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# **Statistical Properties of Wave Chaotic Scattering Matrices\***

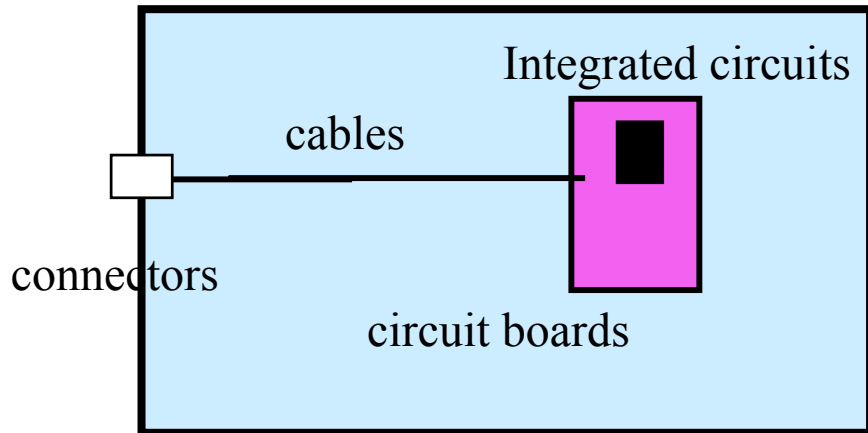
Xing Zheng, Tom Antonsen, Ed Ott, Steve Anlage, Omar Ramahi

AFOSR-MURI Program Review



# Electromagnetic Coupling in Computer Circuits

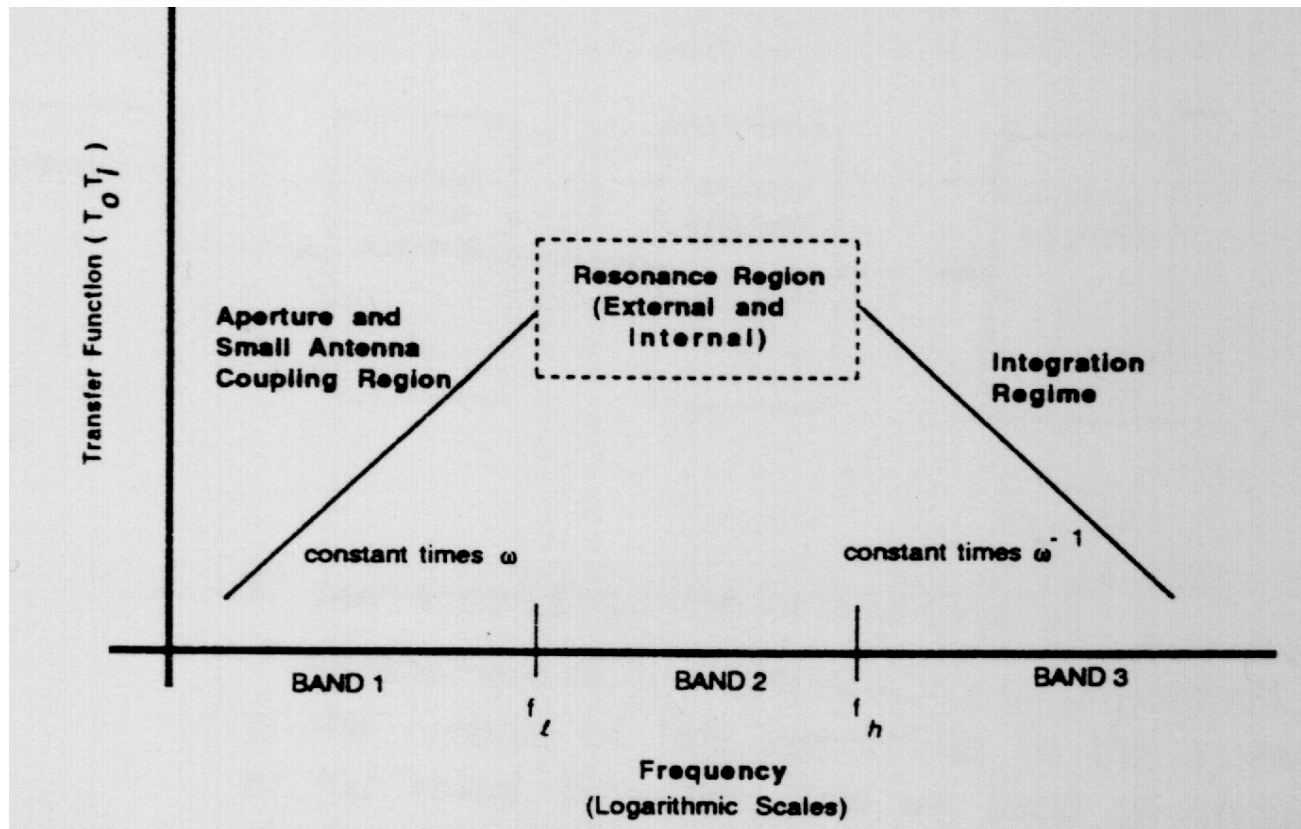
## Schematic



- Coupling of external radiation to computer circuits is a complex processes:
  - apertures
  - resonant cavities
  - transmission lines
  - circuit elements
- Intermediate frequency range involves many interacting resonances
- What can be said about coupling without solving in detail the complicated EM problem ?
- Wave Chaos



# Transfer Function

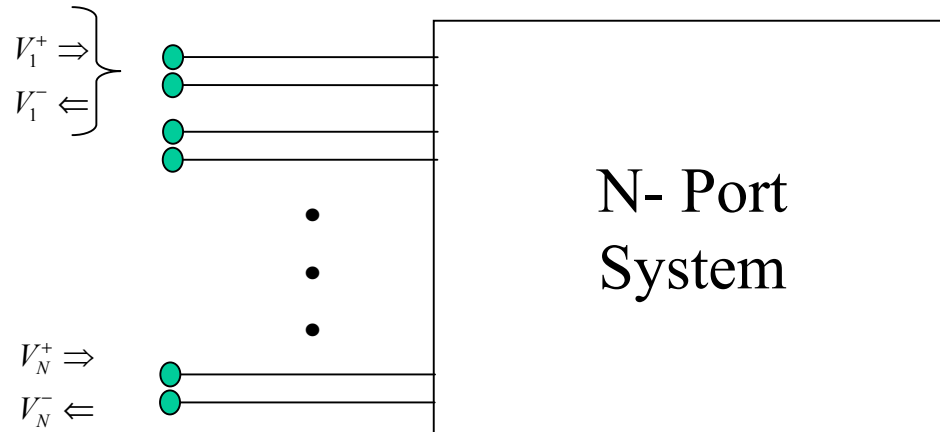


C. E. Baum, Proc. IEEE 80, 789-817 (1992).



# S-Matrix

N ports with incoming and outgoing waves



S matrix

$$\begin{pmatrix} V_1^- \\ V_2^- \\ \vdots \\ V_{N1}^- \end{pmatrix} = \mathbf{S} \begin{pmatrix} V_1^+ \\ V_2^+ \\ \vdots \\ V_{N1}^+ \end{pmatrix}$$

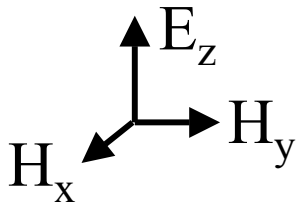
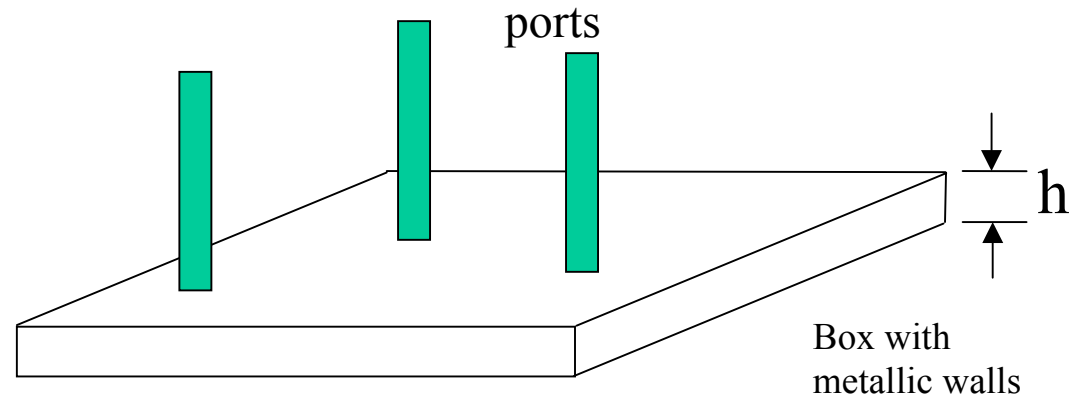
outgoing                      incoming

$$S(\omega)$$

Complicated function of frequency  
Details depend sensitively on unknown parameters



## Two Dimensional Resonators



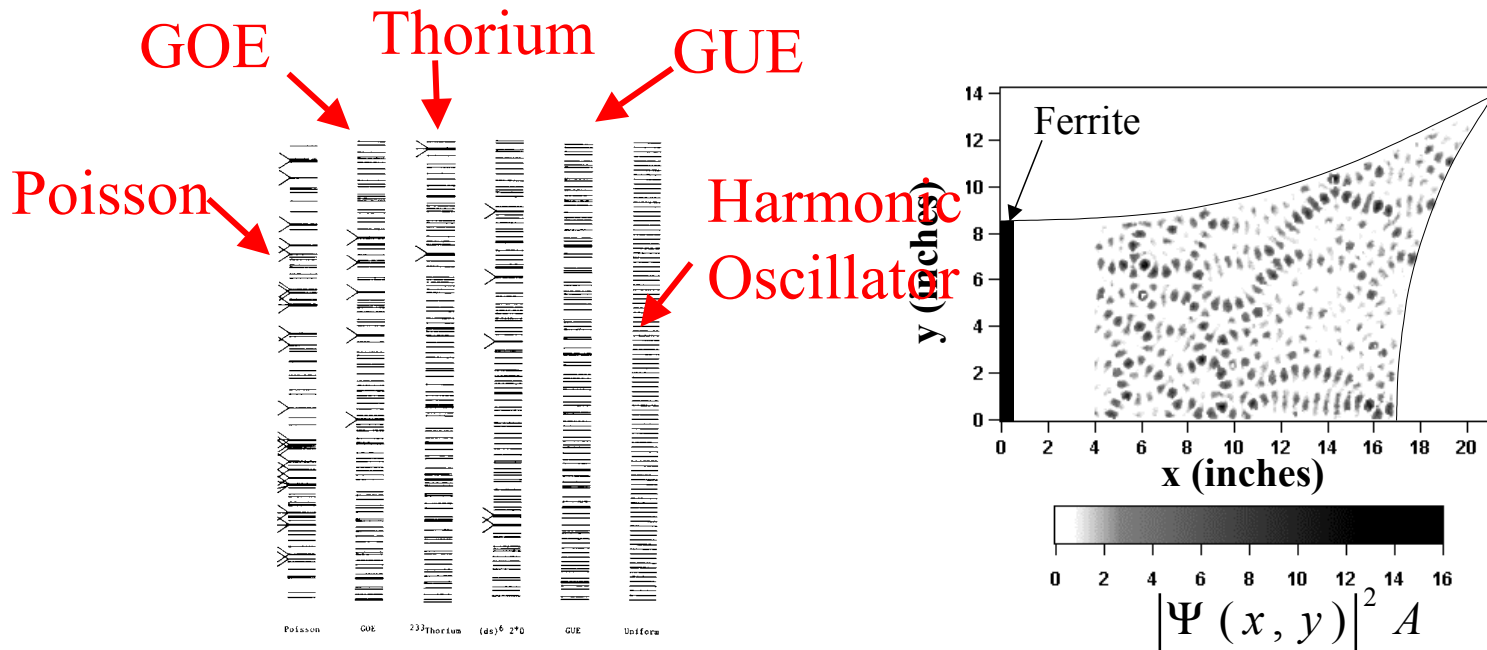
Only transverse magnetic (TM) propagate for  $f < c/2h$

Anlage Experiments  
Power plane of microcircuit



# Wave Chaotic Systems Statistical Properties

“chaotic” features are not clearly evident in the eigenvalue spectrum and eigenfunctions of wave chaotic systems



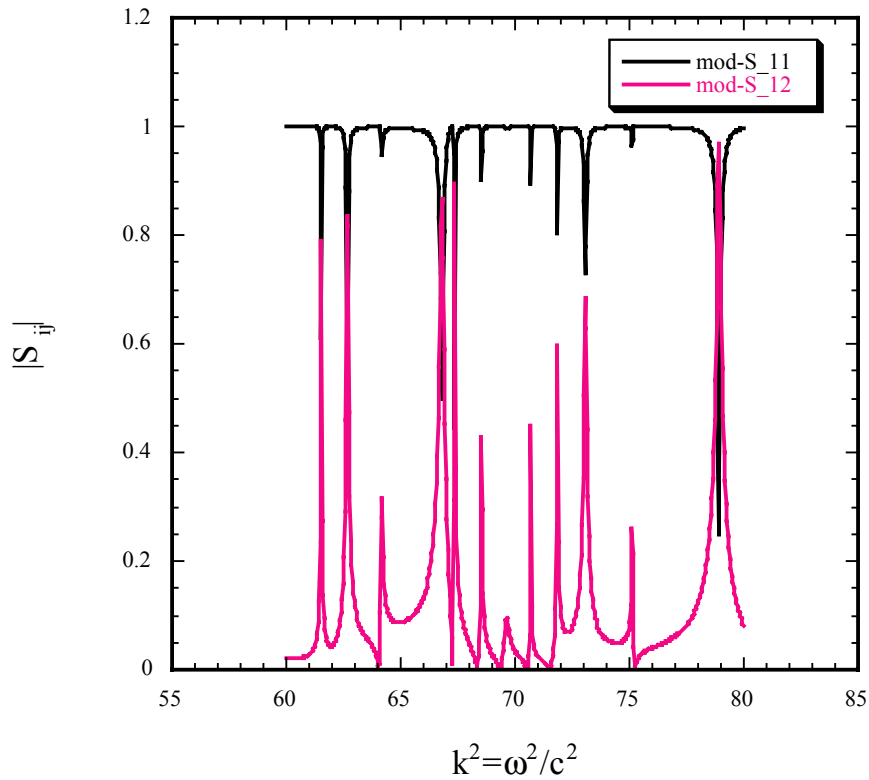
We need to perform statistical analysis of a large number of eigenvalues and eigenfunctions to see the effects of chaos on quantum systems



# S- Matrix for Chaotic System

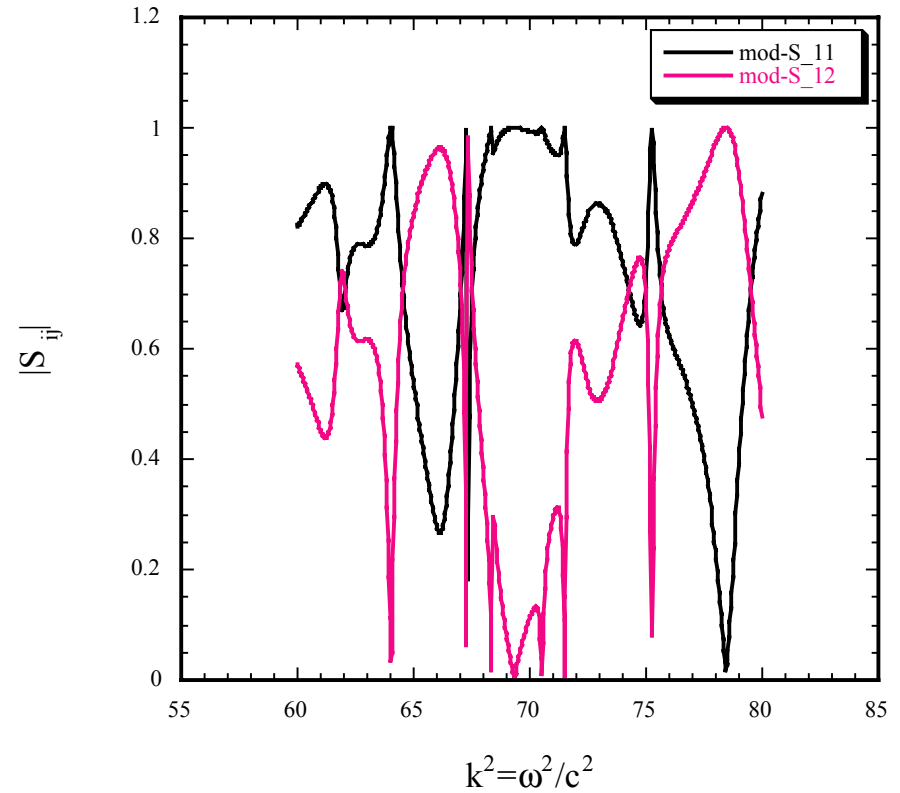
Weak coupling

S\_matrix



Strong coupling

S\_matrix





# Multiple Ports, Inductive Coupling

- Cavity fields driven by currents at ports, (assume  $e^{-i\omega t}$  dependence) :

$$\nabla_{\perp}^2 V_T + k^2 V_T = ikh \eta_0 \sum_{\text{ports}} u_i I_{Ci} \quad \eta_0 = \sqrt{\mu_0 / \epsilon_0}$$
$$k = \omega/c$$

Profile of excitation current

- Voltage at  $j^{\text{th}}$  port:  $V_{Cj} = \int dx dy u_j V_T$

- Impedance matrix  $Z_{ij}(k)$ :  $Z_{ij} = ikh \eta_0 \int dx dy u_i (\nabla_{\perp}^2 + k^2)^{-1} u_j$

- Scattering matrix:  $S(k) = (\mathbf{Z} + \mathbf{Z}_0 \mathbf{I})^{-1} (\mathbf{Z} - \mathbf{Z}_0 \mathbf{I})$





## Five Different Methods of Solution

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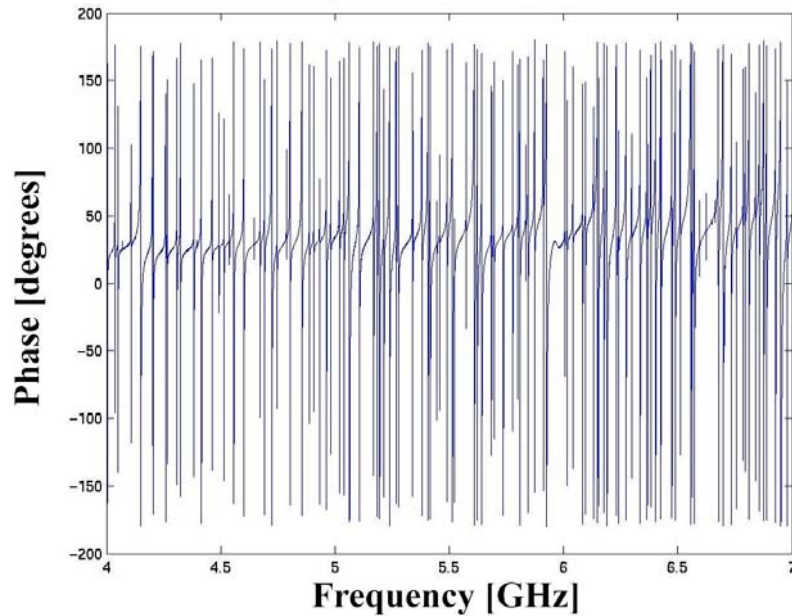
Problem, find:  $\int dx dy \quad u_i (\nabla_{\perp}^2 + k^2)^{-1} u_j$

1. **Computational EM - HFSS**
2. Experiment - Anlage
3. **Random Matrix Theory - replace wave equation with a matrix with random elements**
4. **Expand in Chaotic Eigenfunctions**
5. Semi-classical - integrate wave packet equations on classical orbits

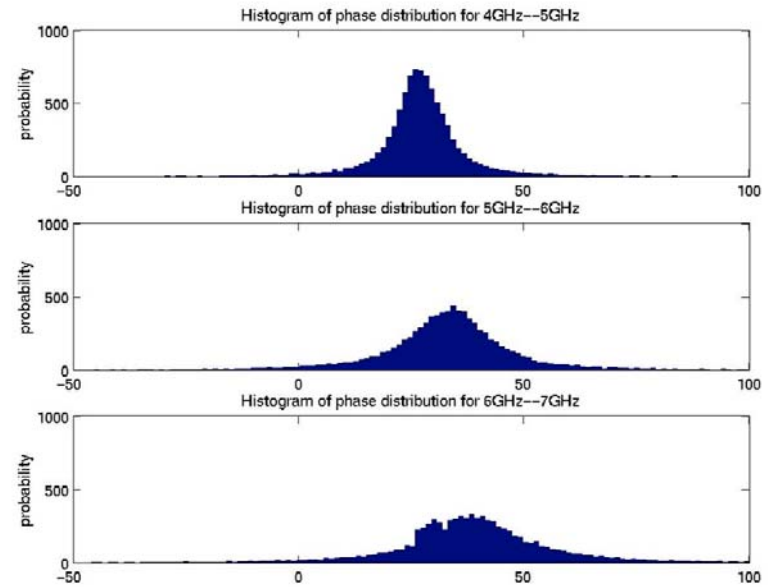


# Phase of $S_{11}$ for Bow Tie from HFSS

## Angle vs Frequency



## Histogram of Angle





## Random Matrix Theory

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- Physical problem replaced by random matrices:  $\mathbf{H}$  and  $\mathbf{w}$

$$Z_{ij} = ikh \eta_0 \int dx dy \quad u_i (\nabla_{\perp}^2 + k^2)^{-1} u_j \quad \longrightarrow \quad \gamma \underline{\mathbf{w}}^{\dagger} (k^2 \underline{\mathbf{I}} - \underline{\mathbf{H}})^{-1} \underline{\mathbf{w}}$$

- Elements of  $\mathbf{H}$  and  $\mathbf{w}$  are Gaussian random variables
- Theoretical predictions for many properties of  $\mathbf{Z}$  and  $\mathbf{S}$ :
  - $P(Z_{ij})$
  - distribution of poles of  $\mathbf{S}$
  - distribution or delay times



# Expand in Chaotic Eigenfunctions

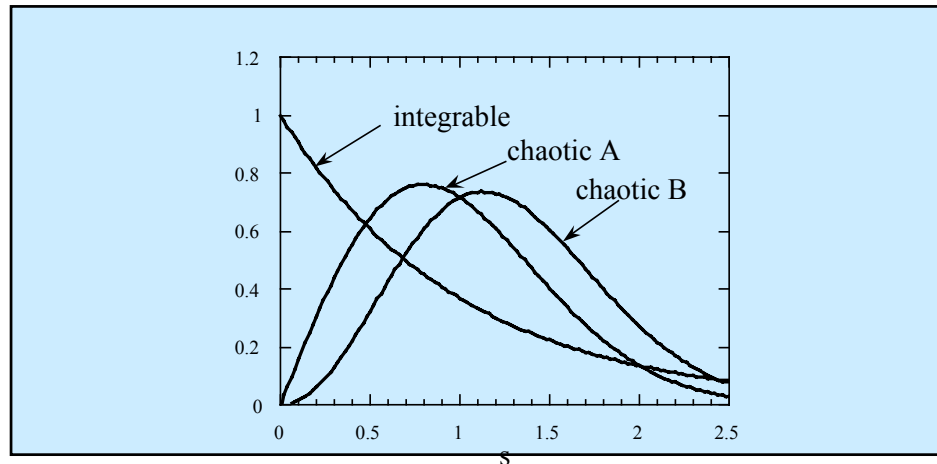
$$Z_{ij} = ikh \eta_0 \int dx dy \quad u_i (\nabla_{\perp}^2 + k^2)^{-1} u_j = \sum_{\text{modes } n} \frac{ikh \eta_0 w_{in} w_{jn}}{k^2 - k_n^2}$$

Where:

1. Coupling weights  $w_{in}$  are Gaussian random variables
2. Eigenvalues  $k_n^2$  are distributed according to appropriate statistics

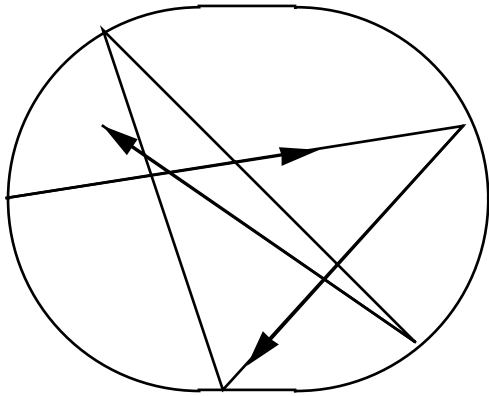
Normalized Spacing  $s_n = (k_{n+1}^2 - k_n^2) / \langle \Delta k^2 \rangle$

- A: time reversible
- B: time irreversible  
(e.g., due to ferrite)





# Chaotic Eigenfunctions



Rays ergodically fill phase space.

Eigenfunctions appear to be a superposition of plane wave with random amplitudes and phases.

$$\psi_\alpha = \lim_{N \rightarrow \infty} \operatorname{Re} \left\{ \sum_{j=1}^N a_j \exp[i(k_j \cdot x + \alpha_j)] \right\} \quad \text{reversible}$$

$$\psi_\alpha = \lim_{N \rightarrow \infty} \sum_{j=1}^N a_j \exp[i(k_j \cdot x + \alpha_j)] \quad \text{irreversible}$$

$|\mathbf{k}_j| = k_\alpha$ , directions of  $\mathbf{k}_j$  randomly distributed  
 $a_j$  random amplitude,  $\langle a_j^2 \rangle = 1$   
 $\alpha_j$  random phase

$\psi_\alpha$  is a Gaussian random variable

$$P(\psi) \approx \exp[-|\psi|^2 / 2 \langle |\psi|^2 \rangle]$$



## Properties of $Z_{ij}$

• Mean and fluctuating parts:  $Z_{ij} = \langle Z_{ij} \rangle + \delta Z_{ij}$

Mean part:  $\langle Z_{ij} \rangle = 0, \quad i \neq j$

$$\langle Z_{ii} \rangle = \gamma P \int_0^{k_{\max}^2} \frac{dk'^2}{k^2 - k'^2} D(k'^2) \langle |w|^2 \rangle \cong \gamma \ln \left( \frac{k_{\max}^2 - k^2}{k^2} \right)$$

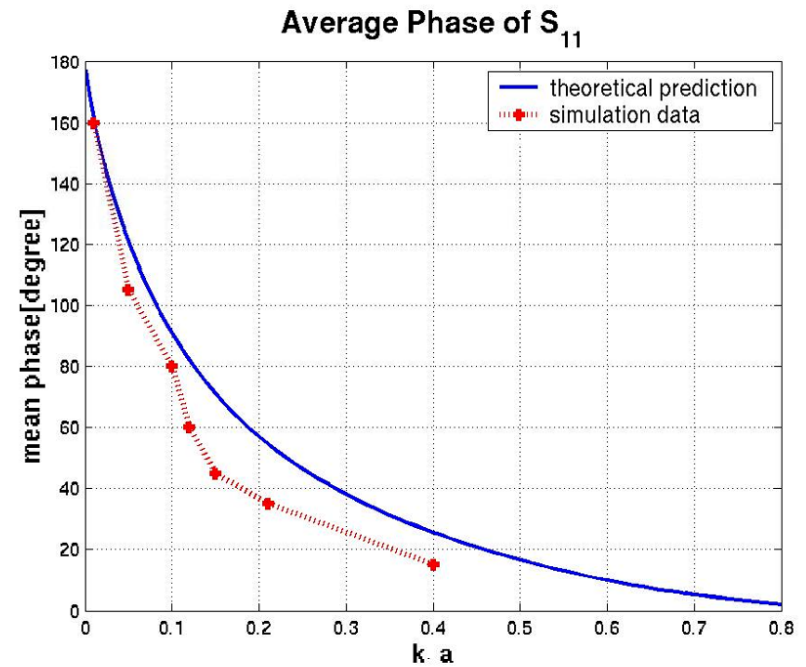
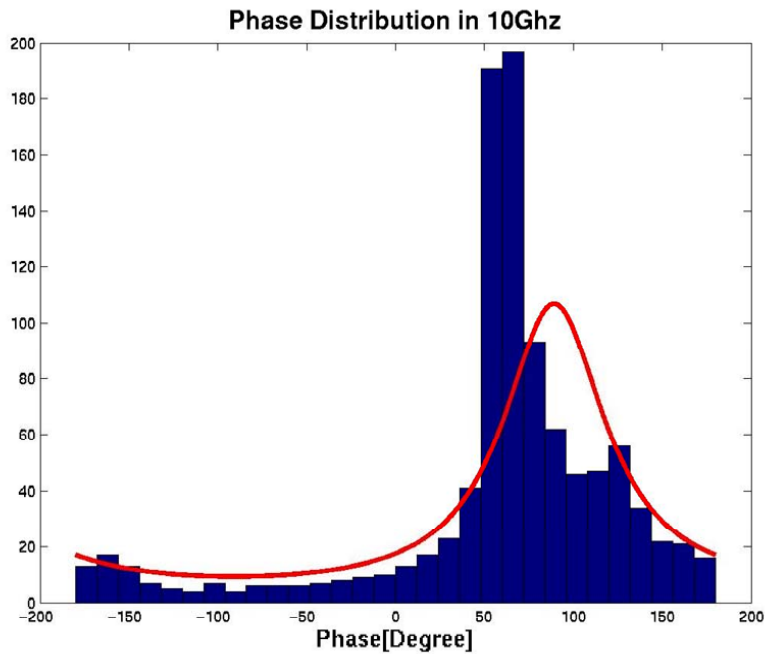
Principle part

Density of states

Coupling strength:  $\gamma = kh \frac{\eta_0}{Z_0}$



# Comparison with HFSS-Single Channel

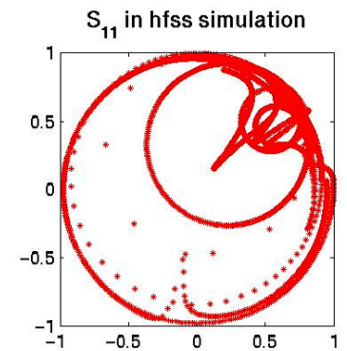
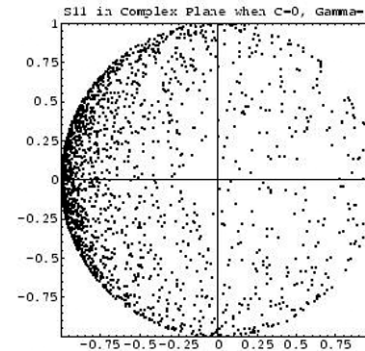
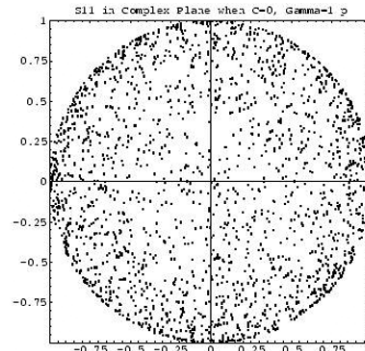
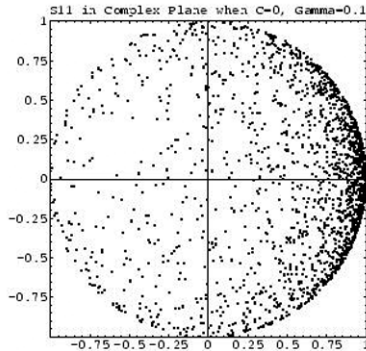


$a$ =radius of center conductor

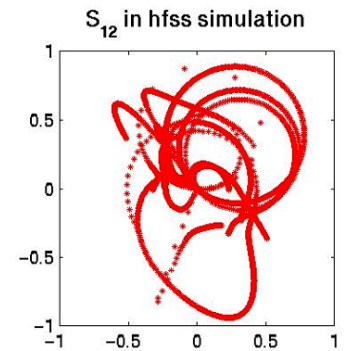
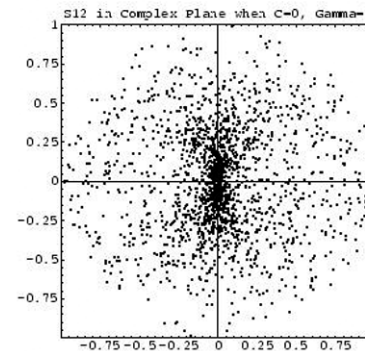
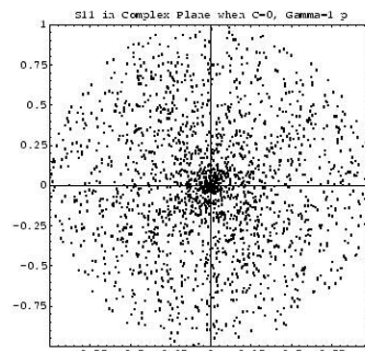
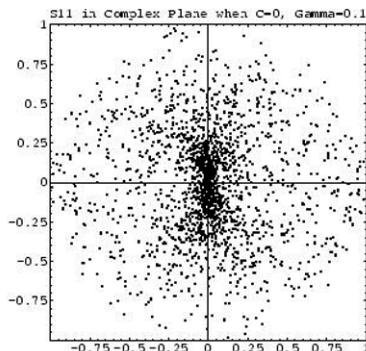


# Sample S-Matrices- 2 Channels

$S_{11}$



$S_{12}$



Weak Coupling  
 $\gamma = .1$

Optimal Coupling  
 $\gamma = 1/\pi$

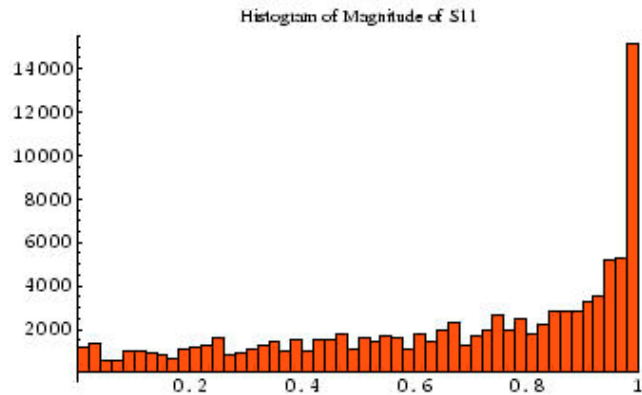
Strong Coupling  
 $\gamma = 1.0$

HFSS

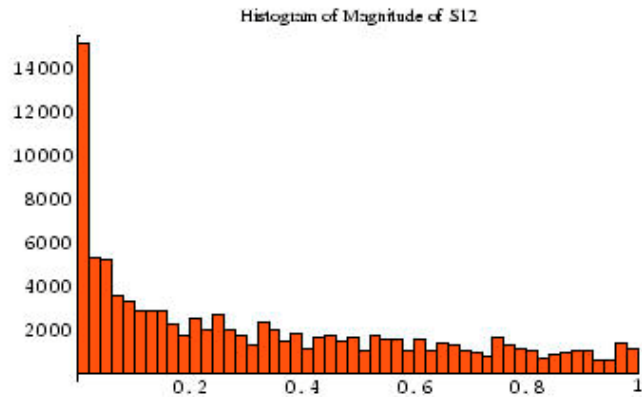
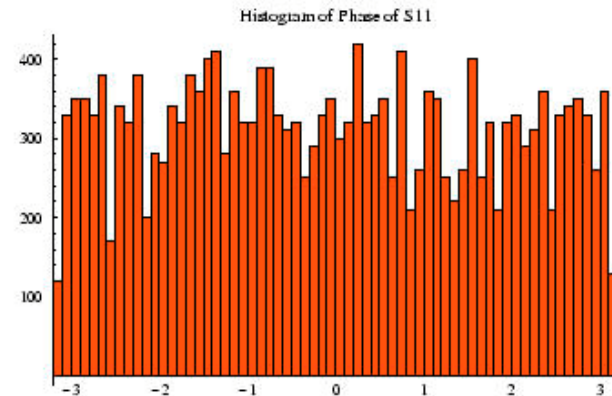




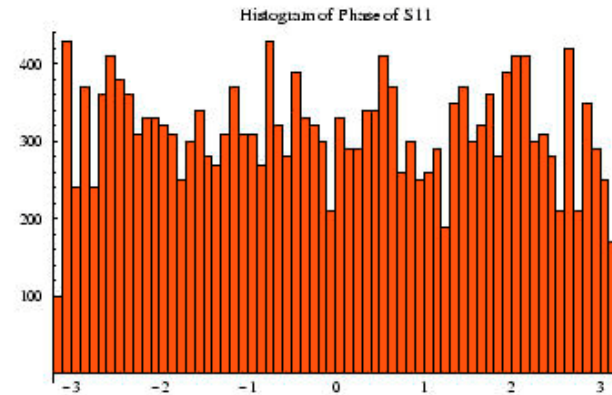
# Statistics of $S_{ij}$ - Optimal coupling, $\gamma=1/\pi$



$S_{11}$



$S_{12}$

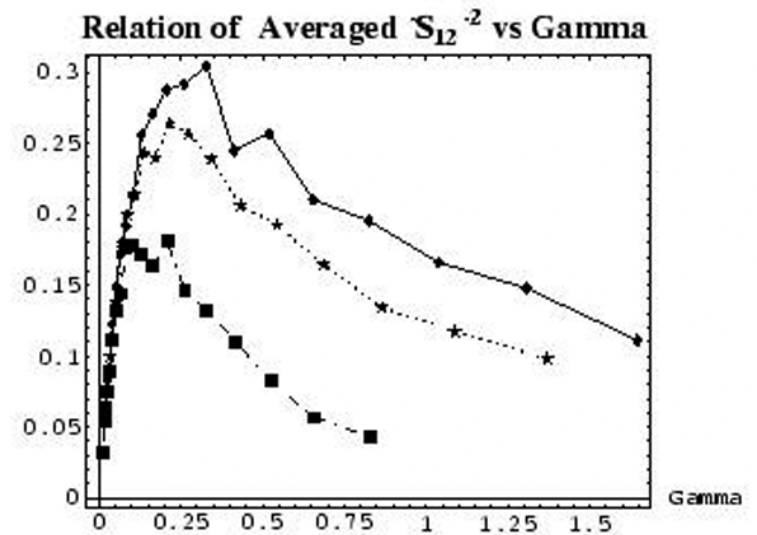
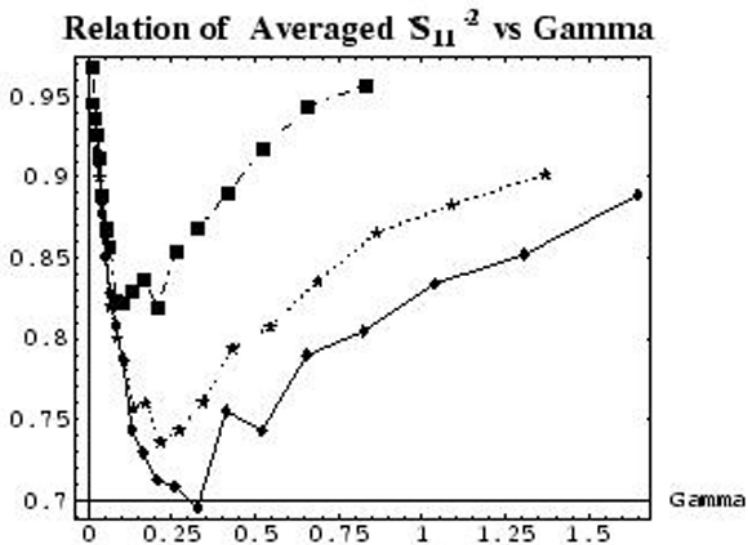


$|S_{ij}|$

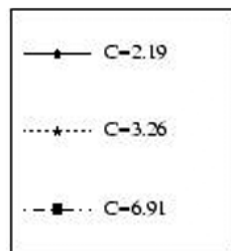
$\text{Arg}[S_{ij}]$



# Average of $S_{ij}$ vs Coupling



$S_{11}$



$S_{12}$

$$\ln\left(\frac{k_{\max}^2 - k^2}{k^2}\right) = C$$



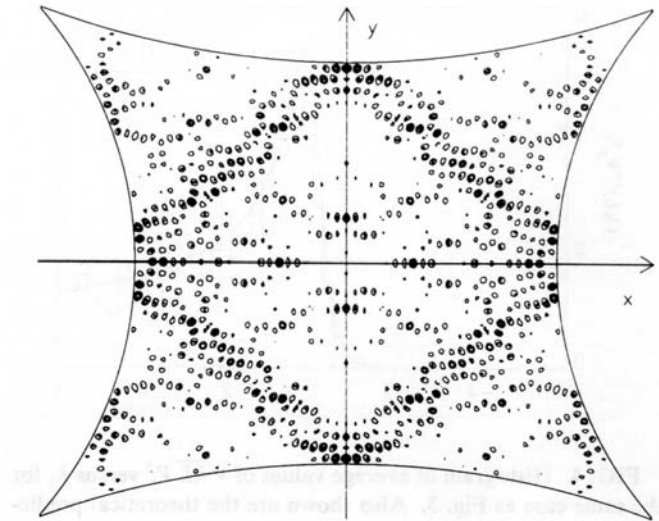
## Future Directions

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- Direct comparison of random coupling model with
  - random matrix theory
  - HFSS solutions
  - Experiment
- Exploration of increasing number of coupling channels
- Role of Scars on low period orbits
- Generalize to systems consisting of circuits and fields

## Role of Scars?

- Eigenfunctions that do not satisfy random plane wave assumption
- Scars are not treated by either random matrix or chaotic eigenfunction theory
- Semi-classical methods
- coupled S matrices

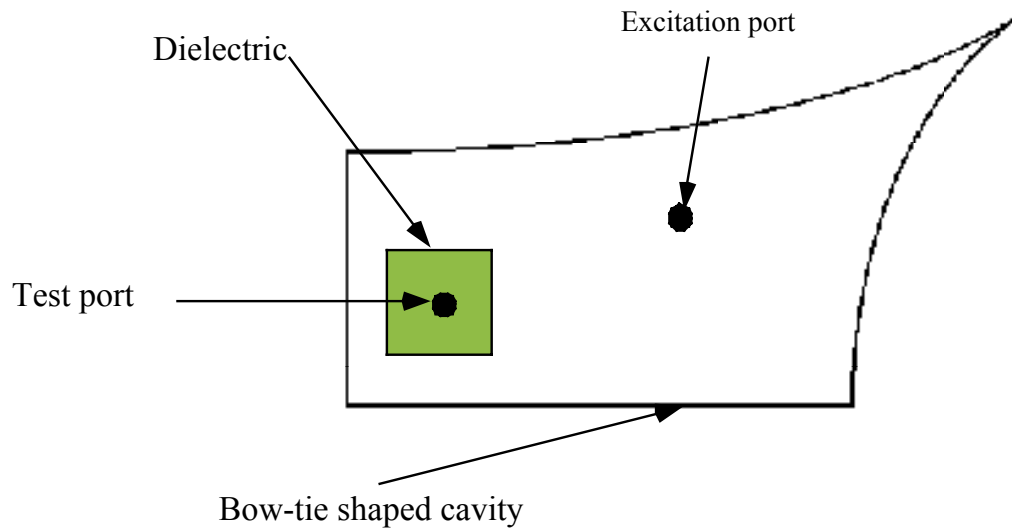


Bow-Tie with diamond scar



# Future directions

- Can be addressed
  - theoretically
  - numerically
  - experimentally

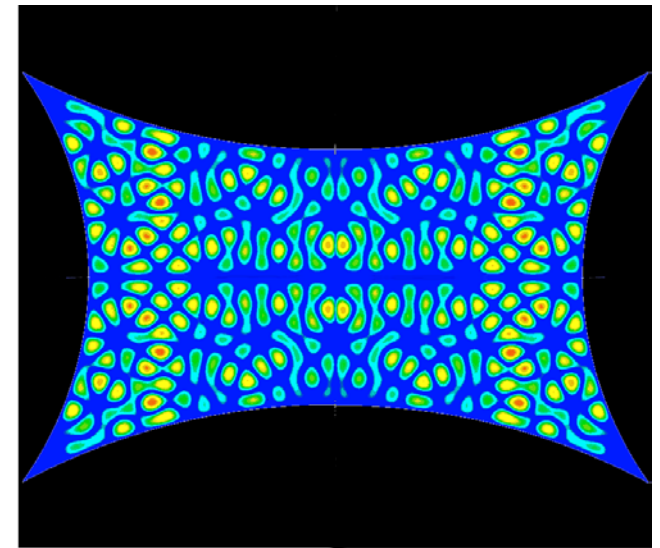


Features:

Ray splitting

Losses

Additional complications to be added later



HFSS simulation courtesy J. Rodgers