

Passive systems, limitation examples.

- One and multi-dimensional cases

Lars Jonsson¹

¹School of Electrical Engineering
KTH Royal Institute of Technology, Sweden

January 2015



- 1 Introduction, Passive linear systems
- 2 Limitations of time-passive cases
- 3 Multi-dimensional Kramers-Kronig relations
- 4 Passive properties in higher dimensions.
- 5 Open questions and conclusions

Plan of the talk.

- Review 1D physical limitations. Key feature is that the Laplace transform g yields a **Herglotz** function.
- Define multi-dimensional passivity with respect to a cone Γ . Here g is holomorphic and have $\operatorname{Re} g > 0$.
- Passivity gives a representation theorem in higher dimensions.
- A holomorphic function with a norm-bound is an alternative method to obtain an integral relation. Multidimensional Kramers-Kronig relations.
- This is work in progress; Review of known tools.

Note: A function $h(z)$ is a **Herglotz function** if $h(z)$ is holomorphic for $\operatorname{Im} z > 0$ and $\operatorname{Im} h \geq 0$.

Refs: Vladimirov, Methods of the theory of Generalized Functions, 2002
Bernland, Luger, Gustafsson 2011.

Definition of linear system [Vladimirov 2002]

Input: $u(x) = (u_1(x), \dots, u_N(x))$. **Output:** $f(x) = (f_1, \dots, f_N)$.

- **Linearity.** If u_a generates f_a , and u_b generates f_b then $\alpha u_a + \beta u_b$ generates $\alpha f_a + \beta f_b$.
- **Reality:** If u is real, then f is real-valued.
- **Continuity:** If $u_j \rightarrow 0$ for all $j \in [1, N]$ in \mathcal{E}' then $f_k \rightarrow 0$ in \mathcal{D}' for all k .
- **Translational invariance:** If $f(x)$ is associated with $u(x)$ then for any translation $h \in \mathbb{R}^n$ to the original perturbed $u(x+h)$ there corresponds a response perturbation $f(x+h)$

There exists a unique $N \times N$ matrix $Z(x)$, with $Z_{jk} \in \mathcal{D}'(\mathbb{R}^n)$ such that $f = Z * u$.

\mathcal{D} is smooth functions of compact support. \mathcal{D}' is the space of generalized functions. \mathcal{E}' is the space of generalized functions with compact support.

Admittance-passivity

A function Z is *admittance passive* relative to the cone Γ if for any $\phi(x) \in \mathcal{D}^{\times N}$ then

$$\operatorname{Re} \int_{-\Gamma} (Z * \phi) \cdot \bar{\phi} \, dx = \operatorname{Re} \int_{-\Gamma} \int (Z(x-y)\phi(y)) \cdot \bar{\phi}(x) \, dy \, dx \geq 0$$

Theorem Every passive Z^* defines, via the formula

$$S^* = (Z + I\delta)^{-1} * (Z - I\delta)^*$$

an abstract scattering operator: $\operatorname{supp} Z \subset \Gamma$, $\int (S^* \phi) \cdot S^* \phi \, dx \leq \int \phi \cdot \phi \, dx$.

Remark 1: Scattering passivity 1d: $\int_{-\infty}^T |f|^2 - |u|^2 \, dt > 0 \quad \forall T \in \mathbb{R}$.

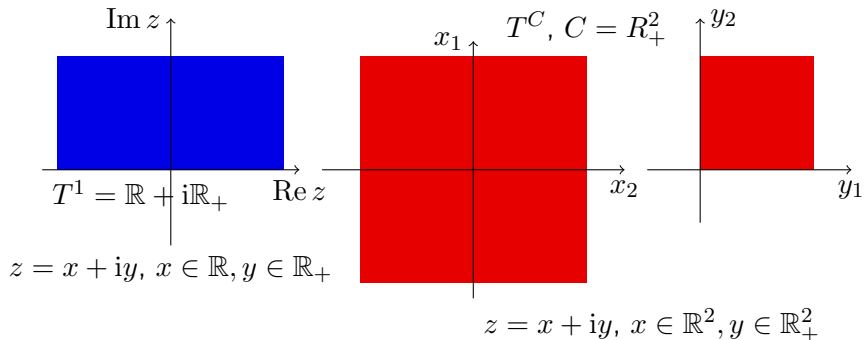
Remark 2:

Linear passive system without translational invariance are studied in Drozhzhinov 1981.

Spectral function is holomorphic

Theorem see Vladimirov 20.2.7

The Laplace transform $Z(z) = L[Z](z)$ (where $s = -iz$) of a passive linear system matrix $Z(z)$ is holomorphic in for $z \in T^C$ where $T^C = \mathbb{R}^n + iC$, $C = \text{int}\Gamma^*$, furthermore $\text{Re } L(Z) \geq 0 \Rightarrow (L(Z)a + \overline{L(Z)}^T a) \cdot \bar{a} \geq 0$ in T^C .



Note in 1 dimension we have that $iq(\zeta)$ is a Herglotz-function.

Here, if $s = \sigma - i\omega = -iz$, then $z = \omega + i\sigma$.

Cone

- A cone $\Gamma \subset \mathbb{R}^n$, with vertex 0 is a set such that if $x \in \Gamma$, then $\lambda x \in \Gamma$ for all $\lambda > 0$.
- A cone is acute if the convex hull of Γ does not contain an integral straight line i.e. $x = x_0 + te \in \Gamma$ for $t \in (-\infty, \infty)$.
- The conjugate Γ^* to the cone $\Gamma \subset \mathbb{R}^n$ is the set

$$\Gamma^* = \{\xi \in \mathbb{R}^n : \xi \cdot x \geq 0, \text{ for all } x \in \Gamma\}$$

- Tubular neighbourhood: $T^C = \mathbb{R}^n + iC \subset \mathbb{C}^n$, $C = \text{int } \Gamma^*$. (Laplace transform domain).

Examples of acute cones, Vladimirov 4.4

$$\mathbb{R}_+^1, \quad \mathbb{R}_+^n = \{x : x_1 > 0, x_2 > 0, \dots, x_n > 0\}, \quad (\mathbb{R}_+^n)^* = \overline{\mathbb{R}_+^n},$$

$$V^+ = \{x = (x_0, \mathbf{x}) : x_0 > |\mathbf{x}|\} \subset \mathbb{R}^4, \quad (V^+)^* = \overline{V^+}$$

$$P_n \subset \mathbb{R}^{n^2}, \quad \text{positive hermitian matrices, } P_n^* = P_n$$

- 1 Introduction, Passive linear systems
- 2 Limitations of time-passive cases
 - Extinction cross section
 - Limits on small and/or negative ε .
 - Array figure of merit
- 3 Multi-dimensional Kramers-Kronig relations
- 4 Passive properties in higher dimensions.
- 5 Open questions and conclusions

Example 1: Extinction cross section

Optical theorem, and forward scattering

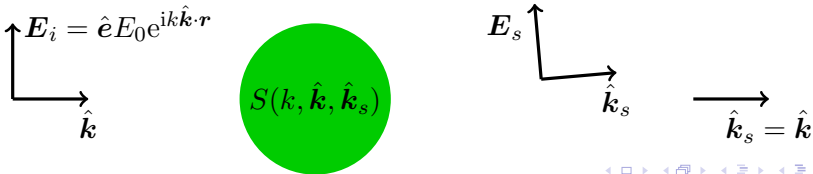
The extinction cross section $\sigma_e(\omega, \hat{\mathbf{k}})$ with $\omega = ck$, is the imaginary part of a Laplace transform of a linear passive operator. We have

$$0 \leq \sigma_e(\omega, \hat{\mathbf{k}}) = \frac{4\pi}{k} \text{Im } \hat{\mathbf{e}}^* \cdot S(k, \hat{\mathbf{k}}, \hat{\mathbf{k}}) \cdot \hat{\mathbf{e}} = \text{Im } h_{\hat{\mathbf{k}}}(\omega).$$

Here $h_{\hat{\mathbf{k}}}$ is a **Herglotz** function. We have

$$h_{\hat{\mathbf{k}}}(\omega) \rightarrow \gamma(\hat{\mathbf{k}})k, \text{ as } \omega \rightarrow 0, \text{ and } h_{\hat{\mathbf{k}}}(\omega) \rightarrow 2iA(\hat{\mathbf{k}}) \text{ as } \omega \rightarrow \infty.$$

$\gamma = \hat{\mathbf{e}}^* \cdot \gamma_e \cdot \hat{\mathbf{e}} + \hat{\mathbf{k}} \times \hat{\mathbf{e}}^* \cdot \gamma_m \cdot \hat{\mathbf{k}} \times \hat{\mathbf{e}}$, A is the projected area in direction $\hat{\mathbf{k}}$.

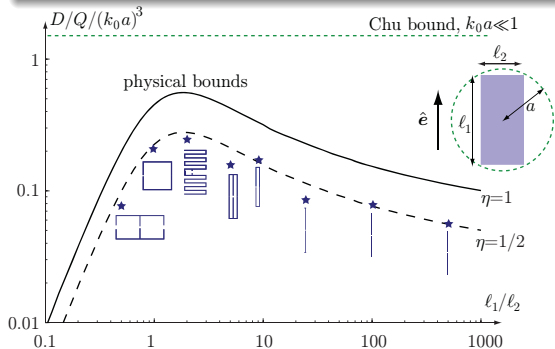


Bound on D/Q , Gustafsson et al 2007

Partial Directivity over antenna Quality factor

$$\int_0^\infty \frac{\sigma_e(k)}{k^2} dk = \frac{\pi}{2} \gamma \Rightarrow \frac{D}{Q} \leq \frac{\eta k_0^3}{2\pi} \gamma, \quad \eta \in [0, 1].$$

where we used that $n = 1$, $a_1 = \gamma$, $b_{-1} = 0$ in the sum-rule theorem. Where we have used $\sigma_e \geq \sigma_a = \pi(1 - |\Gamma|^2)D/k^2$ and a first dominant resonance at $k = k_0$.



Ref:
Gustafsson et al 2009

Example 2: Limits on small and/or negative ε

Isotropic homogeneous $\varepsilon(t)$ [Gustafsson, Sjöberg 2010]

We have input \mathbf{E} and output $\partial_t \mathbf{D}$ through:

$$\mathbf{F} = \partial_t \mathbf{D}(t) = \partial_t(\varepsilon_0 \varepsilon_\infty \mathbf{E}(t) + \varepsilon_0 \int_{\mathbb{R}} \chi(t-t') \mathbf{E}(t') dt'), \quad \varepsilon_\infty > 0$$

where $\chi = 0$ for $t < 0$.

The system is passive if $\int_{-\infty}^T \mathbf{E} \cdot \partial_t \mathbf{D} dt \geq 0$, for all $T \in \mathbb{R}$.

Passivity yields that the holomorphic function in T^1 :

$$g(z) = -iz\varepsilon(z) = L[\partial_t(\varepsilon \cdot)](z),$$

satisfy $\operatorname{Re} g \geq 0$ and $g(z)$ is holomorphic for $\operatorname{Im} z > 0$.

Note: $h(z) = ig(z)$ is a Herglotz function.

Fundamental bound on ε

Let $h_\varepsilon = \omega(\varepsilon - \varepsilon_m)/\varepsilon_0$.

Given a lossless ε and a desired goal value ε_m , then since

$$h_\Delta(z) = \frac{1}{\pi} \ln \frac{z - \Delta}{z + \Delta}, \quad h_\Delta(h_\varepsilon(z)) \sim \begin{cases} O(1) & z \rightarrow 0 \\ \frac{-2\omega_0 \Delta}{\omega \pi (\varepsilon_\infty - \varepsilon_m)} & z \rightarrow \infty \end{cases}$$

Thus (sum-rule)

$$B \leq \min_{\omega \in B} \text{Im}(h_\Delta(h_\varepsilon(\omega))) \leq \frac{1}{\omega_0} \int_{\omega_1}^{\omega_2} \text{Im}(h_\Delta(h_\varepsilon(\omega))) d\omega \leq \frac{\Delta}{(\varepsilon_\infty - \varepsilon_m)}$$

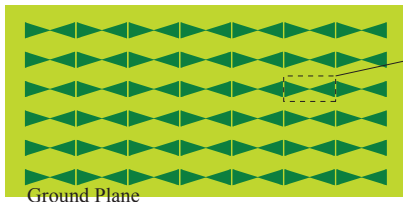
where $B = (\omega_2 - \omega_1)/\omega_0$. Selecting $\max_{\omega \in B} |h_\varepsilon| = \Delta$ gives [Gustafsson, Sjöberg 2010]

$$\max_{\omega \in B} |\varepsilon - \varepsilon_m| \geq \frac{B}{1 + B/2} (\varepsilon_\infty - \varepsilon_m) \begin{cases} 1/2 & \text{lossy case} \\ 1 & \text{lossless} \end{cases}$$

Example 3: Absorbers and arrays – model

Assumptions

- Unit-cell model – array is approximated with infinite periodic array
- The element is build of passive linear and time-invariant loss-less materials.
- Impedance bandwidth model: One band or multi-band, with wall-type reflection coefficient.
- For this study we focus on linear polarization, corresponding to the TE-mode (E-orthogonal to the surface normal)



Unit Cell &
Periodic Boundary Conditions

Array antenna as a loss-less two-port

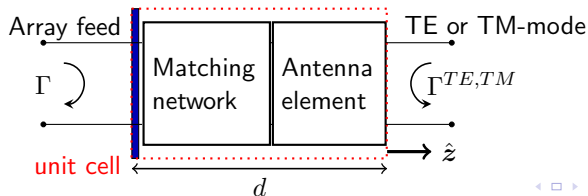
Sum-rule result [Jonsson et al 2013]

- For $\omega < \omega_G$ (grating lobe ansatz) we have $|\Gamma| = |\Gamma^{TE}|$
- Given M frequency bands $B_m := [\lambda_{-,m}, \lambda_{+,m}]$,
- Define $|\Gamma_m| := \max_{\lambda \in B_m, \theta \in [\theta_0, \theta_1]} |\Gamma(\lambda, \theta)|$.
- Clearly $\ln(|\Gamma(\lambda, \theta)|^{-1}) \geq \ln(|\Gamma_m|^{-1})$

Hence:

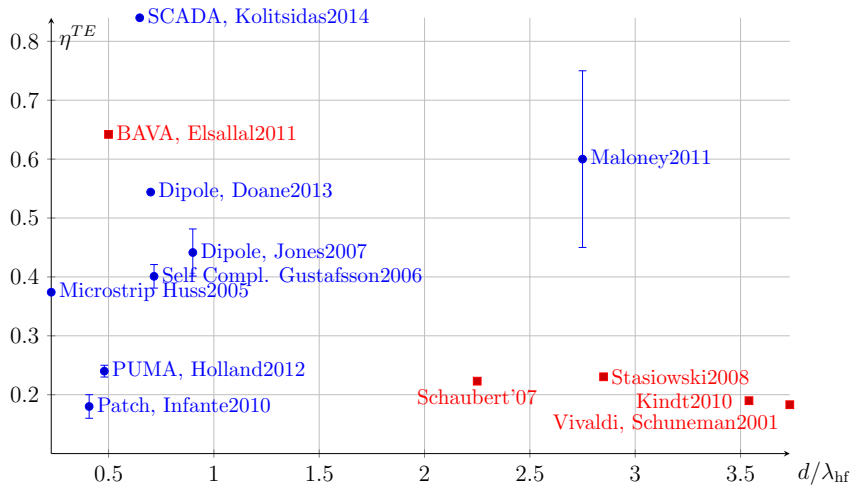
$$0 \leq \eta_M^{TE} := \frac{\sum_{m=1}^M \ln(|\Gamma_m|^{-1})(\lambda_{m,+} - \lambda_{m,-})}{2\pi^2 \mu_s d \cos \theta_1} \leq \eta_0 \leq 1$$

Here η_M^{TE} is the *Array Figure of Merit* for a M -band antenna.



See also:
Doane et al 2013

Performance indicator for published antennas



Ref: J, Kolitsidas, Hussain IEEE AWPL, 12(1) p1539-1542, 2013. Ref: Kolitsidas et al 2014

- 1 Introduction, Passive linear systems
- 2 Limitations of time-passive cases
- 3 Multi-dimensional Kramers-Kronig relations**
 - Kramers-Kronig relations in one dimension
 - Cauchy Kernel and Hilbert transform
 - Potential applications
- 4 Passive properties in higher dimensions.
- 5 Open questions and conclusions

The **Kramers-Kronig relation** for an analytic function $\chi = \chi_1 + i\chi_2$

$$\chi_1(\omega) = \frac{1}{\pi} P \int_{\mathbb{R}} \frac{\chi_2(\xi)}{\xi - \omega} d\xi$$
$$\chi_2(\omega) = -\frac{1}{\pi} P \int_{\mathbb{R}} \frac{\chi_1(\xi)}{\xi - \omega} d\xi$$

The cone here is $\Gamma = R_+$, the Cauchy kernel is $\frac{1}{\xi - \omega' - i\omega''}$.

Example for the analytical $\omega\varepsilon(\omega)$ yields (ε continuous, bounded)

$$\operatorname{Re} \varepsilon(\omega) = \varepsilon_\infty + \lim_{\varepsilon \rightarrow 0} \frac{1}{\pi} \int_{|\xi - \omega| > \varepsilon} \frac{\operatorname{Im}(\varepsilon(\xi))}{\xi - \omega} d\xi, \quad \omega \in \mathbb{R}$$

where we have assumed that $\operatorname{Im} \varepsilon(\omega) \leq C/|\omega|$ as $\omega \rightarrow \pm\infty$.

[Ref: See e.g. Bernland et al 2011, and references there in]

Cauchy Kernels \mathcal{K}_C [Vladimirov 10.2]

- Given a connected open cone in \mathbb{R}^n with vertex 0, then

$$\mathcal{K}_C(z) = \int_{C^*} e^{iz \cdot \xi} d\xi = F[\theta_{C^*} e^{-y \cdot \xi}], \quad z = x + iu$$

- $\mathcal{K}_{\mathbb{R}_+^n}(z) = \frac{i}{z_1 \cdots z_n} \Rightarrow \mathcal{K}_1(x) = \frac{i}{x+i0} = \pi\delta(x) + iP\frac{1}{x}$.
- $\mathcal{K}_{V^+}(z) = 2^n \pi^{(n-1)/2} \Gamma(\frac{n+1}{2}) (-z^2)^{-\frac{n+1}{2}}, \quad z \in T^{V^+},$
 $z^2 = z_0^2 - z_1^2 - \cdots - z_n^2$.

-

$$\mathcal{K}_{P^n}(Z) = \pi^{n(n-1)/2} i^{n^2} \frac{1! \cdots (n-1)!}{(\det Z)^n}, \quad Z \in T^{P^n},$$

Let $g = F[f]$. If $g \in L_s^2$, $\Leftrightarrow g(\xi)((1 + |\xi|^2)^{s/2}) \in L^2$, then $f \in (H_s, \|\cdot\|_s)$ (Sobolev-space). If $f \in H_s$, then the transform

$f(z) = \int_{\mathbb{R}^n} \mathcal{K}_C(z - x') f(x') dx'$ is called the **Cauchy-Bochner transform**. $z \in T^C \cup T^{-C}$.

Pair of Hilbert-transforms

Theorem II (V10.6) Generalized Kramers-Kronig relation

Let $f(z)$ be holomorphic in T^C , and $\sup_{y \in C} \|f(x + iy)\|_s < \infty$. ($H^{(s)}$ Banach space). Let $f_+(x)$ be the boundary value of $f(z)$ as $y \rightarrow 0$, $y \in C$. The following statements are equivalent

- $f_+(x)$ is a boundary value in H_s from some function $f(z)$ in $H^{(s)}(C)$.
- f_+ is in H_s and

$$\operatorname{Re} f_+(x) = \frac{-2}{(2\pi)^n} \int_{\mathbb{R}^n} (\operatorname{Im} f_+)(x') (\operatorname{Im} \mathcal{K}_C)_+(x - x') dx',$$

$$\operatorname{Im} f_+(x) = \frac{2}{(2\pi)^n} \int_{\mathbb{R}^n} (\operatorname{Re} f_+)(x') (\operatorname{Im} \mathcal{K}_C)_+(x - x') dx',$$

- f_+ is in H_s and $\operatorname{supp} F^{-1}(f_+) \subset C^*$.

Note: $\operatorname{Re} f_+$ and $\operatorname{Im} f_+$ form a pair of Hilbert-transforms. Here

$$(\operatorname{Im} \mathcal{K}_C)_+(x) = \operatorname{Im} \left(i^n \Gamma(n) \int_{S^{n-1} \cap C^*} \frac{d\sigma}{[x \cdot \sigma + i0]^n} \right)$$

Spatial dispersion

Let $\varepsilon(\omega, \mathbf{k})$ be analytic in $(\omega, \mathbf{k}) \in T^{V+}$, and with boundary value $\varepsilon_+(\omega, k)$ in H_s for $(\omega, \mathbf{k}) \in \mathbb{R}^4$ then

$$\begin{aligned} \operatorname{Re} \varepsilon_+(\omega, \mathbf{k}) &= \frac{-2}{(2\pi)^n} (\operatorname{Im} \mathcal{K}_{V+})_+ * \operatorname{Im} \varepsilon_+ = \\ &= \frac{\Gamma(2)}{\pi^3} \int_{\mathbb{R}} \int_{\mathbb{R}^3} (\operatorname{Im} \mathcal{K}_{V+})_+(\omega - \omega', \mathbf{k} - \mathbf{k}') \operatorname{Im} \varepsilon(\omega', \mathbf{k}') d\omega dV_{\mathbf{k}} \end{aligned}$$

Note:

- 1 An explicit form of $(\operatorname{Im} \mathcal{K}_{V+})_+$, can be expressed in terms of the generalized functions $P(k) \frac{1}{\sigma \cdot x}$ and $\delta^{(n)}(\sigma \cdot x)$.
- 2 Application to periodic structures.
- 3 Verify the expressions with respect to constants.

Cables and transmission lines have a domain \mathbb{R}_+^2 , i.e. $(t, x) \in \mathbb{R}_+^2$.

Examples include the transmission line impedance $Z(x, t)$ at $(x, t) \in \mathbb{R}_+^2$.

If $Z(\omega, k)$ is in H_s **and** it is a boundary value of a holomorphic function in $T^{\mathbb{R}_+^2}$ we would get the relation

$$\operatorname{Re} Z(\omega, k) = \frac{-1}{2\pi^2} \int_{\mathbb{R}} \int_{\mathbb{R}} (\operatorname{Im} K_{\mathbb{R}_+^2})(\omega - \omega', k - k') \operatorname{Im} Z(\omega', k') d\omega dk,$$

where

$$\operatorname{Im} K_{\mathbb{R}_+^2}(\omega, k) = \pi\delta(\omega)P\frac{1}{k} + \pi\delta(k)P\frac{1}{\omega}$$

- 1 Introduction, Passive linear systems
- 2 Limitations of time-passive cases
- 3 Multi-dimensional Kramers-Kronig relations
- 4 Passive properties in higher dimensions.**
 - Representation theorem, Poisson Kernel
 - Candidates for applications
- 5 Open questions and conclusions

Poisson Kernel

- $\mathcal{P}_C(x, y) = \frac{\mathcal{K}_C(x+iy)}{\pi^n \mathcal{K}_C(iy)}, \quad (x, y) \in T^C$
- $\mathcal{P}_{\mathbb{R}_+^n}(x, y) = \frac{y_1 \cdots y_n}{\pi^n |z_1|^2 \cdots |z_n|^2}$
- $\mathcal{P}_{V^+}(x, y) = \frac{2^n \Gamma(\frac{n+1}{2})}{\pi^{\frac{n+3}{2}}} \frac{(y^2)^{\frac{n+1}{2}}}{|(x+iy)^{2n+1}|}$

Schwartz kernel

- $\mathcal{S}_C(z, z^0) = \frac{2\mathcal{K}_C(z)\mathcal{K}_C(-\overline{z^0})}{(2\pi)^n \mathcal{K}_C(z-z^0)} - \mathcal{P}_C$
- $$\mathcal{S}_{\mathbb{R}_+^n} = \frac{2i^n}{(2\pi)^n} \left(\frac{1}{z_1} - \frac{1}{z_1^0} \right) \cdots \left(\frac{1}{z_n} - \frac{1}{z_n^0} \right) - \mathcal{P}_{\mathbb{R}_+^n}$$
- \mathcal{S}_{V^+} is also known explicitly.

Properties of Holomorphic functions with non-negative imaginary part

Let $u \in \mathcal{P}_+(T^C)$ then $0 \leq u(x, y) = \text{Im } f \in H_+(T^C)$ and $\mu = u(x, +0)$ is a non-negative tempered measure, and u have the representation:

$$u(x, y) = \int_{\mathbb{R}^n} \mathcal{P}_C(x - x', y) \mu(dx') + v_C(y), \quad (x, y) \in T^C$$

where $v_C > 0$ continuous, $v_C \rightarrow 0$, as $C \ni y \rightarrow 0$.

Note: 1) $u \in \mathcal{P}_+$ is pluriharmonic and positive functions, i.e. $\partial_{z_j} \partial_{\bar{z}_k} u = 0$. H_+ functions are holomorphic with non-negative imaginary part.

2) If in addition $\int \mathcal{P}_C(x - x') \mu(dx') \in \mathcal{P}_+$, then $v_c = (a, y)$ and

$$f(z) = i \int_{\mathbb{R}^n} \mathcal{S}_C(z - x'; z^+ - x') \mu(dx') + (a, z) + b(z^0), \quad z \in T^C$$

where $b \in \mathbb{R}$

3) For R_+ this is Herglotz-Nevanlinna representation theorem.

Favorite candidates

- Spatial dispersion: $\omega\varepsilon(\omega, \mathbf{k})$, (ω, \mathbf{k}) dual variables to $(t, x) \in V^+$ the light cone.
- Transmission line impedance and reflection coefficients $Z(z, t)$, $\Gamma(z, t)$. Cone: \mathbb{R}_+^2 . [Transmission line, Cable]
- $\sigma_e(\omega, \hat{k})$, $\omega \in T^1$, $\hat{k} \in S^2$. \hat{k} is direction, not Laplace/Fourier transform of space variable. $(t, \hat{k}) \in \mathbb{R}^+ \times S^2$ is no natural cone, its a subset of $\mathbb{R}^+ \times \mathbb{R}^3$, which is not acute. (Complexify?)
- $\Gamma(\omega, \theta, \phi)$, $(\omega, \theta, \phi) \subset T^3 = \mathbb{R}^3 + i\mathbb{R}_+^3$. $(\theta, \phi) = (\theta, \phi) + \hat{u}_{\pi, 2\pi}$.
- Green's functions and the Resolvent of Self-Adjoint operators.

Acute cone is equivalent with that $\text{int}\Gamma^* \neq 0$. I.e. non-acute cones have empty dual cones.

- Does a sum-rule for any n exist for multi-dimensional holomorphic functions with positive imaginary part.
- Given $Z(z, t)$ does $Z(z = 0, \omega)$ obtain additional properties given that $Z(k, \omega) \in H_+(Z)$. Generalizations to scattering?
- Matrix-case: Scattering matrix.
- Implicit check if $g(z)$ is in H_+ . (On boundary or Growth conditions).
- Does v_C the growth-term vanish if $u(x, y)$ have right asymptotic behavior?

- One-dimensional Herglotz-functions have remarkable properties which carry over to matrices.
- A function that is holomorphic and $\sup_{y \in \mathbb{C}} \|f(x + iy)\|_s < \infty$, have a pair of Hilbert transforms (Generalized Kramers-Kronig relation) [Cauchy Kernel]
- A passive linear system in a cone, have a Laplace-transformed kernel that is holomorphic and with positive real part. Thus we have a representation theorem with Poisson Kernel.