

PML Implementation for the TLM Propagation Model in acoustics

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JTAV 2013 - Blois

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¹Ifsttar: french institute of science and technology for transport, development and networks

²LRS: regional labs for transport and networks

1 The Transmission Line Matrix (TLM) method

- TLM principle for homogeneous and non-dissipative media
- TLM principle for heterogeneous and dissipative media
- Brief review of the absorbing conditions for the TLM method

2 Adaptation of the PML to the TLM method

- The PML for acoustics
- Approximates PML formulations for the TLM method
- Assessment of the absorbing layers
- Numerical results

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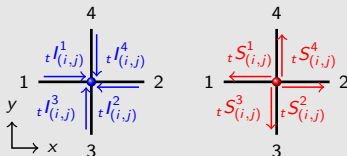
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General TLM principle

Huygens principle

Every point of a wave front may be considered the source of secondary wavelets that spread out in all directions with a speed equal to the speed of propagation of the waves.

TLM variables for 2D homogeneous and non-dissipative media



Incident $tI^n_{(i,j)}$ and scattered $tS^m_{(i,j)}$ pulses at the node (i, j) and at the time t for an homogeneous and non dissipative medium.

- Incident and scattered pulses:

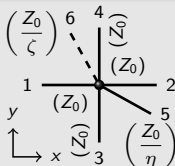
$$t\mathbf{I}_{(i,j)} = [tI^1; tI^2; tI^3; tI^4]^T_{(i,j)}$$

$$t\mathbf{S}_{(i,j)} = [tS^1; tS^2; tS^3; tS^4]^T_{(i,j)}$$

- Scattering process:

$$t\mathbf{S}_{(i,j)} = t\mathbf{D}_{(i,j)} t\mathbf{I}_{(i,j)}$$

TLM for heterogeneous and dissipative media



Additional branches for acoustic propagation in an heterogeneous and dissipative medium (2D).

- Incident and scattered pulses:

$$t\mathbf{I}_{(i,j)} = [tI^1; tI^2; tI^3; tI^4; tI^5]^T_{(i,j)}$$

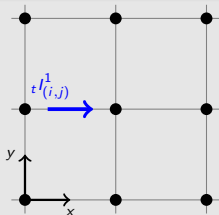
$$t\mathbf{S}_{(i,j)} = [tS^1; tS^2; tS^3; tS^4; tS^5]^T_{(i,j)}$$

- Scattering process:

$$\mathbf{S} = \mathbf{D}(\eta, \zeta) \cdot \mathbf{I}$$

Scattering process

Scattering process for 2D transmission line network



$$\mathcal{R} = \frac{Z_T - Z_L}{Z_T + Z_L}$$

$$\mathcal{T} = 1 + \mathcal{R} = \frac{2Z_T}{Z_T + Z_L}$$

- Z_T impedance of the termination,
- Z_L impedance of the line.

- The scattering matrix:

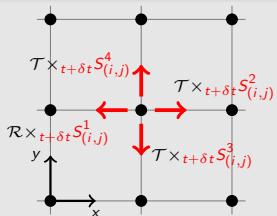
$${}^t\mathbf{D}_{(i,j)} = \frac{1}{2} {}^t \begin{bmatrix} \mathcal{R} & \mathcal{T} & \mathcal{T} & \mathcal{T} \\ \mathcal{T} & \mathcal{R} & \mathcal{T} & \mathcal{T} \\ \mathcal{T} & \mathcal{T} & \mathcal{R} & \mathcal{T} \\ \mathcal{T} & \mathcal{T} & \mathcal{T} & \mathcal{R} \end{bmatrix}_{(i,j)} . \quad (1)$$

- Scattering relation:

$${}^t\mathbf{S}_{(i,j)} = {}^t\mathbf{D}_{(i,j)} {}^t\mathbf{l}_{(i,j)} , \quad (2)$$

Scattering process

Scattering process for 2D transmission line network



$$\mathcal{R} = \frac{Z_T - Z_L}{Z_T + Z_L}$$

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TLM for heterogeneous and dissipative media

Acoustic pressure

$${}_tP_{(i,j)} = \frac{2}{\eta_{(i,j)} + \zeta_{(i,j)} + 4} \left[\sum_{n=1}^4 {}_tI_{(i,j)}^n + \eta_{(i,j)} {}_tI_{(i,j)}^5 \right]$$

Connexion laws

$${}_t+\delta t I_{(i,j)}^1 = {}_tS_{(i-1,j)}^2,$$

$${}_t+\delta t I_{(i,j)}^2 = {}_tS_{(i+1,j)}^1,$$

$${}_t+\delta t I_{(i,j)}^3 = {}_tS_{(i,j-1)}^4,$$

$${}_t+\delta t I_{(i,j)}^4 = {}_tS_{(i,j+1)}^3,$$

$${}_t+\delta t I_{(i,j)}^5 = {}_tS_{(i,j)}^5.$$

TLM propagation scheme and wave equation

- TLM scheme for heterogeneous and dissipative network:

$$\begin{aligned} {}_t+\delta t P_{(i,j)} = & \frac{2}{\eta_{(i,j)} + \zeta_{(i,j)} + 4} \left[{}_tP_{(i+1,j)} + {}_tP_{(i-1,j)} + {}_tP_{(i,j+1)} + {}_tP_{(i,j-1)} + \eta_{(i,j)} {}_tP_{(i,j)} \right] \\ & - \frac{\eta_{(i,j)} - \zeta_{(i,j)} + 4}{\eta_{(i,j)} + \zeta_{(i,j)} + 4} {}_t-\delta t P_{(i,j)} \end{aligned}$$

- Wave equation:

$$\left[\left(\frac{\partial^2}{\partial x^2} + \frac{\partial^2}{\partial y^2} \right) - \frac{\eta + 4}{2} \frac{\delta t^2}{\delta l^2} \frac{\partial^2}{\partial t^2} - \zeta \frac{\delta t}{\delta l^2} \frac{\partial}{\partial t} \right] {}_tP_{(i,j)} = 0$$

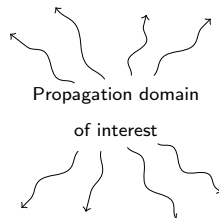
- Celerity correction:

$$c_{\text{TLM}} = \sqrt{\frac{2}{\eta + 4}} c, \text{ with } c = \frac{\delta l}{\delta t}$$

Absorbing conditions for the TLM method

Boundary conditions

Absorbing layers



Ideal infinite propagation domain.

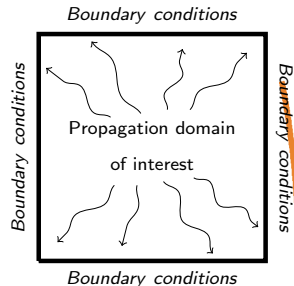
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Absorbing conditions for the TLM method

Boundary conditions

- Real impedance boundary condition [1],
- Boundary operators [2, 3].

Absorbing layers



Finite propagation domain surrounded by a boundary condition.

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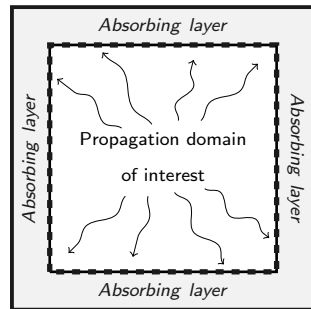
Absorbing conditions for the TLM method

Boundary conditions

- Real impedance boundary condition [1],
- Boundary operators [2, 3].

Absorbing layers

- Dissipative scattering matrix [4, 1],
- Matched connexion laws [5, 6],
- Perfectly matched layer (PML)
⇒ **only through FDTD calculation** [3].



Finite propagation domain surrounded by an absorbing layer.

Still no rigorous PML implementation for the TLM method in acoustics.

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The PML for acoustics in 2D Cartesian coordinate system

- Mass conservation:

$$\frac{\partial g(x, t)}{\partial t} + c_0^2 \frac{\partial v_x}{\partial x} + \sigma_x g(x, t) = 0,$$

$$\frac{\partial h(y, t)}{\partial t} + c_0^2 \frac{\partial v_y}{\partial y} + \sigma_y h(y, t) = 0,$$

- Momentum equations:

$$\frac{\partial v_x}{\partial t} + \frac{\partial p}{\partial x} + \sigma_x v_x = 0,$$

$$\frac{\partial v_y}{\partial t} + \frac{\partial p}{\partial y} + \sigma_y v_y = 0,$$

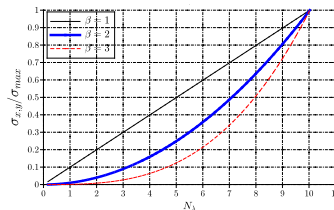
where the acoustic pressure is split:

$$p(x, y, t) = g(x, t) + h(y, t),$$

and $\sigma = \sigma_x + \sigma_y$.

$$\frac{\partial^2 p(x, y, t)}{\partial t^2} - c_0^2 \left(\frac{\partial^2 p(x, y, t)}{\partial x^2} + \frac{\partial^2 p(x, y, t)}{\partial y^2} \right) + 2\sigma \frac{\partial p(x, y, t)}{\partial t} + \sigma^2 p(x, y, t) = 0$$

$$\sigma_{(i,j)} = \sigma_{max} \left(\frac{e_{AL} - x_{(i,j)}}{e_{AL}} \right)^\beta$$



Identification of the TLM and PML schemes

- PML scheme discretized with the 1st order centered finite differences:

$$\begin{aligned}
 {}_{t+\delta t}P(i,j) = & \frac{1}{2} \frac{1}{(1 + \sigma_{(i,j)}\delta t)} \left[{}_tP(i+1,j) + {}_tP(i-1,j) + {}_tP(i,j+1) + {}_tP(i,j-1) - 2\sigma^2\delta t^2 {}_tP(i,j) \right] \\
 & - \frac{1 - \sigma_{(i,j)}\delta t}{1 + \sigma_{(i,j)}\delta t} {}_{t-\delta t}P(i,j)
 \end{aligned}$$

- TLM scheme for heterogeneous and dissipative network:

$$\begin{aligned}
 {}_{t+\delta t}P(i,j) = & \frac{2}{\eta(i,j) + \zeta(i,j) + 4} \left[{}_tP(i+1,j) + {}_tP(i-1,j) + {}_tP(i,j+1) + {}_tP(i,j-1) + \eta(i,j) {}_tP(i,j) \right] \\
 & - \frac{\eta(i,j) - \zeta(i,j) + 4}{\eta(i,j) + \zeta(i,j) + 4} {}_{t-\delta t}P(i,j)
 \end{aligned}$$

Terms identification

$$\frac{2}{\eta + \zeta + 4} = \frac{1}{2} \frac{1}{1 + \sigma\delta t}, \quad (5a)$$

$$\frac{2\eta}{\eta + \zeta + 4} = - \frac{\sigma^2\delta t^2}{1 + \sigma\delta t}, \quad (5b)$$

$$\frac{\eta - \zeta + 4}{\eta + \zeta + 4} = \frac{1 - \sigma\delta t}{1 + \sigma\delta t}, \quad (5c)$$

The three approximate PML formulations

**First set of solutions
from eqs. (5a) and (5b)**

$$\eta = -2\sigma^2\delta t^2$$

$$\zeta = 4\sigma\delta t - 2\sigma^2\delta t^2$$

**Second set of solutions
from eqs. (5b) and (5c)**

$$\eta = -\frac{4\sigma^2\delta t^2}{2 + \sigma^2\delta t^2}$$

$$\zeta = \frac{8\sigma\delta t}{2 + \sigma^2\delta t^2}$$

**Third set of solutions
from eqs. (5a) and (5c)**

$$\eta = 0$$

$$\zeta = 4\sigma\delta t$$

The three approximate PML formulations

First set of solutions
from eqs. (5a) and (5b)

$$\eta = -2\sigma^2\delta t^2$$

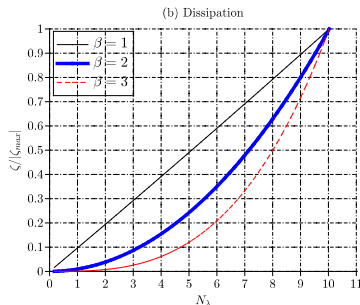
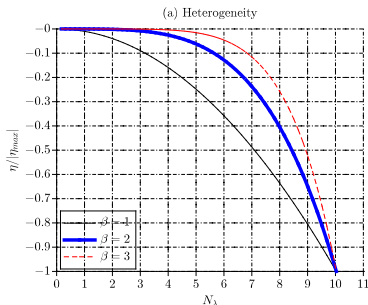
$$\zeta = 4\sigma\delta t - 2\sigma^2\delta t^2$$

Second set of solutions
from eqs. (5b) and (5c)

$$\eta = -\frac{4\sigma^2\delta t^2}{2 + \sigma^2\delta t^2}$$

$$\zeta = \frac{8\sigma\delta t}{2 + \sigma^2\delta t^2}$$

Proportional evolution of η and ζ



(a) Heterogeneity and (b) dissipation terms as a function of the absorbing layer thickness N_λ , for three polynomial gradings.

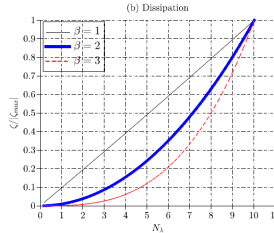
The three approximate PML formulations

**Third set of solutions
from eqs. (5a) and (5c)**

$$\eta = 0$$

$$\zeta = 4\sigma\delta t$$

no heterogeneity \Rightarrow purely dissipative



This set of solutions is equivalent to purely dissipative TLM network.

- TLM dissipative propagation scheme:

$$\begin{aligned}
 {}_{t+\delta t}P_{(i,j)} = & \frac{1}{2} \frac{1}{1 + \sigma\delta t} \left[{}_tP_{(i+1,j)} + {}_tP_{(i-1,j)} + {}_tP_{(i,j+1)} + {}_tP_{(i,j-1)} \right] \\
 & - \frac{1 - \sigma\delta t}{1 + \sigma\delta t} {}_{t-\delta t}P_{(i,j)}.
 \end{aligned}$$

- Lossy wave equation:

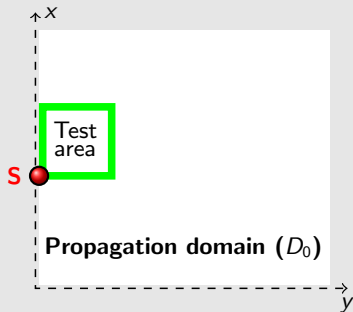
$$\frac{\partial^2 p(x, y, t)}{\partial t^2} - c_0^2 \left(\frac{\partial^2 p(x, y, t)}{\partial x^2} + \frac{\partial^2 p(x, y, t)}{\partial y^2} \right) + 2\sigma \frac{\partial p(x, y, t)}{\partial t} = 0.$$

Assessment of the absorbing layers

Mean error level

$$\text{error}(x, y) = 10 \log_{10} \frac{\sum_{t=0}^T |p_{\text{ff}}(x, y, t) - p(x, y, t)|^2}{\sum_{t=0}^T |p_{\text{ff}}(x, y, t)|^2}$$

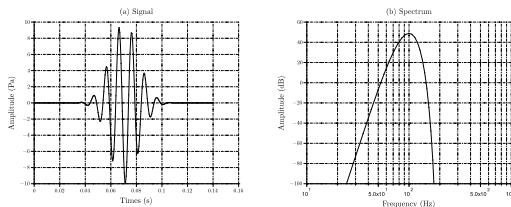
Geometrical configuration of the numerical simulations



Computational domain implemented to assess the performances of an absorbing layer inside the test area (green square).

Source signal

$$p_s(x, y, t) = 10 \sin(2\pi ft) \times w_{kr}$$



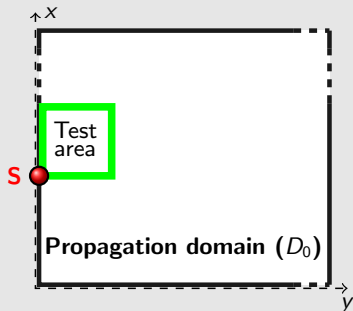
Gaussian impulse signal (a) ; signal spectrum (b).

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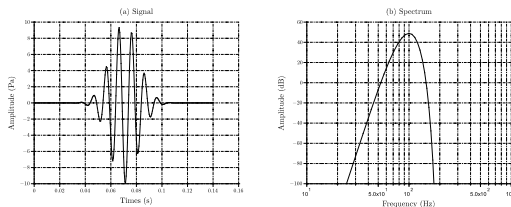
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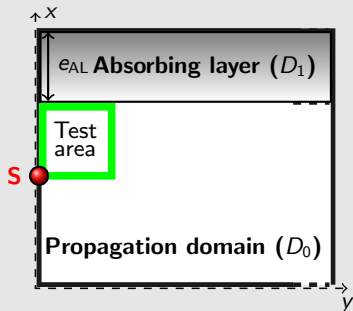
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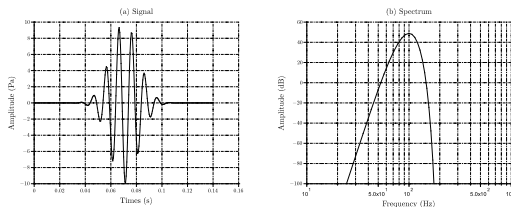
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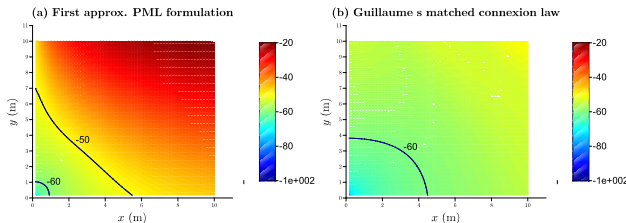
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Gaussian impulse signal (a) ; signal spectrum (b).

Mean error results for the first and second set of solutions

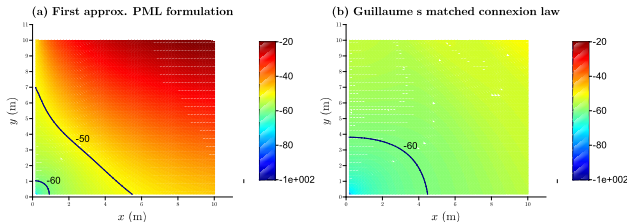
• First set of solutions:



Mean error function level (dB) inside the test area for an absorbing layer thickness $e_{AL} = 40$ nodes ($N_\lambda = 2$, $f = 100$ Hz): (a) first approximate PML formulation ; (b) Guillaume's matched connexion law.

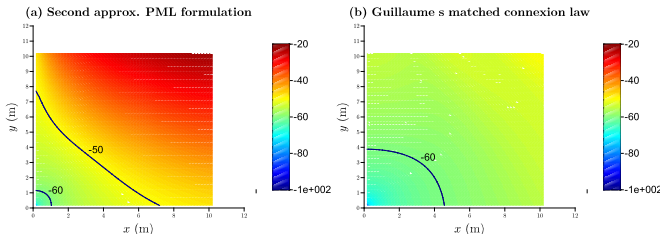
Mean error results for the first and second set of solutions

● First set of solutions:



Mean error function level (dB) inside the test area for an absorbing layer thickness $e_{AL} = 40$ nodes ($N_\lambda = 2$, $f = 100$ Hz): (a) first approximate PML formulation ; (b) Guillaume's matched connexion law.

● Second set of solutions:

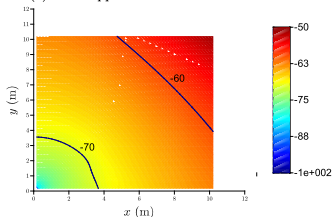


Mean error function level (dB) inside the test area for an absorbing layer thickness $e_{AL} = 40$ nodes ($N_\lambda = 2$, $f = 100$ Hz): (a) second approximate PML formulation ; (b) Guillaume's matched connexion law.

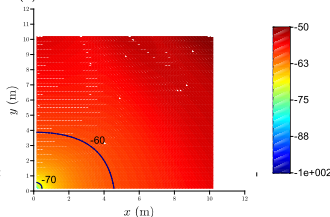
Mean error results for the third set of solutions

- Third set of solutions with $e_{AL} = 40$ nodes:

(a) Third approx. PML formulation



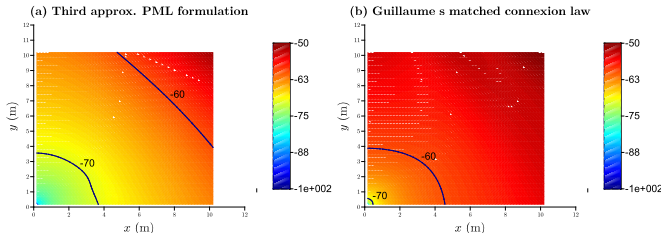
(b) Guillaume's matched connexion law



Mean error level (dB) inside the test area for an absorbing layer thickness: $e_{AL} = 40$ nodes $\Leftrightarrow N_{\lambda} = 2$, $f = 100$ Hz: (a) third approximate PML formulation ; (b) Guillaume's matched connexion law.

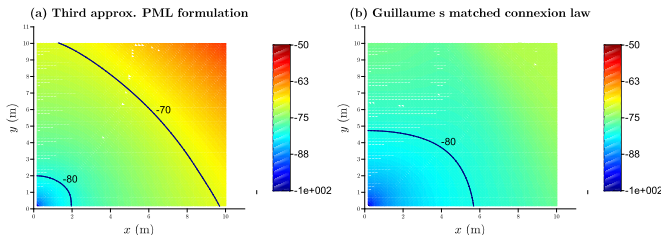
Mean error results for the third set of solutions

- **Third set of solutions with $e_{AL} = 40$ nodes:**



Mean error level (dB) inside the test area for an absorbing layer thickness: $e_{AL} = 40\text{nodes} \Leftrightarrow N_{\lambda} = 2, f = 100\text{ Hz}$: (a) third approximate PML formulation ; (b) Guillaume's matched connexion law.

- Third set of solutions with $e_{AL} = 60$ nodes:



Mean error level (dB) inside the test area for an absorbing layer thickness: $e_{AL} = 60$ nodes $\Leftrightarrow N_{\lambda} = 3, f = 100$ Hz: (a) third approximate PML formulation ; (b) Guillaume's matched connexion law.

Conclusions

From the results:

- **Negative heterogeneity fluctuation** for the first and second approximate PML formulations induces a **mismatching** of the absorbing layer,
- The third formulation is the most efficient for **thin** layers:
⇒ this approach has been **related to the lossy wave equation** (i.e. simplified PML wave equation).

Outlook:

- Further investigation on the purely dissipative formulation:
⇒ **split the scattering matrix** to treat only the main propagation axis (Split-Field attenuation),
- **Combination of the purely dissipative network and the empirical matched connexion laws.**

Thanks for your attention

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J. A. Porti and J. A. Morente, "Tlm methods and acoustics," *Int. J. Numer. Model.*, vol. 14, pp. 171–183, 2001.



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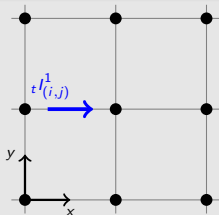
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Scattering process

Scattering process for 2D transmission line network



$$\mathcal{R} = \frac{Z_T - Z_L}{Z_T + Z_L}$$

$$\mathcal{T} = 1 + \mathcal{R} = \frac{2Z_T}{Z_T + Z_L}$$

- Z_T impedance of the termination,
- Z_L impedance of the line.

- The scattering matrix:

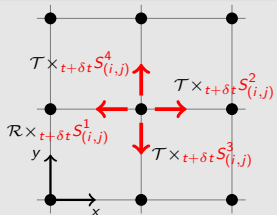
$${}^t\mathbf{D}_{(i,j)} = \frac{1}{2} {}^t \begin{bmatrix} \mathcal{R} & \mathcal{T} & \mathcal{T} & \mathcal{T} \\ \mathcal{T} & \mathcal{R} & \mathcal{T} & \mathcal{T} \\ \mathcal{T} & \mathcal{T} & \mathcal{R} & \mathcal{T} \\ \mathcal{T} & \mathcal{T} & \mathcal{T} & \mathcal{R} \end{bmatrix}_{(i,j)} . \quad (6)$$

- Scattering relation:

$${}^t\mathbf{S}_{(i,j)} = {}^t\mathbf{D}_{(i,j)} {}^t\mathbf{l}_{(i,j)} , \quad (7)$$

Scattering process

Scattering process for 2D transmission line network



$$\mathcal{R} = \frac{Z_T - Z_L}{Z_T + Z_L}$$

$$\mathcal{T} = 1 + \mathcal{R} = \frac{2Z_T}{Z_T + Z_L}$$

- Z_T impedance of the termination,
- Z_L impedance of the line.

- The scattering matrix:

$${}^t\mathbf{D}_{(i,j)} = \frac{1}{2} {}^t \begin{bmatrix} \mathcal{R} & \mathcal{T} & \mathcal{T} & \mathcal{T} \\ \mathcal{T} & \mathcal{R} & \mathcal{T} & \mathcal{T} \\ \mathcal{T} & \mathcal{T} & \mathcal{R} & \mathcal{T} \\ \mathcal{T} & \mathcal{T} & \mathcal{T} & \mathcal{R} \end{bmatrix}_{(i,j)} . \quad (6)$$

- Scattering relation:

$${}^t\mathbf{S}_{(i,j)} = {}^t\mathbf{D}_{(i,j)} {}^t\mathbf{l}_{(i,j)} , \quad (7)$$

Condition on σ to satisfy the whole system

From equation (5a) the following equality can be written:

$$\eta + \zeta + 4 = 4(1 + \sigma\delta t), \quad (8)$$

which, combined to equation (5c) is rewritten as:

$$\frac{\eta - \zeta + 4}{\eta + \zeta + 4} = \frac{1 - \sigma\delta t - \sigma^2\delta t^2}{1 + \sigma\delta t}. \quad (9)$$

If relation (9) is related to equation (5c), then the following condition should be satisfied: $\sigma^2\delta t^2 \ll 1 - \sigma\delta t$. This induces the following inequality:

$$\frac{\sigma^2\delta t^2}{1 - \sigma\delta t} < \varepsilon, \quad (10)$$

where ε should be minimized. Thus, the maximum value for the PML attenuation factor σ_{max} is set as a function of the variable ε :

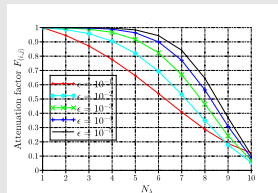
$$\sigma < \frac{1}{2\delta t}(\sqrt{\varepsilon^2 + 4\varepsilon} - \varepsilon). \quad (11)$$

Matched connexion laws

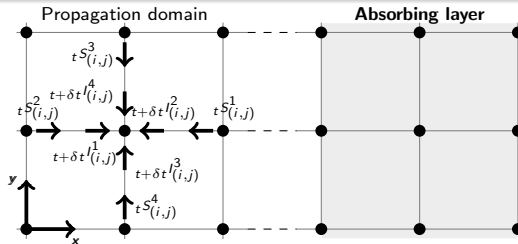
$$F_{(i,j)} = (1 + \epsilon) - \exp \left[- \frac{(x_{(i,j)} - e_{AL})^2}{A} \right]$$

$$A = - \frac{e_{AL}^2}{\ln \epsilon}$$

De Cogan's approach



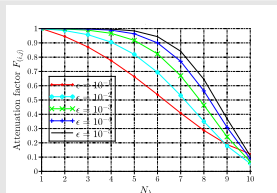
Guillaume's matched connexion law



Matched connexion laws

$$F_{(i,j)} = (1 + \epsilon) - \exp \left[- \frac{(x_{(i,j)} - e_{AL})^2}{A} \right]$$

$$A = - \frac{e_{AL}^2}{\ln \epsilon}$$



De Cogan's approach

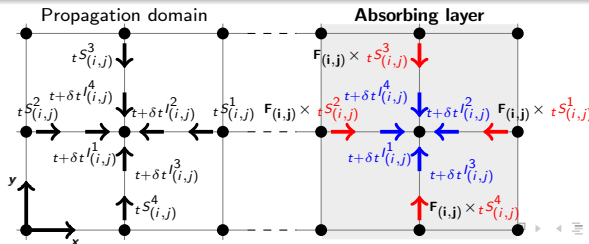
$$t + \delta t l_{(i,j)}^1 = F_{(i,j)} \times t S_{(i-1,j)}^2,$$

$$t + \delta t l_{(i,j)}^2 = F_{(i,j)} \times t S_{(i+1,j)}^1,$$

$$t + \delta t l_{(i,j)}^3 = F_{(i,j)} \times t S_{(i,j-1)}^4,$$

$$t + \delta t l_{(i,j)}^4 = F_{(i,j)} \times t S_{(i,j+1)}^3.$$

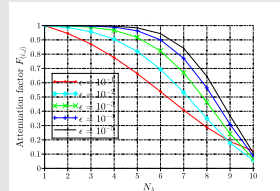
Guillaume's matched connexion law



Matched connexion laws

$$F_{(i,j)} = (1 + \epsilon) - \exp \left[-\frac{(x_{(i,j)} - e_{AL})^2}{A} \right]$$

$$A = -\frac{e_{AL}^2}{\ln \epsilon}$$



De Cogan's approach

$$t+\delta t l_{(i,j)}^1 = F_{(i,j)} \times tS_{(i-1,j)}^2,$$

$$t+\delta t l_{(i,j)}^2 = F_{(i,j)} \times tS_{(i+1,j)}^1,$$

$$t+\delta t l_{(i,j)}^3 = F_{(i,j)} \times tS_{(i,j-1)}^4,$$

$$t+\delta t l_{(i,j)}^4 = F_{(i,j)} \times tS_{(i,j+1)}^3.$$

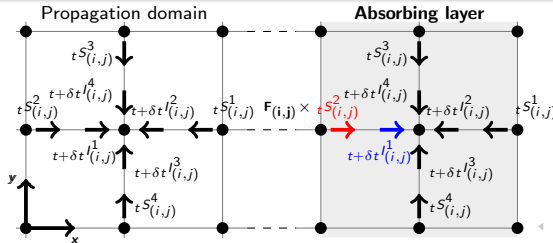
Guillaume's matched connexion law

$$t+\delta t l_{(i,j)}^1 = F_{(i,j)} \times tS_{(i-1,j)}^2,$$

$$t+\delta t l_{(i,j)}^2 = tS_{(i+1,j)}^1,$$

$$t+\delta t l_{(i,j)}^3 = tS_{(i,j-1)}^4,$$

$$t+\delta t l_{(i,j)}^4 = tS_{(i,j+1)}^3.$$



Iterative scheme for the PML wave equation

$$\frac{\partial^2 p(x, y, t)}{\partial t^2} - c_0^2 \left(\frac{\partial^2 p(x, y, t)}{\partial x^2} + \frac{\partial^2 p(x, y, t)}{\partial y^2} \right) + 2\sigma \frac{\partial p(x, y, t)}{\partial t} + \sigma^2 p(x, y, t) = 0$$

Centered finite differences

$$\frac{\partial p(x, y, t)}{\partial t} \sim \frac{p(x, y, t + \delta t) - p(x, y, t - \delta t)}{2\delta t},$$

$$\frac{\partial^2 p(x, y, t)}{\partial t^2} \sim \frac{p(x, y, t + \delta t) - 2p(x, y, t) + p(x, y, t - \delta t)}{\delta t^2},$$

$$\frac{\partial^2 p(x, y, t)}{\partial x^2} \sim \frac{p(x + \delta x, y, t) - 2p(x, y, t) + p(x - \delta x, y, t)}{\delta x^2},$$

$$\frac{\partial^2 p(x, y, t)}{\partial y^2} \sim \frac{p(x, y + \delta y, t) - 2p(x, y, t) + p(x, y - \delta y, t)}{\delta y^2}.$$

TLM notations

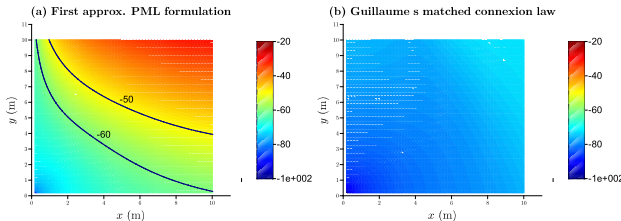
- Node position in a 2D orthogonal mesh: (i, j) ,
- Time step: δt ,
- Spatial step: $\delta x = \delta y = \delta l$,
- Celerity in the TLM network:
 $c_{\text{TLM}} = c_0 = \sqrt{2} c = \sqrt{2} \delta l / \delta t$.

PML propagation scheme

$$\begin{aligned}
 t + \delta t p_{(i,j)} = & \frac{1}{2} \frac{1}{(1 + \sigma \delta t)} \left[t p_{(i+1,j)} + t p_{(i-1,j)} + t p_{(i,j+1)} + t p_{(i,j-1)} - 2\sigma^2 \delta t^2 t p_{(i,j)} \right] \\
 & - \frac{1 - \sigma \delta t}{1 + \sigma \delta t} t - \delta t p_{(i,j)}
 \end{aligned} \tag{16}$$

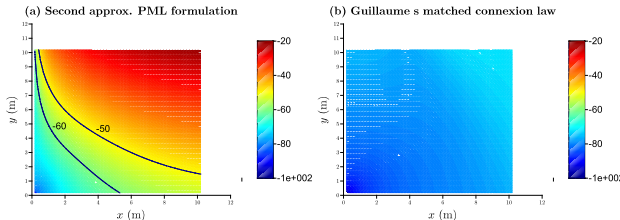
Mean error results for the second set of solutions

• First set of solutions with $e_{AL} = 60$ nodes:



Mean error function level (dB) inside the test area for an absorbing layer thickness: $e_{AL} = 60$ nodes $\Leftrightarrow N_{\lambda} = 3$: (a) first approximate PML formulation ; (b) Guillaume's matched connexion law.

• Second set of solutions with $e_{AL} = 60$ nodes:



Mean error function level (dB) inside the test area for an absorbing layer thickness: $e_{AL} = 60$ nodes $\Leftrightarrow N_{\lambda} = 3$: (a) second approximate PML formulation ; (b) Guillaume's matched connexion law.