
<thead>
<tr>
<th>Mesh</th>
<th>EC-S-FDTDI</th>
<th>EC-S-FDTDII</th>
<th>ADI-FDTD</th>
<th>EC-S-FDTD-(4,4)</th>
</tr>
</thead>
<tbody>
<tr>
<td></td>
<td>ErrorII</td>
<td>Ratio</td>
<td>ErrorII</td>
<td>Ratio</td>
</tr>
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<td>-</td>
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<td>1.006</td>
<td>5.1325e-4</td>
<td>1.993</td>
</tr>
<tr>
<td>200</td>
<td>0.0056</td>
<td>1.000</td>
<td>1.2865e-4</td>
<td>1.996</td>
</tr>
</tbody>
</table>

Finally, for the error of divergence-free, we let $\text{DivEr}_\delta = \max_{0 \leq n \leq N} \| \epsilon^{\frac{1}{2}}(\delta_x E^n_x + \delta_y E^n_y) \|$, and similarly let $\text{DivEr}_\Lambda$ by just replacing $\delta_x$ and $\delta_y$ by $\Lambda_x$ and $\Lambda_y$. Numerical errors of the divergence-free are presented in Table 3.6. We can see clearly that the convergence of divergence-free of our ES-S-FDTD-(4,4) is also fourth-order in both time and space in the discrete $L_2$-norm. However, EC-S-FDTD-II and ADI-FDTD is second-order in time and the EC-FDTD-I is first-order in time. It has shown the important feature that the EC-FDTD-(4,4) has the super-convergence to the divergence-free.
Table 3.6: Errors and ratios of divergence-free by different schemes. Parameters:

\[ \Delta x = \Delta y = \Delta t = \frac{1}{N}, \quad k_x = k_y = 1, \quad \mu = \epsilon = 1, \quad \text{and} \quad T = 1. \]

<table>
<thead>
<tr>
<th>Mesh</th>
<th>EC-S-FDTDII</th>
<th>ADI-FDTD</th>
<th>EC-S-FDTD-(4,4)</th>
</tr>
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<tr>
<td>N</td>
<td>DivEr _</td>
<td>Ratio</td>
<td>DivEr _</td>
</tr>
<tr>
<td>25</td>
<td>0.0022</td>
<td>-</td>
<td>0.0086</td>
</tr>
<tr>
<td>50</td>
<td>5.4763e-4</td>
<td>2.006</td>
<td>0.0022</td>
</tr>
<tr>
<td>75</td>
<td>2.4354e-4</td>
<td>1.998</td>
<td>9.7402e-4</td>
</tr>
<tr>
<td>100</td>
<td>1.3700e-4</td>
<td>1.999</td>
<td>5.4797e-4</td>
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<tr>
<td>200</td>
<td>3.4255e-5</td>
<td>1.999</td>
<td>1.3703e-4</td>
</tr>
</tbody>
</table>
4 The Spatial High-order Energy-conserved Splitting FDTD Method for Maxwell’s Equations in Three Dimensions

4.1 Introduction

In this chapter, we focus on the development and analysis of high order energy-conserved splitting FDTD schemes for three dimensional Maxwell’s equations. The two dimensional Maxwell’s equations are simple transverse electric (TE) and transverse magnetic (TM) models. In the (TE) or (TM) model, there are only three equations, and among them, only one equation needs to be split in the construction of EC-S-FDTD schemes, and the other two equations are not changed. However, the three-dimensional Maxwell’s equations have six equations of the electric field $E = \{E_x, E_y, E_z\}$ and the magnetic field $H = \{H_x, H_y, H_z\}$, and every equation needs to be split for constructing the splitting FDTD scheme. Thus it is difficult to develop and theoretically analyze high-order Energy-conserved splitting S-FDTD
schemes for the three dimensional problems.

In this chapter, we develop and analyze the three-dimensional spatial high order energy-conserved splitting schemes. Based on the staggered grids, the proposed scheme is a three-stage scheme. At each stage, the spatial differential operators are approximated by the spatial fourth-order difference operators on the strict interior nodes which are a linear combination of two central differences, one with a spatial step and the other with three spatial steps. On the other hand, the one-sided high-order differences and extrapolations/interpolations are normally applied to the near boundary nodes [64, 74, 70]. However, the corresponding high order near boundary operators break the property of energy conservations near the boundaries. It is difficult to construct boundary difference operators and this leads to a challenge of constructing energy-conserved higher-order S-FDTD schemes. We propose to construct the spatial fourth-order near boundary differences over the near boundary nodes by using the PEC boundary conditions, original equations and Taylor’s expansion, which ensure the each-stage schemes to preserve the conservations of energy and to have fourth-order accuracy. We strictly prove that the scheme satisfies energy conversation and is unconditionally stable. We obtain the optimal-order error estimate of $O(\Delta t^2 + \Delta x^4 + \Delta y^4 + \Delta z^4)$ in the discrete $L_2$-norm. We also prove that the scheme preserves the energies in the discrete variation forms and obtain the super-convergence of $O(\Delta t^2 + \Delta x^4 + \Delta y^4 + \Delta z^4)$ in the discrete $H_1$-norm. Further,
we obtain the error estimate of the approximation of divergence-free. Numerical experiments confirm the theoretical results.

The paper is organized as follows. In Section 4.2, the Maxwell’s equations in three dimensions are introduced and the spatial fourth-order EC-S-FDTD scheme is proposed. In Section 4.3, we prove energy conservations. The error estimates are analyzed in Section 4.4. Numerical experiments are presented in Section 4.5.

4.2 Maxwell’s equations and High-order EC-S-FDTD scheme

We first give the Maxwell’s equations in three dimensions, and then propose our high order energy-conserved splitting FDTD scheme for the three dimensional problems.

4.2.1 Maxwell’s equations in three dimensions

Consider the three-dimensional Maxwell’s equations with no source and in a lossless medium, which are described as:

\[ \nabla \times \mathbf{H} = \frac{\partial \mathbf{D}}{\partial t}, \]  
\[ -\nabla \times \mathbf{E} = \frac{\partial \mathbf{B}}{\partial t}, \]  

where \( \mathbf{E} = (E_x(x, y, z, t), E_y(x, y, z, t), E_z(x, y, z, t)) \), \( \mathbf{H} = (H_x(x, y, z, t) and H_y(x, y, z, t), H_z(x, y, z, t)) \), \( (x, y, z) \in \Omega = [0, a] \times [0, b] \times [0, c], t \in (0, T] \), denote the electric and magnetic fields. \( \mathbf{D} \) and \( \mathbf{B} \) are the electric displacement and the magnetic flux.
density

\[ \mathbf{D} = \epsilon \mathbf{E}, \quad \mathbf{B} = \mu \mathbf{H}, \quad \nabla \cdot \mathbf{B} = 0, \quad \nabla \cdot \mathbf{D} = 0, \quad (4.2.3) \]

where \( \epsilon \) is the electric permittivity and \( \mu \) is the magnetic permeability.

Assume that the perfectly electric conducting (PEC) boundary condition is provided

\[ \mathbf{E} \times \mathbf{n} = 0, \text{ or } \mathbf{H} \times \mathbf{n} = 0, \quad (x, y, z) \in \partial \Omega, \quad (4.2.4) \]

where \( \mathbf{n} \) is the outward normal vector on the boundary. The initial conditions are

\[ \mathbf{E}(x, y, z, 0) = \mathbf{E}_0(x, y, z), \quad \mathbf{H}(x, y, z, 0) = \mathbf{H}_0(x, y, z). \quad (4.2.5) \]

It has been proved in [37] that for suitable smooth data, problem (4.2.1)-(4.2.5) has a unique solution, and if the initial fields satisfy divergence-free the electric and magnetic fields always satisfy divergence-free for all time.

In order to construct our scheme, we rewrite (4.2.1-4.2.2) in the matrix form

\[
\frac{\partial}{\partial t} \begin{pmatrix} \mathbf{E} \\ \mathbf{H} \end{pmatrix} = \mathbf{A} \begin{pmatrix} \mathbf{E} \\ \mathbf{H} \end{pmatrix},
\]

where \( \mathbf{A} \) is

\[
\mathbf{A} = \begin{pmatrix} 0 & \text{curl} \\ -\text{curl} & 0 \end{pmatrix},
\]
and the curl is

\[
\text{curl} = \begin{pmatrix}
0 & -\frac{\partial}{\partial z} & \frac{\partial}{\partial y} \\
\frac{\partial}{\partial z} & 0 & -\frac{\partial}{\partial x} \\
-\frac{\partial}{\partial y} & \frac{\partial}{\partial x} & 0
\end{pmatrix}.
\]

The curl operator has two kinds of splittings

\[
\text{curl} = \text{curl}_+ + \text{curl}_- \quad \text{and} \quad \text{curl} = \text{curl}_x + \text{curl}_y + \text{curl}_z,
\]

where

\[
\text{curl}_+ = \begin{pmatrix}
0 & 0 & \frac{\partial}{\partial y} \\
\frac{\partial}{\partial z} & 0 & 0 \\
0 & \frac{\partial}{\partial x} & 0
\end{pmatrix},
\]

\[
\text{curl}_- = \begin{pmatrix}
0 & -\frac{\partial}{\partial z} & 0 \\
0 & 0 & -\frac{\partial}{\partial x} \\
-\frac{\partial}{\partial y} & 0 & 0
\end{pmatrix},
\]

and

\[
\text{curl}_x = \begin{pmatrix}
0 & 0 & 0 \\
0 & 0 & -\frac{\partial}{\partial x} \\
0 & \frac{\partial}{\partial x} & 0
\end{pmatrix},
\]

\[
\text{curl}_y = \begin{pmatrix}
0 & 0 & \frac{\partial}{\partial y} \\
\frac{\partial}{\partial z} & 0 & 0 \\
0 & \frac{\partial}{\partial y} & 0
\end{pmatrix},
\]

\[
\text{curl}_z = \begin{pmatrix}
0 & -\frac{\partial}{\partial z} & 0 \\
0 & 0 & 0 \\
0 & 0 & 0
\end{pmatrix}.
\]

Thus two decompositions of \( \mathbf{A} \) are obtained as

**Splitting I:**

\[
\mathbf{A} = \mathbf{A}_+ + \mathbf{A}_-,
\]

where

\[
\mathbf{A}_+ = \begin{pmatrix}
0 & \text{curl}_+ \\
\text{curl}_+^T & 0
\end{pmatrix}, \quad \mathbf{A}_- = \begin{pmatrix}
0 & \text{curl}_- \\
\text{curl}_-^T & 0
\end{pmatrix}.
\]
Splitting II:

\[ A = A_x + A_y + A_z, \]

where

\[ A_x = \begin{pmatrix} 0 & \text{curl}_x \\ \text{curl}_y^T & 0 \end{pmatrix}, A_y = \begin{pmatrix} 0 & \text{curl}_y \\ \text{curl}_z^T & 0 \end{pmatrix}, A_z = \begin{pmatrix} 0 & \text{curl}_z \\ \text{curl}_x^T & 0 \end{pmatrix}. \]

4.2.2 High order energy-conserved splitting FDTD scheme in 3D

Take an uniformly staggered grid of the space domain \( \Omega \subset \mathbb{R}^3 \) and the time interval \((0,T]\). Let \( \Delta x = \frac{a}{I}, \Delta y = \frac{b}{J}, \Delta z = \frac{c}{K}, \Delta t = \frac{T}{N} \); \( x_i = i\Delta x, x_{i+\frac{1}{2}} = x_i + \frac{1}{2}\Delta x, i = 0, 1, \cdots, I - 1 \), \( y_j = j\Delta y, y_{j+\frac{1}{2}} = y_j + \frac{1}{2}\Delta y, j = 0, 1, \cdots, J - 1 \), \( z_k = k\Delta z, z_{k+\frac{1}{2}} = z_k + \frac{1}{2}\Delta z, k = 0, 1, \cdots, K - 1 \), \( z_K = K\Delta z = c \); \( t^n = n\Delta t, t^{n+\frac{1}{2}} = t^n + \frac{1}{2}\Delta t, n = 0, 1, \cdots, N - 1 \), \( t^N = N\Delta t = T \); where \( I > 0, J > 0, K > 0 \) and \( N > 0 \) are positive integers.

The grid function \( \{E_{x_{i+\frac{1}{2}},j,k}\} \) is defined on nodes \((x_{i+\frac{1}{2}},y_j,z_k), i = 0, 1, \cdots, I - 1, j = 0, 1, \cdots, J, k = 0, 1, \cdots, K \). Similarly, the grid functions \( \{E_{y_{i+\frac{1}{2}},j,k}\}, \{E_{z_{i+\frac{1}{2}},j,k}\}, \{H_{x_{i+\frac{1}{2}},j+\frac{1}{2},k}\}, \{H_{y_{i+\frac{1}{2}},j,k+\frac{1}{2}}\}, \{H_{z_{i+\frac{1}{2}},j,k+\frac{1}{2}}\} \) and \( \{H_{z_{i+\frac{1}{2}},j+\frac{1}{2},k}\} \) are defined on the staggered mesh. Let

\[ U^0_{\alpha,\beta,\gamma} = U(n\Delta t, \alpha\Delta x, \beta\Delta y, \gamma\Delta y), \quad \alpha = i \text{ or } i + \frac{1}{2}, \quad \beta = j \text{ or } j + \frac{1}{2}, \quad \gamma = k \text{ or } k + \frac{1}{2}. \]

We define the difference operators \( \delta_x U, \delta_y U, \delta_z U \) and \( \delta_u \delta_v U \) by

\[
\delta_x U_{\alpha,\beta,\gamma}^n = \frac{U_{\alpha,\beta+\frac{1}{2},\gamma}^n - U_{\alpha,\beta-\frac{1}{2},\gamma}^n}{\Delta x}, \quad \delta_y U_{\alpha,\beta,\gamma}^n = \frac{U_{\alpha+\frac{1}{2},\beta,\gamma}^n - U_{\alpha-\frac{1}{2},\beta,\gamma}^n}{\Delta y}, \quad \delta_z U_{\alpha,\beta,\gamma}^n = \frac{U_{\alpha,\beta,\gamma+\frac{1}{2}}^n - U_{\alpha,\beta,\gamma-\frac{1}{2}}^n}{\Delta y},
\]

\[
\delta_u \delta_v U_{\alpha,\beta,\gamma}^n = \frac{U_{\alpha+\frac{1}{2},\beta,\gamma}^n - U_{\alpha-\frac{1}{2},\beta,\gamma}^n}{\Delta x}.\]
\[ \delta_u \delta_v U_{\alpha,\beta,\gamma}^n = \delta_u (\delta_v U_{\alpha,\beta,\gamma}^n) \]

where \( u \) and \( v \) can be taken as \( x, y \) and \( z \) directions, and define the difference operators \( \delta_{2,x} U \), \( \delta_{2,y} U \) and \( \delta_{2,z} U \) with three spatial steps by:

\[ \delta_{2,x} U_{\alpha,\beta,\gamma}^n = \frac{U_{\alpha+\frac{1}{2},\beta,\gamma}^n - U_{\alpha-\frac{1}{2},\beta,\gamma}^n}{3 \Delta x}, \quad \delta_{2,y} U_{\alpha,\beta,\gamma}^n = \frac{U_{\alpha+\frac{3}{2},\beta,\gamma}^n - U_{\alpha-\frac{3}{2},\beta,\gamma}^n}{3 \Delta y}, \]
\[ \delta_{2,z} U_{\alpha,\beta,\gamma}^n = \frac{U_{\alpha,\beta+\frac{1}{2},\gamma}^n - U_{\alpha,\beta-\frac{1}{2},\gamma}^n}{3 \Delta z}. \]

Now, we define the spatial fourth-order difference operator \( \frac{\partial}{\partial x} E_y \) for the strict interior nodes by a linear combination of two central differences, one with a spatial step and the other with three spatial steps above, as

\[ \Lambda_x E_{y,i+\frac{1}{2},j+\frac{1}{2},k}^n = \frac{1}{8} (9 \delta_x - \delta_{2,x}) E_{y,i+\frac{1}{2},j+\frac{1}{2},k}^n, \quad (4.2.6) \]

for \( i = 1, 2, \cdots, I - 2, \quad j = 0, 1, \cdots, J - 1 \) and \( k = 0, 1, \cdots, K \). The fourth-order difference operator (4.2.6) can be used to approximate the equations at the strict interior nodes with \( i = 1, 2, \cdots, I - 2 \). However, when we treat the near boundary nodes with \( i = 0 \) and \( i = I - 1 \), the function values in the definition of \( \delta_{2,x} E_{y,i+\frac{1}{2},j+\frac{1}{2},k}^n \) will go out of the domain where \( E_{y,1,j+\frac{1}{2},k}^n \) and \( E_{y,I-1,j+\frac{1}{2},k}^n \) are not defined. For constructing high-order difference operators on the near boundary nodes, one could use one-sided difference/extrapolation operators by using more one-sided interior point values. But, these kind one-sided operators will make the scheme to break energy conservations. Thus, it is important to construct the high
order difference operators on the near boundary nodes to have high-order accuracy in spatial step and to lead to one energy conserved scheme. Let

\begin{align*}
x_{-1} &= -\Delta x, \quad x_{-\frac{1}{2}} = x_{-1} + \frac{1}{2}\Delta x, \quad x_{I+1} = (I + 1)\Delta x, \quad x_{I+\frac{1}{2}} = x_{I} + \frac{1}{2}\Delta x, \\
y_{-1} &= -\Delta y, \quad y_{-\frac{1}{2}} = y_{-1} + \frac{1}{2}\Delta y, \quad y_{J+1} = (J + 1)\Delta y, \quad y_{J+\frac{1}{2}} = y_{J} + \frac{1}{2}\Delta y, \\
z_{-1} &= -\Delta z, \quad z_{-\frac{1}{2}} = z_{-1} + \frac{1}{2}\Delta z, \quad z_{K+1} = (K + 1)\Delta z, \quad z_{K+\frac{1}{2}} = z_{K} + \frac{1}{2}\Delta z.
\end{align*}

Before we propose the spatial fourth-order energy-conserved S-FDTD scheme for the three-dimensional Maxwell’s equations (4.2.1) - (4.2.5), we first give the following lemma.

**Lemma 4.2.1.** If the solution components \( \{E, H\} \) of the system (4.2.1)-(4.2.5) are smooth enough, and the initial fields \( E_0 \) and \( H_0 \) are divergence-free, then it holds that

\begin{align*}
E_x(x_{i+\frac{1}{2}},y_{-1},z_k,t) &= 2E_x(x_{i+\frac{1}{2}},y_0,z_k,t) - E_x(x_{i+\frac{1}{2}},y_1,z_k,t) \\
&\quad + O(\Delta y^5), \quad (4.2.7) \\
E_x(x_{i+\frac{1}{2}},y_{J+1},z_k,t) &= 2E_x(x_{i+\frac{1}{2}},y_J,z_k,t) - E_x(x_{i+\frac{1}{2}},y_{J-1},z_k,t) \\
&\quad + O(\Delta y^5), \quad (4.2.8) \\
E_x(x_{i+\frac{1}{2}},y_j,z_{-1},t) &= 2E_x(x_{i+\frac{1}{2}},y_j,z_0,t) - E_x(x_{i+\frac{1}{2}},y_j,z_1,t) \\
&\quad + O(\Delta z^5), \quad (4.2.9)
\end{align*}
\[ E_x(x_{i+\frac{1}{2}}, y_j, z_{K+1}, t) = 2E_x(x_{i+\frac{1}{2}}, y_j, z_K, t) - E_x(x_{i+\frac{1}{2}}, y_j, z_{K-1}, t) \]
\[ + O(\Delta z^5), \]  
(4.2.10)

\[ E_x(x_{-\frac{1}{2}}, y_j, z_k, t) = E_x(x_{\frac{1}{2}}, y_j, z_k, t) + O(\Delta x^5), \]  
(4.2.11)

\[ E_x(x_{I+\frac{1}{2}}, y_j, z_k, t) = E_x(x_{I-\frac{1}{2}}, y_j, z_k, t) + O(\Delta x^5), \]  
(4.2.12)

\[ H_z(x_{-\frac{1}{2}}, y_{j+\frac{1}{2}}, z_k, t) = H_z(x_{\frac{1}{2}}, y_{j+\frac{1}{2}}, z_k, t) + O(\Delta x^5), \]  
(4.2.13)

\[ H_z(x_{I+\frac{1}{2}}, y_{j+\frac{1}{2}}, z_k, t) = H_z(x_{I-\frac{1}{2}}, y_{j+\frac{1}{2}}, z_k, t) + O(\Delta x^5), \]  
(4.2.14)

\[ H_z(x_{i+\frac{1}{2}}, y_{-\frac{1}{2}}, z_k, t) = H_z(x_{i+\frac{1}{2}}, y_{\frac{1}{2}}, z_k, t) + O(\Delta x^5), \]  
(4.2.15)

\[ H_z(x_{i+\frac{1}{2}}, y_{j+\frac{1}{2}}, z_k, t) = H_z(x_{i+\frac{1}{2}}, y_{j-\frac{1}{2}}, z_k, t) + O(\Delta x^5), \]  
(4.2.16)

\[ H_z(x_{i+\frac{1}{2}}, y_{j+\frac{1}{2}}, z_{-1}, t) = 2H_z(x_{i+\frac{1}{2}}, y_{j+\frac{1}{2}}, z_0, t) - H_z(x_{i+\frac{1}{2}}, y_{j+\frac{1}{2}}, z_1, t) \]
\[ + O(\Delta z^5), \]  
(4.2.17)

\[ H_z(x_{i+\frac{1}{2}}, y_{j+\frac{1}{2}}, z_{K+1}, t) = 2H_z(x_{i+\frac{1}{2}}, y_{j+\frac{1}{2}}, z_K, t) - H_z(x_{i+\frac{1}{2}}, y_{j+\frac{1}{2}}, z_{K-1}, t) \]
\[ + O(\Delta z^5), \]  
(4.2.18)

and similar relations to \( E_y, E_z, H_x, H_y \) hold.

Proof. From the PEC condition, \( E_x(x, 0, z, t) = E_x(x, b, z, t) = E_x(x, y, 0, t) = E_x(x, y, c, t) = 0, \)
\( E_x(x, y, z, t) = E_y(0, y, z, t) = E_y(a, y, z, t) = E_y(x, y, 0, t) = E_y(x, y, c, t) = 0, \)
\( E_z(0, y, z, t) = E_z(a, y, z, t) = E_z(0, y, z, t) = E_z(a, y, z, t) = 0, \)
\( H_x(0, y, z, t) = H_y(x, 0, z, t) = H_y(x, b, z, t) = 0 \) and \( H_z(x, y, 0, t) = H_z(x, y, c, t) = \)
0, it holds that

\[
\frac{\partial E_x(x, 0, z, t)}{\partial t} = \frac{\partial E_x(x, b, z, t)}{\partial t} = 0, \quad \frac{\partial E_y(0, y, z, t)}{\partial t} = \frac{\partial E_y(a, y, z, t)}{\partial t} = 0;
\]

\[
(4.2.19)
\]

\[
\frac{\partial^l E_x(x, 0, z, t)}{\partial x^l} = \frac{\partial^l E_x(x, b, z, t)}{\partial x^l} = 0, \quad \frac{\partial^l E_y(0, y, z, t)}{\partial y^l} = \frac{\partial^l E_y(a, y, z, t)}{\partial y^l} = 0;
\]

\[
(4.2.20)
\]

\[
\frac{\partial^l H_x(0, y, z, t)}{\partial y^l} = \frac{\partial^l H_x(a, y, z, t)}{\partial y^l} = 0, \quad \frac{\partial^l H_y(0, y, z, t)}{\partial z^l} = \frac{\partial^l H_y(a, y, z, t)}{\partial z^l} = 0;
\]

\[
(4.2.21)
\]

\[
\frac{\partial^l H_x(x, y, 0, t)}{\partial x^l} = \frac{\partial^l H_x(x, y, c, t)}{\partial x^l} = 0, \quad \frac{\partial^l H_y(x, 0, y, t)}{\partial y^l} = \frac{\partial^l H_y(x, y, c, t)}{\partial y^l} = 0;
\]

\[
(4.2.22)
\]

\[
\frac{\partial^l H_z(x, y, 0, t)}{\partial x^l} = \frac{\partial^l H_z(x, y, c, t)}{\partial x^l} = 0, \quad \frac{\partial^l H_z(x, 0, y, t)}{\partial y^l} = \frac{\partial^l H_z(x, y, c, t)}{\partial y^l} = 0;
\]

\[
(4.2.23)
\]

where \( l = 0, 1, \cdots, 4 \). From the first equation in (4.2.1), we have that \( \frac{\partial H_x}{\partial y}(x, 0, z, t) = \frac{\partial H_y}{\partial y}(x, b, z, t) = 0 \). Using (4.2.1) and the initial divergence-free \( \nabla \cdot E_0(x, y, z) = 0 \), we have that \( \nabla \cdot E(x, y, z) = 0 \) for \( t > 0 \). Thus, \( \frac{\partial E_y}{\partial y}(x, 0, z, t) = \frac{\partial E_y}{\partial y}(x, b, z, t) = 0 \). Further, taking derivative to the third equation in (4.2.2) with respect to \( y \)-variable, we obtain that \( \frac{\partial^2 E_x}{\partial y^2}(x, 0, t) = \frac{\partial^2 E_x}{\partial y^2}(x, b, t) = 0 \). Similarly, we have that \( \frac{\partial^2 E_x}{\partial z^2}(x, y, 0, t) = \frac{\partial^2 E_x}{\partial z^2}(x, y, c, t) = 0 \). In the same way, we can further get that for \( l = 0, 1, \) and \( 2 \)

\[
\frac{\partial^l E_x(x, 0, z, t)}{\partial y^{2l}} = \frac{\partial^l E_x(x, b, z, t)}{\partial y^{2l}} = 0, \quad \frac{\partial^l E_x(x, y, 0, t)}{\partial z^{2l}} = \frac{\partial^l E_x(x, y, c, t)}{\partial z^{2l}} = 0;
\]

\[
(4.2.24)
\]
\[
\frac{\partial^{2l+1} H_z(x, 0, z, t)}{\partial y^{2l+1}} = \frac{\partial^{2l+1} H_z(x, b, z, t)}{\partial y^{2l+1}} = 0, \quad \frac{\partial^{2l+1} H_z(0, y, z, t)}{\partial x^{2l+1}} \frac{\partial^{2l+1} H_z(a, y, z, t)}{\partial x^{2l+1}} = 0.
\]

(4.2.25)

Further using these relations above, we get the results (4.2.7)-(4.2.18) for \( E_x, H_z \).

Now, using the relationship of (4.2.7), we can derive
\[
\delta_{2,y} E_{x_{i+\frac{1}{2},2,k}}(t^n) = \frac{E_{x_{i+\frac{1}{2},2,k}}(t^n) - E_{x_{i+\frac{1}{2},-1,k}}(t^n)}{3\Delta x} + O(\Delta y^4).
\]
and the relationship of (4.2.8), we obtain
\[
\delta_{2,y} E_{x_{i+\frac{1}{2},j-\frac{1}{2},k}}(t^n) = \frac{2E_{x_{i+\frac{1}{2},j,k}}(t^n) - E_{x_{i+\frac{1}{2},j-1,k}}(t^n) - E_{x_{i+\frac{1}{2},j-2,k}}(t^n)}{3\Delta y} + O(\Delta y^4).
\]

Similarly, with the relationship of (4.2.9)-(4.2.12), we derive the following relations:
\[
\delta_{2,z} E_{x_{i+\frac{1}{2},j,\frac{1}{2}}} (t^n) = \frac{E_{x_{i+\frac{1}{2},j,1}}(t^n) + E_{x_{i+\frac{1}{2},j,-\frac{1}{2}}} (t^n) - 2E_{x_{i+\frac{1}{2},j,0}} (t^n)}{3\Delta z} + O(\Delta z^4).
\]
\[
\delta_{2,z} E_{x_{i+\frac{1}{2},j,K-\frac{1}{2}}} (t^n) = \frac{2E_{x_{i+\frac{1}{2},j,K}}(t^n) - E_{x_{i+\frac{1}{2},j,K-1}}(t^n) - E_{x_{i+\frac{1}{2},j,K-2}}(t^n)}{3\Delta z} + O(\Delta z^4).
\]
\[
\delta_{2,x} E_{x_{1,j,k}} (t^n) = \frac{E_{x_{\frac{1}{2},j,k}} (t^n) - E_{x_{\frac{1}{2},j,k}} (t^n)}{3\Delta x} + O(\Delta x^4).
\]
and
\[
\delta_{2,x} E_{x_{1-\frac{1}{2},j,k}} (t^n) = \frac{E_{x_{1-\frac{1}{2},j,k}} (t^n) - E_{x_{1-\frac{1}{2},j,k}} (t^n)}{3\Delta x} + O(\Delta x^4).
\]
Thus, we can re-define the spatial fourth-order difference operator $\delta_{2,y}E_x$ for the near boundary node with $j = 0$ by

$$\delta_{2,y}E_{x_{i+\frac{1}{2},\frac{1}{2},k}}^n = \frac{E_{x_{i+1,\frac{1}{2},k}}^n + E_{x_{i+\frac{1}{2},\frac{1}{2},k}}^n - 2E_{x_{i+\frac{1}{2},\frac{1}{2},k}}^n}{3\Delta y},$$  \hspace{1cm} (4.2.26)$$

similarly, we define

$$\delta_{2,y}E_{x_{i+\frac{1}{2},J-\frac{1}{2},k}}^n = \frac{2E_{x_{i+\frac{1}{2},J,\frac{1}{2},k}}^n - E_{x_{i+\frac{1}{2},J-1,\frac{1}{2},k}}^n - E_{x_{i+\frac{1}{2},J-\frac{1}{2},k}}^n}{3\Delta y},$$  \hspace{1cm} (4.2.27)$$

$$\delta_{2,z}E_{x_{i+\frac{1}{2},j,\frac{1}{2}}}^n = \frac{E_{x_{i+\frac{1}{2},j,1}}^n + E_{x_{i+\frac{1}{2},j,2}}^n - 2E_{x_{i+\frac{1}{2},j,0}}^n}{3\Delta z},$$  \hspace{1cm} (4.2.28)$$

$$\delta_{2,z}E_{x_{i+\frac{1}{2},j,K-\frac{1}{2}}}^n = \frac{2E_{x_{i+\frac{1}{2},j,K}}^n - E_{x_{i+\frac{1}{2},j,K-1}}^n - E_{x_{i+\frac{1}{2},j,K-\frac{1}{2}}}}{3\Delta z},$$  \hspace{1cm} (4.2.29)$$

and

$$\delta_{2,x}E_{x_{1,j,k}}^n = \frac{E_{x_{\frac{\sqrt{2}}{2},j,k}}^n - E_{x_{1,j,k}}^n}{3\Delta x},$$  \hspace{1cm} (4.2.30)$$

and

$$\delta_{2,x}E_{x_{I-1,j,k}}^n = \frac{E_{x_{I-\sqrt{2},j,k}}^n - E_{x_{I-\frac{\sqrt{2}}{2},j,k}}^n}{3\Delta x},$$  \hspace{1cm} (4.2.31)$$

Thus, we can define the difference operators to approximate $\frac{\partial}{\partial y}E_x$ for the near boundary nodes with $j = 0$ and $j = J - 1$ by

$$\Lambda_y E_{x_{i+\frac{1}{2},\frac{1}{2},k}}^n = \frac{1}{8}(9\delta_{y} - \delta_{2,y})E_{x_{i+\frac{1}{2},\frac{1}{2},k}}^n,$$  \hspace{1cm} (4.2.32)$$

$$\Lambda_y E_{y_{i+\frac{1}{2},j-\frac{1}{2},k}}^n = \frac{1}{8}(9\delta_{y} - \delta_{2,y})E_{y_{i+\frac{1}{2},j-\frac{1}{2},k}}^n,$$  \hspace{1cm} (4.2.33)$$

for $i = 0, 1, \cdots, I - 1$ and $k = 0, 1, \cdots, K$.  

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Similarly, for approximating $\frac{\partial}{\partial z} E_x$ for the near boundary nodes with $z = 0$ and $z = K - 1$ by

$$\Lambda_z E^n_{x_{i+\frac{1}{2}, j, \frac{1}{2}}} = \frac{1}{8}(9\delta_z - \delta_{2,z})E^n_{x_{i+\frac{1}{2}, j, \frac{1}{2}}},$$  \tag{4.2.34}$$

$$\Lambda_z E^n_{x_{i+\frac{1}{2}, j, K-\frac{1}{2}}} = \frac{1}{8}(9\delta_z - \delta_{2,z})E^n_{x_{i+\frac{1}{2}, j, K-\frac{1}{2}}},$$  \tag{4.2.35}

for $i = 0, 1, \cdots, I - 1$ and $j = 1, 2, \cdots, J - 1$, and for approximating $\frac{\partial}{\partial z} E_x$ for the near boundary nodes with $i = 1$ and $i = I - 1$,

$$\Lambda_x E^n_{x_1, j, k} = \frac{1}{8}(9\delta_x - \delta_{2,x})E^n_{x_1, j, k},$$  \tag{4.2.36}$$

$$\Lambda_x E^n_{x_{I-1}, j, k} = \frac{1}{8}(9\delta_x - \delta_{2,x})E^n_{x_{I-1}, j, k},$$  \tag{4.2.37}

for $j = 1, 2, \cdots, J - 1$ and $k = 1, 2, \cdots, K - 1$.

In the same way, we can define other difference operators as $\Lambda_x E_y$, $\Lambda_y E_y$, $\Lambda_z E_y$, $\Lambda_x E_z$, $\Lambda_y E_z$, $\Lambda_z E_z$, $\Lambda_x H_x$, $\Lambda_y H_x$, $\Lambda_z H_x$, $\Lambda_x H_y$, $\Lambda_y H_y$, $\Lambda_z H_y$, $\Lambda_x H_z$, $\Lambda_y H_z$ and $\Lambda_z H_z$ on the near boundary nodes.

In this chapter, we only use the splitting I for constructing our scheme. We can similarly propose the scheme based on the splitting II. Based on the operators $\Lambda_x$, $\Lambda_y$ and $\Lambda_z$ defined above, we have the approximate $\text{curl}_+$ and $\text{curl}_-$ operators. Let

$$\text{curl}_+, h = \begin{pmatrix} 0 & 0 & \Lambda_y \\ \Lambda_z & 0 & 0 \\ 0 & \Lambda_x & 0 \end{pmatrix}, \quad \text{curl}_-, h = \begin{pmatrix} 0 & -\Lambda_z & 0 \\ 0 & 0 & -\Lambda_x \\ -\Lambda_y & 0 & 0 \end{pmatrix}$$
Then

\[ A_h = A_{+,h} + A_{-,h}, \]

where

\[
A_{+,h} = \begin{pmatrix} 0 & \text{curl}_{+,h} \\ \text{curl}^T_{+,h} & 0 \end{pmatrix}, \quad A_{-,h} = \begin{pmatrix} 0 & \text{curl}_{-,h} \\ \text{curl}^T_{-,h} & 0 \end{pmatrix}.
\]

We omit the subscripts \(i, j\) and \(k\), and define \(E^{(1)} = (E_x^{(1)}, E_y^{(1)}, E_z^{(1)}), E^{(2)} = (E_x^{(2)}, E_y^{(2)}, E_z^{(2)}), H^{(1)} = (H_x^{(1)}, H_y^{(1)}, H_z^{(1)}),\) and \(H^{(2)} = (H_x^{(2)}, H_y^{(2)}, H_z^{(2)}).\) We propose the spatial high order energy-conserved splitting FDTD scheme, i.e. EC-S-FDTD-(2,4), for the three dimensional Maxwell’s equations.

Stage 1:

\[
\frac{1}{\Delta t} \begin{pmatrix} \epsilon E^{(1)} \\ \mu H^{(1)} \end{pmatrix} - \begin{pmatrix} \epsilon E^n \\ \mu H^n \end{pmatrix} = \frac{1}{4} A_{+,h} \begin{pmatrix} E^{(1)} \\ H^{(1)} \end{pmatrix} + \begin{pmatrix} E^n \\ H^n \end{pmatrix} \tag{4.2.38}
\]

Stage 2:

\[
\frac{1}{\Delta t} \begin{pmatrix} \epsilon E^{(2)} \\ \mu H^{(2)} \end{pmatrix} - \begin{pmatrix} \epsilon E^{(1)} \\ \mu H^{(1)} \end{pmatrix} = \frac{1}{2} A_{-,h} \begin{pmatrix} E^{(2)} \\ H^{(2)} \end{pmatrix} + \begin{pmatrix} E^{(1)} \\ H^{(1)} \end{pmatrix} \tag{4.2.39}
\]

Stage 3:

\[
\frac{1}{\Delta t} \begin{pmatrix} \epsilon E^{n+1} \\ \mu H^{n+1} \end{pmatrix} - \begin{pmatrix} \epsilon E^{(2)} \\ \mu H^{(2)} \end{pmatrix} = \frac{1}{4} A_{+,h} \begin{pmatrix} E^{n+1} \\ H^{n+1} \end{pmatrix} + \begin{pmatrix} E^{(2)} \\ H^{(2)} \end{pmatrix} \tag{4.2.40}
\]
The PEC boundary conditions are

\[
E_{x_0,j+\frac{1}{2},k}^m = E_{x_0,j+\frac{1}{2},k}^m = E_{x_i+\frac{1}{2},j,0}^m = E_{x_i+\frac{1}{2},j,K}^m = 0,
\]

\[
E_{y_0,j+\frac{1}{2},k}^m = E_{y_0,j+\frac{1}{2},k}^m = E_{y_i,j+\frac{1}{2},0}^m = E_{y_i,j+\frac{1}{2},K}^m = 0;
\]

\[
E_{z_0,j+\frac{1}{2},k}^m = E_{z_0,j+\frac{1}{2},k}^m = E_{z_i+\frac{1}{2},j,0}^m = E_{z_i+\frac{1}{2},j,K}^m = 0;
\]

\[
H_{x_0,j+\frac{1}{2},k+\frac{1}{2}}^m = H_{x_0,j+\frac{1}{2},k+\frac{1}{2}}^m = H_{y_i,j+\frac{1}{2},0,k+\frac{1}{2}}^m = H_{y_i,j+\frac{1}{2},K,k+\frac{1}{2}}^m = 0;
\]

\[
H_{z_i+\frac{1}{2},j+\frac{1}{2},0}^m = H_{z_i+\frac{1}{2},j+\frac{1}{2},K}^m = 0
\]

(4.2.41)

where \( m = (1), (2) \) and \( n + 1 \). The initial conditions are given by

\[
E_{x,\alpha,\beta,\gamma}^0 = E_{x}(\alpha \Delta x, \beta \Delta y, \gamma \Delta z); \quad E_{y,\alpha,\beta,\gamma}^0 = E_{y}(\alpha \Delta x, \beta \Delta y, \gamma \Delta z);
\]

\[
E_{z,\alpha,\beta,\gamma}^0 = E_{z}(\alpha \Delta x, \beta \Delta y, \gamma \Delta z); \quad H_{x,\alpha,\beta,\gamma}^0 = H_{x}(\alpha \Delta x, \beta \Delta y, \gamma \Delta z);
\]

\[
H_{y,\alpha,\beta,\gamma}^0 = H_{y}(\alpha \Delta x, \beta \Delta y, \gamma \Delta z); \quad H_{z,\alpha,\beta,\gamma}^0 = H_{z}(\alpha \Delta x, \beta \Delta y, \gamma \Delta z).
\]

(4.2.42)

### 4.3 Energy conservations

We now prove the discrete energy conservations of the EC-S-FDTD-(2,4) scheme in three dimensions.

For grid functions \( U_{\alpha,\beta,\gamma}^n \), \( W_{\alpha,\beta,\gamma}^n \), the discrete norms are defined on the staggered grids as:

\[
\|U\|_{E_x}^2 = \sum_{i=0}^{I-1} \sum_{j=0}^{J} \sum_{k=0}^{K} \left| U_{i+\frac{1}{2},j,k} \right|^2 \Delta v, \quad \|W\|_{H_x}^2 = \sum_{i=0}^{I} \sum_{j=0}^{J-1} \sum_{k=0}^{K-1} \left| W_{i,j+\frac{1}{2},k+\frac{1}{2}} \right|^2 \Delta v,
\]

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where $\Delta v = \Delta x \Delta y \Delta z$, the meshes are $\Omega_{E_x} = \{(x_{i+\frac{1}{2}}, y_j, z_k) | i=0, j=0, k=0 \}$ and $\Omega_{H_x} = \{(x_i, y_{j+\frac{1}{2}}, z_{k+\frac{1}{2}}) | i=0, j=0, k=0 \}$ respectively. Other norms $||U||_{E_y}^2$, $||U||_{E_z}^2$, $||W||_{H_y}^2$, $||W||_{H_z}^2$ can be similarly defined. We then define norms $||E^n||_E^2$ and $||H^n||_H^2$ as

$$||E^n||_E^2 = ||E^n_{x,E}||_E^2 + ||E^n_{y,E}||_E^2 + ||E^n_{z,E}||_E^2,$$

$$||H^n||_H^2 = ||H^n_{x,H}||_H^2 + ||H^n_{y,H}||_H^2 + ||H^n_{z,H}||_H^2.$$

For the difference operators $\delta, \Lambda$, we define

$$||\delta_x U||_{\delta_x E_x}^2 = \sum_{i=1}^{I-1} \sum_{j=0}^{J} \sum_{k=0}^{K} |\delta_x U_{i,j,k}|^2 \Delta v,$$

$$||\delta_x W||_{\delta_x H_x}^2 = \sum_{i=0}^{I-1} \sum_{j=0}^{J-1} \sum_{k=0}^{K-1} |\delta_x W_{i+\frac{1}{2},j+\frac{1}{2},k+\frac{1}{2}}|^2 \Delta v,$$

and

$$||\Lambda_x U||_{\Lambda_x E_x}^2 = \sum_{i=1}^{I-1} \sum_{j=0}^{J} \sum_{k=0}^{K} |\Lambda_x U_{i,j,k}|^2 \Delta v,$$

$$||\Lambda_x W||_{\Lambda_x H_x}^2 = \sum_{i=0}^{I-1} \sum_{j=0}^{J-1} \sum_{k=0}^{K-1} |\Lambda_x W_{i+\frac{1}{2},j+\frac{1}{2},k+\frac{1}{2}}|^2 \Delta v,$$

where the meshes are $\Omega_{\delta_x E_x} = \{(x_i, y_{j}, z_k) | i=0, j=0, k=0 \}$, $\Omega_{\delta_x H_x} = \{(x_i, y_{j+\frac{1}{2}}, z_{k+\frac{1}{2}}) | i=0, j=0, k=0 \}$, $\Omega_{\Lambda_x E_x} = \{(x_i, y_{j}, z_{k}) | i=0, j=0, k=0 \}$, and $\Omega_{\Lambda_x H_x} = \{(x_i, y_{j+\frac{1}{2}}, z_{k+\frac{1}{2}}) | i=0, j=0, k=0 \}$. We can similarly define other norms $||\delta_u U||_{\delta_u E_x}$, $||\delta_u U||_{\delta_u E_y}$, $||\delta_u U||_{\delta_u E_z}$, $||\delta_u U||_{\delta_u H_x}$, $||\delta_u U||_{\delta_u H_y}$, $||\Lambda_u U||_{\Lambda_u E_x}$, $||\Lambda_u U||_{\Lambda_u E_y}$, $||\Lambda_u U||_{\Lambda_u E_z}$, $||\Lambda_u U||_{\Lambda_u H_x}$, $||\Lambda_u U||_{\Lambda_u H_y}$, $||\Lambda_u U||_{\Lambda_u H_z}$ and $||\Lambda_u U||_{\Lambda_u H_z}$ respectively. Thus, we have that

$$||\delta_u E^n||_{\delta_u E}^2 = ||\delta_u E^n_{x,E}||_{\delta_u E_x}^2 + ||\delta_u E^n_{y,E}||_{\delta_u E_y}^2 + ||\delta_u E^n_{z,E}||_{\delta_u E_z}^2,$$

$$||\delta_u H^n||_{\delta_u H}^2 = ||\delta_u H^n_{x,H}||_{\delta_u H_x}^2 + ||\delta_u H^n_{y,H}||_{\delta_u H_y}^2 + ||\delta_u H^n_{z,H}||_{\delta_u H_z}^2.$$
and
\[ \| \Lambda_u \mathbf{E}^n \|_{\Lambda_u E}^2 = \| \Lambda_u \mathbf{E}^n_{x} \|_{\Lambda_u E_x}^2 + \| \Lambda_u \mathbf{E}^n_{y} \|_{\Lambda_u E_y}^2 + \| \Lambda_u \mathbf{E}^n_{z} \|_{\Lambda_u E_z}^2, \]
\[ \| \Lambda_u \mathbf{H}^n \|_{\Lambda_u H}^2 = \| \Lambda_u \mathbf{H}^n_{x} \|_{\Lambda_u H_x}^2 + \| \Lambda_u \mathbf{H}^n_{y} \|_{\Lambda_u H_y}^2 + \| \Lambda_u \mathbf{H}^n_{z} \|_{\Lambda_u H_z}^2, \]
where \( u = x, y \) or \( z \). We first give the following lemma.

With Lemma 2.3.1 and 2.3.2, we have Lemma 4.3.1.

**Lemma 4.3.1.** Let \( \mathbf{E} = (E_x, E_y, E_z) \) and \( \mathbf{H} = (H_x, H_y, H_z) \) be the solution components of EC-S-FDTD-(2,4) scheme 4.2.38-4.2.42 in three dimensions. Then we have that
\[ \sum_{i=1}^{I-1} \sum_{j=0}^{J-1} \sum_{k=1}^{K-1} (H_z \Lambda_x E_y)_{i+\frac{1}{2},j+\frac{1}{2},k} = -\sum_{i=0}^{I-1} \sum_{j=0}^{J-1} \sum_{k=1}^{K-1} (E_y \Lambda_x H_z)_{i,j+\frac{1}{2},k}, \]
and similar relations for operator \( \Lambda_y \) and \( \Lambda_z \).

The energy conservations of EC-S-FDTD-(2,4) scheme 4.2.38-4.2.42 can be proved.

**Theorem 4.3.1.** (Energy conservations I&II) Let \( \mathbf{E}^n = (E^n_{x_{i+\frac{1}{2},j,k}}, E^n_{y_{i,j+\frac{1}{2},k}}, E^n_{z_{i,j+k+\frac{1}{2}}}) \) and \( \mathbf{H}^n = (H^n_{x_{i,j+k+\frac{1}{2}}}, H^n_{y_{i,j+\frac{1}{2},k}}, H^n_{z_{i,j+k+\frac{1}{2}}}) \) be the solutions of EC-S-FDTD-(2,4) scheme (4.2.38)-(4.2.42) for three dimensional Maxwell’s equations. Then the energy conservations hold that for \( n \geq 0 \)
\[ \left\| \epsilon^{\frac{1}{2}} \delta_t \mathbf{E}^{n+\frac{1}{2}} \right\|_E^2 + \left\| \mu^{\frac{3}{2}} \mathbf{H}^{n+\frac{1}{2}} \right\|_H^2 = \left\| \epsilon^{\frac{1}{2}} \mathbf{E}^{n+\frac{1}{2}} \right\|_E^2 + \left\| \mu^{\frac{1}{2}} \mathbf{H}^{n+\frac{1}{2}} \right\|_H^2, \]  \hfill (4.3.1)
\[ \left\| \epsilon^{\frac{1}{2}} \delta_t \mathbf{E}^{n+\frac{1}{2}} \right\|_E^2 + \left\| \mu^{\frac{3}{2}} \delta_t \mathbf{H}^{n+\frac{1}{2}} \right\|_H^2 = \left\| \epsilon^{\frac{1}{2}} \delta_t \mathbf{E}^{n+\frac{1}{2}} \right\|_E^2 + \left\| \mu^{\frac{1}{2}} \delta_t \mathbf{H}^{n+\frac{1}{2}} \right\|_H^2. \]  \hfill (4.3.2)
Proof. The Stage 1 of the EC-S-FDTD-(2,4) can be written as

\[ E^{(1)}_{x,i+\frac{1}{2},j,k} - E^n_{x,i+\frac{1}{2},j,k} = \frac{1}{4\epsilon} \Lambda_y \{ H^{(1)}_{z,i+\frac{3}{2},j,k} + H^n_{z,i+\frac{3}{2},j,k} \}, \]  
\[ E^{(1)}_{y,i,j+\frac{1}{2},k} - E^n_{y,i,j+\frac{1}{2},k} = \frac{1}{4\epsilon} \Lambda_z \{ H^{(1)}_{x,i+\frac{1}{2},j,k} + H^n_{x,i+\frac{1}{2},j,k} \}, \]  
\[ E^{(1)}_{z,i,j,k+\frac{1}{2}} - E^n_{z,i,j,k+\frac{1}{2}} = \frac{1}{4\epsilon} \Lambda_x \{ H^{(1)}_{y,i,j,k+\frac{1}{2}} + H^n_{y,i,j,k+\frac{1}{2}} \}, \]  
\[ H^{(1)}_{x,i+\frac{1}{2},j,k+\frac{1}{2}} - H^n_{x,i+\frac{1}{2},j,k+\frac{1}{2}} = \frac{1}{4\mu} \Lambda_x \{ E^{(1)}_{z,i+\frac{1}{2},j,k} + E^n_{z,i+\frac{1}{2},j,k} \}, \]  
\[ H^{(1)}_{y,i+\frac{1}{2},j,k+\frac{1}{2}} - H^n_{y,i+\frac{1}{2},j,k+\frac{1}{2}} = \frac{1}{4\mu} \Lambda_z \{ E^{(1)}_{x,i+\frac{1}{2},j,k} + E^n_{x,i+\frac{1}{2},j,k} \}, \]  
\[ H^{(1)}_{z,i+\frac{1}{2},j,k+\frac{1}{2}} - H^n_{z,i+\frac{1}{2},j,k+\frac{1}{2}} = \frac{1}{4\mu} \Lambda_y \{ E^{(1)}_{y,i+\frac{1}{2},j,k} + E^n_{y,i+\frac{1}{2},j,k} \}. \]  

By multiplying both sides of equation (4.3.5) with \( \epsilon \Delta t \left( E^n_{z,i,j,k+\frac{1}{2}} \right) \) and then multiplying both sides of (4.3.7) with \( \mu \Delta t \left( H^n_{y,i+\frac{1}{2},j,k} \right) \), we get two equations, then sum over all terms in the two equations together. Noting that \( E^n \) and \( E^{(1)} \) satisfy the PEC boundary condition, we use Lemma 4.3.1 and obtain that

\[ \epsilon \| E^{(1)}_{z} \|_{E_z}^2 + \mu \| H^{(1)}_{y} \|_{H_y}^2 = \epsilon \| E^n_{z} \|_{E_z}^2 + \mu \| H^n_{y} \|_{H_y}^2 \]  
(4.3.9)

Similarly, from (4.3.6) and (4.3.4), (4.3.3) and (4.3.8), we obtain that

\[ \epsilon \| E^{(1)}_{y} \|_{E_y}^2 + \mu \| H^{(1)}_{x} \|_{H_x}^2 = \epsilon \| E^n_{y} \|_{E_y}^2 + \mu \| H^n_{x} \|_{H_x}^2 \]  
(4.3.10)

and

\[ \epsilon \| E^{(1)}_{x} \|_{E_x}^2 + \mu \| H^{(1)}_{z} \|_{H_z}^2 = \epsilon \| E^n_{x} \|_{E_x}^2 + \mu \| H^n_{z} \|_{H_z}^2 \]  
(4.3.11)
Therefore, by (4.3.9)-(4.3.11), we have that

\[ \epsilon \| E^{(1)} \|_E^2 + \mu \| H^{(1)} \|_H^2 = \epsilon \| E^n \|_E^2 + \mu \| H^n \|_H^2. \] (4.3.12)

Similarly, for Stage 2 and Stage 3, we obtain that

\[ \epsilon \| E^{(2)} \|_E^2 + \mu \| H^{(2)} \|_H^2 = \epsilon \| E^{(1)} \|_E^2 + \mu \| H^{(1)} \|_H^2. \] (4.3.13)

\[ \epsilon \| E^{n+1} \|_E^2 + \mu \| H^{n+1} \|_H^2 = \epsilon \| E^{(2)} \|_E^2 + \mu \| H^{(2)} \|_H^2. \] (4.3.14)

The equation (4.3.1) can be obtained directly by eliminating the intermediate variables \( E^{(1)}, H^{(1)}, E^{(2)} \) and \( H^{(2)} \) in equations (4.3.12), (4.3.13) and (4.3.14). We denote \( H^{(1)+1}, E^{(1)+1} \) and \( E^{(2)+1} \) as the intermediate values \( H^{(1)}, E^{(1)} \) and \( E^{(2)} \) at time level \( n + 1 \) respectively, then we have

\[ \delta_t H^{(1)+\frac{1}{2}} = \frac{H^{(1)+1} - H^{(1)}}{\Delta t}, \quad \delta_t E^{(1)+\frac{1}{2}} = \frac{E^{(1)+1} - E^{(1)}}{\Delta t}. \]

For the EC-S-FDTD-(2,4) scheme (4.2.38)-(4.2.42), we have the following equations.

**Stage 1:**

\[ \frac{1}{\Delta t} \begin{bmatrix} \epsilon \delta_t E^{(1)-\frac{1}{2}} \\ \mu \delta_t H^{(1)-\frac{1}{2}} \end{bmatrix} - \begin{bmatrix} \epsilon \delta_t E^{n-\frac{1}{2}} \\ \mu \delta_t H^{n-\frac{1}{2}} \end{bmatrix} = \frac{1}{4} \begin{bmatrix} A_{+,h} & A_{+,h} \\ A_{+,h} & A_{+,h} \end{bmatrix} \begin{bmatrix} \delta_t E^{(1)-\frac{1}{2}} \\ \delta_t H^{(1)-\frac{1}{2}} \end{bmatrix} + \begin{bmatrix} \delta_t E^{n-\frac{1}{2}} \\ \delta_t H^{n-\frac{1}{2}} \end{bmatrix} \]

**Stage 2:**

\[ \frac{1}{\Delta t} \begin{bmatrix} \epsilon \delta_t E^{(2)-\frac{1}{2}} \\ \mu \delta_t H^{(2)-\frac{1}{2}} \end{bmatrix} - \begin{bmatrix} \epsilon \delta_t E^{(1)-\frac{1}{2}} \\ \mu \delta_t H^{(1)-\frac{1}{2}} \end{bmatrix} = \frac{1}{2} \begin{bmatrix} A_{-,h} & A_{-,h} \\ A_{-,h} & A_{-,h} \end{bmatrix} \begin{bmatrix} \delta_t E^{(2)-\frac{1}{2}} \\ \delta_t H^{(2)-\frac{1}{2}} \end{bmatrix} + \begin{bmatrix} \delta_t E^{(1)-\frac{1}{2}} \\ \delta_t H^{(1)-\frac{1}{2}} \end{bmatrix} \]
Stage 3:

\[
\frac{1}{\Delta t} \begin{bmatrix}
\epsilon \delta_t E^{n+\frac{1}{2}} \\
\mu \delta_t H^{n+\frac{1}{2}}
\end{bmatrix} - \begin{bmatrix}
\epsilon \delta_t (E^{(2)-\frac{1}{2}}) \\
\mu \delta_t (H^{(2)-\frac{1}{2}})
\end{bmatrix} = \frac{1}{4} A_{+h} \begin{bmatrix}
\delta_t E^{n+\frac{1}{2}} \\
\delta_t H^{n+\frac{1}{2}}
\end{bmatrix} + \begin{bmatrix}
\delta_t E^{(2)-\frac{1}{2}} \\
\delta_t H^{(2)-\frac{1}{2}}
\end{bmatrix},
\]

and \( \delta_t E \) still satisfy the PEC boundary conditions. Similarly, following the proof of (4.3.1), we obtain (4.3.2). \( \square \)

**Corollary 3.** *(Unconditionally stable)* The EC-S-FDTD(2,4) scheme in three dimensions is unconditionally stable.

In order to show energy conservations in discrete variation forms, we give Lemma 4.3.2.

**Lemma 4.3.2.** Let grid functions \( E = (E_x, E_y, E_z) \) and \( H = (H_x, H_y, H_z) \) be the solution components of EC-S-FDTD-(2,4) scheme (4.2.38)-(4.2.42) for three dimensional Maxwell’s equations. Then we have that

\[
\sum_{i=0}^{I-1} \sum_{j=0}^{J-1} \sum_{k=1}^{K-1} (\Lambda_y H_x \Lambda_x E_y)_{i+\frac{1}{2},j,k} = -\sum_{i=1}^{I-1} \sum_{j=1}^{J-1} \sum_{k=1}^{K-1} (\Lambda_y E_y \Lambda_y \Lambda_z H_z)_{i,j,k}, \quad (4.3.15)
\]

\[
\sum_{i=1}^{I-1} \sum_{j=0}^{J-1} \sum_{k=1}^{K-1} (\Lambda_x H_x \Lambda_x E_y)_{i,j+\frac{1}{2},k} = -\sum_{i=0}^{I-1} \sum_{j=0}^{J-1} \sum_{k=1}^{K-1} (\Lambda_z E_y \Lambda_x \Lambda_x H_z)_{i+\frac{1}{2},j+\frac{1}{2},k}, \quad (4.3.16)
\]

and similar relations for operator \( \Lambda_x, \Lambda_y \) and \( \Lambda_z \).

**Proof.** We only give the proof of (4.3.16). Then (4.3.15) can be proved in a similar way. With the definition of operator \( \Lambda_x \), equation (4.3.16) can be written equiva-
In order to prove (4.3.17), we first derive that

$$
\sum_{i=1}^{I-1} \sum_{j=0}^{J-1} \sum_{k=1}^{K-1} \left( \frac{1}{8}(9\delta_x - \delta_{2,x})H_z \frac{1}{8}(9\delta_x - \delta_{2,x})\Lambda_x E_y \right)_{i,j+\frac{1}{2},k} = -\sum_{i=0}^{I-1} \sum_{j=0}^{J-1} \sum_{k=1}^{K-1} \left( \frac{1}{8}(9\delta_x - \delta_{2,x})E_y \frac{1}{8}(9\delta_x - \delta_{2,x})\Lambda_x H_z \right)_{i+\frac{1}{2},j+\frac{1}{2},k} \tag{4.3.17}
$$

In order to prove (4.3.17), we first derive that

$$
\sum_{i=1}^{I-1} \sum_{j=0}^{J-1} \sum_{k=1}^{K-1} (\delta_x H_z \delta_x \Lambda_x E_y)_{i,j+\frac{1}{2},k} = -\sum_{i=0}^{I-1} \sum_{j=0}^{J-1} \sum_{k=1}^{K-1} (\delta_x E_y \delta_x \Lambda_x H_z)_{i+\frac{1}{2},j+\frac{1}{2},k} \tag{4.3.18}
$$

By the definition of $\delta_x$, the left side of (4.3.18) is

$$
\sum_{i=1}^{I-1} \sum_{j=0}^{J-1} \sum_{k=1}^{K-1} (\delta_x H_z \delta_x \Lambda_x E_y)_{i,j+\frac{1}{2},k} = \frac{1}{\Delta x} \sum_{i=1}^{I-1} \sum_{j=0}^{J-1} \sum_{k=1}^{K-1} \delta_x H_z_{i,j+\frac{1}{2},k} \Lambda_x (E_y_{i+\frac{1}{2},j+\frac{1}{2},k} - E_y_{i-\frac{1}{2},j+\frac{1}{2},k}). \tag{4.3.19}
$$

Using the definition of $\Lambda_x$, we get that for the second term on the right side of (4.3.19)

$$
\sum_{i=1}^{I-1} \sum_{j=0}^{J-1} \sum_{k=1}^{K-1} \delta_x H_z_{i,j+\frac{1}{2},k} \Lambda_x E_y_{i-\frac{1}{2},j+\frac{1}{2},k} = \frac{1}{8} \sum_{i=1}^{I-1} \sum_{j=0}^{J-1} \sum_{k=1}^{K-1} \delta_x H_z_{i,j+\frac{1}{2},k} (9\delta_x - \delta_{2,x}) E_y_{i-\frac{1}{2},j+\frac{1}{2},k}. \tag{4.3.20}
$$

Noting that the identities $\delta_{2,x} E_y_{i-\frac{1}{2},j+\frac{1}{2},k} = \frac{1}{3}\delta_x (E_y_{i+\frac{1}{2},j+\frac{1}{2},k} + E_y_{i-\frac{1}{2},j+\frac{1}{2},k} + E_y_{i-\frac{1}{2},j-\frac{1}{2},k})$ and $\delta_{2,x} H_z_{i+1,j+\frac{1}{2},k} = \frac{1}{3}\delta_x (H_z_{i+2,j+\frac{1}{2},k} + H_z_{i+1,j+\frac{1}{2},k} + H_z_{i,j+\frac{1}{2},k})$ on the strict interior nodes, and for $i = 1$ that is near boundary node for $\delta_{2,x}$, then the second term on
the right side of (4.3.20) can be organized as

\[
\sum_{i=1}^{I-1} \sum_{j=0}^{J-1} \sum_{k=1}^{K-1} \delta_x H_{z_{i,j+\frac{1}{2},k}} \delta_{2,x} E_{y_{i-\frac{1}{2},j+\frac{1}{2},k}}
\]

\[
= \sum_{i=2}^{I-1} \sum_{j=0}^{J-1} \sum_{k=1}^{K-1} \delta_x H_{z_{i,j+\frac{1}{2},k}} \delta_{2,x} E_{y_{i-\frac{1}{2},j+\frac{1}{2},k}} + \sum_{j=0}^{J-1} \delta_x H_{z_{1,j+\frac{1}{2},k}} \delta_{2,x} E_{y_{\frac{1}{2},j+\frac{1}{2},k}}
\]

\[
= \frac{1}{3} \sum_{i=2}^{I-1} \sum_{j=0}^{J-1} \sum_{k=1}^{K-1} \delta_x H_{z_{i,j+\frac{1}{2},k}} \delta_{2,x} E_{y_{i-\frac{1}{2},j+\frac{1}{2},k}} + \frac{1}{3} \sum_{j=0}^{J-1} \sum_{k=1}^{K-1} \delta_x H_{z_{1,j+\frac{1}{2},k}} \delta_{2,x} E_{y_{\frac{1}{2},j+\frac{1}{2},k}}
\]

\[
+ \sum_{j=0}^{J-1} \sum_{k=1}^{K-1} \delta_x H_{z_{1,j+\frac{1}{2},k}} \delta_{2,x} E_{y_{\frac{1}{2},j+\frac{1}{2},k}}
\]

(4.3.21)

In (4.3.21), we further use Lemma 2.3.1 for the first term on the right side and use
the definition of \(\delta_{2,x}\) for the second term, with the boundary condition, (4.3.21) are
equal to

\[
= \frac{1}{3} \sum_{i=1}^{I-3} \sum_{j=0}^{J-1} \sum_{k=1}^{K-1} \delta_x E_{y_{i+\frac{1}{2},j+\frac{1}{2},k}} \delta_x (H_{z_{i+2,j+\frac{1}{2},k}} + H_{z_{i+1,j+\frac{1}{2},k}} + H_{z_{i,j+\frac{1}{2},k}})
\]

\[
+ \frac{1}{3} \sum_{j=0}^{J-1} \sum_{k=1}^{K-1} (\delta_x E_{y_{j-\frac{1}{2},j+\frac{1}{2},k}} H_{z_{j-1,j+\frac{1}{2},k}} + \delta_x E_{y_{j-\frac{1}{2},j+\frac{1}{2},k}} H_{z_{j+\frac{1}{2},j+\frac{1}{2},k}})
\]

\[
+ \sum_{j=0}^{J-1} \sum_{k=1}^{K-1} \delta_x E_{y_{j+\frac{1}{2},j+\frac{1}{2},k}} H_{z_{1,j+\frac{1}{2},k}}
\]

(4.3.22)
With (4.3.22), and similarly to treat the first term on the right side of (4.3.20),
equation (4.3.20) can thus be written as

\[
\begin{align*}
    & \sum_{i=1}^{I-1} \sum_{j=0}^{J-1} \sum_{k=1}^{K-1} \delta_x H_{z_{i,j+\frac{1}{2},k}} \Lambda_x E_{y_{i-\frac{1}{2},j+\frac{1}{2},k}} = \sum_{i=1}^{I-2} \sum_{j=0}^{J-1} \sum_{k=1}^{K-1} \delta_x E_{y_{i+\frac{1}{2},j+\frac{1}{2},k}} \Lambda_x H_{z_{i+1,j+\frac{1}{2},k}} \\
    & - \sum_{j=0}^{J-1} \sum_{k=1}^{K-1} \frac{1}{24\Delta x^2} E_{y_{i-\frac{3}{2},j+\frac{1}{2},k}} (H_{z_{i-\frac{3}{2},j+\frac{1}{2},k}} + H_{z_{i-\frac{3}{2},j+\frac{1}{2},k}} - 2H_{z_{i-\frac{1}{2},j+\frac{1}{2},k}}) \\
    & - \sum_{j=0}^{J-1} \sum_{k=1}^{K-1} \frac{1}{24\Delta y^2} E_{y_{i+\frac{1}{2},j-\frac{1}{2},k}} (H_{z_{i+\frac{1}{2},j-\frac{1}{2},k}} - H_{z_{i+\frac{1}{2},j-\frac{1}{2},k}}) \\
    & + \frac{27}{24} \sum_{j=0}^{J-1} \sum_{k=1}^{K-1} \delta_x H_{z_{i,j+\frac{1}{2},k}} \delta_x E_{y_{i+\frac{1}{2},j+\frac{1}{2},k}}. 
\end{align*}
\]

(4.3.23)

Similarly, we have that for the first term on the right side of (4.3.19)

\[
\begin{align*}
    & \sum_{i=1}^{I-1} \sum_{j=0}^{J-1} \sum_{k=1}^{K-1} \delta_x H_{z_{i,j+\frac{1}{2},k}} \Lambda_x E_{y_{i+\frac{1}{2},j+\frac{1}{2},k}} = \sum_{i=1}^{I-2} \sum_{j=0}^{J-1} \sum_{k=1}^{K-1} \delta_x E_{y_{i+\frac{1}{2},j+\frac{1}{2},k}} \Lambda_x H_{z_{i,j+\frac{1}{2},k}} \\
    & - \sum_{j=0}^{J-1} \sum_{k=1}^{K-1} \frac{1}{24\Delta y^2} E_{y_{i-\frac{3}{2},j+\frac{1}{2},k}} (H_{z_{i-\frac{3}{2},j+\frac{1}{2},k}} + H_{z_{i-\frac{3}{2},j+\frac{1}{2},k}} - 2H_{z_{i-\frac{1}{2},j+\frac{1}{2},k}}) \\
    & - \sum_{j=0}^{J-1} \sum_{k=1}^{K-1} \frac{1}{24\Delta x^2} E_{y_{i+\frac{1}{2},j-\frac{1}{2},k}} (H_{z_{i+\frac{1}{2},j-\frac{1}{2},k}} - H_{z_{i+\frac{1}{2},j-\frac{1}{2},k}}) \\
    & + \frac{27}{24} \sum_{j=0}^{J-1} \sum_{k=1}^{K-1} \delta_x H_{z_{i,j+\frac{1}{2},k}} \delta_x E_{y_{i+\frac{1}{2},j+\frac{1}{2},k}}. 
\end{align*}
\]

(4.3.24)

Substituting (4.3.23) and (4.3.24) into (4.3.19), and using the definition of operator

\[\Lambda_x H_{z_{i,j+\frac{1}{2}}}\]

on the near boundary nodes for \(i = 0, 1, I-1, I\), we finally obtain (4.3.18).

Similarly, we can also obtain that

\[
\sum_{i=1}^{I-1} \sum_{j=0}^{J-1} \sum_{k=1}^{K-1} \delta_x H_{z_{i,j+\frac{1}{2}}} \delta_{2,x} \Lambda_x E_{y_{i,j+\frac{1}{2},k}} = \sum_{i=0}^{I-1} \sum_{j=0}^{J-1} \sum_{k=1}^{K-1} \delta_x E_{y_{i,j+\frac{1}{2},k}} \Lambda_x H_{z_{i+\frac{1}{2},j+\frac{1}{2},k}}.
\]

(4.3.25)
From (4.3.18), (4.3.25), (4.3.26) and (4.3.27), we have (4.3.16). This ends the proof.

\[\text{Theorem 4.3.2. (Energy conservation III&IV)} \]
Let \( \mathbf{E}^n = \{(E^n_{x_{i,j,k}}, E^n_{y_{i,j,k}}, E^n_{z_{i,j,k}})\} \) and \( \mathbf{H}^n = \{(H^n_{x_{i,j,k}}, H^n_{y_{i,j,k}}, H^n_{z_{i,j,k}})\} \) be the solution components of the EC-S-FDTD-(2,4) scheme (4.2.38)-(4.2.42) for three-dimensional Maxwell’s equations. Then the energy conservation properties in the discrete \( \Lambda \)-form hold that for \( n \geq 0 \)

\[
\frac{1}{2} \sum_{i=1}^{I-1} \sum_{j=0}^{J-1} \sum_{k=1}^{K-1} (\delta_{2,x} H_z \delta_{2,x} \Lambda_x E_y)_{i,j+k} = -\frac{1}{2} \sum_{i=0}^{I-1} \sum_{j=0}^{J-1} \sum_{k=1}^{K-1} (\delta_{2,x} E_y \delta_{2,x} \Lambda_x H_z)_{i,j+k}\]

From (4.3.18), (4.3.25), (4.3.26) and (4.3.27), we have (4.3.16). This ends the proof.

\[
\text{Theorem 4.3.2. (Energy conservation III&IV)} \] Let \( \mathbf{E}^n = \{(E^n_{x_{i,j,k}}, E^n_{y_{i,j,k}}, E^n_{z_{i,j,k}})\} \) and \( \mathbf{H}^n = \{(H^n_{x_{i,j,k}}, H^n_{y_{i,j,k}}, H^n_{z_{i,j,k}})\} \) be the solution components of the EC-S-FDTD-(2,4) scheme (4.2.38)-(4.2.42) for three dimensional Maxwell’s equations. Then the energy conservation properties in the discrete \( \Lambda \)-form hold that for \( n \geq 0 \)

\[
\frac{1}{2} \left\| \epsilon \frac{1}{2} \Lambda_u E^{n+1} \right\|_{\Lambda_u E}^2 + \left\| \mu \frac{1}{2} \Lambda_u H^{n+1} \right\|_{\Lambda_u H}^2 = \frac{1}{2} \left\| \epsilon \frac{1}{2} \Lambda_u E^n \right\|_{\Lambda_u E}^2 + \left\| \mu \frac{1}{2} \Lambda_u H^n \right\|_{\Lambda_u H}^2, \quad (4.3.28)
\]

\[
\frac{1}{2} \left\| \epsilon \frac{1}{2} \delta_t \Lambda_u E^{n+1} \right\|_{\Lambda_u E}^2 + \left\| \mu \frac{1}{2} \delta_t \Lambda_u H^{n+1} \right\|_{\Lambda_u H}^2 = \frac{1}{2} \left\| \epsilon \frac{1}{2} \delta_t \Lambda_u E^n \right\|_{\Lambda_u E}^2 + \left\| \mu \frac{1}{2} \delta_t \Lambda_u H^n \right\|_{\Lambda_u H}^2, \quad (4.3.29)
\]

where \( u = x, y \) or \( z \).

### 4.4 Convergence and super-Convergence

Then, we give the truncation errors of EC-S-FDTD-(2,4), and analyze convergence and super-Convergence.
In order to estimate the truncation errors for the EC-S-FDTD-(2,4) scheme in three dimensions, we construct the intermediate variables \( \tilde{E}^{(i)} \) and \( \tilde{H}^{(i)} \) for \( i = 1, 2 \) as

\[
\begin{pmatrix}
\sqrt{\epsilon} \tilde{E}^{(1)} \\
\sqrt{\mu} \tilde{H}^{(1)}
\end{pmatrix} = (I + \frac{\Delta t}{2} c A_{+,h} + \frac{\Delta t^2}{8} (c A_{+,h})^2) \begin{pmatrix}
\sqrt{\epsilon} E(t^n) \\
\sqrt{\mu} H(t^n)
\end{pmatrix}
\]

(4.4.1)

\[
\begin{pmatrix}
\sqrt{\epsilon} \tilde{E}^{(2)} \\
\sqrt{\mu} \tilde{H}^{(2)}
\end{pmatrix} = (I - \frac{\Delta t}{2} c A_{+,h} + \frac{\Delta t^2}{8} (c A_{+,h})^2) \begin{pmatrix}
\sqrt{\epsilon} E(t^{n+1}) \\
\sqrt{\mu} H(t^{n+1})
\end{pmatrix}
\]

(4.4.2)

Then we have that

\[
\frac{1}{\Delta t} \left[ \begin{pmatrix}
\sqrt{\epsilon} \tilde{E}^{(1)} \\
\sqrt{\mu} \tilde{H}^{(1)}
\end{pmatrix} - \begin{pmatrix}
\sqrt{\epsilon} E(t^n) \\
\sqrt{\mu} H(t^n)
\end{pmatrix} \right]
= \frac{c}{4} A_{+,h} \left[ \begin{pmatrix}
\sqrt{\epsilon} \tilde{E}^{(1)} \\
\sqrt{\mu} \tilde{H}^{(1)}
\end{pmatrix} + \begin{pmatrix}
\sqrt{\epsilon} E(t^n) \\
\sqrt{\mu} H(t^n)
\end{pmatrix} \right] + \xi,
\]

(4.4.3)

\[
\frac{1}{\Delta t} \left[ \begin{pmatrix}
\sqrt{\epsilon} \tilde{E}^{(2)} \\
\sqrt{\mu} \tilde{H}^{(2)}
\end{pmatrix} - \begin{pmatrix}
\sqrt{\epsilon} \tilde{E}^{(1)} \\
\sqrt{\mu} \tilde{H}^{(1)}
\end{pmatrix} \right]
= \frac{c}{2} A_{-,h} \left[ \begin{pmatrix}
\sqrt{\epsilon} \tilde{E}^{(2)} \\
\sqrt{\mu} \tilde{H}^{(2)}
\end{pmatrix} + \begin{pmatrix}
\sqrt{\epsilon} \tilde{E}^{(1)} \\
\sqrt{\mu} \tilde{H}^{(1)}
\end{pmatrix} \right] + \bar{\eta},
\]

(4.4.4)
where $\tilde{\xi}$, $\tilde{\eta}$, $\tilde{\zeta}$ are truncation errors.

**Lemma 4.4.1.** Suppose that the exact solutions $E$ and $H$ of Maxwell’s equations are smooth enough: $E \in (C^3[0,T]; [C^5(\Omega)]^3)$ and $H \in (C^3[0,T]; [C^5(\Omega)]^3)$. Then we have the truncation estimation

$$\max_n \{\|\tilde{\xi}\|_{\ell^\infty}, \|\tilde{\eta}\|_{\ell^\infty}, \|\tilde{\zeta}\|_{\ell^\infty}\} \leq C(\Delta t^2 + \Delta x^4 + \Delta y^4 + \Delta z^4).$$  \hfill (4.4.6)

**Proof.** By direct computation, we have that

$$\tilde{\xi} = -\frac{\Delta t^2}{32} (cA_{+,h})^3 \left( \begin{array}{c} \sqrt{\epsilon}E(t^n) \\ \sqrt{\mu}H(t^n) \end{array} \right),$$

and

$$\tilde{\zeta} = -\frac{\Delta t^2}{32} (cA_{+,h})^3 \left( \begin{array}{c} \sqrt{\epsilon}E(t^{n+1}) \\ \sqrt{\mu}H(t^{n+1}) \end{array} \right).$$

Now we compute $\tilde{\eta}$. Substituting equations (4.4.1) and (4.4.2) into equation (4.4.4),
we have that
\[ \vec{\eta} = \frac{1}{\Delta t} \left( I - \frac{\Delta t}{2} c A_{+,h} + \frac{\Delta t^2}{8} (c A_{+,h})^2 \right) \begin{pmatrix} \sqrt{\varepsilon} E(t^{n+1}) \\ \sqrt{\mu} H(t^{n+1}) \end{pmatrix} \]
\[ - \frac{1}{\Delta t} \left( I + \frac{\Delta t}{2} c A_{+,h} + \frac{\Delta t^2}{8} (c A_{+,h})^2 \right) \begin{pmatrix} \sqrt{\varepsilon} E(t^n) \\ \sqrt{\mu} H(t^n) \end{pmatrix} \]
\[ - \frac{c}{2} A_{-,h} \left( I - \frac{\Delta t}{2} c A_{+,h} + \frac{\Delta t^2}{8} (c A_{+,h})^2 \right) \begin{pmatrix} \sqrt{\varepsilon} E(t^{n+1}) \\ \sqrt{\mu} H(t^{n+1}) \end{pmatrix} \]
\[ - \frac{c}{2} A_{-,h} \left( I + \frac{\Delta t}{2} c A_{+,h} + \frac{\Delta t^2}{8} (c A_{+,h})^2 \right) \begin{pmatrix} \sqrt{\varepsilon} E(t^n) \\ \sqrt{\mu} H(t^n) \end{pmatrix} \].

This equation can be written in the following form,
\[ \vec{\eta} = \begin{pmatrix} \sqrt{\varepsilon} \delta t E(t^{n+\frac{1}{2}}) \\ \sqrt{\mu} \delta t H(t^{n+\frac{1}{2}}) \end{pmatrix} - c A_h \begin{pmatrix} \sqrt{\varepsilon} E(t^{n+\frac{1}{2}}) \\ \sqrt{\mu} H(t^{n+\frac{1}{2}}) \end{pmatrix} + \frac{\Delta t^2}{8} (c A_{+,h})^2 \begin{pmatrix} \sqrt{\varepsilon} \delta t E(t^{n+\frac{1}{2}}) \\ \sqrt{\mu} \delta t H(t^{n+\frac{1}{2}}) \end{pmatrix} \]
\[ + \frac{\Delta c^2 t^2}{4} A_{-,h} A_{+,h} \begin{pmatrix} \sqrt{\varepsilon} \delta t E(t^{n+\frac{1}{2}}) \\ \sqrt{\mu} \delta t H(t^{n+\frac{1}{2}}) \end{pmatrix} - \frac{\Delta c^3 t^2}{8} A_{-,h} (A_{+,h})^2 \begin{pmatrix} \sqrt{\varepsilon} E(t^{n+\frac{1}{2}}) \\ \sqrt{\mu} H(t^{n+\frac{1}{2}}) \end{pmatrix}. \]

We can see that the first part on the right side of the above equation is the truncation error of quasi Crank-Nicolson scheme. Others terms are second order accuracy in time step. The matrix operators are four order accuracy in space step, thus, we have the conclusion (4.4.6).

Now, we provide the convergence analysis for the EC-S-FDTD-(2,4) scheme in three dimensions.
Theorem 4.4.1. (Convergence) If $E$, $H$, the exact solution components of Maxwell’s equations (4.2.1)-(4.2.5) in three dimensions, are smooth enough. Let $E^n$ and $H^n$ the numerical solutions of the EC-S-FDTD-(2,4) scheme. Then for any fixed time $T > 0$, we have the following error estimates

$$\max_{0 \leq n \leq N} \{ \| \epsilon_1^2 [E(t^n) - E^n] \|_E^2 + \| \mu^2 [H(t^n) - H^n] \|_H^2 \}$$

$$\leq \| \epsilon_1^2 [E(t^0) - E^0] \|_E^2 + \| \mu^2 [H(t^0) - H^0] \|_H^2 \leq \| \epsilon_1^2 [E(\delta t) - E^0] \|_E^2 + \| \mu^2 [H(\delta t) - H^0] \|_H^2$$

and

$$\max_{0 \leq n \leq N} \{ \| \epsilon_1^2 [\delta t E(t^n + \frac{1}{2}) - \delta t E^n + \frac{1}{2}] \|_E^2 + \| \mu^2 [\delta t H(t^n + \frac{1}{2}) - \delta t H^n + \frac{1}{2}] \|_H^2 \}$$

$$\leq \| \epsilon_1^2 [\delta t E(t^n) - \delta t E^0] \|_E^2 + \| \mu^2 [\delta t H(t^n) - \delta t H^0] \|_H^2 \leq \| \epsilon_1^2 [\delta t E(\delta t) + \frac{1}{2}) - \delta t E^0] \|_E^2 + \| \mu^2 [\delta t H(\delta t) + \frac{1}{2}) - \delta t H^0] \|_H^2$$

$$+ C_{\mu_e} T (\Delta t^2 + \Delta x^4 + \Delta y^4 + \Delta z^4)^2,$$

where $C_{\mu_e}$ is independent of $\Delta t$, $\Delta x$, $\Delta y$ and $\Delta z$.

Proof. Let error functions be

$$E^n_{w,\alpha,\beta,\gamma} = E_w(x, y, z, t^n) - E_{w,\alpha,\beta,\gamma}^n, \quad H^n_{w,\alpha,\beta,\gamma} = H_w(x, y, z, t^n) - H_{w,\alpha,\beta,\gamma}^n,$$

and

$$E^{(i)} = E^{(i)} - E^{(i)}, \quad H^{(i)} = H^{(i)} - H^{(i)},$$

where $w = x, y, z$, the $E^{(i)}$ and $H^{(i)}$ for $i = 1, 2$ are defined in equations (4.4.1) and (4.4.2) from exact solutions.
The error equations of EC-S-FDTD-(2,4) can be written as

\[
\frac{1}{\Delta t} \left[ \begin{pmatrix} \epsilon \mathcal{E}^{(1)} \\ \mu \mathcal{H}^{(1)} \end{pmatrix} - \begin{pmatrix} \epsilon \mathcal{E}^n \\ \mu \mathcal{H}^n \end{pmatrix} \right] = \frac{1}{4} A_{+,h} \left[ \begin{pmatrix} \mathcal{E}^{(1)} \\ \mathcal{H}^{(1)} \end{pmatrix} + \begin{pmatrix} \mathcal{E}^n \\ \mathcal{H}^n \end{pmatrix} \right] + \vec{\xi}, (4.4.9)
\]

\[
\frac{1}{\Delta t} \left[ \begin{pmatrix} \epsilon \mathcal{E}^{(2)} \\ \mu \mathcal{H}^{(2)} \end{pmatrix} - \begin{pmatrix} \epsilon \mathcal{E}^{(1)} \\ \mu \mathcal{H}^{(1)} \end{pmatrix} \right] = \frac{1}{2} A_{-,h} \left[ \begin{pmatrix} \mathcal{E}^{(2)} \\ \mathcal{H}^{(1)} \end{pmatrix} + \begin{pmatrix} \mathcal{E}^{(1)} \\ \mathcal{H}^{(1)} \end{pmatrix} \right] + \vec{\eta},
\]

\[
\frac{1}{\Delta t} \left[ \begin{pmatrix} \epsilon \mathcal{E}^{n+1} \\ \mu \mathcal{H}^{n+1} \end{pmatrix} - \begin{pmatrix} \epsilon \mathcal{E}^{(2)} \\ \mu \mathcal{H}^{(2)} \end{pmatrix} \right] = \frac{1}{4} A_{+,h} \left[ \begin{pmatrix} \mathcal{E}^{n+1} \\ \mathcal{H}^{n+1} \end{pmatrix} + \begin{pmatrix} \mathcal{E}^{(2)} \\ \mathcal{H}^{(2)} \end{pmatrix} \right] + \vec{\zeta}.
\]

(4.4.10)

We first analyze the first error equation (4.4.9). Write the error equation (4.4.9) in a component form, where \( \xi = (\xi_1, \xi_2, \xi_3, \xi_4, \xi_5, \xi_6)^T \):

\[
\frac{\epsilon \mathcal{E}^{(1)}}{\Delta t} \bigg|_{x+\frac{1}{2},j,k} - \frac{\epsilon \mathcal{E}^n}{\Delta t} \bigg|_{x+\frac{1}{2},j,k} = \frac{1}{4} \Lambda_y \{ \mathcal{H}^{(1)}_{x+\frac{1}{2},j+k} + \mathcal{H}^n_{x+\frac{1}{2},j+k} \} + \xi_{i+\frac{1}{2},j,k},
\]

(4.4.12)

\[
\frac{\mu \mathcal{H}^{(1)}}{\Delta t} \bigg|_{x+\frac{1}{2},j+\frac{1}{2},k} - \frac{\mu \mathcal{H}^n}{\Delta t} \bigg|_{x+\frac{1}{2},j+\frac{1}{2},k} = \frac{1}{4} \Lambda_y \{ \mathcal{E}^{(1)}_{x+\frac{1}{2},j+\frac{1}{2},k} + \mathcal{E}^n_{x+\frac{1}{2},j+\frac{1}{2},k} \} + \xi_{i+\frac{1}{2},j+\frac{1}{2},k},
\]

(4.4.13)

\[
\frac{\epsilon \mathcal{E}^{(1)}}{\Delta t} \bigg|_{y+\frac{1}{2},j,k} - \frac{\epsilon \mathcal{E}^n}{\Delta t} \bigg|_{y+\frac{1}{2},j,k} = -\frac{1}{4} \Lambda_x \{ \mathcal{H}^{(1)}_{y+\frac{1}{2},j+\frac{1}{2},k} + \mathcal{H}^n_{y+\frac{1}{2},j+\frac{1}{2},k} \} + \xi_{i,j+\frac{1}{2},k},
\]

(4.4.14)

\[
\frac{\mu \mathcal{H}^{(1)}}{\Delta t} \bigg|_{y+\frac{1}{2},j+\frac{1}{2},k} - \frac{\mu \mathcal{H}^n}{\Delta t} \bigg|_{y+\frac{1}{2},j+\frac{1}{2},k} = -\frac{1}{4} \Lambda_x \{ \mathcal{E}^{(1)}_{y+\frac{1}{2},j+\frac{1}{2},k} + \mathcal{E}^n_{y+\frac{1}{2},j+\frac{1}{2},k} \} + \xi_{i,j+\frac{1}{2},k},
\]

(4.4.15)

\[
\frac{\epsilon \mathcal{E}^{(1)}}{\Delta t} \bigg|_{z+\frac{1}{2},j,k} - \frac{\epsilon \mathcal{E}^n}{\Delta t} \bigg|_{z+\frac{1}{2},j,k} = \frac{1}{4} \Lambda_y \{ \mathcal{H}^{(1)}_{z+\frac{1}{2},j,k} + \mathcal{H}^n_{z+\frac{1}{2},j,k} \} + \xi_{i,j,k+\frac{1}{2}},
\]

(4.4.16)
\[
\frac{\mathcal{H}^{(1)}_{y_i+\frac{1}{2},j,k+\frac{1}{2}} - \mathcal{H}^n_{y_i+\frac{1}{2},j,k+\frac{1}{2}}}{\Delta t} = \frac{1}{4} \Lambda_y \{ \mathcal{E}^{(1)}_{z_i+\frac{1}{2},j,k+\frac{1}{2}} + \mathcal{E}^n_{z_i+\frac{1}{2},j,k+\frac{1}{2}} \} + \xi_{y_i+\frac{1}{2},j,k+\frac{1}{2}}. \tag{4.4.17}
\]

From (4.4.12) and (4.4.13), similarly to the proof of energy conservation theorem, we have that

\[
\| \epsilon \frac{1}{2} \mathcal{E}_x^{(1)} \|^2_{E_x} + \| \mu \frac{1}{2} \mathcal{H}_z^{(1)} \|^2_{H_z} - \| \epsilon \frac{1}{2} \mathcal{E}_x^n \|^2_{E_x} - \| \mu \frac{1}{2} \mathcal{H}_z^n \|^2_{H_z}
= \Delta t \sum_{j=0}^{K-1} \sum_{k=0}^{K-1} \sum_{i=0}^{I-1} \{ \epsilon \xi_{x_i+\frac{1}{2},j,k} \left( \mathcal{E}^{(1)}_{x_i+\frac{1}{2},j,k} + \mathcal{E}^n_{x_i+\frac{1}{2},j,k} \right) 
+ \mu \xi_{x_i+\frac{1}{2},j+\frac{1}{2},k} \left( \mathcal{H}^{(1)}_{x_i+\frac{1}{2},j+\frac{1}{2},k} + \mathcal{H}^n_{x_i+\frac{1}{2},j+\frac{1}{2},k} \right) \} \Delta x \Delta y \Delta z.
\]

The above equation can be written as

\[
\| \epsilon \frac{1}{2} \mathcal{E}_x^{(1)} - \frac{\Delta t}{2} \sqrt{\epsilon} \xi_1 \|^2_{E_x} + \| \mu \frac{1}{2} \mathcal{H}_z^{(1)} - \frac{\Delta t}{2} \sqrt{\mu} \xi_2 \|^2_{H_z}
= \| \epsilon \frac{1}{2} \mathcal{E}_x^n + \frac{\Delta t}{2} \sqrt{\epsilon} \xi_1 \|^2_{E_x} + \| \mu \frac{1}{2} \mathcal{H}_z^n + \frac{\Delta t}{2} \sqrt{\mu} \xi_2 \|^2_{H_z}. \tag{4.4.18}
\]

Similarly, from (4.4.14) and (4.4.15),

\[
\| \epsilon \frac{1}{2} \mathcal{E}_y^{(1)} - \frac{\Delta t}{2} \sqrt{\epsilon} \xi_3 \|^2_{E_y} + \| \mu \frac{1}{2} \mathcal{H}_x^{(1)} - \frac{\Delta t}{2} \sqrt{\mu} \xi_4 \|^2_{H_x}
= \| \epsilon \frac{1}{2} \mathcal{E}_y^n + \frac{\Delta t}{2} \sqrt{\epsilon} \xi_3 \|^2_{E_y} + \| \mu \frac{1}{2} \mathcal{H}_x^n + \frac{\Delta t}{2} \sqrt{\mu} \xi_4 \|^2_{H_x}, \tag{4.4.19}
\]

and from (4.4.16) and (4.4.17)

\[
\| \epsilon \frac{1}{2} \mathcal{E}_z^{(1)} - \frac{\Delta t}{2} \sqrt{\epsilon} \xi_5 \|^2_{E_z} + \| \mu \frac{1}{2} \mathcal{H}_y^{(1)} - \frac{\Delta t}{2} \sqrt{\mu} \xi_6 \|^2_{H_y}
= \| \epsilon \frac{1}{2} \mathcal{E}_z^n + \frac{\Delta t}{2} \sqrt{\epsilon} \xi_5 \|^2_{E_z} + \| \mu \frac{1}{2} \mathcal{H}_y^n + \frac{\Delta t}{2} \sqrt{\mu} \xi_6 \|^2_{H_y}. \tag{4.4.20}
\]

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Thus, from (4.4.18), (4.4.19) and (4.4.20), we have for ((4.4.9)) that
\[
\|\epsilon_{1}^{\frac{1}{2}}E^{(1)} - \frac{\Delta t}{2} \sqrt{\epsilon} \xi_{E}\|^2_{E} + \|\mu_{1}^{\frac{1}{2}}H^{(1)} - \frac{\Delta t}{2} \sqrt{\mu} \xi_{H}\|^2_{H} \\
= \|\epsilon_{1}^{\frac{1}{2}}E^{n} + \frac{\Delta t}{2} \sqrt{\epsilon} \xi_{E}\|^2_{E} + \|\mu_{1}^{\frac{1}{2}}H^{n} + \frac{\Delta t}{2} \sqrt{\mu} \xi_{H}\|^2_{H},
\]
(4.4.21)
where the vector \(\xi_{E} = (\xi_{1}, \xi_{3}, \xi_{5})^T\) and \(\xi_{H} = (\xi_{2}, \xi_{4}, \xi_{6})^T\).

Similarly, we have that from (4.4.10)
\[
\|\epsilon_{1}^{\frac{1}{2}}E^{(2)} - \frac{\Delta t}{2} \sqrt{\epsilon} \eta_{E}\|^2_{E} + \|\mu_{1}^{\frac{1}{2}}H^{(2)} - \frac{\Delta t}{2} \sqrt{\mu} \eta_{H}\|^2_{H} \\
= \|\epsilon_{1}^{\frac{1}{2}}E^{(1)} + \frac{\Delta t}{2} \sqrt{\epsilon} \xi_{E}\|^2_{E} + \|\mu_{1}^{\frac{1}{2}}H^{(1)} + \frac{\Delta t}{2} \sqrt{\mu} \xi_{H}\|^2_{H},
\]
(4.4.22)
and from (4.4.11)
\[
\|\epsilon_{1}^{\frac{1}{2}}E^{n+1} - \frac{\Delta t}{2} \sqrt{\epsilon} \xi_{E}\|^2_{E} + \|\mu_{1}^{\frac{1}{2}}H^{n+1} - \frac{\Delta t}{2} \sqrt{\mu} \xi_{H}\|^2_{H} \\
= \|\epsilon_{1}^{\frac{1}{2}}E^{(2)} + \frac{\Delta t}{2} \sqrt{\epsilon} \xi_{E}\|^2_{E} + \|\mu_{1}^{\frac{1}{2}}H^{(2)} + \frac{\Delta t}{2} \sqrt{\mu} \xi_{H}\|^2_{H}.
\]
(4.4.23)
From the relation (4.4.23) and the triangle inequality of the norm, we obtain that
\[
\left(\|\epsilon_{1}^{\frac{1}{2}}E^{n+1}\|^2_{E} + \|\mu_{1}^{\frac{1}{2}}H^{n+1}\|^2_{H}\right)^{\frac{1}{2}} \\
\leq \left(\|\epsilon_{1}^{\frac{1}{2}}E^{n+1} - \frac{\Delta t}{2} \mu_{1}^{\frac{1}{2}} \xi_{E}\|^2_{E} + \|\mu_{1}^{\frac{1}{2}}H^{n+1} - \frac{\Delta t}{2} \mu_{1}^{\frac{1}{2}} \xi_{H}\|^2_{H}\right)^{\frac{1}{2}} \\
+ \left(\|\frac{\Delta t}{2} \epsilon_{1}^{\frac{1}{2}} \xi_{E}\|^2_{E} + \|\frac{\Delta t}{2} \mu_{1}^{\frac{1}{2}} \xi_{H}\|^2_{H}\right)^{\frac{1}{2}} \\
= \left(\|\epsilon_{1}^{\frac{1}{2}}E^{(2)} + \frac{\Delta t}{2} \epsilon_{1}^{\frac{1}{2}} \xi_{E}\|^2_{E} + \|\epsilon_{1}^{\frac{1}{2}}H^{(2)} + \frac{\Delta t}{2} \mu_{1}^{\frac{1}{2}} \xi_{H}\|^2_{H}\right)^{\frac{1}{2}} \\
+ \left(\|\frac{\Delta t}{2} \epsilon_{1}^{\frac{1}{2}} \xi_{E}\|^2_{E} + \|\frac{\Delta t}{2} \mu_{1}^{\frac{1}{2}} \xi_{H}\|^2_{H}\right)^{\frac{1}{2}} \\
\leq \left(\|\epsilon_{1}^{\frac{1}{2}}E^{(2)}\|^2_{E} + \|\epsilon_{1}^{\frac{1}{2}}H^{(2)}\|^2_{H}\right)^{\frac{1}{2}} + \left(\|\Delta t \epsilon_{1}^{\frac{1}{2}} \xi_{E}\|^2_{E} + \|\Delta t \mu_{1}^{\frac{1}{2}} \xi_{H}\|^2_{H}\right)^{\frac{1}{2}}.
\]
(4.4.24)
Similarly, from the relations (4.4.22) and (4.4.23) and the triangle inequality of the norm, we obtain that

\[
\left( \| \epsilon^{2} \mathcal{E}^{(2)} \|_{2}^{2} + \| \mu^{2} \mathcal{H}^{(2)} \|_{2}^{2} \right)^{\frac{1}{2}} \\
\leq \left( \| \epsilon^{2} \mathcal{E}^{(1)} \|_{2}^{2} + \| \mu^{2} \mathcal{H}^{(1)} \|_{2}^{2} \right)^{\frac{1}{2}} + \left( \| \Delta t \epsilon^{2} \eta_{E} \|_{2}^{2} + \| \Delta t \mu^{2} \eta_{H} \|_{2}^{2} \right)^{\frac{1}{2}},
\]

\[
\left( \| \epsilon^{2} \mathcal{E}^{(1)} \|_{2}^{2} + \| \mu^{2} \mathcal{H}^{(1)} \|_{2}^{2} \right)^{\frac{1}{2}} \\
\leq \left( \| \epsilon^{2} \mathcal{E}^{n} \|_{2}^{2} + \| \epsilon^{2} \mathcal{H}^{n} \|_{2}^{2} \right)^{\frac{1}{2}} + \left( \| \Delta t \epsilon^{2} \xi_{E} \|_{2}^{2} + \| \Delta t \mu^{2} \xi_{H} \|_{2}^{2} \right)^{\frac{1}{2}}. \tag{4.4.25}
\]

Combining (4.4.24)-(4.4.25), we have that

\[
\left( \| \epsilon^{2} \mathcal{E}^{(n+1)} \|_{2}^{2} + \| \epsilon^{2} \mathcal{H}^{(n+1)} \|_{2}^{2} \right)^{\frac{1}{2}} \\
\leq \left( \| \epsilon^{2} \mathcal{E}^{n} \|_{2}^{2} + \| \epsilon^{2} \mathcal{H}^{n} \|_{2}^{2} \right)^{\frac{1}{2}} + \left( \| \Delta t \epsilon^{2} \eta_{E} \|_{2}^{2} + \| \Delta t \mu^{2} \eta_{H} \|_{2}^{2} \right)^{\frac{1}{2}} \tag{4.4.26}
\]

\[
+ \left( \| \Delta t \epsilon \xi_{E} \|_{2}^{2} + \| \Delta t \mu \xi_{H} \|_{2}^{2} \right)^{\frac{1}{2}}.
\]

We know the truncation errors of $\xi, \eta, \zeta$, we get that

\[
\left( \| \epsilon^{2} \mathcal{E}^{n+1} \|_{2}^{2} + \| \epsilon^{2} \mathcal{H}^{n+1} \|_{2}^{2} \right)^{\frac{1}{2}} \\
\leq \left( \| \epsilon^{2} \mathcal{E}^{n} \|_{2}^{2} + \| \epsilon^{2} \mathcal{H}^{n} \|_{2}^{2} \right)^{\frac{1}{2}} + C \Delta t (\Delta t^{2} + \Delta x^{4} + \Delta y^{4} + \Delta z^{4}). \tag{4.4.27}
\]

Recursively applying (4.4.27) from time level $n$ to 0, we finally have that

\[
\left( \| \epsilon^{2} \mathcal{E}^{n+1} \|_{2}^{2} + \| \epsilon^{2} \mathcal{H}^{n+1} \|_{2}^{2} \right)^{\frac{1}{2}} \\
\leq \left( \| \epsilon^{2} \mathcal{E}^{0} \|_{2}^{2} + \| \epsilon^{2} \mathcal{H}^{0} \|_{2}^{2} \right)^{\frac{1}{2}} + C n \Delta t (\Delta t^{2} + \Delta x^{4} + \Delta y^{4} + \Delta z^{4}) \tag{4.4.28}
\]

\[
\leq \left( \| \epsilon^{2} \mathcal{E}^{0} \|_{2}^{2} + \| \epsilon^{2} \mathcal{H}^{0} \|_{2}^{2} \right)^{\frac{1}{2}} + C T (\Delta t^{2} + \Delta x^{4} + \Delta y^{4} + \Delta z^{4})
\]
We complete the proof of (4.4.7). The further analysis can obtain (4.4.7).

Then, we consider super-convergence of the $E^n$ and $H^n$ in discrete $H^1$ norm. Applying operator $\Lambda_x$ to the equations (4.2.38)-(4.2.40), the $\Lambda_x$-EC-S-FDTD-(2,4) scheme is then,

**Stage 1:**

$$
\frac{1}{\Delta t} \Lambda_x \left[ \begin{pmatrix} \epsilon E^{(1)} \\ \mu H^{(1)} \end{pmatrix} - \begin{pmatrix} \epsilon E^n \\ \mu H^n \end{pmatrix} \right] = \frac{1}{4} A_{x,h} \Lambda_x \left[ \begin{pmatrix} E^{(1)} \\ H^{(1)} \end{pmatrix} + \begin{pmatrix} E^n \\ H^n \end{pmatrix} \right],
$$

(4.4.28)

**Stage 2:**

$$
\frac{1}{\Delta t} \Lambda_x \left[ \begin{pmatrix} \epsilon E^{(2)} \\ \mu H^{(2)} \end{pmatrix} - \begin{pmatrix} \epsilon E^{(1)} \\ \mu H^{(1)} \end{pmatrix} \right] = \frac{1}{2} A_{x,h} \Lambda_x \left[ \begin{pmatrix} E^{(2)} \\ H^{(2)} \end{pmatrix} + \begin{pmatrix} E^{(1)} \\ H^{(1)} \end{pmatrix} \right],
$$

(4.4.29)

**Stage 3:**

$$
\frac{1}{\Delta t} \Lambda_x \left[ \begin{pmatrix} \epsilon E^{n+1} \\ \mu H^{n+1} \end{pmatrix} - \begin{pmatrix} \epsilon E^{(2)} \\ \mu H^{(2)} \end{pmatrix} \right] = \frac{1}{4} A_{x,h} \Lambda_x \left[ \begin{pmatrix} E^{n+1} \\ H^{n+1} \end{pmatrix} + \begin{pmatrix} E^{(2)} \\ H^{(2)} \end{pmatrix} \right],
$$

(4.4.30)

The boundary values for this scheme are from the PEC boundary condition, same as that in (4.2.41), and initial value are given as in (4.2.42).

The corresponding truncation error equations are
Stage 1:

\[
\frac{1}{\Delta t} \begin{pmatrix}
\sqrt{\epsilon} \Lambda_x \tilde{E}^{(1)} \\
\sqrt{\mu} \Lambda_x \tilde{H}^{(1)}
\end{pmatrix} - \begin{pmatrix}
\sqrt{\epsilon} \Lambda_x E(t^n) \\
\sqrt{\mu} \Lambda_x H(t^n)
\end{pmatrix} = \frac{1}{4} A_{+,h} \begin{pmatrix}
\sqrt{\epsilon} \Lambda_x \tilde{E}^{(1)} \\
\sqrt{\mu} \Lambda_x \tilde{H}^{(1)}
\end{pmatrix} + \vec{\phi},
\]

(4.4.31)

Stage 2:

\[
\frac{1}{\Delta t} \begin{pmatrix}
\sqrt{\epsilon} \Lambda_x \tilde{E}^{(2)} \\
\sqrt{\mu} \Lambda_x \tilde{H}^{(2)}
\end{pmatrix} - \begin{pmatrix}
\sqrt{\epsilon} \Lambda_x \tilde{E}^{(1)} \\
\sqrt{\mu} \Lambda_x \tilde{H}^{(1)}
\end{pmatrix} = \frac{1}{2} A_{-,h} \begin{pmatrix}
\sqrt{\epsilon} \Lambda_x \tilde{E}^{(2)} \\
\sqrt{\mu} \Lambda_x \tilde{H}^{(2)}
\end{pmatrix} + \vec{\psi},
\]

(4.4.32)

Stage 3:

\[
\frac{1}{\Delta t} \begin{pmatrix}
\sqrt{\epsilon} \Lambda_x E(t^{n+1}) \\
\sqrt{\mu} \Lambda_x H(t^{n+1})
\end{pmatrix} - \begin{pmatrix}
\sqrt{\epsilon} \Lambda_x \tilde{E}^{(2)} \\
\sqrt{\mu} \Lambda_x \tilde{H}^{(2)}
\end{pmatrix} = \frac{1}{4} A_{+,h} \begin{pmatrix}
\sqrt{\epsilon} \Lambda_x E(t^{n+1}) \\
\sqrt{\mu} \Lambda_x H(t^{n+1})
\end{pmatrix} + \vec{\chi}.
\]

(4.4.33)

With the definition of intermediate variables and the truncation analysis, it holds that

\[
\|\vec{\phi}\| + \|\vec{\psi}\| + \|\vec{\chi}\| \leq \{\Delta t^2 + \Delta x^4 + \Delta y^4 + \Delta z^4\}.
\]
Thus, the following error equations are

\[
\frac{1}{\Delta t} \begin{pmatrix} \epsilon \Lambda_x \mathcal{E}^{(1)} \\ \mu \Lambda_x \mathcal{H}^{(1)} \end{pmatrix} - \begin{pmatrix} \epsilon \Lambda_x \mathcal{E}^n \\ \mu \Lambda_x \mathcal{H}^n \end{pmatrix} = \frac{1}{4} A_{+,h} \begin{pmatrix} \Lambda_x \mathcal{E}^{(1)} \\ \Lambda_x \mathcal{H}^{(1)} \end{pmatrix} + \begin{pmatrix} \Lambda_x \mathcal{E}^n \\ \Lambda_x \mathcal{H}^n \end{pmatrix} + \vec{\varphi} \tag{4.4.34}
\]

\[
\frac{1}{\Delta t} \begin{pmatrix} \epsilon \Lambda_x \mathcal{E}^{(2)} \\ \mu \Lambda_x \mathcal{H}^{(2)} \end{pmatrix} - \begin{pmatrix} \epsilon \Lambda_x \mathcal{E}^{(1)} \\ \mu \Lambda_x \mathcal{H}^{(1)} \end{pmatrix} = \frac{1}{2} A_{-,h} \begin{pmatrix} \Lambda_x \mathcal{E}^{(2)} \\ \Lambda_x \mathcal{H}^{(2)} \end{pmatrix} + \begin{pmatrix} \Lambda_x \mathcal{E}^{(1)} \\ \Lambda_x \mathcal{H}^{(1)} \end{pmatrix} + \vec{\psi} \tag{4.4.35}
\]

\[
\frac{1}{\Delta t} \begin{pmatrix} \epsilon \Lambda_x \mathcal{E}^{n+1} \\ \mu \Lambda_x \mathcal{H}^{n+1} \end{pmatrix} - \begin{pmatrix} \epsilon \Lambda_x \mathcal{E}^{(2)} \\ \mu \Lambda_x \mathcal{H}^{(2)} \end{pmatrix} = \frac{1}{4} A_{+,h} \begin{pmatrix} \Lambda_x \mathcal{E}^{n+1} \\ \Lambda_x \mathcal{H}^{n+1} \end{pmatrix} + \begin{pmatrix} \Lambda_x \mathcal{E}^{(2)} \\ \Lambda_x \mathcal{H}^{(2)} \end{pmatrix} + \vec{\chi}. \tag{4.4.36}
\]

From (4.4.34)-(4.4.36), similarly to the proof of Theorem 4.4.1, we have the following super-convergence theorem.

**Theorem 4.4.2.** (Super-convergence) Assume that \((\mathbf{E}, \mathbf{H})\) the solution components of Maxwell’s equations (4.2.1)-(4.2.5) in three dimensions are smooth enough. Let \(\mathbf{E}^n, \mathbf{H}^n\) be the solutions of \(EC-S-FDTD-(2,4)\) and let \(\mathcal{E}^n = \mathbf{E}(t^n) - \mathbf{E}^n, \mathcal{H}^n = \mathbf{H}(t^n) - \mathbf{H}^n\) be the errors. Then we have the following estimations:

\[
(\|\epsilon^{\frac{1}{2}} \Lambda_u \mathcal{E}^n\|_{\Lambda_u E}^2 + \|\mu^{\frac{1}{2}} \Lambda_u \mathcal{H}^n\|_{\Lambda_u H}^2)^{\frac{1}{2}} \leq \left( (\|\epsilon^{\frac{1}{2}} \Lambda_u \mathcal{E}^0\|_{\Lambda_u E}^2 + \|\mu^{\frac{1}{2}} \Lambda_u \mathcal{H}^0\|_{\Lambda_u H}^2)^{\frac{1}{2}} + CT(\Delta t^2 + \Delta x^4 + \Delta y^4 + \Delta z^4),
\]

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and

\[ \left( \| \epsilon \frac{1}{2} \delta_t \Lambda_u E^{n+\frac{1}{2}} \|_{\Lambda_u}^2 + \| \mu \frac{1}{2} \delta_t \Lambda_u H^{n+\frac{1}{2}} \|_{\Lambda_u}^2 \right)^{\frac{1}{2}} \]

\[ \leq \left( \| \epsilon \frac{1}{2} \delta_t \Lambda_u E^{\frac{1}{2}} \|_{\Lambda_u}^2 + \| \mu \frac{1}{2} \delta_t \Lambda_u H^{\frac{1}{2}} \|_{\Lambda_u}^2 \right)^{\frac{1}{2}} + CT(\Delta t^2 + \Delta x^4 + \Delta y^4 + \Delta z^4), \]

where \( C \) is a constant independent of \( \Delta t, \Delta x, \Delta y, \) and \( \Delta z \), \( u = x, y, \) or \( z \).

Using Theorem 4.4.2, we have estimation of divergence-free.

**Theorem 4.4.3.** Let \( E^n \) and \( H^n \) be the solutions of the EC-S-FDTD-(2,4) scheme. If the exact solution of the Maxwell’s equations in three dimensions is smooth enough, the error of divergence-free is estimated by

\[ \| \Lambda_x E^n_x + \Lambda_y E^n_y + \Lambda_z E^n_z \| \leq C\{\Delta t^2 + \Delta x^4 + \Delta y^4 + \Delta z^4 \}. \]  

(4.4.39)

**Proof.** The left side of (4.4.39) can be written as

\[ \| \Lambda_x E^n_x + \Lambda_y E^n_y + \Lambda_z E^n_z \| \leq \| \Lambda_x E_x(t^n) + \Lambda_y E_y(t^n) + \Lambda_z E_z(t^n) \| \]

\[ + \| \Lambda_x (E^n_x - E_x(t^n)) + \Lambda_y (E^n_y - E_y(t^n)) + \Lambda_z (E^n_z - E_z(t^n)) \|. \]

Then (4.4.39) can be obtained with Theorem 4.4.2 and the fourth order accuracy of operators of \( \Lambda_x, \Lambda_y \) and \( \Lambda_z \).

4.5 Numerical experiments

Finally, we present numerical experiments by EC-S-FDTD-(2,4) in three dimensions, comparing to EC-S-FDTDI and EC-S-FDTDII ([8]), 3D-ADI-FDTD ([49, 130]...
We compute by our EC-S-FDTD-(2,4) the three-dimensional Maxwell equations with PEC boundary condition, where domain \( \Omega = [0, 1] \times [0, 1] \times [0, 1] \) surrounded by a perfect conductor. The exact solution is

\[
E_x = \frac{k_y - k_z}{\epsilon \sqrt{\mu \omega}} \cos(\omega \pi t) \cos(k_x \pi x) \sin(k_y \pi y) \sin(k_z \pi z),
\]

(4.5.1)

\[
E_y = \frac{k_z - k_x}{\epsilon \sqrt{\mu \omega}} \cos(\omega \pi t) \sin(k_x \pi x) \cos(k_y \pi y) \sin(k_z \pi z),
\]

(4.5.2)

\[
E_z = \frac{k_x - k_y}{\epsilon \sqrt{\mu \omega}} \cos(\omega \pi t) \sin(k_x \pi x) \sin(k_y \pi y) \cos(k_z \pi z),
\]

(4.5.3)

\[
H_x = \frac{1}{\sqrt{\mu}} \sin(\omega \pi t) \sin(k_x \pi x) \cos(k_y \pi y) \cos(k_z \pi z),
\]

(4.5.4)

\[
H_y = \frac{1}{\sqrt{\mu}} \sin(\omega \pi t) \cos(k_x \pi x) \sin(k_y \pi y) \cos(k_z \pi z),
\]

(4.5.5)

\[
H_z = \frac{1}{\sqrt{\mu}} \sin(\omega \pi t) \cos(k_x \pi x) \sin(k_y \pi y) \sin(k_z \pi z),
\]

(4.5.6)

where \( k_x = 1, \ k_y = 2, k_z = -3, \mu = 1, \epsilon = 1 \) and \( \omega^2 = \frac{1}{\mu \epsilon} (k_x^2 + k_y^2 + k_z^2) \).

First, we check the performance of energy-conserved properties. In the constant electric permittivity case, the exact energy of solution can be computed directly as:

\[
\text{EnergyI} = \left( \int_{\Omega} \epsilon |E|^2 + \mu \epsilon |H|^2 \right)^{\frac{1}{2}} = \frac{\sqrt{3}}{\sqrt{8}}.
\]

We define the relative errors of energy conversations:

\[
\text{REE-I} = \max_{0 \leq n \leq N} \left( \frac{\left( \| \frac{1}{\sqrt{2}} E_n \|^2 + \| \frac{1}{\sqrt{2}} H_n \|^2 \right)^{\frac{1}{2}} - \text{EnergyI}}{\text{EnergyI}} \right),
\]

(4.5.7)
In Table 4.1, the REE-I and REE-II of EC-S-FDTDI&II and EC-S-FDTD-(2,4) are almost zero, i.e., most less than the relative error of $10^{-14}$, which are of the machine precision. However, the results of ADI-FDTD ([49, 50]) are only $10^{-4}$. Table 4.2 sets different wave numbers $k_x = 2, 3, 5, 10$, $k_y = 2k_x$, $k_z = -3k_x$, $\Delta x = \Delta y = \Delta z = \Delta t = 0.02$. The relative errors of EC-S-FDTDI&II and EC-S-FDTD-(2,4) are $10^{-14}$ with different wave numbers. By the Tables 4.1 and 4.2, we can say that EC-S-FDTD-(2,4) hold the the property of energy conservation.

Secondly, Table 4.3 - Table 4.6 give the numerical results to show the accuracy of scheme EC-S-FDTD-(2,4). The relative errors are defined as:

$$
\text{ErrorI} = \max_{0 \leq n \leq N} \frac{\left(\|\epsilon^{\frac{1}{2}} \delta_t E^{n+\frac{1}{2}}\|^2 + \|\mu^{\frac{1}{2}} \delta_t H^{n+\frac{1}{2}}\|^2\right)^{\frac{1}{2}} - \left(\|\epsilon^{\frac{1}{2}} \delta_t E^{\frac{1}{2}}\|^2 + \|\mu^{\frac{1}{2}} \delta_t H^{\frac{1}{2}}\|^2\right)^{\frac{1}{2}}}{\left(\|\epsilon^{\frac{1}{2}} \delta_t E^{\frac{1}{2}}\|^2 + \|\mu^{\frac{1}{2}} \delta_t H^{\frac{1}{2}}\|^2\right)^{\frac{1}{2}}},
$$

(4.5.8)

$$
\text{ErrorII} = \max_{0 \leq n \leq N-1} \frac{\left(\|\epsilon^{\frac{1}{2}} \delta_t E(t^n) - E^n\|^2_E + \|\mu^{\frac{1}{2}} \delta_t H(t^n) - H^n\|^2_H\right)^{\frac{1}{2}}}{\left(\|\epsilon^{\frac{1}{2}} \delta_t E^{\frac{1}{2}}\|^2 + \|\mu^{\frac{1}{2}} \delta_t H^{\frac{1}{2}}\|^2\right)^{\frac{1}{2}}},
$$

(4.5.9)

Accuracy and convergence ratios are shown in Table 4.3 and Table 4.4 at time $T = 1$ with $\Delta x = \Delta y = \Delta z = \Delta t$. Both tables indicate that EC-S-FDTDI, ADI-FDTD and EC-S-FDTD-(2,4) are of second order accuracy in time step, while EC-S-FDTDI is of first order accuracy in time step.

The accuracies in space are listed in Tables 4.5 and 4.6. From both tables, it clearly shows that EC-S-FDTD-(2,4) has the convergence of fourth order, but con-
Table 4.1: Relative errors of EnergyI (REE-I) and EnergyII (REE-II) by EC-S-FDTDI&II, EC-S-FDTD-(2,4) and ADI-FDTD schemes. Parameters: $\Delta x = \Delta y = \Delta z = \Delta t = 1/N$, $k_x = 1$, $k_y = 2$, $k_z = -3$ and with $\mu = \epsilon = 1$, $T = 1$.

<table>
<thead>
<tr>
<th>Partition</th>
<th>EC-S-FDTDI-1</th>
<th>EC-S-FDTDI-2</th>
<th>EC-S-FDTD(2,4)</th>
<th>ADI-FDTD</th>
</tr>
</thead>
<tbody>
<tr>
<td>$N$</td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>25</td>
<td>1.81e-16</td>
<td>2.53e-16</td>
<td>6.30e-16</td>
<td>6.53e-15</td>
</tr>
<tr>
<td>50</td>
<td>1.63e-15</td>
<td>1.74e-15</td>
<td>7.25e-16</td>
<td>1.20e-14</td>
</tr>
<tr>
<td>75</td>
<td>3.08e-15</td>
<td>2.97e-15</td>
<td>1.99e-15</td>
<td>2.90e-15</td>
</tr>
<tr>
<td>100</td>
<td>3.26e-15</td>
<td>3.21e-15</td>
<td>4.35e-15</td>
<td>2.7376e-14</td>
</tr>
</tbody>
</table>

The results in Tables 4.3 - 4.6 confirm our theoretical analysis for convergence. For checking the error of divergence-free, we define two kinds of formulas:

\[
\text{DivI} = \max_{1 \leq i,j,k \leq N-1, 0 \leq n \leq N} |\epsilon(\Lambda_x E_{x,i,j,k}^n + \Lambda_y E_{y,i,j,k}^n + \Lambda_z E_{z,i,j,k}^n)|, \tag{4.5.11}
\]

\[
\text{DivII} = \max_{0 \leq n \leq N} \left( \sum_{1 \leq i \leq N-1} \sum_{-1 \leq j \leq N-1} \sum_{-1 \leq k \leq N-1} \epsilon(\Lambda_x E_{x,i,j,k}^n + \Lambda_y E_{y,i,j,k}^n + \Lambda_z E_{z,i,j,k}^n)^2 \Delta x \Delta y \Delta z \right)^{\frac{1}{2}}. \tag{4.5.12}
\]

For the above definitions, DivI and DivII with $\delta_x$, $\delta_y$ and $\delta_z$ are used for EC-S-FDTDI&II and ADI-FDTD. We use fourth-order operators $\Lambda_x$, $\Lambda_y$ and $\Lambda_z$ to replace
Table 4.2: Relative errors of EnergyI (I) and EnergyII (II) by EC-S-FDTDI&II (ECI&II), EC-S-FDTD-(2,4) (EC24) and ADI-FDTD (ADI) schemes. Parameters: $k_y = 2k_x$, $k_z = -3k_x$, $\Delta x = \Delta y = \Delta z = 0.02$, $\mu = \epsilon = 1$, $T = 1$.

<table>
<thead>
<tr>
<th>Partition</th>
<th>$k_x=2$</th>
<th>$k_x=3$</th>
<th>$k_x=5$</th>
<th>$k_x=10$</th>
</tr>
</thead>
<tbody>
<tr>
<td>N</td>
<td>REE-I</td>
<td>REE-II</td>
<td>REE-I</td>
<td>REE-II</td>
</tr>
<tr>
<td>ECI</td>
<td>1.45e-15</td>
<td>1.14e-15</td>
<td>9.06e-16</td>
<td>6.97e-16</td>
</tr>
<tr>
<td>ECII</td>
<td>3.63e-16</td>
<td>2.52e-16</td>
<td>1.63e-15</td>
<td>1.90e-15</td>
</tr>
<tr>
<td>EC24</td>
<td>1.20e-14</td>
<td>1.12e-14</td>
<td>1.34e-14</td>
<td>1.32e-14</td>
</tr>
</tbody>
</table>

Finally, we check the energy conservation in the variation forms. we define the discrete energies and the errors of energies in the $\delta_x$, $\delta_y$ and $\delta_z$ forms:

$$\text{Energy}_{\delta_u}^n = \left( \left\| \epsilon \frac{1}{2} \delta_u E^n \right\|_{\delta_u E}^2 + \left\| \mu \frac{1}{2} \delta_u H^n \right\|_{\delta_u H}^2 \right)^{1/2},$$

$$\text{EnEr}_{\delta_u} = |\text{Energy}_{\delta_u}^n - \text{Energy}_{\delta_u}^0|,$$

where $u = x, y, z$, and similarly define $\text{EnEr}_{\Lambda_x}$, $\text{EnEr}_{\Lambda_y}$ and $\text{EnEr}_{\Lambda_z}$. The errors of energies in the spatial variation forms are presented in Table 4.5, which shows

$\delta_x$, $\delta_y$ and $\delta_z$, respectively in the definition of DivI and DivII in the EC-S-FDTD-(2,4) item. From Tables 4.7 and Table 4.8, we see that the errors of numerical divergence-free of EC-S-FDTDI, ADI-FDTD and EC-S-FDTD-(2,4) are second order in time, but EC-S-FDTDI is first order in time.
Table 4.3: The ErrorI by EC-S-FDTDI&II, EC-S-FDTD-(2,4) and ADI-FDTD schemes. Parameters: $\Delta x = \Delta y = \Delta z = \Delta t = 1/N$, $k_x = 1$, $k_y = 2$, $k_z = -3$ and with $\mu = \epsilon = 1$, $T = 1$

<table>
<thead>
<tr>
<th>Partition</th>
<th>EC-S-FDTDI</th>
<th>EC-S-FDTDI</th>
<th>EC-S-FDTD(2,4)</th>
<th>ADI-FDTD</th>
</tr>
</thead>
<tbody>
<tr>
<td>N</td>
<td>ErrorI</td>
<td>Ratio</td>
<td>ErrorI</td>
<td>Ratio</td>
</tr>
<tr>
<td>25</td>
<td>0.2077</td>
<td>-</td>
<td>0.1493</td>
<td>-</td>
</tr>
<tr>
<td>50</td>
<td>0.0739</td>
<td>1.4909</td>
<td>0.0379</td>
<td>1.9779</td>
</tr>
<tr>
<td>75</td>
<td>0.0445</td>
<td>1.2510</td>
<td>0.0169</td>
<td>1.9919</td>
</tr>
<tr>
<td>100</td>
<td>0.0320</td>
<td>1.1462</td>
<td>0.0095</td>
<td>2.0023</td>
</tr>
<tr>
<td>200</td>
<td>0.0154</td>
<td>1.0551</td>
<td>2.3915e-3</td>
<td>1.9900</td>
</tr>
</tbody>
</table>

that EC-S-FDTD-(2,4) and EC-S-FDTD I&II stratify the energy conservations in the discrete variation form but ADI-FDTD breaks the energy conservations in the discrete variation form.
Table 4.4: The ErrorII by EC-S-FDTDI&II, EC-S-FDTD-(2,4) and ADI-FDTD schemes. Parameters: $\Delta x = \Delta y = \Delta z = \Delta t = 1/N, k_x = 1, k_y = 2, k_z = -3$

<table>
<thead>
<tr>
<th>Partition</th>
<th>EC-S-FDTDI</th>
<th>EC-S-FDTDI</th>
<th>EC-S-FDTD(2,4)</th>
<th>ADI-FDTD</th>
</tr>
</thead>
<tbody>
<tr>
<td>N</td>
<td>ErrorII</td>
<td>Ratio</td>
<td>ErrorII</td>
<td>Ratio</td>
</tr>
<tr>
<td>25</td>
<td>0.1890</td>
<td>-</td>
<td>0.1430</td>
<td>-</td>
</tr>
<tr>
<td>50</td>
<td>0.0649</td>
<td>1.5421</td>
<td>0.0371</td>
<td>1.9465</td>
</tr>
<tr>
<td>75</td>
<td>0.0390</td>
<td>1.2561</td>
<td>0.0166</td>
<td>1.9834</td>
</tr>
<tr>
<td>100</td>
<td>0.0280</td>
<td>1.1518</td>
<td>0.0094</td>
<td>1.9768</td>
</tr>
<tr>
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<td>0.0134</td>
<td>1.0632</td>
<td>2.3663e-3</td>
<td>1.9900</td>
</tr>
</tbody>
</table>

Table 4.5: The ErrorI by EC-S-FDTDI&II, EC-S-FDTD-(2,4) and EC-S-FDTD-(4,4) schemes. Parameters: $\Delta x = \Delta y = 1/N$, $\Delta t = 1/N^2$, $k_x = 1, k_y = 2, k_z = -3$

<table>
<thead>
<tr>
<th>Partition</th>
<th>EC-S-FDTDI</th>
<th>EC-S-FDTDI</th>
<th>EC-S-FDTD(2,4)</th>
<th>ADI-FDTD</th>
</tr>
</thead>
<tbody>
<tr>
<td>N</td>
<td>ErrorI</td>
<td>Ratio</td>
<td>ErrorI</td>
<td>Ratio</td>
</tr>
<tr>
<td>25</td>
<td>0.0543</td>
<td>-</td>
<td>5.4194e-2</td>
<td>-</td>
</tr>
<tr>
<td>50</td>
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<td>1.9973</td>
<td>1.3542e-2</td>
<td>2.0007</td>
</tr>
<tr>
<td>75</td>
<td>6.0270e-3</td>
<td>2.0071</td>
<td>6.0180e-3</td>
<td>2.0003</td>
</tr>
<tr>
<td>100</td>
<td>3.3899e-3</td>
<td>2.0003</td>
<td>3.3850e-3</td>
<td>2.0001</td>
</tr>
<tr>
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<td>8.4764e-4</td>
<td>1.9997</td>
<td>8.4582e-4</td>
<td>2.0007</td>
</tr>
</tbody>
</table>
Table 4.6: The ErrorII by EC-S-FDTDI&II, EC-S-FDTD-(2,4) and ADI-FDTD schemes. Parameters: $\Delta x = \Delta y = 1/N$, $\Delta t = 1/N^2$, $k_x = 1$, $k_y = 2$, $k_z = -3$

<table>
<thead>
<tr>
<th>Partition</th>
<th>EC-S-FDTDI</th>
<th>EC-S-FDTDI</th>
<th>EC-S-FDTD(2,4)</th>
<th>ADI-FDTD</th>
</tr>
</thead>
<tbody>
<tr>
<td>N</td>
<td>ErrorII</td>
<td>Ratio</td>
<td>ErrorII</td>
<td>Ratio</td>
</tr>
<tr>
<td>25</td>
<td>0.0543</td>
<td>-</td>
<td>5.4218e-2</td>
<td>-</td>
</tr>
<tr>
<td>50</td>
<td>0.0136</td>
<td>1.9973</td>
<td>1.3580e-2</td>
<td>1.9973</td>
</tr>
<tr>
<td>75</td>
<td>6.0452e-3</td>
<td>1.9997</td>
<td>6.0374e-3</td>
<td>1.9992</td>
</tr>
<tr>
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<td>3.3964e-3</td>
<td>1.9996</td>
</tr>
<tr>
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<td>8.4998e-4</td>
<td>2.0003</td>
<td>8.4902e-4</td>
<td>2.0001</td>
</tr>
</tbody>
</table>

Table 4.7: The error of divergence-free (DivI) by different schemes. Parameters: $\Delta x = \Delta y = \Delta z = \Delta t = 1/N$, $k_x = 1$, $k_y = 2$, $k_z = -3$

<table>
<thead>
<tr>
<th>Partition</th>
<th>EC-S-FDTDI</th>
<th>EC-S-FDTDI</th>
<th>EC-S-FDTD(2,4)</th>
<th>ADI-FDTD</th>
</tr>
</thead>
<tbody>
<tr>
<td>N</td>
<td>DivI</td>
<td>Ratio</td>
<td>DivI</td>
<td>Ratio</td>
</tr>
<tr>
<td>25</td>
<td>1.1703</td>
<td>-</td>
<td>0.0157</td>
<td>-</td>
</tr>
<tr>
<td>50</td>
<td>0.5269</td>
<td>1.1513</td>
<td>3.2958e-3</td>
<td>2.2521</td>
</tr>
<tr>
<td>75</td>
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<td>1.0638</td>
<td>1.4012</td>
<td>2.1095</td>
</tr>
<tr>
<td>100</td>
<td>0.2548</td>
<td>1.0262</td>
<td>8.0134e-4</td>
<td>1.9424</td>
</tr>
<tr>
<td>200</td>
<td>0.1240</td>
<td>1.0390</td>
<td>2.0340e-4</td>
<td>1.9780</td>
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</table>
Table 4.8: The error of divergence-free (DivII) by different schemes. Parameters:

\[ \Delta x = \Delta y = \Delta z = \Delta t = 1/N, \ k_x = 1, \ k_y = 2, \ k_z = -3 \]

<table>
<thead>
<tr>
<th>Partition</th>
<th>EC-S-FDTDI</th>
<th>EC-S-FDTDII</th>
<th>EC-S-FDTD(2,4)</th>
<th>ADI-FDTD</th>
</tr>
</thead>
<tbody>
<tr>
<td></td>
<td>DivII</td>
<td>Ratio</td>
<td>DivII</td>
<td>Ratio</td>
</tr>
<tr>
<td>25</td>
<td>0.4162</td>
<td>-</td>
<td>0.0278</td>
<td>-</td>
</tr>
<tr>
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<td>4.0134e-3</td>
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<td>1.0336</td>
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</tr>
<tr>
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<td>0.0425</td>
<td>1.0841</td>
<td>5.9373e-4</td>
<td>1.9555</td>
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</table>
Table 4.9: Relative energy errors in variation form by EC-S-FDTDI&II, EC-S-FDTD-(2,4) and ADI-FDTD schemes. Parameters: $\Delta x = \Delta y = \Delta z = \Delta t = 1/N$, $k_x = 1$, $k_y = 2$, $k_z = -3$ and with $\mu = \epsilon = 1$, $T = 1$.

<table>
<thead>
<tr>
<th>Mesh N</th>
<th>25</th>
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<th>75</th>
<th>100</th>
<th>200</th>
</tr>
</thead>
<tbody>
<tr>
<td>EC-S-FDTDI</td>
<td>$\text{EnEr}_{dx}$</td>
<td>4.6198e-15</td>
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</tr>
<tr>
<td></td>
<td>$\text{EnEr}_{dy}$</td>
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<td>7.1866e-14</td>
<td>2.0796e-13</td>
<td>3.1398e-13</td>
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<tr>
<td></td>
<td>$\text{EnEr}_{dz}$</td>
<td>0</td>
<td>6.9746e-14</td>
<td>2.1337e-13</td>
<td>3.3252e-13</td>
</tr>
<tr>
<td>EC-S-FDTDII</td>
<td>$\text{EnEr}_{dx}$</td>
<td>9.2395e-15</td>
<td>4.5710e-14</td>
<td>1.5993e-13</td>
<td>4.6169e-13</td>
</tr>
<tr>
<td></td>
<td>$\text{EnEr}_{dz}$</td>
<td>1.2384e-14</td>
<td>5.2309e-14</td>
<td>1.8137e-13</td>
<td>4.3105e-13</td>
</tr>
<tr>
<td>EC-S-FDTD-(2,4)</td>
<td>$\text{EnEr}_{dx}$</td>
<td>1.4321e-13</td>
<td>5.6159e-13</td>
<td>1.9192e-13</td>
<td>2.6224e-12</td>
</tr>
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<td>$\text{EnEr}_{dy}$</td>
<td>1.4349e-13</td>
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<td>$\text{EnEr}_{dz}$</td>
<td>1.4242e-13</td>
<td>5.6668e-13</td>
<td>1.9204e-13</td>
<td>2.6602e-12</td>
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<td>EC-S-2nd-diff</td>
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<td>2.3577e-14</td>
<td>7.9964e-15</td>
<td>1.1028e-13</td>
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<tr>
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<td>$\text{EnEr}_{Ay}$</td>
<td>6.0275e-15</td>
<td>2.3577e-14</td>
<td>7.5521e-15</td>
<td>1.0977e-13</td>
</tr>
<tr>
<td></td>
<td>$\text{EnEr}_{Az}$</td>
<td>5.8142e-15</td>
<td>2.3698e-14</td>
<td>8.2925e-15</td>
<td>1.1148e-13</td>
</tr>
<tr>
<td>ADI-FDTD</td>
<td>$\text{EnEr}_{dx}$</td>
<td>0.0301</td>
<td>0.0150</td>
<td>0.0101</td>
<td>7.5620e-3</td>
</tr>
<tr>
<td></td>
<td>$\text{EnEr}_{dy}$</td>
<td>0.0301</td>
<td>0.0151</td>
<td>0.0101</td>
<td>7.5620e-3</td>
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<tr>
<td></td>
<td>$\text{EnEr}_{dz}$</td>
<td>0.0301</td>
<td>0.0151</td>
<td>0.0101</td>
<td>7.5620e-3</td>
</tr>
</tbody>
</table>
5 The S-FDTD method for Maxwell’s equations in Cole-Cole dispersive medium

5.1 Introduction

In electromagnetics, the dispersive medium, such as biological tissue, soil, plasma, radar absorbing material, and optical fiber, etc, is described as a medium whose permittivity or permeability depends on the wave frequency. The study of the propagation of electromagnetic waves in dispersive media is very important.

The computation of Maxwell’s equations with dispersive media by using the FDTD scheme started in 1990 ([62]). Some further studies and applications of modeling of dispersive media by FDTD were done in [52, 45, 20]. The TDFE (Time-domain finite element method) is another method to compute Maxwell’s equations with dispersive media, which was first studied in [31] in 2001. Since 2003, various methods [4, 29, 38, 39, 40, 43, 66] have been developed and analyzed for three popular dispersive media models: the cold plasma model, the Debye model,
and the Lorentz model. However, it is difficult to extent to solve the so-called Cole-Cole dispersive medium models [1, 55, 63, 57, 56], due to the fractional time derivative term in the Cole-Cole models. The fractional time derivative model is quite different from the standard dispersive media models. Most recently, paper [41] proposed two type fully-discrete Finite Element methods for solving Maxwell’s equations in a cole-cole dispersive medium: the Crank-Nicolson type and the leap-frog type.

In this chapter, we propose to combine the splitting technique and FDTD to treat the fractional derivative equations of the Maxwell’s equations in Cole-Cole dispersive medium in two dimensions. Our proposed splitting FDTD scheme is a two-stage scheme, in which each stage is a Euler-based scheme. The fractional time derivative is approached by the Letnikov-typed difference approximate operator, while the spatial second-order difference operators are used to approximate the spatial differential term for each stage splitting equations. We prove that the proposed scheme is unconditionally stable. We analyze theoretically the convergence of the scheme and obtain error estimates of $O(\Delta t + \Delta x^2 + \Delta y^2)$. The Numerical experiments confirm the theoretical results.

This chapter starts with a brief background of the cole-cole dispersive medium models. Our Euler-based S-FDTD scheme is proposed in Section 5.3. We give the theoretical analysis of stability and convergence in Section 5.4. Finally, numerical
experiments are given in Section 5.5.

5.2 The Cole-Cole dispersive medium models

The Cole-Cole dispersive medium is named from Kenneth S. Cole and Robert H. Cole [10]. Its relative permittivity is represented by:

$$
\epsilon_r(\omega) = \epsilon_\infty + (\epsilon_s - \epsilon_\infty)/(1 + (j\omega\tau_0)^\alpha), \quad 0 < \alpha < 1,
$$

(5.2.1)

where \(\epsilon_\infty, \epsilon_s, \tau_0\) are the infinite-frequency permittivity, the static permittivity, and the relaxation time, respectively. \(\omega\) denotes a general frequency.

Let \(E\) be the electric field and \(P\) be the induced polarization field. The relation between \(P\) and \(E\) is

$$
P = \epsilon_0(\epsilon_r - \epsilon_\infty)E = \epsilon_0(\epsilon_s - \epsilon_\infty)/(1 + (j\omega\tau_0)^\alpha)E,
$$

(5.2.2)

where \(\epsilon_0\) is the permittivity in the free space.

The frequency domain of the relation in equation (5.2.2) can be changed into time domain by the inverse Fourier transform,

$$
\tau_0^\alpha \frac{\partial^\alpha P(t)}{\partial t^\alpha} + P(t) = \epsilon_0(\epsilon_s - \epsilon_\infty)E(t),
$$

(5.2.3)

where \(\frac{\partial^\alpha P(t)}{\partial t^\alpha}\) represents the Letnikov time fractional derivative given by

$$
\frac{\partial^\alpha P(t)}{\partial t^\alpha} = \frac{1}{\Gamma(1-\alpha)} \frac{d}{dt} \int_0^t (t-s)^{-\alpha}P(s)ds
$$

(5.2.4)
The corresponding Maxwell’s equations are

\[
\varepsilon_0\varepsilon_\infty \frac{\partial \mathbf{E}}{\partial t} = \nabla \times \mathbf{H} - \frac{\partial \mathbf{P}}{\partial t}, \quad (5.2.5)
\]

\[
\mu_0 \frac{\partial \mathbf{H}}{\partial t} = -\nabla \times \mathbf{E}. \quad (5.2.6)
\]

We assume a perfect boundary condition provided

\[
n \times \mathbf{E} = 0 \text{ on } \partial \Omega \times (0, T), \quad (5.2.7)
\]

and the initial conditions are

\[
\mathbf{E}(x, y, 0) = \mathbf{E}_0(x, y), \mathbf{H}(x, y, 0) = \mathbf{H}_0(x, y), \mathbf{P}(x, y, 0) = \mathbf{P}_0(x, y) = 0, \ (x, y) \in \Omega, \quad (5.2.8)
\]

where \( \mathbf{E} \) is the electric field, \( \mathbf{H} \) is the magnetic field, \( \mathbf{P} \) is the induced polarization field. \( \mu_0 \) is the permeability of free space.

With the PEC boundary condition, for the solution of model (5.2.3)-(5.2.6), we can derive that

\[
div(E \times H) = -\frac{1}{2} \frac{d}{dt}(\varepsilon_0(\varepsilon_s - \varepsilon_\infty)(\varepsilon_0\varepsilon_\infty\|E\|^2 + \mu_0\|H\|^2) + \|P\|^2)
\]

\[
+ \tau_0^\alpha \left( \frac{\partial^\alpha}{\partial t^\alpha} P(t), \frac{\partial}{\partial t} P(t) \right) = 0, \quad (5.2.9)
\]

and further integrating equation (5.2.9) from 0 to \( t \), we obtain that

\[
\varepsilon_0(\varepsilon_s - \varepsilon_\infty)(\varepsilon_0\varepsilon_\infty\|E(t)\|^2 + \mu_0\|H(t)\|^2) + \|P(t)\|^2 + 2\tau_0^\alpha \int_0^t \left( \frac{\partial^\alpha P(s)}{\partial s^\alpha} \cdot \frac{\partial P(s)}{\partial s} \right) ds
\]

\[
= \varepsilon_0(\varepsilon_s - \varepsilon_\infty)(\varepsilon_0\varepsilon_\infty\|E(0)\|^2 + \mu_0\|H(0)\|^2) + \|P(0)\|^2. \quad (5.2.10)
\]
5.3 The Euler-based S-FDTD scheme

The Maxwell’s equations in the Cole-Cole dispersive medium (5.2.3)-(5.2.6) can be split into the following form in time interval \((t_n, t_{n+1})\):

\[
\begin{aligned}
\tau_0 \alpha \frac{\partial^\alpha P_x(t)}{\partial t^\alpha} + P_x(t) &= \epsilon_0(\epsilon_s - \epsilon_\infty)E_x(t) \\
\epsilon_0 \epsilon_\infty \frac{\partial E_x}{\partial t} &= \frac{\partial H_z}{\partial y} - \frac{\partial P_x}{\partial t} \\
\mu_0 \frac{\partial H_z}{\partial t} &= -\frac{\partial E_x}{\partial y},
\end{aligned}
\]

(5.3.1)

The fractional derivative \(\frac{\partial^\alpha P(t)}{\partial t^\alpha}\) is approximated by:

\[
\frac{\partial^\alpha P(t)}{\partial t^\alpha} \bigg|_{t=t_n+\Delta t} \approx \frac{\tau^{-\alpha}}{\Gamma(2-\alpha)} \sum_{l=0}^{n} (P(t_{n+1-l}) - P(t_{n-l}))b_l \equiv \tilde{\partial}^\alpha P^{n+1},
\]

(5.3.2)

where \(b_l = (l+1)^{1-\alpha} - l^{1-\alpha}\) and \(l \geq 0\).

The Euler-based S-FDTD scheme is proposed as

Stage 1:

\[
\tau_0 \alpha \tilde{\partial}^\alpha \left( P^{n+1}_{x,i+\frac{1}{2},j} \right) + P^{n+1}_{x,i+\frac{1}{2},j} = \epsilon_0(\epsilon_s - \epsilon_\infty)E^{n+1}_{x,i+\frac{1}{2},j},
\]

(5.3.3)

\[
\epsilon_0 \epsilon_\infty \frac{E^{n+1}_{x,i+\frac{1}{2},j} - E^{n}_{x,i+\frac{1}{2},j}}{\Delta t} = \delta_y H^*_{z,i+\frac{1}{2},j} - \frac{P^{n+1}_{x,i+\frac{1}{2},j} - P^n_{x,i+\frac{1}{2},j}}{\Delta t},
\]

(5.3.4)

\[
\mu_0 \frac{H^*_{z,i+\frac{1}{2},j+\frac{1}{2}} - H^*_{z,i+\frac{1}{2},j-\frac{1}{2}}}{\Delta t} = \delta_y E^{n+1}_{x,i+\frac{1}{2},j+\frac{1}{2}},
\]

(5.3.5)

Stage 2:

\[
\tau_0 \alpha \tilde{\partial}^\alpha \left( P^{n+1}_{y,i+\frac{1}{2}} \right) + P^{n+1}_{y,i+\frac{1}{2}} = \epsilon_0(\epsilon_s - \epsilon_\infty)E^{n+1}_{y,i+\frac{1}{2}},
\]

(5.3.6)

\[
\epsilon_0 \epsilon_\infty \frac{E^{n+1}_{y,i+\frac{1}{2}} - E^n_{y,i+\frac{1}{2}}}{\Delta t} = -\delta_x H^{n+1}_{y,i+\frac{1}{2}} - \frac{P^{n+1}_{y,i+\frac{1}{2}} - P^n_{y,i+\frac{1}{2}}}{\Delta t},
\]

(5.3.7)

\[
\mu_0 \frac{H^{n+1}_{z,i+\frac{1}{2},j+\frac{1}{2}} - H^*_{z,i+\frac{1}{2},j+\frac{1}{2}}}{\Delta t} = -\delta_x E^{n+1}_{y,i+\frac{1}{2},j+\frac{1}{2}},
\]

(5.3.8)
The boundary conditions are given by
\[ E_{n+1}^{x_{i+\frac{1}{2},0}} = E_{n+1}^{x_{i+\frac{1}{2},j}} = E_{n+1}^{y_{0,j+\frac{1}{2}}} = E_{n+1}^{y_{I,j+\frac{1}{2}}} = 0, \]
and the initial conditions are given by
\[ E_0^{x_{\alpha,\beta}} = E_0^{y_{\alpha,\beta}} = H_0^{z_{\alpha,\beta}} = P_0^{x_{\alpha,\beta}} = P_0^{y_{\alpha,\beta}} = 0. \]

### 5.4 Stability and Convergence

In this section, we analyze the stability and convergence of the Euler-based S-FDTD scheme (5.3.3)-(5.3.10). We first give two lemmas.

**Lemma 5.4.1.** Let \( b_l = (l+1)^{1-\alpha} - l^{1-\alpha} \), for \( l \geq 0 \) and \( 0 < \alpha < 1 \), then sequence \( \{b_i\}_{i=0}^{\infty} \) is positive and convex.

**Proof.** We can write \( b_l = (1-\alpha) \int_l^{l+1} x^{-\alpha} dx \), \( b_{l+1} = (1-\alpha) \int_l^{l+1} (x+1)^{-\alpha} dx \) and \( b_{l+2} = (1-\alpha) \int_l^{l+1} (x+2)^{-\alpha} dx \), then \( b_l - 2b_{l+1} + b_{l+2} = (1-\alpha) \int_l^{l+1} (x^{-\alpha} - 2(x+1)^{-\alpha} + (x+2)^{-\alpha}) dx \geq 0 \).

By Lemma 5.4.1, we have Lemma 5.4.2.

**Lemma 5.4.2.** The sequence used in (5.3.2) is positive and convex, and let \( w_0 = b_0/2, w_i = b_i \), for \( i > 0 \). Then
\[ \sum_{n=1}^{N} \sum_{j=1}^{N} w_{n-j} \phi_j \phi_n \geq 0, \forall (\phi_1, \phi_2, \cdots, \phi_N) \in \mathbb{R}^N, N \geq 1. \]
Proof. See LEMMA 4.3 in [46].

With Lemma 5.4.2, we get the stability.

**Theorem 5.4.1.** For the numerical solution of the scheme (5.3.3)-(5.3.10), we have the unconditional stability:

\[
\epsilon_0 (\epsilon_s - \epsilon_\infty) [\epsilon_0 \epsilon_\infty \| E^{n+1}_x \|^2 + \mu_0 \| H^{n+1}_z \|^2] + \| P^{n+1} \|^2 \\
+ \frac{1}{\Gamma(2 - \alpha)} (\frac{\tau_0}{\tau})^\alpha \sum_{i=0}^{n} \| P^{i+1} - P^i \|^2 \\
\leq \epsilon_0 (\epsilon_s - \epsilon_\infty) [\epsilon_0 \epsilon_\infty \| E^0_x \|^2 + \mu_0 \| H^0_z \|^2] + \| P^0 \|^2.
\]  \hspace{1cm} (5.4.1)

Proof. Multiplying (5.3.4), (5.3.5) by $E^{n+1}_x$, $H^*_z$, respectively, adding them together, and using PEC boundary conditions, we have that

\[
\epsilon_0 \epsilon_\infty (E^{n+1}_x - E^m_x, E^{n+1}_x) + \epsilon_0 \epsilon_\infty (P^{n+1}_x - P^m_x, E^{n+1}_x) + \mu_0 (H^*_z - H^n_z, H^*_z) = 0. \hspace{1cm} (5.4.2)
\]

Combining equation (5.4.2) with equations (5.3.3) , we get that

\[
\epsilon_0 \epsilon_\infty (E^{n+1}_x - E^m_x, E^{n+1}_x) + \epsilon_0 \epsilon_\infty (P^{n+1}_x - P^m_x, E^{n+1}_x) + \mu_0 (H^*_z - H^n_z, H^*_z) \\
+ (P^{n+1}_x - P^m_x, P^{n+1}_x) + (P^{n+1}_x - P^m_x, \tau_0^{\alpha / \theta} \partial_t P^{n+1}_x) = 0. \hspace{1cm} (5.4.3)
\]

Noting the inequality

\[
(a - b, a) \geq a^2 - (a^2 + b^2)/2 \geq (a^2 - b^2)/2,
\]  \hspace{1cm} (5.4.4)
from equation (5.4.3), we can have that
\[
\frac{1}{2} \epsilon_0^2 \epsilon_{\infty} (\epsilon_s - \epsilon_{\infty}) (\| E_x^{n+1} \|_2^2 - \| E_x^n \|_2^2) + \frac{1}{2} \mu_0 \epsilon_0 (\epsilon_s - \epsilon_{\infty}) (\| H_x^* \|_2^2 - \| H_x^0 \|_2^2)
+ \frac{1}{2} \| P_{x}^{n+1} \|_2^2 - \| P_{x}^n \|_2^2) + (P_{x}^{n+1} - P_{x}^n, \tau_0 \tilde{\partial}_t P_{x}^{n+1}) \leq 0. \quad (5.4.5)
\]

Similarly, from Stage 2, we get
\[
\frac{1}{2} \epsilon_0^2 \epsilon_{\infty} (\epsilon_s - \epsilon_{\infty}) (\| E_y^{n+1} \|_2^2 - \| E_y^n \|_2^2) + \frac{1}{2} \mu_0 \epsilon_0 (\epsilon_s - \epsilon_{\infty}) (\| H_y^* \|_2^2 - \| H_y^0 \|_2^2)
+ \frac{1}{2} \| P_{y}^{n+1} \|_2^2 - \| P_{y}^n \|_2^2) + (P_{y}^{n+1} - P_{y}^n, \tau_0 \tilde{\partial}_t P_{y}^{n+1}) \leq 0. \quad (5.4.6)
\]

Combining equations (5.4.5) and (5.4.6), we obtain that
\[
\frac{1}{2} \epsilon_0^2 \epsilon_{\infty} (\epsilon_s - \epsilon_{\infty}) (\| E_x^{n+1} \|_2^2 - \| E_x^n \|_2^2) + \frac{1}{2} \mu_0 \epsilon_0 (\epsilon_s - \epsilon_{\infty}) (\| H_x^* \|_2^2 - \| H_x^0 \|_2^2)
+ \frac{1}{2} \| P_{x}^{n+1} \|_2^2 - \| P_{x}^n \|_2^2) + \frac{1}{2} \mu_0 \epsilon_0 (\epsilon_s - \epsilon_{\infty}) (\| H_y^* \|_2^2 - \| H_y^0 \|_2^2)
+ \frac{1}{2} \| P_{y}^{n+1} \|_2^2 - \| P_{y}^n \|_2^2) + (P_{x}^{n+1} - P_{x}^n, \tau_0 \tilde{\partial}_t P_{x}^{n+1}) + (P_{y}^{n+1} - P_{y}^n, \tau_0 \tilde{\partial}_t P_{y}^{n+1}) \leq 0. \quad (5.4.7)
\]

Taking the summation of equation (5.4.8) for n+1 level, we have
\[
\frac{1}{2} \epsilon_0^2 \epsilon_{\infty} (\epsilon_s - \epsilon_{\infty}) (\| E_x^{n+1} \|_2^2 - \| E_x^n \|_2^2) + \frac{1}{2} \mu_0 \epsilon_0 (\epsilon_s - \epsilon_{\infty}) (\| H_x^* \|_2^2 - \| H_x^0 \|_2^2)
+ \frac{1}{2} \| P_{x}^{n+1} \|_2^2 - \| P_{x}^n \|_2^2) + \frac{1}{2} \mu_0 \epsilon_0 (\epsilon_s - \epsilon_{\infty}) (\| H_y^* \|_2^2 - \| H_y^0 \|_2^2)
+ \frac{1}{2} \| P_{y}^{n+1} \|_2^2 - \| P_{y}^n \|_2^2) + \sum_{k=1}^{n+1} [(P_{x}^{k+1} - P_{x}^k, \tau_0 \tilde{\partial}_t P_{x}^{k}) + (P_{y}^{k+1} - P_{y}^k, \tau_0 \tilde{\partial}_t P_{y}^{k})] \leq 0. \quad (5.4.8)
\]

We estimate the last two term in equation (5.4.9). By (5.3.2), they can be directly

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written as

\[ \sum_{k=1}^{n+1} (P_k - P_{k-1}, \tau_0 \partial_t^\alpha P_k) = \frac{1}{\Gamma(2 - \alpha)} \frac{\tau_0}{\tau} \sum_{k=1}^{n+1} (\sum_{j=1}^{k} b_{k-j} (P^j - P^{j-1}), P_k - P_{k-1}) \]

\[ = \frac{1}{\Gamma(2 - \alpha)} \frac{\tau_0}{\tau} \sum_{k=1}^{n+1} (\sum_{j=1}^{k} w_{k-j} (P^j - P^{j-1}), P_k - P_{k-1}) \]

\[ + \frac{1}{\Gamma(2 - \alpha)} \frac{\tau_0}{\tau} b_0 \sum_{k=1}^{n+1} \frac{1}{2} (P_k - P_{k-1}, P_k - P_{k-1}), \]  

(5.4.10)

where \( w_0 = b_0/2, w_i = b_i, \) for \( i > 0. \)

By Lemma 5.4.2, from (5.4.10) we have that

\[ \sum_{k=1}^{n+1} (P_k - P_{k-1}, \tau_0 \partial_t^\alpha P_k) \geq \frac{1}{2\Gamma(2 - \alpha)} \frac{\tau_0}{\tau} \sum_{k=1}^{n+1} (P_k - P_{k-1}, P_k - P_{k-1}) \]  

(5.4.11)

Then from equation (5.4.9), we have the result (5.4.1).

For analysis of the convergence, we define:

- \( \mathcal{E}_{w_{x,\alpha,\beta}}^n = E_w(x_\alpha, y_\beta, t^n) - E_{w_{x,\alpha,\beta}}^n, \)
- \( H_{z_{x,\alpha,\beta}}^n \) and \( \mathcal{P}_{w_{x,\alpha,\beta}}^n = P_w(x_\alpha, y_\beta, t^n) - P_{w_{x,\alpha,\beta}}^n, \) where \( E_w(x_\alpha, y_\beta, t^n), H_z(x_\alpha, y_\beta, t^n) \) and \( P_w(x_\alpha, y_\beta, t^n) \) are exact solutions at point \( (x_\alpha, y_\beta, t^n) \), \( E_{w_{x,\alpha,\beta}}^n, H_{z_{x,\alpha,\beta}}^n, P_{w_{x,\alpha,\beta}}^n \) are numerical solutions and \( w \) can be \( x \) or \( y. \)

**Theorem 5.4.2.** (Convergence) Let \( E_x(x, y, t), E_y(x, y, t), H_z(x, y, t) \) be the exact solutions of system (5.2.5)-(5.2.8) and smooth enough. The numerical solutions of scheme (5.3.3)-(5.3.8) are \( E_{x}^n, E_{y}^n \) and \( H_{z}^n \) for \( n \geq 0. \) Then for any fixed time
$T > 0$, there is a positive constant $C$, such that

$$\max_{0 \leq n \leq N} \{||\epsilon[E(t^n) - E^n]||^2 + ||\check{\mu}[H_z(t^n) - H_z^n]||^2 + ||[P(t^n) - P^n]||^2$$

$$\leq (||\epsilon[E(t^0) - E^0]||^2 + ||\check{\mu}[H_z(t^0) - H_z^0]||^2 + ||[P(t^0) - P^0]||^2)$$

$$+ C(\Delta t + \Delta x^2 + \Delta y^2)^2,$$  \hspace{1cm} (5.4.12)

and

$$\max_{0 \leq n \leq N} \{||\epsilon[\delta_t E(t^{n+\frac{1}{2}}) - \delta_t E^{n+\frac{1}{2}}]||^2 + ||\check{\mu}[\delta_t H_z(t^{n+\frac{1}{2}}) - \delta_t H_z^{n+\frac{1}{2}}]||^2$$

$$+ ||[\delta_t P(t^{n+\frac{1}{2}}) - \delta_t P^{n+\frac{1}{2}}]||^2$$

$$\leq (||\epsilon[\delta_t E(t^{\frac{1}{2}}) - \delta_t E^{\frac{1}{2}}]||^2 + ||\check{\mu}[\delta_t H_z(t^{\frac{1}{2}}) - \delta_t H_z^{\frac{1}{2}}]||^2 + ||[\delta_t P(t^{\frac{1}{2}}) - \delta_t P^{\frac{1}{2}}]||^2)$$

$$+ C(\Delta t + \Delta x^2 + \Delta y^2)^2,$$  \hspace{1cm} (5.4.13)

where $\epsilon = \epsilon_0\sqrt{\epsilon_\infty}\sqrt{\epsilon_0 - \epsilon_\infty}$ and $\check{\mu} = \sqrt{\epsilon_0\mu_0}\sqrt{\epsilon_0 - \epsilon_\infty}$.

**Proof.** Define $H_z^{* \frac{1}{2}, j + \frac{1}{2}}$ as:

$$H_z^{* \frac{1}{2}, j + \frac{1}{2}} = \frac{1}{2}(H_z^{n+1 \frac{1}{2}, j + \frac{1}{2}} + H_z^n \frac{1}{2}, j + \frac{1}{2}) + \frac{\Delta t}{\mu}(\delta_{y}E_{x+n+\frac{1}{2}, j + \frac{1}{2}} + \delta_{x}E_{y+n+\frac{1}{2}, j + \frac{1}{2}}).$$

The error equations of the scheme (5.3.3)-(5.3.8) can be written as

**Stage 1:**

$$\tau_0^n \delta_{t}P_{x+\frac{1}{2}, j}^{n+1} + P_{x+\frac{1}{2}, j}^{n+1} = \epsilon_0(\epsilon_s - \epsilon_\infty)\xi_{x+\frac{1}{2}, j}^{n+1} + \xi_{1+\frac{1}{2}, j}^{n+1},$$  \hspace{1cm} (5.4.14)

$$\xi_{x+\frac{1}{2}, j}^{n+1} - \xi_{x+\frac{1}{2}, j}^{n} = \frac{\Delta t}{\mu}(H_z^{* \frac{1}{2}, j} - H_z^n \frac{1}{2}, j - P_{x+\frac{1}{2}, j}^{n+1} - P_{x+\frac{1}{2}, j}^{n}) + \xi_{3+\frac{1}{2}, j}^{n+1},$$  \hspace{1cm} (5.4.15)

$$\frac{\mu_0}{\Delta t}(H_z^{* \frac{1}{2}, j + \frac{1}{2}} - H_z^{n \frac{1}{2}, j + \frac{1}{2}}) = \delta_{y}E_{x+n+\frac{1}{2}, j + \frac{1}{2}} + \xi_{3+\frac{1}{2}, j + \frac{1}{2}}^{n+1}. $$  \hspace{1cm} (5.4.16)
Stage 2:

\[ \tilde{\alpha}^n \tilde{t}_i^n (P_{y_{i,j + \frac{1}{2}}}^{n+1} + P_{y_{i,j + \frac{1}{2}}}^{n+1}) = \epsilon_0 (\epsilon_s - \epsilon_\infty) E^{n+1}_{y_{i,j+\frac{1}{2}}} + \xi^{n+1}_{4,i,j+\frac{1}{2}}, \quad (5.4.17) \]

\[ \epsilon_0 \epsilon_\infty \frac{E^{n+1}_{y_{i,j+\frac{1}{2}}}}{\Delta t} - E^n_{y_{i,j+\frac{1}{2}}} = -\delta_x \mathcal{H}^{n+1}_{z_{i,j+\frac{1}{2}}} - \frac{P^{n+1}_{y_{i,j+\frac{1}{2}}} - P^n_{y_{i,j+\frac{1}{2}}}}{\Delta t} + \xi^{n+1}_{5,i,j+\frac{1}{2}}, \quad (5.4.18) \]

\[ \mu_0 \frac{\mathcal{H}_{z_{i,j+\frac{1}{2}}}^{n+1} - \mathcal{H}_{z_{i,j+\frac{1}{2}}}^n}{\Delta t} = -\delta_x \mathcal{E}^{n+1}_{x_{i,j+\frac{1}{2}}} + \xi^{n+1}_{6,i,j+\frac{1}{2}}. \quad (5.4.19) \]

Substituting the intermediate variables and exact solutions into the scheme (5.3.3)-(5.3.8), after computation, we have the truncation errors

\[ \max(\xi_1, \xi_2, \cdots, \xi_6) \leq C(\Delta t + \Delta x^2 + \Delta y^2). \quad (5.4.20) \]

Multiplying (5.4.15), (5.4.16) with \( E^{n+1}_{x_{i,j+\frac{1}{2}}} \), \( \mathcal{H}_{z_{i,j+\frac{1}{2}}}^* \), respectively, and adding them together, it holds that

\[ \epsilon_0 \epsilon_\infty (\mathcal{E}^{n+1}_{x_{i,j+\frac{1}{2}}} - \mathcal{E}^n_{x_{i,j+\frac{1}{2}}}) + \epsilon_0 \epsilon_\infty (P^{n+1}_x - P^n_x, \mathcal{E}^{n+1}_x) + \mu_0 (\mathcal{H}^*_z - \mathcal{H}^*_z, \mathcal{H}^*_z) \]

\[ = \Delta t (\mathcal{E}^{n+1}_{x_{i,j+\frac{1}{2}}}, \xi^{n+1}_{2,i,j+\frac{1}{2}}) + \Delta t (\mathcal{H}^*_z, \xi^{n+1}_{3,i,j+\frac{1}{2}}), \quad (5.4.21) \]

Combining equation (5.4.21) with equation (5.4.14), we get

\[ \epsilon_0 \epsilon_\infty (\epsilon_s - \epsilon_\infty) (\mathcal{E}^{n+1}_{x_{i,j+\frac{1}{2}}} - \mathcal{E}^n_{x_{i,j+\frac{1}{2}}}) + \mu_0 \epsilon_0 (\epsilon_s - \epsilon_\infty) (\mathcal{H}^*_z - \mathcal{H}^*_z, \mathcal{H}^*_z) \]

\[ + (P^{n+1}_x - P^n_x, \mathcal{P}^{n+1}_x) + (P^{n+1}_x - P^n_x, \tilde{\alpha}^n \tilde{t}_i^n \mathcal{P}^{n+1}_x) \]

\[ = \Delta t \epsilon_0 (\epsilon_s - \epsilon_\infty) (\mathcal{E}^{n+1}_{x_{i,j+\frac{1}{2}}}, \xi^{n+1}_{2,i,j+\frac{1}{2}}) + \Delta t \epsilon_0 (\epsilon_s - \epsilon_\infty) (\mathcal{H}^*_z, \xi^{n+1}_{3,i,j+\frac{1}{2}}) + \Delta t (\mathcal{P}^{n+1}_x, \xi^{n+1}_{1,i,j+\frac{1}{2}}). \quad (5.4.22) \]

Using the inequality shown in (5.4.4), we have the following inequality from the
equation (5.4.22):

\[
\frac{1}{2} \epsilon_0^2 \epsilon_{\infty}(\epsilon_s - \epsilon_{\infty})(\|E^{n+1}_x\|^2 - \|E^n_x\|^2) + \frac{1}{2} \mu_0 \epsilon_0(\epsilon_s - \epsilon_{\infty})(\|H^*_z\|^2 - \|H^n_z\|^2) \\
+ \frac{1}{2} (\|P^{n+1}_x\|^2 - \|P^n_x\|^2) + (P^{n+1}_x - P^n_x, \tau_0^\alpha \partial_t \hat{P}^{n+1}_x) \\
\leq \Delta t \epsilon_0(\epsilon_s - \epsilon_{\infty})(E^{n+1}_x, \xi^{n+1}_2) + \Delta t \epsilon_0(\epsilon_s - \epsilon_{\infty})(H^*_z, \xi^{n+1}_3) + \Delta t (P^{n+1}_x, \xi^{n+1}_1).
\]

It can be written as

\[
\epsilon_0^2 \epsilon_{\infty}(\epsilon_s - \epsilon_{\infty})(\|E^{n+1}_x\|^2 - \|E^n_x\|^2) + \mu_0 \epsilon_0(\epsilon_s - \epsilon_{\infty})(\|H^*_z\|^2 - \|H^n_z\|^2) \\
+ (\|P^{n+1}_x\|^2 - \|P^n_x\|^2) + 2(P^{n+1}_x - P^n_x, \tau_0^\alpha \partial_t \hat{P}^{n+1}_x) \\
\leq 2\Delta t \epsilon_0(\epsilon_s - \epsilon_{\infty})(E^{n+1}_x, \xi^{n+1}_2) + 2\Delta t \epsilon_0(\epsilon_s - \epsilon_{\infty})(H^*_z, \xi^{n+1}_3) + 2\Delta t (P^{n+1}_x, \xi^{n+1}_1).
\]

By the Schwartz inequality,

\[
(1 - \Delta t) \epsilon_0^2 \epsilon_{\infty}(\epsilon_s - \epsilon_{\infty})(\|E^{n+1}_x\|^2 + (1 - \Delta t) \mu_0 \epsilon_0(\epsilon_s - \epsilon_{\infty})(\|H^*_z\|^2) \\
+ (1 - \Delta t) (\|P^{n+1}_x\|^2 + 2(P^{n+1}_x - P^n_x, \tau_0^\alpha \partial_t \hat{P}^{n+1}_x) \\
\leq \epsilon_0^2 \epsilon_{\infty}(\epsilon_s - \epsilon_{\infty})(\|E^n_x\|^2 + \mu_0 \epsilon_0(\epsilon_s - \epsilon_{\infty})(\|H^n_z\|^2) \\
+ \|P^n_x\|^2 + C_1 \Delta t(\Delta t + \Delta x^2 + \Delta y^2)^2.
\]

Dividing both sides of (5.4.25) by \((1 - \Delta t)\), we have

\[
\epsilon_0^2 \epsilon_{\infty}(\epsilon_s - \epsilon_{\infty})(\|E^{n+1}_x\|^2 + \mu_0 \epsilon_0(\epsilon_s - \epsilon_{\infty})(\|H^*_z\|^2) \\
+ \|P^{n+1}_x\|^2 + \frac{2}{1 - \Delta t} (P^{n+1}_x - P^n_x, \tau_0^\alpha \partial_t \hat{P}^{n+1}_x) \\
\leq \frac{1}{1 - \Delta t} \epsilon_0^2 \epsilon_{\infty}(\epsilon_s - \epsilon_{\infty})(\|E^n_x\|^2 + \frac{1}{1 - \Delta t} \mu_0 \epsilon_0(\epsilon_s - \epsilon_{\infty})(\|H^n_z\|^2) \\
+ \frac{1}{1 - \Delta t} \|P^n_x\|^2 + C_1 \frac{\Delta t}{1 - \Delta t}(\Delta t + \Delta x^2 + \Delta y^2)^2.
\]
Similarly, by the error equations in Stage 2, we obtain that

\[
(1 - \Delta t)\epsilon_0^2\epsilon_\infty (\epsilon_s - \epsilon_\infty)\|E^{n+1}_x\|^2 + (1 - \Delta t)\mu_0\epsilon_0 (\epsilon_s - \epsilon_\infty)\|H^{n+1}_z\|^2
\]
\[
+ (1 - \Delta t)\|P^{n+1}_x\|^2 + 2(\bar{P}^{n+1}_y - \bar{P}^n_y, \tau_0^a \bar{\partial}_t^a P^{n+1}_y)
\]
\[
\leq \epsilon_0^2\epsilon_\infty (\epsilon_s - \epsilon_\infty)\|E^n_y\|^2 + \mu_0\epsilon_0 (\epsilon_s - \epsilon_\infty)\|H^*_z\|^2
\]
\[
+ \|\bar{P}^n_y\|^2 + C_1\Delta t(\Delta t + \Delta x^2 + \Delta y^2)^2.
\]

(5.4.27)

Eliminating the intermediate variables $H^*_z$ in inequalities (5.4.26) and (5.4.27), we obtain

\[
\epsilon_0^2\epsilon_\infty (\epsilon_s - \epsilon_\infty)\|E^{n+1}_x\|^2 + (1 - \Delta t)\epsilon_0^2\epsilon_\infty (\epsilon_s - \epsilon_\infty)\|E^{n+1}_y\|^2
\]
\[
+ (1 - \Delta t)\mu_0\epsilon_0 (\epsilon_s - \epsilon_\infty)\|H^{n+1}_z\|^2 + \|P^{n+1}_x\|^2 + (1 - \Delta t)\|P^{n+1}_y\|^2
\]
\[
+ \frac{2}{1 - \Delta t}(\bar{P}^{n+1}_x - \bar{P}^n_x, \tau_0^a \bar{\partial}_t^a P^{n+1}_x) + 2(\bar{P}^{n+1}_y - \bar{P}^n_y, \tau_0^a \bar{\partial}_t^a P^{n+1}_y)
\]
\[
\leq \frac{1}{1 - \Delta t}\epsilon_0^2\epsilon_\infty (\epsilon_s - \epsilon_\infty)\|E^n_x\|^2 + \epsilon_0^2\epsilon_\infty (\epsilon_s - \epsilon_\infty)\|E^n_y\|^2
\]
\[
+ \frac{1}{1 - \Delta t}\mu_0\epsilon_0 (\epsilon_s - \epsilon_\infty)\|H^n\|^2 + \frac{1}{1 - \Delta t}\|P^n_x\|^2 + \|P^n_y\|^2
\]
\[
+ C_1\left(\frac{\Delta t}{1 - \Delta t} + \Delta t\right)(\Delta t + \Delta x^2 + \Delta y^2)^2.
\]

(5.4.28)
By (5.4.28), we can have that

\[
(1 - \Delta t)\epsilon_0^2\epsilon_{\infty}(\epsilon_s - \epsilon_\infty)\|\mathcal{E}^{n+1}_x\|^2 + (1 - \Delta t)\epsilon_0^2\epsilon_{\infty}(\epsilon_s - \epsilon_\infty)\|\mathcal{E}^{n+1}_y\|^2 + \mu_0\epsilon_0(\epsilon_s - \epsilon_\infty)\|\mathcal{H}^{n+1}_z\|^2 + (1 - \Delta t)\|P^{n+1}_x\|^2 + (1 - \Delta t)\|P^{n+1}_y\|^2
\]

\[
+ \frac{2}{1 - \Delta t}(\mathcal{P}^{n+1}_x - \mathcal{P}^n_x, r_0 \tilde{\alpha}_t P^{n+1}_x) + 2(\mathcal{P}^{n+1}_y - \mathcal{P}^n_y, r_0 \tilde{\alpha}_t P^{n+1}_y)
\]

\[
\leq \frac{1}{1 - \Delta t}\epsilon_0^2\epsilon_{\infty}(\epsilon_s - \epsilon_\infty)\|\mathcal{E}^n_x\|^2 + \frac{1}{1 - \Delta t}\epsilon_0^2\epsilon_{\infty}(\epsilon_s - \epsilon_\infty)\|\mathcal{E}^n_y\|^2 + \frac{1}{1 - \Delta t}\|\mathcal{H}^n_z\|^2 + \frac{1}{1 - \Delta t}\|P^n_x\|^2 + \frac{1}{1 - \Delta t}\|P^n_y\|^2
\]

\[
+ C_1\left(\frac{\Delta t}{1 - \Delta t} + \Delta t(\Delta t + \Delta x^2 + \Delta y^2)^2\right). \tag{5.4.29}
\]

Dividing (5.4.29) by $1 - \Delta t$ on both sides, we get

\[
\epsilon_0^2\epsilon_{\infty}(\epsilon_s - \epsilon_\infty)\|\mathcal{E}^{n+1}_x\|^2 + \epsilon_0^2\epsilon_{\infty}(\epsilon_s - \epsilon_\infty)\|\mathcal{E}^{n+1}_y\|^2 + \mu_0\epsilon_0(\epsilon_s - \epsilon_\infty)\|\mathcal{H}^{n+1}_z\|^2
\]

\[
+ \|P^{n+1}_x\|^2 + \|P^{n+1}_y\|^2 + \frac{2}{(1 - \Delta t)^2}(\mathcal{P}^{n+1}_x - \mathcal{P}^n_x, r_0 \tilde{\alpha}_t P^{n+1}_x)
\]

\[
+ \frac{2}{1 - \Delta t}(\mathcal{P}^{n+1}_y - \mathcal{P}^n_y, r_0 \tilde{\alpha}_t P^{n+1}_y)
\]

\[
\leq \frac{1}{(1 - \Delta t)^2}\epsilon_0^2\epsilon_{\infty}(\epsilon_s - \epsilon_\infty)\|\mathcal{E}^n_x\|^2 + \frac{1}{(1 - \Delta t)^2}\epsilon_0^2\epsilon_{\infty}(\epsilon_s - \epsilon_\infty)\|\mathcal{E}^n_y\|^2
\]

\[
+ \frac{1}{(1 - \Delta t)^2}\mu_0\epsilon_0(\epsilon_s - \epsilon_\infty)\|\mathcal{H}^n_z\|^2 + \frac{1}{(1 - \Delta t)^2}\|P^n_x\|^2 + \frac{1}{(1 - \Delta t)^2}\|P^n_y\|^2
\]

\[
+ C_2\Delta t(\Delta t + \Delta x^2 + \Delta y^2)^2. \tag{5.4.30}
\]

Let $\Delta t \leq \Delta_0 < 1$, it holds that $\frac{1}{(1-\Delta t)^2} \leq 1 + C_3\Delta t$, from inequality (5.4.29), we
have that

\[
\epsilon_0^2\epsilon_\infty(\epsilon_s - \epsilon_\infty)\|E_x^{n+1}\|^2 + \epsilon_0^2\epsilon_\infty(\epsilon_s - \epsilon_\infty)\|E_y^{n+1}\|^2 + \mu_0\epsilon_0(\epsilon_s - \epsilon_\infty)\|H_z^{n+1}\|^2 \\
+ \|P_{x}^{n+1}\|^2 + \|P_{y}^{n+1}\|^2 + \frac{2}{(1 - \Delta t)^2}(P_{x}^{n+1} - (P_{x}^{n}, \tilde{\partial}_t \tilde{\partial}_t P_{x}^{n+1})) \\
+ \frac{2}{1 - \Delta t}(P_{y}^{n+1} - (P_{y}^{n}, \tilde{\partial}_t \tilde{\partial}_t P_{y}^{n+1})) \\
\leq (1 + C_3\Delta t)\epsilon_0^2\epsilon_\infty(\epsilon_s - \epsilon_\infty)\|E_x^n\|^2 + (1 + C_3\Delta t)\epsilon_0^2\epsilon_\infty(\epsilon_s - \epsilon_\infty)\|E_y^n\|^2 \\
+ (1 + C_3\Delta t)\mu_0\epsilon_0(\epsilon_s - \epsilon_\infty)\|H_z^n\|^2 + (1 + C_3\Delta t)\|P_x^n\|^2 + (1 + C_3\Delta t)\|P_y^n\|^2 \\
+C\Delta t(\Delta t + \Delta x^2 + \Delta y^2)^2. \tag{5.4.31}
\]

Summing (5.4.31) from time level \(n\) to 0 we can obtain

\[
\epsilon_0^2\epsilon_\infty(\epsilon_s - \epsilon_\infty)\|E_x^{n+1}\|^2 + \epsilon_0^2\epsilon_\infty(\epsilon_s - \epsilon_\infty)\|E_y^{n+1}\|^2 + \mu_0\epsilon_0(\epsilon_s - \epsilon_\infty)\|H_z^{n+1}\|^2 \\
+ \|P_{x}^{n+1}\|^2 + \|P_{y}^{n+1}\|^2 + \frac{2}{(1 - \Delta t)^2}\sum_{i=1}^{n}(P_{x}^{i+1} - (P_{x}^{i}, \tilde{\partial}_t \tilde{\partial}_t P_{x}^{i+1})) \\
+ \frac{2}{1 - \Delta t}\sum_{i=0}^{n}(P_{y}^{i+1} - (P_{y}^{i}, \tilde{\partial}_t \tilde{\partial}_t P_{y}^{i+1})) \\
\leq C_3\Delta t\sum_{i=0}^{n}\left[\epsilon_0^2\epsilon_\infty(\epsilon_s - \epsilon_\infty)\|E_x^n\|^2 + \epsilon_0^2\epsilon_\infty(\epsilon_s - \epsilon_\infty)\|E_y^n\|^2 \\
+ \mu_0\epsilon_0(\epsilon_s - \epsilon_\infty)\|H_z^n\|^2 + \|P_x^n\|^2 + \|P_y^n\|^2\right] \\
+C n\Delta t(\Delta t + \Delta x^2 + \Delta y^2)^2. \tag{5.4.32}
\]

Noticing \(\Delta t = T/N\), using discrete Gronwall’s inequality and using the estimation of \(\sum_{i=0}^{n}(P_{x}^{i+1} - (P_{x}^{i}, \tilde{\partial}_t \tilde{\partial}_t P_{x}^{i+1})\) as shown in the proof of Theorem 5.4.2, we can get the result (5.4.13). We can similarly get the proof of (5.4.14).
5.5 Numerical Experiments

Consider Maxwell’s equations in Cole-Cole medium. Take $\epsilon_0\epsilon_\infty = \mu_0 = \tau_0 = \epsilon_0(\epsilon_s - \epsilon_\infty) = 1$ and set $T=1$. The exact solutions are

$$H_z(x, y, t) = -\left[\frac{2}{\Gamma(1-\alpha)(1-\alpha)(2-\alpha)(3-\alpha)} t^{3-\alpha} + \frac{1}{3} t^3\right] \cdot 2\pi \cos \pi x \cos \pi y,$$

$$P(x, y, t) = t^2 w(x, y),$$

$$E(x, y, t) = \left[\frac{2}{\Gamma(1-\alpha)(1-\alpha)(2-\alpha)(3-\alpha)} t^{2-\alpha} + t^2\right] w(x, y),$$

where

$$w(x, y) = \begin{pmatrix} -\cos \pi x \sin \pi y \\ \sin \pi x \cos \pi y \end{pmatrix}^T.$$

The Maxwell’s equations in the Cole-Cole media satisfy

$$\frac{\partial E}{\partial t} + \frac{\partial P}{\partial t} - \nabla \times H = f(x, y, t),$$

where

$$f(x, y, t) = \left\{ \frac{2}{\Gamma(1-\alpha)(1-\alpha)} t^{1-\alpha} + 4t + 2\pi^2 \left[\frac{2}{\Gamma(1-\alpha)(1-\alpha)(2-\alpha)(3-\alpha)} \frac{1}{3} t^3\right] \right\} w(x, y),$$

and (5.2.3), (5.2.6).

We first fix $\tau=0.0005$, $\alpha=0.5$ and $h=1/64$, and compute the $P_x, E_x, H_z$ at $T = 1$.

The Figures 5.1-5.3 show the pictures of numerical results and exact solutions. From the figures, we can see that numerical results and real data fit very well.
Figure 5.1: Numerical solution $P_x$ (a) and exact solution $P_x$ (b) with fixed $\tau = 0.0005$, $\alpha = 0.5$ and $h = 1/64$ at $T = 1$.

Figure 5.2: Numerical solution $E_x$ (a) and exact solution $E_x$ (b) with fixed $\tau = 0.0005$, $\alpha = 0.5$ and $h = 1/64$ at $T = 1$. 
Figure 5.3: Numerical solution $H_z$ (a) and exact solution $H_z$ (b) with fixed $\tau = 0.0005$, $\alpha = 0.5$ and $h = 1/64$ at $T = 1$.

In Table 5.1 and Table 5.2, we test the accuracy of the scheme in spatial step with different $N$ where $\Delta t = 1/(N^2)$ and $\Delta x = \Delta y = 1/N$ in spatial step. These two tables show that the accuracies in $L^2$ norm all the test items are of order two, which confirms that our scheme is second order in space. The tests for time step are given in Table 5.3 and Table 5.4 where $\Delta x = \Delta y = \frac{1}{256}$ at $T = 1$, the convergence rate of the scheme is first order in time step as the two tables showed.
Table 5.1: $L^2$-errors of the Euler-based S-FDTD scheme with $\Delta x = \Delta y = 1/N$, $\Delta t = 1/(N^2)$ and $\alpha = 0.5$ at $T = 1$.

<table>
<thead>
<tr>
<th>N</th>
<th>$H$ error</th>
<th>Rate</th>
<th>$E$ error</th>
<th>Rate</th>
<th>$P$ error</th>
<th>Rate</th>
<th>Total error</th>
<th>Rate</th>
</tr>
</thead>
<tbody>
<tr>
<td>4</td>
<td>0.193180</td>
<td>-</td>
<td>0.144599</td>
<td>-</td>
<td>0.053701</td>
<td>-</td>
<td>0.247207</td>
<td>-</td>
</tr>
<tr>
<td>8</td>
<td>0.048593</td>
<td>1.9911</td>
<td>0.037211</td>
<td>1.9583</td>
<td>0.013470</td>
<td>1.9952</td>
<td>0.062669</td>
<td>1.9799</td>
</tr>
<tr>
<td>16</td>
<td>0.012146</td>
<td>2.0003</td>
<td>0.009362</td>
<td>1.9908</td>
<td>0.003371</td>
<td>1.9985</td>
<td>0.015702</td>
<td>1.9968</td>
</tr>
<tr>
<td>32</td>
<td>0.003034</td>
<td>2.0011</td>
<td>0.002344</td>
<td>1.9978</td>
<td>0.000843</td>
<td>1.9996</td>
<td>0.003926</td>
<td>1.9998</td>
</tr>
<tr>
<td>64</td>
<td>0.000758</td>
<td>2.0010</td>
<td>0.000586</td>
<td>2.0000</td>
<td>0.000211</td>
<td>1.9983</td>
<td>0.000981</td>
<td>2.0001</td>
</tr>
</tbody>
</table>

Table 5.2: $L^2$-errors of the Euler-based S-FDTD scheme with $\Delta x = \Delta y = 1/N$, $\Delta t = 1/(N^2)$ and $\alpha = 0.7$ at $T = 1$.

<table>
<thead>
<tr>
<th>N</th>
<th>$H$ error</th>
<th>Rate</th>
<th>$E$ error</th>
<th>Rate</th>
<th>$P$ error</th>
<th>Rate</th>
<th>Total error</th>
<th>Rate</th>
</tr>
</thead>
<tbody>
<tr>
<td>4</td>
<td>0.202471</td>
<td>-</td>
<td>0.170287</td>
<td>-</td>
<td>0.057857</td>
<td>-</td>
<td>0.270813</td>
<td>-</td>
</tr>
<tr>
<td>8</td>
<td>0.050304</td>
<td>2.0090</td>
<td>0.044225</td>
<td>1.9450</td>
<td>0.014203</td>
<td>2.0263</td>
<td>0.068469</td>
<td>1.9838</td>
</tr>
<tr>
<td>16</td>
<td>0.012455</td>
<td>2.0139</td>
<td>0.011156</td>
<td>1.9870</td>
<td>0.003528</td>
<td>2.0093</td>
<td>0.017089</td>
<td>2.0024</td>
</tr>
<tr>
<td>32</td>
<td>0.003094</td>
<td>2.0092</td>
<td>0.002795</td>
<td>1.9969</td>
<td>0.000880</td>
<td>2.0033</td>
<td>0.004261</td>
<td>2.0038</td>
</tr>
<tr>
<td>64</td>
<td>0.000770</td>
<td>2.0065</td>
<td>0.000699</td>
<td>1.9995</td>
<td>0.000220</td>
<td>2.0000</td>
<td>0.001063</td>
<td>2.0031</td>
</tr>
</tbody>
</table>
Table 5.3: $L^2$-errors of the Euler-based S-FDTD scheme in time step with $\Delta x = \Delta y = 1/256$ and $\alpha=0.5$ at $T = 1$.

<table>
<thead>
<tr>
<th>$\Delta t$</th>
<th>$H$ error</th>
<th>Rate</th>
<th>$E$ error</th>
<th>Rate</th>
<th>$P$ error</th>
<th>Rate</th>
<th>Total error</th>
<th>Rate</th>
</tr>
</thead>
<tbody>
<tr>
<td>1/4</td>
<td>0.577035</td>
<td>-</td>
<td>0.570517</td>
<td>-</td>
<td>0.232273</td>
<td>-</td>
<td>0.844044</td>
<td>-</td>
</tr>
<tr>
<td>1/8</td>
<td>0.322167</td>
<td>0.8409</td>
<td>0.316648</td>
<td>0.8494</td>
<td>0.117495</td>
<td>0.9832</td>
<td>0.466758</td>
<td>0.8546</td>
</tr>
<tr>
<td>1/16</td>
<td>0.170532</td>
<td>0.9178</td>
<td>0.165017</td>
<td>0.9403</td>
<td>0.059714</td>
<td>0.9765</td>
<td>0.244698</td>
<td>0.9317</td>
</tr>
<tr>
<td>1/32</td>
<td>0.087768</td>
<td>0.9583</td>
<td>0.083979</td>
<td>0.9745</td>
<td>0.030123</td>
<td>0.9872</td>
<td>0.125152</td>
<td>0.9673</td>
</tr>
<tr>
<td>1/64</td>
<td>0.044524</td>
<td>0.9791</td>
<td>0.042342</td>
<td>0.9879</td>
<td>0.015150</td>
<td>0.9915</td>
<td>0.063283</td>
<td>0.9838</td>
</tr>
</tbody>
</table>

Table 5.4: $L^2$-errors of the Euler-based S-FDTD scheme in time step with $\Delta x = \Delta y = 1/256$ and $\alpha=0.7$ at $T = 1$.

<table>
<thead>
<tr>
<th>$\Delta t$</th>
<th>$H$ error</th>
<th>Rate</th>
<th>$E$ error</th>
<th>Rate</th>
<th>$P$ error</th>
<th>Rate</th>
<th>Total error</th>
<th>Rate</th>
</tr>
</thead>
<tbody>
<tr>
<td>1/4</td>
<td>0.582597</td>
<td>-</td>
<td>0.628539</td>
<td>-</td>
<td>0.270187</td>
<td>-</td>
<td>0.898600</td>
<td>-</td>
</tr>
<tr>
<td>1/8</td>
<td>0.326754</td>
<td>0.8343</td>
<td>0.356367</td>
<td>0.8186</td>
<td>0.122382</td>
<td>1.1426</td>
<td>0.498741</td>
<td>0.8494</td>
</tr>
<tr>
<td>1/16</td>
<td>0.171682</td>
<td>0.9285</td>
<td>0.187778</td>
<td>0.9243</td>
<td>0.060249</td>
<td>1.0224</td>
<td>0.261468</td>
<td>0.9317</td>
</tr>
<tr>
<td>1/32</td>
<td>0.087340</td>
<td>0.9750</td>
<td>0.096134</td>
<td>0.9659</td>
<td>0.030116</td>
<td>1.0004</td>
<td>0.133330</td>
<td>0.9716</td>
</tr>
<tr>
<td>1/64</td>
<td>0.043804</td>
<td>0.9956</td>
<td>0.048635</td>
<td>0.9831</td>
<td>0.015139</td>
<td>0.9923</td>
<td>0.067181</td>
<td>0.9889</td>
</tr>
</tbody>
</table>
6 Conclusion

In this thesis, firstly, we proposed the spatial fourth-order energy-conserved splitting finite-difference time-domain scheme (i.e. EC-S-FDTD-(2,4)) for solving Maxwell’s equations. One important issue is to construct the numerical boundary difference schemes to be energy conservative and high-order relative to the interior difference schemes. The one-sided differences and extrapolation/interpolation numerical boundary schemes normally fail to satisfy energy conservations. At each stage, we proposed the energy-conserved and fourth-order accurate FDTD operators for both the near boundary nodes and the strict interior nodes. The developed scheme was proved to be energy-conserved, unconditionally stable, and to have fourth-order convergence in space step and second-order convergence in time step. The convergence of numerical divergence-free was also analyzed. Numerical experiments showed that the developed scheme conserves energy and is of fourth-order accuracy in space and second-order in time.

Secondly, the aim of Chapter 3 has been to develop and analyze energy-conserved
and time and spatial high-order S-FDTD techniques for solving Maxwell’s equations. This goal has been fulfilled by proposing and analyzing a new and novel time and spatial fourth-order S-FDTD scheme. As proved, the most important feature is that the proposed scheme satisfies the energy conservations in the discrete form and in the discrete variation forms and it has the optimal fourth-order accuracy in both time and space in the discrete $L^2$-norm and the super-convergence of forth-order in the discrete $H^1$-norm. We also proved another important prominent quality of the scheme that its convergence of the divergence-free is of fourth-order as well. Numerical experiments were presented to confirm the theoretical results.

Thirdly, in Chapter 4, we focused on the development and analysis of efficient high-order energy-conserved splitting FDTD schemes for three-dimensional Maxwell’s equations. The original Maxwell’s equations in three dimensions were decomposed into twelve one-dimensional splitting equations in each time interval. Based on the splitting of the operator equations and Yee’s staggered space-time grids, the spatial fourth-order energy-conserved splitting FDTD scheme was developed. We proposed to construct the spatial fourth-order near boundary differences over the near boundary nodes by using the PEC boundary conditions, original equations and Taylor’s expansion, which ensured the each-stage schemes to preserve the conservations of energies and to have fourth-order accuracy. We obtained the optimal-order error estimates of spatial fourth-order and time second order in
the discrete $L_2$-norm for the approximations of the electric and magnetic fields and the same ordered super-convergence in the discrete $H^1$-norm.

Finally, the Euler-based S-FDTD scheme was developed to solve Maxwell’s equations in Cole-Cole dispersive medium. The computation of the propagation of electromagnetic waves in dispersive media is a very important application. Due to the fractional time derivative term in the models, it is difficult and important to develop the efficient splitting FDTD scheme. Our developed Euler-based S-FDTD scheme is a two-stage scheme. We proved the unconditional stability, and analyzed theoretically the convergence of the scheme and obtained the optimal-order error estimates in the discrete $L_2$-norm. Numerical experiments showed the performance of the scheme.

The high-order S-FDTD schemes developed in this study can be extended to solve other type wave problems and these schemes can be used in applications in electromagnetic industry.
Bibliography


