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The Generalized Non-Linear Schrödinger Equation

X In a model of light-wave propagation in an optical fibre, the evolution of the slowly varying pulse envelope A obeys the Generalized Non-Linear Schrödinger Equation (GNLSE)

$$\frac{\partial}{\partial z}A(z,t) = -\frac{\alpha}{2}A(z,t) + \left(\sum_{n=2}^{n_{\max}} i^{n+1}\frac{\beta_n}{n!}\frac{\partial^n}{\partial t^n}A(z,t)\right) + i\gamma\left(1 + \frac{i}{\omega_0}\frac{\partial}{\partial t}\right)\left[A(z,t)\left((1-f_R)|A(z,t)|^2 + f_R\int_{-\infty}^{+\infty}h_R(s)|A(z,t)|^2\right)\right]$$

taking into account phenomena such as

- linear attenuation
- linear dispersion
- non linear effects: non linear dispersion, instantaneous Kerr effect, delayed Raman effect

X The GNLSE is solved for the initial condition at z = 0

$$t \in \mathbb{R}$$
 $A(0, t) = a_0(t)$

where a_0 is a given function and for all $t \in \mathbb{R}$ and all $z \in [0, L]$ denotes the length of the fiber.

Theory behind the IP method : a change of unknown

X We introduce the linear operator

$$\mathcal{D}: \mathcal{A}(z) \longmapsto \frac{\alpha}{2} \mathcal{A}(z) - \sum_{n=2}^{n_{max}} \beta_n \frac{i^{n+1}}{n!} \partial_t^n \mathcal{A}(z),$$

the non-linear operator (* stands for the convolution product)

$$\mathcal{N}: \mathcal{A}(z) \longmapsto i\gamma \left(1 + \frac{i}{\omega_0} \frac{\partial}{\partial t}\right) \left[\mathcal{A}(z) \left((1 - f_r) |\mathcal{A}(z)|^2 + f_r (h_R + g_r) \right) \right]$$

and a subdivision z_k , $k \in \{0, \ldots, K\}$ of [0, L]. We set $h_k = z_{k+1} - z_k$ and $Z_{k+\frac{1}{2}} = Z_k + \frac{m_k}{2}$.

★ Solving (1)–(2) is equivalent to solving the sequence of connected problems $(\mathcal{P}_k)_{k=0,\ldots,K-1}$ where (we set $A_{-1} = a_0$)

$$(\mathcal{P}_k) \quad \left\{ egin{array}{ll} rac{\partial}{\partial z} \mathcal{A}_k(z) = \mathcal{D} \, \mathcal{A}_k(z) + \mathcal{N}(\mathcal{A}_k(z)) & orall z \in [z_k, z_{k+1}] \ \mathcal{A}_k(z_k) = \mathcal{A}_{k-1}(z_k) \end{array}
ight.$$

X We introduce as new unknown the mapping

 $A_k^{\mathrm{ip}}: (z, t) \in [z_k, z_{k+1}] \times \mathbb{R} \longmapsto \exp(-(z - z_{k+\frac{1}{2}})\mathcal{D}) A_k(z)$ where $\exp((z - z_{k+\frac{1}{2}})\mathcal{D})$ refers to the continuous group of bounded

operators on $\mathbb{L}^2(\mathbb{R},\mathbb{C})$ defined by \mathcal{D} [1].

X The unknown A_{k}^{1p} is solution to the following ODE problem over each subinterval $[z_k, z_{k-1}]$ where t acts as a parameter [1]

$$(\mathcal{Q}_{k}) \begin{cases} \frac{\partial}{\partial z} A_{k}^{ip}(z) = \mathcal{G}_{k}(z, A_{k}^{ip}(z)) & \forall z \in [z_{k}, z_{k+1}] \\ A_{k}^{ip}(z_{k}) = \exp(-(z_{k} - z_{k+\frac{1}{2}})\mathcal{D}) A_{k}(z_{k}) \end{cases}$$

where $\mathcal{G}_{k}(z, \cdot) = \exp(-(z - z_{k+\frac{1}{2}})\mathcal{D}) \circ \mathcal{N} \circ \exp((z - z_{k+\frac{1}{2}})\mathcal{D}).$



Institut de Recherche Mathématique de Rennes, Université de Rennes 1 & LAAS, Université de Toulouse



(1) $A(z, t-s)|^2 ds \Big) \Big].$

 $\left| A(z) \right|^2$

$$(z,t)$$
 (3)



Implementation of the IP method

- **X** Solving pb (\mathcal{P}_k) through pb (\mathcal{Q}_k) is done in 3 steps: 1. Compute the initial data $A_k^{ip}(z_k) = \exp(-(z_k - z_{k+\frac{1}{2}})\mathcal{D}) A_k(z_k)$
- corresponding to the change of unknown (3) 2. Solve problem (Q_k) for $A_k^{ip}(z_k)$
- 3. Compute $A_k(z_{k+1}) = \exp((z_k z_{k+\frac{1}{2}})\mathcal{D}) A_k^{ip}(z_{k+1})$ by the inverse of mapping (3)
- X This is equivalent to solving the following three nested problems

$$\forall z \in [z_k, z_{k+\frac{1}{2}}] \quad \frac{\partial}{\partial z} A_k^+(z) = \mathcal{D} A_k^+(z),$$

where $A_{k-1}(z_k)$ is the solution to (\mathcal{P}_k) at node z_k computed at step k-1,

$$\forall z \in [z_k, z_{k+1}] \quad \frac{\partial}{\partial z} A_k^{\mathrm{ip}}(z) = \mathcal{G}_k(z, A_k^{\mathrm{ip}}(z)),$$

where $A_k^+(z_{k+\frac{1}{2}})$ is the solution to (4) at node $z_{k+\frac{1}{2}}$;

$$\forall z \in [z_{k+\frac{1}{2}}, z_{k+1}] \quad \frac{\partial}{\partial z} A_k^-(z) = \mathcal{D} A_k^-(z),$$

where $A_k^{\text{1p}}(z_{k+1})$ represents the solution to (5) at node z_{k+1} .

 \rightarrow The solution of (1) at grid point z_{k+1} is given

X Problems (4) and (6) are solved by Fourier Transforms whereas problem (5) is solved by the 4th order Runge-Kutta (RK4) method.



Theoretical comparison to the Symmetric Split-Step Fourier method

X The Symmetric Split-Step method consists in solving over each subinterval $[z_k, z_{k+1}]$ for $k \in \{0, \ldots, K-1\}$, the following 3 nested problems:

$$\forall z \in [z_k, z_{k+\frac{1}{2}}] \quad \frac{\partial}{\partial z} A_k^+(z) = \mathcal{D} A_k^+(z),$$

where
$$A_{k-1}(z_k)$$
 is the solution at node z_k com

$$\forall z \in [z_k, z_{k+1}] \quad \frac{\partial}{\partial z} B_k(z) = \mathcal{N}(B_k)(z),$$

where $A_k^+(z_{k+\frac{1}{2}}, t)$ is the solution to problem (7) at node $z_{k+\frac{1}{2}}$;

$$\forall z \in [z_{k+\frac{1}{2}}, z_{k+1}] \quad \frac{\partial}{\partial z} A_k^-(z) = \mathcal{D} A_k^-(z)$$

where $B_k(z_{k+1}, t)$ is the solution to problem (8) at node z_{k+1} .

→ The solution of (1) at grid node z_{k+1} is approx. by $A_k(z_{k+1}) = A_k^-(z_{k+1})$.

 \times In the IP method are solved the nested problems (4)–(5)–(6) instead of (7)-(8)-(9). The only difference is (5) replaced by (8).

→ It's very easy to modify a program implementing the S3F method to solve the GNLSE into a program implementing the IP method. It suffices to change \mathcal{N} into \mathcal{G} in the RK4 solver for problem (8).



$$A_k^+(z_k) = A_{k-1}(z_k),$$
 (4)

$$A_k^{\rm ip}(z_k,t) = A_k^+(z_{k+\frac{1}{2}}),$$
 (5)

$$A_k^-(z_{k+\frac{1}{2}}) = A_k^{ip}(z_{k+1}),$$
 (6)

h by
$$A_k(z_{k+1}) = A_k^-(z_{k+1})$$
.

$$A_k^+(z_k) = A_{k-1}(z_k),$$
 (7)

puted at step k - 1

$$B_k(z_k) = A_k^+(z_{k+\frac{1}{2}}),$$
 (8)

$$A_k^-(z_{k+\frac{1}{2}}) = B_k(z_{k+1}),$$
 (9)

Experimental Results and Comparison



Figure : Experimental convergence curves for the IP-RK4 and S3F-RK4 methods. Quadratic relative error versus step size in logarithmic scale (see [1] for simulation details).

X Comparison of CPU time and relative quadratic error mode fibre in optical telecommunication (see [1] for simulation

Method	Step-size (m)	CPU time (s)	Relative quadratic error
S3F-RK4	100	1.48	2.558210^{-6}
IP-RK4	100	1.42	1.495710^{-9}
S3F-RK4	2.5	70.17	1.5968 10 ⁻⁹
S3F-RK4	10	14.49	2.55510^{-8}
IP-RK4	10	13.85	4.619210^{-13}

Conclusion : Main features of the method

X Accuracy : the IP-RK4 method is 4th order accurate whereas the S3F-RK4 method is second order accurate (due to the use of Strang) splitting formula).

X With the IP method, the use of an adaptive step-size control is straightforward [2] which is not the case for the S3F-RK4 method [3]. X The IP-RK4 method can be easily implemented by minor changes on a S3F-RK4 program.

References

Papers can be downloaded from hal.archives-ouvertes.fr 1. S. Balac, A. Fernandez, F. Mahé, F. Méhats & R. Texier-Picard, The Interaction Picture method for solving the NLSE in optics, M2AN, 2015. 2. S. Balac & F. Mahé, Embedded Runge-Kutta scheme for step-size control in the IP method. Comput. Phys. Commun., 2013.

- in optical fibers. Opt. Commun., 2014.





X Comparison of convergence order : we have shown in [1] that the IP-RK4 method is 4th order accurate (RK4 error) whereas the S3F-RK4 method is 2nd order accurate (due to the use of Strang splitting formula).

 $||A(L) - A_{K-1}(L)||_{\mathbb{L}^2} / ||A(L)||_{\mathbb{L}^2}$ on a test example chosen to match with a typical case of high speed data propagation through a $L = 20 \, \text{km}$ single details). Tests were achieved on a Intel Core i5-4200M with 8Go RAM.

3. S. Balac & A. Fernandez, Mathematical analysis of adaptive step-size techniques when solving the NLSE for simulating light-wave propagation

