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Cite this article: Nicholls DP. 2025 A high-order perturbation method for analysing the Dirichlet–Neumann operator for a nonlinear Kerr medium. *Phil. Trans. R. Soc. A* **383**: 20240353.
<https://doi.org/10.1098/rsta.2024.0353>

Received: 16 August 2024

Accepted: 14 December 2024

One contribution of 20 to a theme issue
'Analytically grounded full-wave methods for
advances in computational electromagnetics'.

Subject Areas:

computational mathematics

Keywords:high-order perturbation methods, nonlinear
Kerr media, Dirichlet–Neumann operators**Author for correspondence:**

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A high-order perturbation method for analysing the Dirichlet–Neumann operator for a nonlinear Kerr medium

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It has recently been realised that illumination by intensely powerful radiation is not the only path to a nonlinear optical response by a given material. As demonstrated for a layer of indium tin oxide (ITO), strong nonlinear effects can be observed in a material for illuminating fields of quite moderate strength in a neighbourhood of the wavelengths which render it an epsilon-near-zero (ENZ) material. Inspired by these observations we introduce, discuss and analyse a rather different formulation of the governing equations for the Capretti experiment with a view towards robust and highly accurate numerical simulation. By contrast to volumetric algorithms which are greatly disadvantaged for the piecewise homogeneous geometries we consider, surface methods provide optimal performance as they only consider interfacial unknowns. In this contribution, we study an interfacial approach which is based upon Dirichlet–Neumann operators (DNOs). We show that, for a layer of nonlinear Kerr medium, the DNO is not only well-defined, but also analytic with respect to all of its independent variables. Our method of proof is perturbative in nature and suggests several new avenues of investigation, including stable numerical simulation, and how one would include the effects of periodic deformations of the layer interfaces into both theory and numerical simulation of the resulting DNOs.

This article is part of the theme issue 'Analytically grounded full-wave methods for advances in computational electromagnetics'.

1. Introduction

With the invention of the laser in the 1960s, it became clear that the nonlinear response of common materials to illumination by electromagnetic radiation could no longer be ignored for many phenomena of applied interest [1]. The list of fascinating and crucial applications of nonlinear optics is, by now, extensive and certainly beyond the scope of this short contribution, so we refer the interested reader to the survey texts of Moloney & Newell [1] and Boyd [2] for further details. We do point out the more recent realization that illumination by intensely powerful radiation is not the only path to a nonlinear response by a given material. As demonstrated by Capretti *et al.* [3] for a layer of indium tin oxide (ITO), strong nonlinear effects can be observed in a material for illuminating fields of quite moderate strength in a neighbourhood of the wavelengths which render it an epsilon-near-zero (ENZ) material (i.e. where the real part of the permittivity is nearly zero). These effects were subsequently examined in detail by Alam *et al.* [4] and others in the following years. Inspired by these observations we now introduce, discuss and analyse a rather different formulation of the governing equations for the Capretti experiment [3] with a view towards robust and highly accurate numerical simulation.

On the topic of the numerical simulation of electromagnetic scattering problems we recommend the survey paper of Gallinet *et al.* [5]. Among the wide array of techniques available to the practitioner, volumetric approaches are very popular, particularly the finite difference time domain method [6], the finite element method (FEM) [7], the discontinuous Galerkin method [7–9], the volume integral method [10,11], the spectral element method [12] and the spectral method [13,14]. Regarding periodic structures, we mention the Fourier modal method [15] which is popular in the engineering literature and appears to be related to rigorous coupled wave analysis (RCWA) [16–18]. (We note that, ironically, RCWA has only recently been demonstrated to be rigorous [19,20].) Of particular note are the studies of the optical Kerr effect (where nonlinear effects are important due to high intensities) in [21–23]. Finally, we note recent results on multiscale scattering in nonlinear Kerr media [24], higher-order FEM for nonlinear Helmholtz equations [25] and inverse problems in nonlinear Kerr media [26].

However, these volumetric approaches are greatly disadvantaged for the piecewise homogeneous geometries which appear in many crucial applications. Surface methods, by contrast, provide optimal performance for such structures as they only consider unknowns at the layer interfaces. We point out that, while we focus on a *single* homogeneous layer here, these approaches are equally applicable to *multiply* layered media where their favourable computational complexity becomes even more pronounced. Among such algorithms, surface integral methods such as boundary integral methods (BIMs) and boundary element methods (BEMs), stand out [27–31]. We also point out the important recent work of Barnett and collaborators [32–34] and Bruno and collaborators [35–37] which have rendered these methods more widely applicable by ingeniously and effectively addressing some of the challenges faced by naive implementations of BIM/BEM.

In this contribution, we investigate a somewhat different interfacial approach which is based upon Dirichlet–Neumann operators (DNOs) and related quantities. As we have shown in previous work [38], the problem of computing the field scattered by a multiply layered medium can be reduced to one of recovering the scattered field *traces* at the layer interfaces. Once the relevant Dirichlet and Neumann traces have been discovered, the fields anywhere inside any of the material layers can be readily recovered from an appropriate integral formula [27]. The set of unknowns can be further reduced to the Dirichlet traces alone with the introduction of DNOs which map these quantities to their Neumann counterparts. In this paper we show that, for a layer of Kerr medium, the DNO is not only well-defined, but also analytic with respect to all of its independent variables. Our method of proof is perturbative in nature and suggests several new avenues of investigation, including stable numerical simulation, and how one would include the effects of periodic deformations of the layer interfaces into both theory and numerical simulation of the resulting DNOs.

The paper is organized as follows. The governing equations and their interfacial reformulation in terms of DNOs are given in §2. Our high-order perturbation approach to establishing analyticity of the DNO is outlined in §3. In §4, we define function spaces which are required by our rigorous results, given in §5. We close with a discussion of future directions in §6.

2. Governing equations

The equations governing the propagation of electromagnetic radiation through any material are specified by the time harmonic Maxwell equations:

$$\text{curl}[\mathbf{E}] = i\omega\mu_0\mathbf{H}, \quad \text{curl}[\mathbf{H}] = -i\omega\mathbf{D}, \quad (2.1)$$

where $\mathbf{E}$ and $\mathbf{H}$ are the electric and magnetic fields, $\mathbf{D}$ is the displacement vector, ω is the frequency of the radiation and μ_0 is the free-space permeability [39]. The displacement is given by

$$\mathbf{D} = \epsilon_0\mathbf{E} + \mathbf{P},$$

where ϵ_0 is the free-space permittivity, and $\mathbf{P}$ is the polarization vector. The latter can be expressed as the sum of linear and nonlinear components:

$$\mathbf{P} = \mathbf{P}^L + \mathbf{P}^{\text{NL}}, \quad \mathbf{P}^L = \epsilon_0\chi^{(1)}\mathbf{E},$$

where $\chi^{(1)}$ is the linear electric susceptibility. For a linear material $\mathbf{P}^{\text{NL}} \approx 0$, while in a nonlinear Kerr medium

$$\mathbf{P}^{\text{NL}} = \epsilon_0\chi^{(2)}\mathbf{E}\mathbf{E} + \epsilon_0\chi^{(3)}\mathbf{E}\mathbf{E}\mathbf{E} + \dots,$$

and $\chi^{(j)}$ is the j -th order component of the electric susceptibility tensor [2,40]. We can combine Maxwell's equation (2.1) into a single equation for the electric field:

$$\text{curl}[\text{curl}[\mathbf{E}]] = \text{curl}[i\omega\mu_0\mathbf{H}] = i\omega\mu_0(-i\omega\mathbf{D}) = \omega^2\mu_0(\epsilon_0\mathbf{E} + \epsilon_0\chi^{(1)}\mathbf{E} + \mathbf{P}^{\text{NL}})$$

or

$$-\text{curl}[\text{curl}[\mathbf{E}]] + k_0^2 n_0^2 \mathbf{E} + \omega^2 \mu_0 \mathbf{P}^{\text{NL}} = 0,$$

where $k_0^2 = \omega^2 \mu_0 \epsilon_0 = \omega^2 / c_0^2$ and $n_0^2 = 1 + \chi^{(1)}$.

We now specialize to the case of transverse electric polarization where $\mathbf{E} = (0, v(x, z), 0)^T$ (so that $\text{div}[\mathbf{E}] = 0$), and centrosymmetric and isotropic materials [1] (so that $\chi^{(2)} \equiv 0$). Further assuming that hyphenate contributions to the electric susceptibility tensor are negligible ($\chi^{(j)} \approx 0$, $j \geq 4$) so that [40]

$$\mathbf{P}_y^{\text{NL}} = \epsilon_0 n_0 n_2 |\mathbf{E}|^2 \mathbf{E}, \quad n_2 = \frac{3\chi_{2222}^{(3)}}{n_0 \epsilon_0} = \frac{3\chi_{2222}^{(3)} \mu_0 c_0^2}{n_0},$$

where $\chi_{2222}^{(3)}$ is the relevant component of the third-order susceptibility tensor with values that can be found in [2], and using well-known manipulations, we find that v must satisfy

$$\Delta v + k_0^2 n_0^2 \left(1 + \frac{n_2}{n_0} |v|^2\right) v = 0.$$

We now consider a triply layered medium consisting of a finite-thickness layer of nonlinear Kerr medium mounted between two semi-infinite layers of linear ($n_2 \equiv 0$) dielectric materials. The Kerr medium occupies the domain $\{-h < z < h\}$, while the linear dielectric media are found in the regions $\{z > h\}$ and $\{z < -h\}$. Following our previous developments in [38] (§2) we find that the governing equations can be written entirely in terms of the interfacial quantities:

$$U(x) := u(x, h), \quad V^h(x) := v(x, h), \quad V^{-h}(x) := v(x, -h), \quad W(x) := w(x, -h),$$

$$\tilde{U}(x) := -\partial_z u(x, h), \quad \tilde{V}^h(x) := \partial_z v(x, h), \quad \tilde{V}^{-h}(x) := -\partial_z v(x, -h), \quad \tilde{W}(x) := \partial_z w(x, -h),$$

where $\{u, v, w\}$ are the scattered fields in the upper, middle and lower layers, respectively. The quantities $\{U, V^h, V^{-h}, W\}$ and $\{\tilde{U}, \tilde{V}^h, \tilde{V}^{-h}, \tilde{W}\}$ are the Dirichlet and Neumann traces, respectively.

As we saw in [38], the continuity conditions provide two constraints (one Dirichlet and one Neumann) at each of the two interfaces, $\{z = \pm h\}$, leaving us with only four equations for the eight unknowns. However, the Dirichlet/Neumann pairs are *not* independent and their close relationship can be quantified via the DNOs:

$$G : U \rightarrow \tilde{U}, \quad H : \begin{pmatrix} V^h \\ V^{-h} \end{pmatrix} \rightarrow \begin{pmatrix} \tilde{V}^h \\ \tilde{V}^{-h} \end{pmatrix}, \quad J : W \rightarrow \tilde{W}.$$

With these the governing equations become [38]

$$\begin{pmatrix} G + H^{h,h} & H^{h,-h} \\ H^{-h,h} & H^{-h,-h} + J \end{pmatrix} \begin{pmatrix} U \\ V^{-h} \end{pmatrix} = \begin{pmatrix} -\psi + H^{hh}[\zeta] \\ H^{-h,h}[\zeta] \end{pmatrix},$$

where

$$H = \begin{pmatrix} H^{h,h} & H^{h,-h} \\ H^{-h,h} & H^{-h,-h} \end{pmatrix}, \quad \zeta := -u^{\text{inc}}(x, h), \quad \psi(x) := -\partial_z u^{\text{inc}}(x, h),$$

and the plane-wave incidence (of incidence angle θ) is of the form

$$u^{\text{inc}}(x, z) = e^{i\alpha x - i\gamma z}, \quad \alpha = n_0 k_0 \sin(\theta), \quad \gamma = n_0 k_0 \cos(\theta).$$

While the operators G and J have been extensively studied [38,41,42], the operator H has yet to be investigated for a nonlinear Kerr medium and we begin that programme here.

For the flat-interface geometry we have specified thus far, the problem is one-dimensional so that $v = v(z)$ and the data $\{V^h, V^{-h}, \tilde{V}^h, \tilde{V}^{-h}\}$ are constants. However, with an eye towards future developments with periodically *perturbed* interfaces,

$$z = \pm h + g^\pm(x), \quad g^\pm(x + d) = g^\pm(x),$$

we consider a genuinely two-dimensional problem where $v = v(x, z)$ and $\{V^h(x), V^{-h}(x), \tilde{V}^h(x), \tilde{V}^{-h}(x)\}$ are α -quasiperiodic functions of x . With these considerations in mind, we observe that, due to existence and uniqueness demands, the solution v must be α -quasiperiodic [43]:

$$v(x + d, z) = e^{i\alpha d} v(x, z).$$

We note that, while an arbitrary function of an α -quasiperiodic function is no longer α -quasiperiodic, the combination $|v|^2 v = v\bar{v}v$ retains this property as

$$\begin{aligned} v(x + d, z) \overline{v(x + d, z)} v(x + d, z) &= e^{i\alpha d} v(x, z) e^{-i\alpha d} \overline{v(x, z)} e^{i\alpha d} v(x, z) \\ &= e^{i\alpha d} v(x, z) \overline{v(x, z)} v(x, z). \end{aligned}$$

Gathering all of this, we have the following governing equations in the nonlinear Kerr medium:

$$\Delta v + k_0^2 n_0^2 \left(1 + \frac{n_2}{n_0} |v|^2 \right) v = 0, \quad -h < z < h, \quad (2.2a)$$

$$v(x, h) = V^h(x), \quad z = h, \quad (2.2b)$$

$$v(x, -h) = V^{-h}(x), \quad z = -h, \quad (2.2c)$$

$$v(x + d, z) = e^{i\alpha d} v(x, z), \quad (2.2d)$$

for the object of our study, the DNO

$$H : \begin{pmatrix} V^h(x) \\ V^{-h}(x) \end{pmatrix} \rightarrow \begin{pmatrix} \tilde{V}^h(x) \\ \tilde{V}^{-h}(x) \end{pmatrix}. \quad (2.3)$$

3. High-order perturbation approach

We now set

$$V^h(x) = \delta P(x), \quad V^{-h}(x) = \delta Q(z), \quad \delta \in \mathbb{R},$$

and seek a *real analytic* solution of [equation \(2.2\)](#) of the form

$$v = v(x, z; \delta) = \sum_{m=1}^{\infty} v_m(x, z) \delta^m, \quad \delta \in \mathbb{R}. \quad (3.1)$$

It is not difficult to see that, at order m , we must solve

$$\Delta v_m(x, z) + k_0^2 n_0^2 v_m(x, z) = F_m(x, z), \quad -h < z < h, \quad (3.2a)$$

$$v_m(x, h) = \delta_{m,1} P(x), \quad z = h, \quad (3.2b)$$

$$v_m(x, -h) = \delta_{m,1} Q(x), \quad z = -h, \quad (3.2c)$$

$$v_m(x + d, z) = e^{i\alpha d} v_m(x, z), \quad (3.2d)$$

for $m \geq 1$, where $\delta_{m,n}$ is the Kronecker delta, and

$$F_m(x, z) = -k_0^2 n_0^2 \sum_{\ell=2}^{m-1} \sum_{j=1}^{\ell-1} v_{m-\ell}(x, z) \overline{v_{\ell-j}(x, z)} v_j(x, z). \quad (3.2e)$$

From this it is clear that we can expand the DNO, [equation \(2.3\)](#),

$$H \left[\begin{pmatrix} P \\ Q \end{pmatrix} \right] = H(\delta) \left[\begin{pmatrix} P \\ Q \end{pmatrix} \right] = \sum_{m=1}^{\infty} H_m \left[\begin{pmatrix} P \\ Q \end{pmatrix} \right] \delta^m, \quad (3.3)$$

and deduce that

$$H_m \left[\begin{pmatrix} P \\ Q \end{pmatrix} \right] = \begin{pmatrix} \partial_z v_m(x, h) \\ -\partial_z v_m(x, -h) \end{pmatrix}. \quad (3.4)$$

Since $F_1 \equiv 0$, at order $m = 1$ we can compute the solution of [equation \(3.2\)](#) explicitly, beginning with the Helmholtz equation [44], [equation \(3.2a\)](#),

$$v_1(x, z) = \sum_{p=-\infty}^{\infty} \left\{ a_p e^{i\gamma_p(z-h)} + b_p e^{-i\gamma_p(z+h)} \right\} e^{i\alpha_p x},$$

where

$$\alpha_p = \alpha + \frac{2\pi p}{d}, \quad \gamma_p = \sqrt{n_0^2 k_0^2 - \alpha_p^2}, \quad \text{Im}\{\gamma_p\} \geq 0.$$

The boundary conditions [equation \(3.2b\)](#) and [equation \(3.2c\)](#) demand that

$$\begin{pmatrix} 1 & \Gamma_p \\ \Gamma_p & 1 \end{pmatrix} \begin{pmatrix} a_p \\ b_p \end{pmatrix} = \begin{pmatrix} \hat{P}_p \\ \hat{Q}_p \end{pmatrix}, \quad \Gamma_p := e^{-2i\gamma_p h}, \quad \hat{P}_p = \frac{1}{d} \int_0^d P(x) e^{-i\alpha_p x} dx,$$

requiring

$$a_p = \frac{\hat{P}_p - \Gamma_p \hat{Q}_p}{1 - \Gamma_p^2}, \quad b_p = \frac{\hat{Q}_p - \Gamma_p \hat{P}_p}{1 - \Gamma_p^2},$$

giving

$$v_1(x, z) = \sum_{p=-\infty}^{\infty} \left\{ \left(\frac{\hat{P}_p - \Gamma_p \hat{Q}_p}{1 - \Gamma_p^2} \right) e^{i\gamma_p(z-h)} + \left(\frac{\hat{Q}_p - \Gamma_p \hat{P}_p}{1 - \Gamma_p^2} \right) e^{-i\gamma_p(z+h)} \right\} e^{i\alpha_p x}. \quad (3.5)$$

Remark 3.1. We make the important point that a unique solution will only exist if $\Gamma_p^2 \neq 1$, i.e.

$$h \neq \frac{n\pi}{\gamma_p}, \quad \forall n, p \in \mathbb{Z}. \quad (3.6)$$

This is not a physical singularity but rather a mathematical one due to the nature of the unknowns we have selected, namely, the Dirichlet and Neumann data. This is a well-known problem and one fix is to use impedance data [45–47], e.g. replacing $\{U, \tilde{U}\}$ by

$$I(x) := -\partial_z u(x, h) - i\eta u(x, h), \quad \tilde{I}(x) := -\partial_z u(x, y) + i\eta u(x, h),$$

for a constant $\eta \in \mathbb{R}$, which we could certainly pursue here. For the sake of simplicity of formulation, we do not make this change and simply avoid these ‘singularities.’ Please see the survey paper [48] for more details about these more sophisticated domain decomposition methods with impedance data.

Since $F_2 \equiv 0$, we can use the same procedure to find the solution at $m = 2$. As the Dirichlet data are identically zero at both $z = \pm h$, we deduce that $v_2 \equiv 0$. For $m \geq 3$, we have $F_m \not\equiv 0$ and must resort to numerical simulation as convenient analytical expressions are no longer available.

4. Function spaces

We now work to show that the expansion equation (3.1) can be justified rigorously, that is, that we can produce estimates of the form

$$\|v_m\|_X \leq C \frac{B^{m-1}}{m^2}, \quad m \geq 1, \quad C, B > 0,$$

for an appropriate function space X . Clearly, from equation (3.4), once this is established we have the analyticity of the DNO which is the object of our study. Our proof roughly follows the strategy employed by Nicholls & Reitich [49] to establish joint analyticity of travelling wave solutions of the nonlinear water waves problem. We begin by recalling that any laterally α -quasiperiodic L^2 function can be expressed as

$$v(x, z) = \sum_{p=-\infty}^{\infty} \hat{v}_p(z) e^{i\alpha_p x}, \quad \hat{v}_p(z) = \frac{1}{d} \int_0^d v(x, z) e^{-i\alpha_p x} dx,$$

and we define the classical Sobolev spaces [31,50], $s \in \mathbb{Z}^+$,

$$H^s(\Omega) = \{v(x, z) \in L^2(\Omega) \mid \|v\|_{H^s} < \infty\}, \quad \Omega := (0, d) \times (-h, h),$$

where

$$\|v\|_{H^s}^2 = \sum_{r=0}^s \sum_{p=-\infty}^{\infty} \langle p \rangle^{2(s-r)} \int_{-h}^h |\partial_z^r \hat{v}_p(z)|^2 dz, \quad \langle p \rangle^2 := 1 + |p|^2.$$

We point out that if $f = f(x)$ depends on x alone then we can define the interfacial spaces [31,50], $s \in \mathbb{R}^+$,

$$H^s(\Gamma) = \{f(x) \in L^2(\Gamma) \mid \|f\|_{H^s} < \infty\}, \quad \Gamma := (0, d),$$

where

$$\|f\|_{H^s}^2 = \sum_{p=-\infty}^{\infty} \langle p \rangle^{2s} |\hat{f}_p|^2.$$

We require the following classical algebra property [50–52].

Lemma 4.1. *Given an integer $s > 1$ there exists a constant $\tilde{M} = \tilde{M}(s)$ such that if $f \in H^s(\Gamma)$ and $u, v \in H^s(\Omega)$ then*

$$\|fu\|_{H^s} \leq \tilde{M} \|f\|_{H^s} \|u\|_{H^s}, \quad \|uv\|_{H^s} \leq \tilde{M} \|u\|_{H^s} \|v\|_{H^s}.$$

In addition, we will have need of the following combinatorial result found in Friedman & Reitich [53] (equation (9.2)).

Lemma 4.2. *Given any integers $a, b, c, d \geq 0$ we have*

$$\binom{a}{b} \binom{c}{d} \leq \binom{a+c}{b+d}, \quad 0 \leq b \leq a, \quad 0 \leq d \leq c. \quad (4.1)$$

Proof. We work by induction in a . When $a = 0$ we verify equation (4.1) trivially as $\binom{0}{0} = 1$. We now assume equation (4.1) for all $0 \leq a \leq A-1$ and $c \geq 0$, and, using the well-known equality for $n \geq 1$,

$$\binom{n}{m} = \binom{n-1}{m-1} + \binom{n-1}{m}, \quad 0 \leq m \leq n,$$

we examine

$$\begin{aligned} \binom{A}{b} \binom{c}{d} &= \left\{ \binom{A-1}{b-1} + \binom{A-1}{b} \right\} \binom{c}{d} \\ &= \binom{A-1}{b-1} \binom{c}{d} + \binom{A-1}{b} \binom{c}{d}. \end{aligned}$$

By the inductive hypothesis, we have

$$\begin{aligned} \binom{A}{b} \binom{c}{d} &\leq \binom{A-1+c}{b-1+d} + \binom{A-1+c}{b+d} \\ &= \binom{(A+c)-1}{(b+d)-1} + \binom{(A+c)-1}{b+d} = \binom{A+c}{b+d}, \end{aligned}$$

and we are done. ■

We conclude with the observation that the *joint* analyticity results we seek for the field, v , and DNO, H , will make very stringent demands on the Dirichlet data, $\{P, Q\}$, that is, that they themselves be real analytic. More precisely, we make the following definition of the analytic class $C_s^\omega(\Gamma)$.

Definition 4.3. *A function f is a member of the space $C_s^\omega(\Gamma)$ if it is real analytic and satisfies the estimate*

$$\left\| \frac{\partial_x^q}{q!} f \right\|_{H^s} \leq C_f \frac{A^q}{(q+1)^2}, \quad q \geq 0,$$

for some $C_f, A > 0$. This notation is meant to indicate the space of real analytic functions, C^ω , with radius of analyticity (characterized by A) measured in the H^s norm.

5. Analyticity

We are now in a position to establish joint analyticity of the solution $v(x, z)$ of equation (2.2), expressed with equation (3.1), by proving the following theorem.

Theorem 5.1. *Provided that equation (3.6) holds, given an integer $s > 1$, if $P, Q \in C_{s+3/2}^\omega(\Gamma)$ and*

$$\left\| \frac{\partial_x^q}{q!} P \right\|_{H^{s+3/2}} \leq C_P \frac{A^q}{(q+1)^2}, \quad \left\| \frac{\partial_x^q}{q!} Q \right\|_{H^{s+3/2}} \leq C_Q \frac{A^q}{(q+1)^2}, \quad q \geq 0, \quad (5.1)$$

for some $C_P, C_Q, A > 0$, then there exists a unique solution $v_m \in C^\omega(\Omega)$ of equation (3.2) satisfying

$$\left\| \frac{\partial_x^q \partial_z^r}{(q+r)!} v_m \right\|_{H^{s+2}} \leq C \frac{A^q}{(q+1)^2} \frac{D^r}{(r+1)^2} \frac{B^{m-1}}{m^2}, \quad q, r \geq 0, \quad m \geq 1, \quad (5.2)$$

for some $C, D, B > 0$.

To accomplish this, we conduct an induction in the order of the z -derivative, r , which requires the following result which establishes the estimate for $r = 0$.

Theorem 5.2. *Provided that equation (3.6) holds, given an integer $s > 1$, if $P, Q \in C_{s+3/2}^\omega(\Gamma)$ and*

$$\left\| \frac{\partial_x^q}{q!} P \right\|_{H^{s+3/2}} \leq C_P \frac{A^q}{(q+1)^2}, \quad \left\| \frac{\partial_x^q}{q!} Q \right\|_{H^{s+3/2}} \leq C_Q \frac{A^q}{(q+1)^2}, \quad q \geq 0, \quad (5.3)$$

for some $C_P, C_Q, A > 0$, then there exists a unique solution $v_m \in C^\omega(\Omega)$ of equation (3.2) satisfying

$$\left\| \frac{\partial_x^q}{q!} v_m \right\|_{H^{s+2}} \leq C \frac{A^q}{(q+1)^2} \frac{B^{m-1}}{m^2}, \quad q \geq 0, \quad m \geq 1, \quad (5.4)$$

for some $C, B > 0$.

The proof of this result is dependent on the following recursive estimate (lemma 5.3) and an elliptic existence and regularity result (theorem 5.4) which we now present.

Lemma 5.3. *Given an integer $s > 1$, suppose that*

$$\left\| \frac{\partial_x^q}{q!} v_m \right\|_{H^{s+2}} \leq C \frac{A^q}{(q+1)^2} \frac{B^{m-1}}{m^2}, \quad q \geq 0, \quad 1 \leq m \leq M-1,$$

for some constants $C, A, B > 0$. Then, there exists a constant $C_1 > 0$ such that

$$\left\| \frac{\partial_x^q}{q!} F_M \right\|_{H^s} \leq CC_1 \frac{A^q}{(q+1)^2} \frac{B^{M-3}}{M^2}, \quad q \geq 0,$$

for F_M given in equation (3.2e).

Proof. From equation (3.2e), we have

$$\frac{\partial_x^q}{q!} F_M = -k_0^2 n_0 n_2 \sum_{\ell=2}^{M-1} \sum_{j=1}^{\ell-1} \sum_{\sigma=0}^q \sum_{\tau=0}^{\sigma} \frac{\partial_x^{q-\sigma}}{(q-\sigma)!} v_{M-\ell} \frac{\partial_x^{\sigma-\tau}}{(\sigma-\tau)!} \frac{\partial_x^\tau}{\tau!} v_j.$$

Now we estimate

$$\begin{aligned} \left\| \frac{\partial_x^q}{q!} F_M \right\|_{H^s} &\leq k_0^2 |n_0 n_2| \sum_{\ell=2}^{M-1} \sum_{j=1}^{\ell-1} \sum_{\sigma=0}^q \sum_{\tau=0}^{\sigma} \left\| \frac{\partial_x^{q-\sigma}}{(q-\sigma)!} v_{M-\ell} \frac{\partial_x^{\sigma-\tau}}{(\sigma-\tau)!} \overline{v_{\ell-j}} \frac{\partial_x^\tau}{\tau!} v_j \right\|_{H^s} \\ &\leq k_0^2 |n_0 n_2| \sum_{\ell=2}^{M-1} \sum_{j=1}^{\ell-1} \sum_{\sigma=0}^q \sum_{\tau=0}^{\sigma} \tilde{M}^2 \left\| \frac{\partial_x^{q-\sigma}}{(q-\sigma)!} v_{M-\ell} \right\|_{H^s} \left\| \frac{\partial_x^{\sigma-\tau}}{(\sigma-\tau)!} \overline{v_{\ell-j}} \right\|_{H^s} \left\| \frac{\partial_x^\tau}{\tau!} v_j \right\|_{H^s}. \end{aligned}$$

Using the hypotheses of the lemma, we continue

$$\begin{aligned} \left\| \frac{\partial_x^q}{q!} F_M \right\|_{H^s} &\leq k_0^2 |n_0 n_2| \sum_{\ell=2}^{M-1} \sum_{j=1}^{\ell-1} \sum_{\sigma=0}^q \sum_{\tau=0}^{\sigma} \tilde{M}^2 C^3 \frac{A^{q-\sigma}}{(q-\sigma+1)^2} \frac{B^{M-\ell-1}}{(M-\ell)^2} \\ &\quad \times \frac{A^{\sigma-\tau}}{(\sigma-\tau+1)^2} \frac{B^{\ell-j-1}}{(\ell-j)^2} \frac{A^\tau}{(\tau+1)^2} \frac{B^{j-1}}{j^2} \\ &\leq k_0^2 |n_0 n_2| \tilde{M}^2 C^3 \frac{A^q}{(q+1)^2} \frac{B^{M-3}}{M^2} \\ &\quad \times \sum_{\sigma=0}^q \sum_{\tau=0}^{\sigma} \frac{(q+1)^2}{(q-\sigma+1)^2 (\sigma-\tau+1)^2 (\tau+1)^2} \\ &\quad \times \sum_{\ell=2}^{M-1} \sum_{j=1}^{\ell-1} \frac{M^2}{(M-\ell)^2 (\ell-j)^2 j^2} \\ &\leq C k_0^2 |n_0 n_2| \tilde{M}^2 C^2 S^2 \frac{A^q}{(q+1)^2} \frac{B^{M-3}}{M^2}, \end{aligned}$$

where [49]

$$S := \max \left\{ \sum_{\sigma=0}^q \sum_{\tau=0}^{\sigma} \frac{(q+1)^2}{(q-\sigma+1)^2 (\sigma-\tau+1)^2 (\tau+1)^2}, \sum_{\ell=2}^{M-1} \sum_{j=1}^{\ell-1} \frac{M^2}{(M-\ell)^2 (\ell-j)^2 j^2} \right\} < \infty.$$

We are done, provided that we choose

$$C_1 > k_0^2 |n_0 n_2| \tilde{M}^2 C^2 S^2.$$

■

We now state without proof the elliptic regularity result [49,50,54].

Theorem 5.4. *Provided that equation (3.6) holds, consider any positive integer $s \geq 0$, if $F \in H^s(\Omega)$ and $P, Q \in H^{s+3/2}(\Gamma)$ then there exists a unique solution v of*

$$\Delta v(x, z) + k_0^2 n_0^2 v(x, z) = F(x, z), \quad -h < z < h, \quad (5.5a)$$

$$v(x, h) = P(x), \quad z = h, \quad (5.5b)$$

$$v(x, -h) = Q(x), \quad z = -h, \quad (5.5c)$$

$$v(x + d, z) = e^{i\alpha d} v(x, z), \quad (5.5d)$$

such that, for a constant $C_e > 0$,

$$\|v\|_{H^{s+2}} \leq C_e \{ \|F\|_{H^s} + \|P\|_{H^{s+3/2}} + \|Q\|_{H^{s+3/2}} \}. \quad (5.6)$$

At this stage we can now present the proof of theorem 5.2.

Proof. (theorem 5.2.) We work by induction on the perturbation order, m . By applying the operator $\partial_x^q/q!$ to equation (3.2), we find

$$\begin{aligned}\Delta \frac{\partial_x^q}{q!} v_m(x, z) + k_0^2 n_0^2 \frac{\partial_x^q}{q!} v_m(x, z) &= \frac{\partial_x^q}{q!} F_m(x, z), & -h < z < h, \\ \frac{\partial_x^q}{q!} v_m(x, h) &= \delta_{m,1} \frac{\partial_x^q}{q!} P(x), & z = h, \\ \frac{\partial_x^q}{q!} v_m(x, -h) &= \delta_{m,1} \frac{\partial_x^q}{q!} Q(x), & z = -h, \\ \frac{\partial_x^q}{q!} v_m(x + d, z) &= e^{i\alpha d} \frac{\partial_x^q}{q!} v_m(x, z).\end{aligned}$$

In the case $m = 1$, we have $F_1 \equiv 0$ and can invoke theorem 5.4 to realize

$$\left\| \frac{\partial_x^q}{q!} v_1 \right\|_{H^{s+2}} \leq C_e \left\{ \left\| \frac{\partial_x^q}{q!} P \right\|_{H^{s+3/2}} + \left\| \frac{\partial_x^q}{q!} Q \right\|_{H^{s+3/2}} \right\} \leq C_e \{C_P + C_Q\} \frac{A^q}{(q+1)^2},$$

and we have used the hypotheses equation (5.3). We are done if we choose

$$C := C_e \{C_P + C_Q\}.$$

We now assume equation (5.4) for $1 \leq m \leq M-1$ and seek to establish the estimate when $m = M$. Since $M > 1$ we can apply theorem 5.4 (with $P \equiv Q \equiv 0$) to the problem for $(\partial_x^q/q!)v_m$ above to find

$$\left\| \frac{\partial_x^q}{q!} v_M \right\|_{H^{s+2}} \leq C_e \left\| \frac{\partial_x^q}{q!} F_M \right\|_{H^s}.$$

From lemma 5.3, we have

$$\left\| \frac{\partial_x^q}{q!} v_M \right\|_{H^{s+2}} \leq C_e C C_1 \frac{A^q}{(q+1)^2} \frac{B^{M-3}}{M^2},$$

and we are done provided that

$$B > \sqrt{C_e C_1}.$$

■

We now move to the proof of theorem 5.1 which we conduct by an induction in the order of the z derivative, r . This we accomplish by an induction in the perturbation order, m , which requires the following result.

Theorem 5.5. *Provided that equation (3.6) holds, given an integer $s > 1$, if $P, Q \in C_{s+3/2}^\omega(\Gamma)$ and*

$$\left\| \frac{\partial_x^q}{q!} P \right\|_{H^{s+3/2}} \leq C_P \frac{A^q}{(q+1)^2}, \quad \left\| \frac{\partial_x^q}{q!} Q \right\|_{H^{s+3/2}} \leq C_Q \frac{A^q}{(q+1)^2}, \quad q \geq 0, \quad (5.7)$$

for some $C_P, C_Q, A > 0$, then there exists a unique solution $v_1 \in C^\omega(\Omega)$ of equation (3.2) satisfying

$$\left\| \frac{\partial_x^q \partial_z^r}{(q+r)!} v_1 \right\|_{H^{s+2}} \leq C \frac{A^q}{(q+1)^2} \frac{D^r}{(r+1)^2}, \quad q, r \geq 0, \quad (5.8)$$

for some $C, D > 0$.

Proof. This is a straightforward consequence of theorem 5.4 (existence and uniqueness) applied to the exact solution formula for $v_1(x, z)$, equation (3.5), and the hypotheses equation (5.7). ■

We also require a recursive estimate very much in the spirit of lemma 5.3.

Lemma 5.6. *Given an integer $s > 1$, suppose that*

$$\left\| \frac{\partial_x^q \partial_z^r}{(q+r)!} v_m \right\|_{H^{s+2}} \leq C \frac{A^q}{(q+1)^2} \frac{D^r}{(r+1)^2} \frac{B^{m-1}}{m^2}, \quad q \geq 0, \quad m \geq 1, \quad 1 \leq r \leq R-1,$$

and

$$\left\| \frac{\partial_x^q \partial_z^R}{(q+R)!} v_m \right\|_{H^{s+2}} \leq C \frac{A^q}{(q+1)^2} \frac{D^R}{(R+1)^2} \frac{B^{m-1}}{m^2}, \quad q \geq 0, \quad 1 \leq m \leq M-1,$$

for some constants $C, A, D, B > 0$. Then, there exists a constant $C_2 > 0$ such that

$$\left\| \frac{\partial_x^q \partial_z^{R-1}}{(q+R)!} F_M \right\|_{H^{s+1}} \leq C C_2 \frac{A^q}{(q+1)^2} \frac{D^{R-1}}{(R+1)^2} \frac{B^{M-3}}{M^2}, \quad q \geq 0,$$

for F_M given in equation (3.2e).

Proof. From equation (3.2e), we have

$$\begin{aligned} \frac{\partial_x^q \partial_z^r}{(q+r)!} F_M &= -k_0^2 n_0 n_2 \sum_{\ell=2}^{M-1} \sum_{j=1}^{\ell-1} \sum_{\sigma=0}^q \sum_{\tau=0}^{\sigma} \sum_{\mu=0}^r \sum_{\nu=0}^{\mu} C_{q,\sigma,\tau,r,\mu,\nu} \\ &\quad \left(\frac{\partial_x^{q-\sigma} \partial_z^{r-\mu}}{(q-\sigma+r-\mu)!} v_{M-\ell} \right) \left(\frac{\partial_x^{\sigma-\tau} \partial_z^{\mu-\nu}}{(\sigma-\tau+\mu-\nu)!} \overline{v_{\ell-j}} \right) \left(\frac{\partial_x^{\tau} \partial_z^{\nu}}{(\tau+\nu)!} v_j \right), \end{aligned}$$

where

$$C_{q,\sigma,\tau,r,\mu,\nu} = \frac{q!r!(q-\sigma+r-\mu)!(\sigma-\tau+\mu-\nu)!(\tau+\nu)!}{(q+r)!(q-\sigma)!(r-\mu)!(\sigma-\tau)!(\mu-\nu)!\tau!\nu!} = \frac{\binom{q-\sigma+r-\mu}{q-\sigma} \binom{\sigma-\tau+\mu-\nu}{\sigma-\tau} \binom{\tau+\nu}{\tau}}{\binom{q+r}{q}}$$

Using equation (4.1) from lemma 4.2, we have

$$\begin{aligned} C_{q,\sigma,\tau,r,\mu,\nu} &\leq \frac{1}{\binom{q+r}{q}} \binom{(q-\sigma+r-\mu) + (\sigma-\tau+\mu-\nu)}{(q-\sigma) + (\sigma-\tau)} \binom{\tau+\nu}{\tau} \\ &= \frac{1}{\binom{q+r}{q}} \binom{q+r-\tau-\nu}{q-\tau} \binom{\tau+\nu}{\tau} \\ &\leq \frac{1}{\binom{q+r}{q}} \binom{(q+r+\tau-\nu) + (\tau+\nu)}{(q-\tau) + \tau} = \frac{\binom{q+r}{q}}{\binom{q+r}{q}} = 1. \end{aligned}$$

With this we estimate

$$\begin{aligned} \left\| \frac{\partial_x^q \partial_z^r}{(q+r)!} F_M \right\|_{H^{s+1}} &\leq k_0^2 |n_0 n_2| \sum_{\ell=2}^{M-1} \sum_{j=1}^{\ell-1} \sum_{\sigma=0}^q \sum_{\tau=0}^{\sigma} \sum_{\mu=0}^r \sum_{\nu=0}^{\mu} \\ &\quad \left\| \left(\frac{\partial_x^{q-\sigma} \partial_z^{r-\mu}}{(q-\sigma+r-\mu)!} v_{M-\ell} \right) \left(\frac{\partial_x^{\sigma-\tau} \partial_z^{\mu-\nu}}{(\sigma-\tau+\mu-\nu)!} \overline{v_{\ell-j}} \right) \left(\frac{\partial_x^{\tau} \partial_z^{\nu}}{(\tau+\nu)!} v_j \right) \right\|_{H^{s+1}} \\ &\leq k_0^2 |n_0 n_2| \sum_{\ell=2}^{M-1} \sum_{j=1}^{\ell-1} \sum_{\sigma=0}^q \sum_{\tau=0}^{\sigma} \sum_{\mu=0}^r \sum_{\nu=0}^{\mu} \tilde{M}^2 \left\| \frac{\partial_x^{q-\sigma} \partial_z^{r-\mu}}{(q-\sigma+r-\mu)!} v_{M-\ell} \right\|_{H^{s+1}} \\ &\quad \times \left\| \frac{\partial_x^{\sigma-\tau} \partial_z^{\mu-\nu}}{(\sigma-\tau+\mu-\nu)!} \overline{v_{\ell-j}} \right\|_{H^{s+1}} \left\| \frac{\partial_x^{\tau} \partial_z^{\nu}}{(\tau+\nu)!} v_j \right\|_{H^{s+1}}. \end{aligned}$$

Using the hypotheses of the lemma, we continue

$$\begin{aligned} \left\| \frac{\partial_x^q \partial_z^r}{(q+r)!} F_M \right\|_{H^{s+1}} &\leq k_0^2 |n_0 n_2| \tilde{M}^2 \sum_{\ell=2}^{M-1} \sum_{j=1}^{\ell-1} \sum_{\sigma=0}^q \sum_{\tau=0}^{\sigma} \sum_{\mu=0}^r \sum_{\nu=0}^{\mu} \\ &\quad C \frac{A^{q-\sigma}}{(q-\sigma+1)^2} \frac{D^{r-\mu}}{(r-\mu+1)^2} \frac{B^{M-\ell-1}}{(M-\ell)^2} \\ &\quad \times C \frac{A^{\sigma-\tau}}{(\sigma-\tau+1)^2} \frac{D^{\mu-\nu}}{(\mu-\nu+1)^2} \frac{B^{\ell-j-1}}{(\ell-j)^2} \\ &\quad \times C \frac{A^{\tau}}{(\tau+1)^2} \frac{D^{\nu}}{(\nu+1)^2} \frac{B^{j-1}}{j^2} \\ &\leq k_0^2 |n_0 n_2| C^3 \tilde{M}^2 \frac{A^q}{(q+1)^2} \frac{D^r}{(r+1)^2} \frac{B^{M-3}}{M^2} \\ &\quad \sum_{\sigma=0}^q \sum_{\tau=0}^{\sigma} \left(\frac{(q+1)^2}{(q-\sigma+1)^2 (\sigma-\tau+1)^2 (\tau+1)^2} \right) \\ &\quad \sum_{\mu=0}^r \sum_{\nu=0}^{\mu} \left(\frac{(r+1)^2}{(r-\mu+1)^2 (\mu-\nu+1)^2 (\nu+1)^2} \right) \\ &\quad \sum_{\ell=2}^{M-1} \sum_{j=1}^{\ell-1} \left(\frac{M^2}{(M-\ell)^2 (\ell-j)^2 j^2} \right) \\ &\leq CC^2 k_0^2 |n_0 n_2| \tilde{M}^2 S^3 \frac{A^q}{(q+1)^2} \frac{D^r}{(r+1)^2} \frac{B^{M-3}}{M^2}. \end{aligned}$$

Setting $r = R - 1$, we find

$$\begin{aligned} \left\| \frac{\partial_x^q \partial_z^{R-1}}{(q+R-1)!} F_M \right\|_{H^{s+1}} &\leq CC^2 k_0^2 |n_0 n_2| \tilde{M}^2 S^3 \frac{A^q}{(q+1)^2} \frac{D^{R-1}}{R^2} \frac{B^{M-3}}{M^2} \\ &\leq C \left(C^2 k_0^2 |n_0 n_2| \tilde{M}^2 S^3 \frac{(R+1)^2}{R^2} \right) \frac{A^q}{(q+1)^2} \frac{D^{R-1}}{(R+1)^2} \frac{B^{M-3}}{M^2}. \end{aligned}$$

Since, for $q + R \geq 1$,

$$\frac{1}{(q+R)!} = \frac{1}{(q+R)} \frac{1}{(q+R-1)!} \leq \frac{1}{(q+R-1)!},$$

we are done provided that we choose

$$C_2 > 4C^2 k_0^2 |n_0 n_2| \tilde{M}^2 S^3 \geq C^2 k_0^2 |n_0 n_2| \tilde{M}^2 S^3 \frac{(R+1)^2}{R^2},$$

since $(R+1)/R \leq 2$ when $R \geq 1$. ■

At last, we can now prove theorem 5.1.

Proof. (theorem 5.1.) We work by induction on the order of the z derivative, r , and note that the case $r = 0$ (any $q \geq 0$ and any $m \geq 1$) is addressed by theorem 5.2. We now assume

$$\left\| \frac{\partial_x^q \partial_z^r}{(q+r)!} v_m \right\|_{H^{s+2}} \leq C \frac{A^q}{(q+1)^2} \frac{D^r}{(r+1)^2} \frac{B^{m-1}}{m^2}, \quad q \geq 0, \quad m \geq 1, \quad 0 \leq r \leq R-1,$$

and seek to prove

$$\left\| \frac{\partial_x^q \partial_z^R}{(q+R)!} v_m \right\|_{H^{s+2}} \leq C \frac{A^q}{(q+1)^2} \frac{D^R}{(R+1)^2} \frac{B^{m-1}}{m^2}, \quad q \geq 0, \quad m \geq 1.$$

We accomplish this with a second induction on m and note that the case $m = 1$ is addressed by theorem 5.5. So, we further assume that

$$\left\| \frac{\partial_x^q \partial_z^R}{(q+R)!} v_m \right\|_{H^{s+2}} \leq C \frac{A^q}{(q+1)^2} \frac{D^R}{(R+1)^2} \frac{B^{m-1}}{m^2}, \quad q \geq 0, \quad 1 \leq m \leq M-1,$$

and seek to prove

$$\left\| \frac{\partial_x^q \partial_z^R}{(q+R)!} v_M \right\|_{H^{s+2}} \leq C \frac{A^q}{(q+1)^2} \frac{D^R}{(R+1)^2} \frac{B^{M-1}}{M^2}, \quad q \geq 0.$$

For this, we proceed with

$$\begin{aligned} \left\| \frac{\partial_x^q \partial_z^R}{(q+R)!} v_M \right\|_{H^{s+2}} &\leq \left\| \frac{\partial_x^q \partial_z^R}{(q+R)!} v_M \right\|_{H^{s+1}} + \left\| \frac{\partial_x^q \partial_z^R}{(q+R)!} \partial_x v_M \right\|_{H^{s+1}} + \left\| \frac{\partial_x^q \partial_z^R}{(q+R)!} \partial_z v_M \right\|_{H^{s+1}} \\ &\leq \left\| \frac{\partial_x^q \partial_z^{R-1}}{(q+R)!} v_M \right\|_{H^{s+2}} + \left\| \frac{\partial_x^{q+1} \partial_z^{R-1}}{(q+R)!} v_M \right\|_{H^{s+2}} + \left\| \frac{\partial_x^q \partial_z^{R-1}}{(q+R)!} \partial_z^2 v_M \right\|_{H^{s+1}}. \end{aligned}$$

Using the fact that v_M satisfies the inhomogeneous Helmholtz equation (3.2a), so that

$$\partial_z^2 v_M = -\partial_x^2 v_M - k_0^2 n_0^2 v_M + F_M,$$

we continue

$$\begin{aligned} \left\| \frac{\partial_x^q \partial_z^R}{(q+R)!} v_M \right\|_{H^{s+2}} &\leq \left\| \frac{\partial_x^q \partial_z^{R-1}}{(q+R)!} v_M \right\|_{H^{s+2}} + \left\| \frac{\partial_x^{q+1} \partial_z^{R-1}}{(q+R)!} v_M \right\|_{H^{s+2}} + \left\| \frac{\partial_x^q \partial_z^{R-1}}{(q+R)!} \partial_z^2 v_M \right\|_{H^{s+1}} \\ &\quad + \left\| \frac{\partial_x^q \partial_z^{R-1}}{(q+R)!} k_0^2 n_0^2 v_M \right\|_{H^{s+1}} + \left\| \frac{\partial_x^q \partial_z^{R-1}}{(q+R)!} F_M \right\|_{H^{s+1}}, \\ &\leq \left\| \frac{\partial_x^q \partial_z^{R-1}}{(q+R)!} v_M \right\|_{H^{s+2}} + \left\| \frac{\partial_x^{q+1} \partial_z^{R-1}}{(q+R)!} v_M \right\|_{H^{s+2}} + \left\| \frac{\partial_x^{q+1} \partial_z^{R-1}}{(q+R)!} v_M \right\|_{H^{s+2}} \\ &\quad + \left\| \frac{\partial_x^q \partial_z^{R-1}}{(q+R)!} k_0^2 n_0^2 v_M \right\|_{H^{s+2}} + \left\| \frac{\partial_x^q \partial_z^{R-1}}{(q+R)!} F_M \right\|_{H^{s+1}}. \end{aligned}$$

Using the inductive hypotheses and lemma 5.6, we find

$$\begin{aligned} \left\| \frac{\partial_x^q \partial_z^R}{(q+R)!} v_M \right\|_{H^{s+2}} &\leq \frac{C}{(q+R)} \frac{A^q}{(q+1)^2} \frac{D^{R-1}}{R^2} \frac{B^{M-1}}{M^2} + 2C \frac{A^{q+1}}{(q+2)^2} \frac{D^{R-1}}{R^2} \frac{B^{M-1}}{M^2} \\ &\quad + k_0^2 |n_0|^2 \frac{C}{q+R} \frac{A^q}{(q+1)^2} \frac{D^{R-1}}{R^2} \frac{B^{M-1}}{M^2} \\ &\quad + CC_2 \frac{A^q}{(q+1)^2} \frac{D^{R-1}}{(R+1)^2} \frac{B^{M-3}}{M^2} \\ &\leq C \frac{R^2}{(R+1)^2} \left(1 + 2A + k_0^2 |n_0|^2\right) \frac{A^q}{(q+1)} \frac{D^{R-1}}{(R+1)^2} \frac{B^{M-1}}{M^2} \\ &\quad + CC_2 \frac{A^q}{(q+1)^2} \frac{D^{R-1}}{(R+1)^2} \frac{B^{M-3}}{M^2}, \end{aligned}$$

and we are done provided that

$$D > \max \left\{ 2 \left(1 + 2A + k_0^2 |n_0|^2 \right), \frac{2C_2}{B^2} \right\}.$$

It is clear from equation (3.3) and (3.4) that a direct corollary of the joint analyticity result, theorem 5.1, is the joint analyticity of the DNO itself. ■

Theorem 5.7. *Provided that equation (3.6) holds, given an integer $s > 1$, if $P, Q \in C_{s+3/2}^\omega$ and*

$$\left\| \frac{\partial_x^q}{q!} P \right\|_{H^{s+3/2}} \leq C_P \frac{A^q}{(q+1)^2}, \quad \left\| \frac{\partial_x^q}{q!} Q \right\|_{H^{s+3/2}} \leq C_Q \frac{A^q}{(q+1)^2}, \quad q \geq 0,$$

for some $C_P, C_Q, A > 0$, then

$$H_m^{h,h}[P], H_m^{h,-h}[Q], H_m^{-h,h}[P], H_m^{-h,-h}[Q] \in C_{s+1/2}^\omega(\Gamma), \quad m \geq 1,$$

and

$$\begin{aligned} &\max \left\{ \left\| \frac{\partial_x^q}{q!} H_m^{h,h}[P] \right\|_{H^{s+1/2}}, \left\| \frac{\partial_x^q}{q!} H_m^{h,-h}[Q] \right\|_{H^{s+1/2}}, \right. \\ &\quad \left. \left\| \frac{\partial_x^q}{q!} H_m^{-h,h}[P] \right\|_{H^{s+1/2}}, \left\| \frac{\partial_x^q}{q!} H_m^{-h,-h}[Q] \right\|_{H^{s+1/2}} \right\} \\ &\leq K \frac{A^q}{(q+1)^2} \frac{B^{m-1}}{m^2}, \quad q \geq 0, \quad m \geq 1, \end{aligned}$$

for some $K > 0$. Furthermore, this implies that the operators H_m satisfy

$$\|H_m\|_{H^{s+3/2} \times H^{s+3/2} \rightarrow H^{s+1/2} \times H^{s+1/2}} \leq K \frac{B^{m-1}}{m^2}, \quad m \geq 1.$$

Remark 5.8. As with all perturbative methods, there is a smallness requirement which may limit the utility of the approach. Here we restrict the size of δ by the constraint that $B\delta < c < 1$ for the perturbation series to converge. For instance, if we select $c = 1/2$ then this demands that $\delta < 1/(2B)$, and we recall that

$$B > \sqrt{C_e C_1} > \sqrt{C_e k_0} \sqrt{|n_0 n_2|} \tilde{MCS},$$

so that the permissible size of v will decay like the reciprocal of the wavenumber times the square root of the product of the indices of refraction. While this does allow us to study phenomena of interest, e.g. ENZ effects since $n_0 \ll 1$, it may preclude the investigation of other phenomena which are strongly nonlinear, such as optical bistability [2].

6. Future directions

While we have established the boundedness and analyticity of the DNO for a layer of nonlinear Kerr medium with flat interfaces, it is clear that there is more work to be done, and our method of proof provides guidance towards accomplishing this. To start, our goal is to devise stable and high accuracy numerical methods for the approximation of the DNO in this setting. In future work, we will study the truncated sums

$$v^M(x, z) := \sum_{m=1}^M v_m(x, z) \delta^m, \quad H^M(x, z) := \sum_{m=1}^M H_m \delta^m,$$

where the $\{v_m, H_m\}$ satisfy equation (3.2) and (3.4), respectively. To solve the boundary value problem equation (3.2) numerically, we appeal to a Fourier/Chebyshev approach [13,14] which has been successfully brought to bear on related problems in the past [41,42]. Beyond this, we believe that we will be able to address the question of layers of nonlinear Kerr media with periodically perturbed interfaces, $z = \pm h + g_{\pm h}(x)$, $g_{\pm h}(x + d) = g_{\pm h}(x)$. A natural approach based upon our previous work [41,42,55] is perturbative in nature and posits the forms $g_{\pm h}(x) = \varepsilon f_{\pm h}(x)$. With this, the DNO could be jointly expanded in δ and ε ,

$$H = \sum_{m=1}^{\infty} \sum_{n=0}^{\infty} H_{m,n} \varepsilon^n \delta^m,$$

recursions derived for the $H_{m,n}$, and the relevant boundary value problems estimated and numerically solved. More specifically, one could pursue a transformed field expansions approach [42] which begins with the domain-flattening change of variables:

$$x' = x, \quad z' = -h \left[\frac{(h + g_+(x)) - z}{(h + g_+(x)) - (-h + g_-(x))} \right] + h \left[\frac{z - (-h + g_-(x))}{(h + g_+(x)) - (-h + g_-(x))} \right],$$

for the transformed field $u = u(x', z')$ which changes equation (2.2) to

$$\begin{aligned} \Delta' u + k_0^2 n_0^2 \left(1 + \frac{n_2}{n_0} |u|^2 \right) u &= \mathcal{F}(x', z'; u, g_{\pm}), & -h < z' < h, \\ u(x', h) &= V^h(x') + \mathcal{R}(x'; u, g_{\pm}), & z' = h, \\ u(x', -h) &= V^{-h}(x') + \mathcal{S}(x'; u, g_{\pm}), & z' = -h, \\ u(x' + d, z) &= e^{i\alpha d} u(x', z), \end{aligned}$$

where the readily derived forms $\mathcal{F}, \mathcal{R}, \mathcal{S}$ [42] are $\mathcal{O}(\varepsilon)$ if $g_{\pm} = \varepsilon f_{\pm}$. The joint expansion

$$u(x', z') = \sum_{m=1}^{\infty} \sum_{n=0}^{\infty} u_{m,n}(x', z') \varepsilon^n \delta^m,$$

could be inserted into the transformed problem above, and estimates derived for the $u_{m,n}$ as above. Upon expression of the DNO in terms of this transformed field [42], the joint analyticity of the DNO would be immediate. We close with the observation that there is nothing particularly special about periodic corrugations, and other periodicities, e.g. arrays of cylinders in the layer above the Kerr slab, could also be considered.

Data accessibility. This article has no additional data.

Declaration of AI use. I have not used AI-assisted technologies in creating this article.

Authors' contributions. D.N.: conceptualization, formal analysis, funding acquisition, investigation, methodology, project administration, resources, supervision, validation, writing—original draft, writing—review and editing.

Conflict of interest declaration. I declare I have no competing interests.

Funding. David P. Nicholls gratefully acknowledges support from the National Science Foundation through grant No. DMS-2111283.

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