



# Optical Imaging Chapter 2 – Math Toolbox

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## **Objectives**

Develop a set of tools useful throughout the course



#### **2.1 Linear Systems** Consider a simple system: Equation of motion: Mass m on a $m\frac{dx^{2}}{dt^{2}} + \gamma m\frac{dx}{dt} + m\omega_{o}^{2}x = f(t)$ spring (2.1) $\omega_{o} = \sqrt{\frac{k}{m}}$ Define <u>Operator</u>: (linear differential eqs) $L = m\frac{d}{dt^2} + \gamma m\frac{d}{dt} + m\omega_o^2$ (2.2) $\rightarrow |L(x) = F(t)$ (2.3)



#### **2.1 Linear Systems**

• Operator L has important properties: a)  $L(ax) = m \frac{d(ax)}{dt^2} + \gamma m \frac{d(ax)}{dt} + m \omega_o^2(ax) =$   $= a \left[ m \frac{d(x)}{dt^2} + \gamma m \frac{d(x)}{dt} + m \omega_o^2(x) \right] =$ = a L(x) (2.4)

b) 
$$L(x + y) = m \frac{d(x + y)}{dt^2} + \gamma m \frac{d(x + y)}{dt} + m \omega_o^2 (x + y) =$$
  
=  $L(x) + L(y)$  (2.5)



## **2.1 Linear Systems**

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

$$\begin{bmatrix} L(x_1) = 0 \\ L(x_2) = 0 \end{bmatrix}$$
(2.6)  

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



### **2.1 Linear Systems**

Continuing: 

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

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

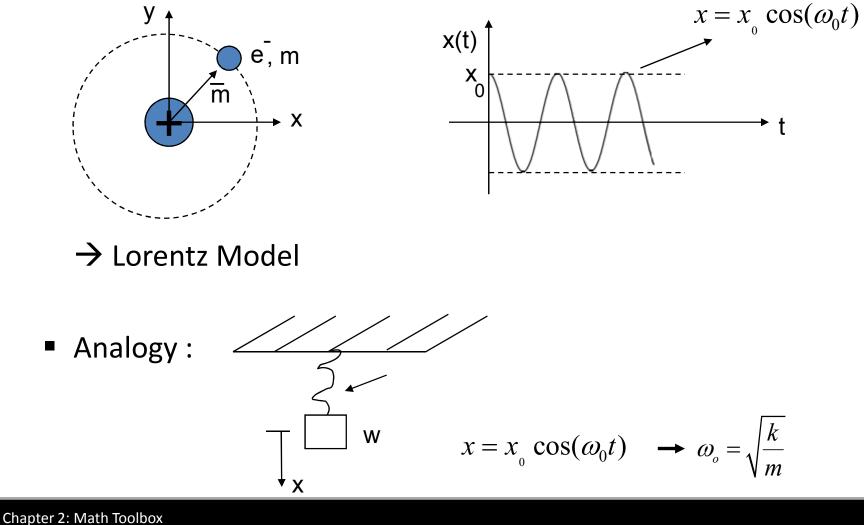
$$= 0 + 0$$
(2.7)

- Any linear <u>combination</u> of solutions: x<sub>1</sub>, x<sub>2</sub> is <u>also a</u> solution
- The number of independent solutions = <u>degrees of freedom</u>  $X_1, X_2, ..., X_N$  = independent solutions if  $X_i \neq \sum_{j \neq i} \alpha_j x_j$ , for any  $\alpha_j$  (2.8) Linear Differential eqs of order N allow for N independent
- solutions



### **2.2 Light-matter interaction**

Classic model of atom: e<sup>-</sup> rotating around N ≈ planets





### 2.2 Light-matter interaction

• So, notion of charge follows the same eq (2.1)

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

- Incident field drives the charge:  $\overline{F}(t) = q\overline{E}(t)$  (2.9)
- For e<sup>-</sup>, q = -e !
- Monochromatic field:  $E(t) = E_o e^{-i\omega t}$

$$\rightarrow m\ddot{x} + \gamma m\dot{x} + m\omega_o^2 = qE_o e^{-i\omega t}$$
(2.10)

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

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## 2.3 Superposition principle

• Suppose we have 2 fields simoultaneously interacting with the material (Eg.  $\omega_1, \omega_2$ ):

$$E_{1} \qquad E_{2} \qquad E_{1} = |E_{1}|e^{-i\omega_{1}t} ; qE_{1} = F_{1} E_{2} = |E_{2}|e^{-i\omega_{2}t} ; qE_{2} = F_{2}$$
(2.11)

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

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

$$L(x_2) = F_2(t)$$
(2.12)

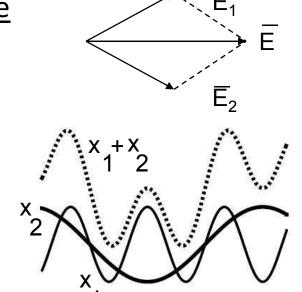


# **2.3 Superposition principle**

Consider the same solution:

$$L(x_1 + x_2) = L(x_1) + L(x_2)$$
  
=  $F_1(t) + F_2(t)$ 

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



(2.13)

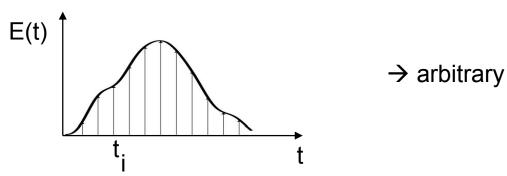
It's as if one applies the fields one by one and sums their results

E 2



# 2.4 Green's function/impulse response

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



E(t) can be broken down into a sucession of short pulses, i.e
 Dirac delta functions: (2.14)

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

$$\Rightarrow E(t) = \int_{-\infty}^{\infty} E(t')\delta(t-t')dt' \qquad (2.15)$$



# 2.4 Green's function/impulse response

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

$$x(t) = \int_{-\infty}^{\infty} E(t')h(t-t')dt'$$
 (2.16)

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



# **2.5 Fourier Transforms**

- Very efficient tool for analyzing linear (and non-linear) processes
- <u>Definition</u>:  $\Im[f(x)] = \int_{-\infty}^{\infty} f(x)e^{-i2\pi x f_x} dx$ =  $F(f_x) = \widetilde{f}(\xi)$  (2.17)
- F is the Fourier transform of f
- $f: \Delta \to \Delta; \Delta \in \mathbb{C}$ , f must satisfy: (x, y, z)  $\xrightarrow{\widetilde{\Delta}} (\xi, \eta, \zeta)$ a)  $\int |f| < \infty$  - modulus integrable b) f has finite number of discontinuities in the finite domain  $\Delta$ 
  - c) f has no infinite discontinuities
- In practice, some of these conditions are sometimes relaxed



### **2.5 Fourier Transforms**

Inverse Fourier Transforms:

$$\mathfrak{I}^{-1}\left[\mathfrak{I}(f(x))\right] = \int_{-\infty}^{\infty} \widetilde{f}(\xi) e^{+i2\pi x f_x} df_x$$
$$= f(x)$$
(2.18)

$$\rightarrow \mathfrak{J}^{-1}[\mathfrak{J}(f)] = f \tag{2.19}$$

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

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## **2.5 Fourier Transforms**

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

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

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

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

$$= a\Im[f(x)] + b\Im[g(x)]$$
(2.20)



a) <u>Shift Theorem</u>: if  $\tilde{f}(\xi) = \mathfrak{I}[f(x)]$ 

$$\Im\{f(x-a)\} = \widetilde{f}(\xi)e^{-i2\pi\xi a}$$
(2.21)

- Easy to prove using definition
- Eq 2.21 suggest that a shift in one domain corresponds to a linear phase ramp in the other (Fourier) domain



(2.22)

## **2.6 Basic Theorems with Fourier Transforms**

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

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

Conservation of total energy

(



## **2.6 Basic Theorems with Fourier Transforms**

c) Similarity theorem: if  

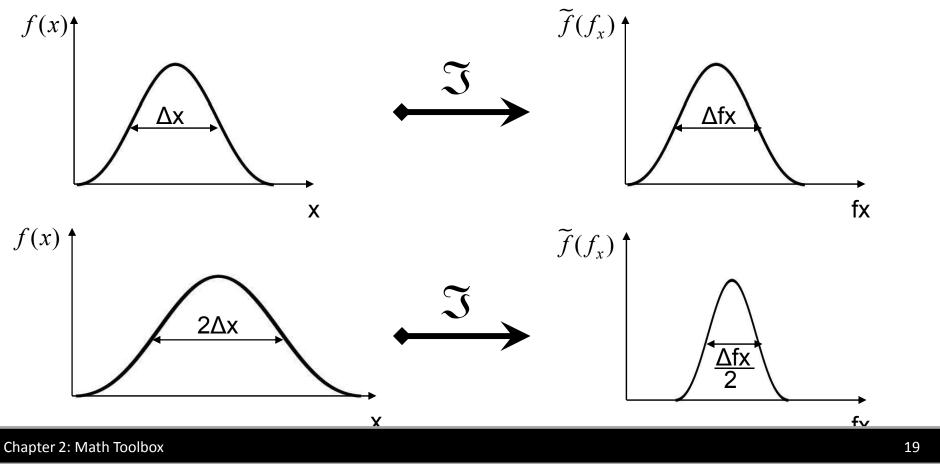
$$\Im[f(x)] = \widetilde{f}(f_x)$$
, i.e.  $\widetilde{f}$  is the F.T of  $f$   
 $\Im[f(ax)] = \frac{1}{|a|} \widetilde{f}\left(\frac{\xi}{a}\right)$ 
(2.23)

- Theorem 2.23 provides intuitive feeling for F.T
- Let's consider



#### c) <u>Similarity theorem</u>:

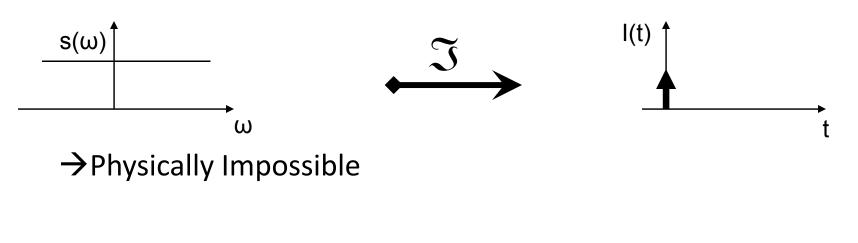
• Let's consider:





#### c) <u>Similarity theorem</u>:

- Isroader functions in one domain implies narrower functions in the other domain and vice-versa
- Eg. To obtain short <u>temporal</u> pulses of light, one needs a broad spectrum (Ti: Saph laser)
- ! Only an infinite spectrum allows for  $\delta$ -functions pulses





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

Let

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

Convolution of g and h:

$$g \otimes h = \int_{-\infty}^{\infty} g(x')h(x-x')dx'$$
 (2.24)

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

(2.25)



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

• Autocorrelation: g=h  

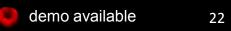
$$g \otimes g = \int_{-\infty}^{\infty} g(x')g(x'-x)dx'$$
 (2.26)

Exercise: Use PC to show:

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

Gauss X Gauss = Gauss

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d) Convolution theorem:  

$$\Im[g \otimes h] = GH$$
(2.27)  
i.e  $\Im[\int_{-\infty}^{\infty} g(x')h(x-x')dx'] = G(\xi)H(\xi)$ 

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



We found (Eq 2.16):

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

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

• Let's take the F.T:

$$x(\omega) = E(\omega)h(\omega) \tag{2.28}$$

 $\rightarrow$  It doesn't get any simpler than this

i.e if we know the impulse response h(t), (or the Green's function) take F.T  $\rightarrow$  h( $\omega$ )  $\equiv$  transfer function  $\rightarrow$  response to any field E is:  $x(t) = \Im[E(\omega)h(\omega)]$  (2.29)

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

•  $\otimes$  differs from  $\bigotimes$  only by minus sign  $\rightarrow$  similar theorem:  $\Im[g \otimes h] = GH^*$ (2.30) i.e  $\Im[\int_{-\infty}^{\infty} g(x')h(x'-x)dx'] = G(\xi)H(\xi)^*$ 

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

$$\mathfrak{I}[g \otimes g] = GG^* = |G|^2 \tag{2.31}$$



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

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

$$\begin{cases} \Gamma(t) = \int_{-\infty}^{\infty} E(t')E(t'-t)dt = \text{auto correlation} \\ \Im[\Gamma(t)] = E(\omega)E^{*}(\omega) = S(\omega) = \frac{\text{power spectrum}}{(\text{Wiener-Khinchin theorem})} \end{cases}$$
(2.32)

• We'll meet them again later!



Let f be a function of time:

$$f(t) = \int_{-\infty}^{\infty} F(\omega)e^{+i\omega t} d\omega = \mathfrak{T}^{-1}(F)$$
(2.33)
  
• What is  $\frac{\partial f}{\partial t}$ ?
$$\frac{\partial f}{\partial t} = \frac{\partial}{\partial t} [\int_{-\infty}^{\infty} F(\omega)e^{i\omega t} d\omega] =$$

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

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

$$= \mathfrak{T}^{-1} [i\omega F] \frac{\partial f}{\partial t} \rightarrow i\omega F$$
(2.34)

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• Great:  

$$\begin{bmatrix} \Im[f(t)] = F(\omega) \text{ . Then:} \\ \Im[\frac{\partial f(t)}{\partial t}] = i\omega F(\omega) \Rightarrow \text{ useful} \\ \text{ Now } \Im[\frac{\partial^2 f}{\partial t^2}] = \Im[\frac{\partial}{\partial t}(\frac{\partial f}{\partial t})] = i\omega i\omega F(\omega) \\ = -\omega^2 F(\omega) \\ \text{ In others words: } \Im[\frac{\partial^n f}{\partial t^n}] = i^n \omega^n F(\omega) \end{aligned}$$
(2.35)

Differentiation theorem



- Why 2.35 result is important? Because linear differential equations are resolved in the frequency domain more easily
- <u>Eg</u>: Recall our e<sup>-</sup> revolving around nucleus under field illumination E(t)

$$m\frac{d^2x(t)}{dt^2} + \gamma m\frac{dx(t)}{dt} + m\omega_o^2 x(t) = qE(t)$$
(2.36)

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

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



 So, let's take F.T of 2.36, using the differentiation theorem:

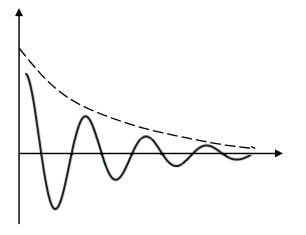
 $m[-\omega^{2}x(\omega)] + i\omega\gamma mx(\omega) + m\omega_{o}^{2}x(\omega) = qE(\omega)$  $x(\omega)[-m\omega^{2} + i\omega\gamma m + m\omega_{o}^{2}] = qE(\omega)$ 

Since q=-e:  

$$x(\omega) = \frac{\frac{e}{m}E(\omega)}{\omega^{2} - i\gamma\omega - \omega_{o}^{2}}$$
(2.37)



• Exercise: use PC to take  $\mathfrak{T}^{-1}$  of 2.37



- "damped" oscilation,  $\gamma$  = damping factor
- IProblem solved



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

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

$$\overline{p = -ex}$$
(2.38)

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

$$\overline{P} = N \left\langle \overline{p} \right\rangle = \frac{-\frac{Ne^2}{m} \cdot E}{\omega^2 - \omega_o^2 - i\gamma\omega}$$
(2.39)



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

$$\overline{P} = \mathcal{E}_o \chi \overline{E} \tag{2.40}$$

- $\mathcal{E}_{a}$  = permeability of vacuum
- Finally,  $\chi = \varepsilon_r 1 = n^2 1$ (2.41)
- $\mathcal{E}_r$  = relative permeability
- n = <u>refractive index</u> If  $\chi \in \mathbb{R}$ , as opposed to  $\chi = \begin{pmatrix} \chi_{11} & \chi_{12} & \chi_{13} \\ \chi_{21} & \chi_{22} & \chi_{23} \\ \chi_{31} & \chi_{32} & \chi_{33} \end{pmatrix}$ , material is <u>isotropic</u>



• So, combining 2.39 and 2.40:

$$\chi = \frac{Ne^2 / m\varepsilon_o}{(\omega^2 - \omega_o^2) - i\gamma\omega} = n^2 - 1 \in \mathbb{C}$$
(2.42)

For low-n materials, such as rarefied gases,

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

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

$$= n' + in''$$
(2.43)



$$\Rightarrow \begin{cases} n' = 1 + \frac{Ne^2}{2m\varepsilon_o} \frac{\omega^2 - \omega_o^2}{(\omega^2 - \omega_o^2) - \gamma^2 \omega^2} \\ n'' = \frac{Ne^2}{2m\varepsilon_o} \frac{\gamma\omega}{(\omega^2 - \omega_o^2) - \gamma^2 \omega^2} \end{cases}$$
(2.44a) (2.44b)

n" = Im(n) = absorption index



Eg: Plane wave:

$$E = E_o e^{i\overline{k}\cdot\overline{r}}; k = nk_o$$

$$E = E_o e^{ink_o r} =$$

$$= E_o e^{ik_o r(n'+in'')}$$

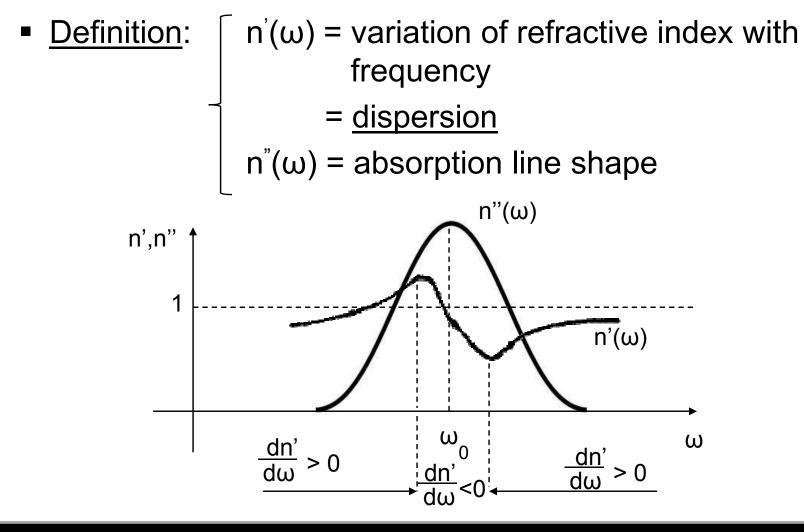
$$E = E_o e^{-n''k_o r} e^{in'k_o r}$$

$$= absorption refraction$$

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



# 2.8 Refraction and absorption. Disperssion





- 2.8 Refraction and absorption. Disperssion
- Note the line shape:

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

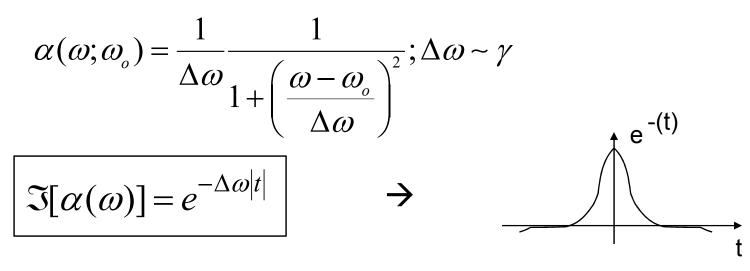
Lorentz function:

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



### 2.8 Refraction and absorption. Disperssion

• Thus the asorption line is a Lorentzian:



The Fourier transform of a Lorentzian is an exponential!



# 2.8 Refraction and absorption. Disperssion

Connect to quantum mechanics:

2 level system:

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

- Probability of spontaneous emission/absorption:
  - $p(t) \sim e^{-t/tlifetime} \rightarrow exponential decay$
  - Linewidth is Lorentz = <u>natural linewidth</u>
- IThe model of e<sup>-</sup> on springs was introduced by Lorentz



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

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

(2.45a)



Plus material equations

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



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

• Take 
$$\nabla \times (EqI)$$
:  
 $\nabla \times (\nabla \times \overline{E}) = -\nabla \times \left(\frac{\partial \overline{B}}{\partial t}\right)$  (2.46)  
 $\Rightarrow -\nabla^2 \overline{E} = \frac{\partial}{\partial t} (\nabla \times \overline{B}) =$   
 $= -\frac{\partial}{\partial t} (\mu_o \nabla \times \overline{H}) =$   
 $= -\frac{\partial}{\partial t} (\mu_o \overline{\Delta} \overline{A}) =$  (see next slide)



$$\begin{array}{l} \label{eq:powerserv} \begin{array}{l} \begin{array}{l} \label{eq:powerserved} \end{array} \\ \label{eq:powerserved} \end{array} & = -\nabla^2 \overline{E} = \frac{\partial}{\partial t} (\nabla \times \overline{B}) = \\ \\ = -\frac{\partial}{\partial t} (\mu_o \nabla \times \overline{H}) = \\ \\ = -\frac{\partial}{\partial t} (\mu_o \frac{\partial \overline{\Delta}}{\partial t}) = \\ \\ = -\varepsilon \mu \frac{\partial^2 E}{\partial t^2} \end{array}$$

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

Wave Equation

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(2.47)



Note:  

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

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

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



Phase of the field:

$$\varphi = \omega t - \overline{k \cdot r} \tag{2.48}$$

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

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



- What is the counterpart of the wave equation for the frequency domain?
- frequency domain? • Well, remember  $\frac{\partial}{\partial t} \xrightarrow{\mathfrak{I}} i\omega$
- Upon Fourier transforming, Eq. 2.47 becomes:

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

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

• Note: 
$$k = \frac{\omega}{v}$$

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

(2.50)



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

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