In a random-scattering system, the deposition matrix maps the incident wavefront onto the internal field distribution across a target volume. The corresponding eigenchannels have been used to enhance the wave energy delivered to the target. Here, we find the sum rules for the eigenvalues and eigenchannels of the deposition matrix in any system geometry: including two- and three-dimensional scattering systems, as well as narrow waveguides and wide slabs. We derive a number of constraints on the eigenchannel intensity distributions inside the system as well as the corresponding eigenvalues. Our results are general and applicable to random systems of arbitrary scattering strength as well as different types of waves including electromagnetic waves, acoustic waves, and matter waves. © 2022 Optica Publishing Group

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Introduction. Wavefront shaping opened a new frontier for coherent manipulation of wave propagation in complex media [1–4]. The core idea is rooted in the determinism of coherent wave propagation in static, linear scattering media [5]. Although the incident wavefront can be optimized via an iterative optimization procedure [6], solving the eigenvalue problem of a linear operator (matrix) is a more predictive approach [7]. Recently, a number of matrices have been introduced to manipulate quantities such as transmittance, reflectance, dwell-time, spatial distribution, etc., see Refs. [4,5,8,9] for review. Control and optimization of wave energy inside a scattering medium requires an access to the internal field distribution [10]. To find the ultimate limit of energy delivery to a target buried deep inside a diffusive medium, we recently introduced a deposition matrix that relates the incident wavefront to the internal field distribution across the target [11]. The maximal eigenvalue of the matrix gives the largest possible energy enhancement, while the corresponding eigenvector gives the optimal incident wavefront. However, the properties of the deposition eigenvalues and eigenchannels remain essentially unknown.

In this work, we theoretically obtain a series of sum rules satisfied by the local intensity of the deposition eigenchannels (DEs) and their eigenvalues. In Ref. [11], DEs were decomposed into the transmission eigenchannels (TEs) to demonstrate the incoherent (i.e., intensity summation) and coherent (interference) contributions. Here, we show that these contributions obey rigorous sum rules. These relationships not only provide physical insights into DEs, but also may play an important role in utilizing such channels for the most efficient energy delivery in experiments.

Deposition matrix. We consider a continuous wave of single frequency at which the material dispersion and absorption of light are negligible. Figure 1 illustrates two geometries for energy delivery into a linear scattering system: (a),(b) wide slab with open (leaky) boundary, (c),(d) narrow waveguide with closed (reflecting) sidewalls. The deposition matrix (DM) $Z$ is introduced for a target region of arbitrary shape, size, and depth [11]. It relates an orthonormal set of input waves to the corresponding spatial field distributions within the target region. As illustrated in Fig. 1(a) of a wide slab, the orthogonal input modes have distinct wave vectors, while in Fig. 1(c), the input waves are a complete set of waveguide modes. The total number of input modes is $N$. With a unit flux of incident light in the $n$-th mode, the complex field distribution throughout the scattering system is $E^{(0)}(r)$. We sample the fields uniformly across a target region of volume $V$ centered at $\vec{r}_D$, see Fig. 1(a). The field at the $n$-th sampling point $\vec{r}_m$ is $E^{(0)}(\vec{r}_m;\vec{r}_D)$, where $m = \{1, \ldots, M\}$. The volume $V/M$ covered by each sampling point is much smaller than $\lambda^3$, where $\lambda$ is the wavelength. The deposition matrix of dimension $M \times N$ is defined as

$$Z_{mn}(\vec{r}_D) \equiv \left[ \epsilon(\vec{r}_m) \frac{V}{M} \right]^{1/2} E^{(0)}(\vec{r}_m;\vec{r}_D), \quad (1)$$

where $\epsilon(\vec{r})$ is the spatially varying dielectric constant.

The deposition eigenchannels are obtained from the singular value decomposition (SVD), $Z_{mn}(\vec{r}_D) = \sum_{q=1}^{N} U_{mq}^{(0)}(\vec{r}_D) \zeta^{(1)}_q(\vec{r}_D) [V_{nm}^{(0)}(\vec{r}_D)]^T$. Here, $\zeta_q(\vec{r}_D)$ and $V_{nm}^{(0)}(\vec{r}_D)$ are the eigenvalue and eigenvector of matrix $Z^*(\vec{r}_m)Z(\vec{r}_m)$, respectively. The incident wavefront $V_{nm}^{(0)}(\vec{r}_m)$ excites the $q$-th eigenchannel $E^{(0)}_n(\vec{r};\vec{r}_D) = \sum_{m=1}^{N} E^{(0)}_n(\vec{r}_m) V_{nm}^{(0)}(\vec{r}_D)$ inside the system. Using the unitarity of matrices $U^{(0)}(\vec{r}_D)$ and $V^{(0)}(\vec{r}_D)$ as well as the definition of $Z(\vec{r}_D)$ in Eq. (1), we get an explicit relationship for the eigenvalue (see
This relationship reveals that the deposition eigenvalue is equal to the total energy inside the target region with a coherent excitation of $E_a^D(\vec{r}_a)$. For comparison, Figs. 1(b) and 1(d) show the transformation matrix $T$ that maps the incident fields to the transmitted fields. When a monochromatic light with a unit flux in the $n$th mode is incident to the scattering system, $|T_{mn}|^2$ is the amount of flux carried away by the $m$th outgoing mode in transmission. TEs are obtained from the SVD $T_{mn} = \mathbf{U}_m \mathbf{V}_n$. The input and output wavefronts of the $n$th TE are given by $V_{mn}$ and $U_{nm}$, and the transmittance by eigenvalue $\tau_n$. Similar to the DEs above, the incident wavefront $V_{mn}$ excites the $n$th TE $E_a^T(\vec{r}) = \sum_{n=1}^{N} E_a^D(\vec{r}) V_{mn}^T$ inside the system.

**Sum rules for deposited energy.** Singular value decomposition is a linear transformation of the input basis that yields an orthonormal set defined by the unitary matrix $V^D(\vec{r}_a)$ or $V^T(\vec{r})$ for the deposition and transmission, respectively. This orthonormal property of the input eigenvectors $V_{mn}^D(\vec{r}_a)$ and $V_{mn}^T(\vec{r})$ has a profound impact on the distribution of the wave intensity inside the scattering medium. Summing the intensity of all eigenchannels at any given point $\vec{r}$ gives (see Supplement 1)

$$\sum_{a=1}^{N} |E_a^D(\vec{r}_a)|^2 = \sum_{a=1}^{N} |E_a^T(\vec{r})|^2 = \sum_{a=1}^{N} |E_a^D(\vec{r})|^2 = \sum_{a=1}^{N} |E_a^T(\vec{r})|^2.$$  

This means the sum of intensities excited by any complete set of input wavefronts, such as those of DEs or TEs, remains the same. The above relationships lead to two remarkable properties. First, the physical quantity being preserved by an SVD transformation is the sum of field intensity. Because Eq. (3) holds at every position, and thus can be multiplied by $e(\vec{r})$ from both sides, it can be interpreted as point-wise (i.e., local) conservation of energy. Second, the above relationship is not statistical—it does not involve any statistical averaging over an ensemble of disorder realizations, instead, it holds for every realization.

Equation (3) has another important implication—a large enhancement of energy deposition means only a small number of eigenchannels make dominant contributions to the sum and the rest of the contributions are negligible. This can be quantified by the intensity participation ratio $\mathcal{P}^D(z; z_0) = \sum_{a=1}^{N} |E_a^D(z; z_0)|^2 / \sum_{a=1}^{N} |E_a^T(z; z_0)|^2$ for DEs, and $\mathcal{P}^T(z) = \sum_{a=1}^{N} |E_a^T(z)|^2 / \sum_{a=1}^{N} |E_a^T(z)|^2$ for TEs [12]. Here, $\mathcal{P} = N$ when all contributions are equal and $\mathcal{P} = 1$ when only one out of $N$ channels contribute. Further, Eq. (2) relates the local intensity of DEs to their eigenvalues, their probability density function (PDF) exhibits a heavy tail toward the large value of $\zeta_{mn}(\vec{r}_a)/\zeta(\vec{r}_a)$, see Fig. 2(b). In contrast, the PDF of the transmission eigenvalues $P(\tau)$ has the celebrated bimodal distribution [13]. It has one peak at $\tau_a \sim 0$ and a smaller peak at $\tau_a \sim 1$. Transmission eigenvalues have an upper bound of 1 due to flux conservation, whereas deposition eigenvalues have no such constraint. The eigenvalue repulsion leads to the peak of $P(\tau)$ at 1 and a long tail of $P(\tau)$ at large $\zeta$, c.f., Fig. 2(b). Importantly, the enhancement of DEs $\zeta/\zeta(\vec{r})$ exceeds that of TEs $\tau/\tau$, as observed in Ref. [11]. This is consistent with a smaller participation ratio of DEs in Fig. 2(a) and their higher local intensity enhancement than TEs, see Fig. 3. All of these conclusions are indeed supported by the results in Ref. [11], demonstrating that a combination of the knowledge of the eigenvalue PDF and the constraints imposed by Eq. (3) has important implications for local energy density enhancement inside a random scattering system.
Two eigenchannels are related via a linear transformation:

\[ E^{(\alpha)}_{\alpha}(\vec{r}; \vec{r}_D) = \sum_{\mu=1}^{N} E^{(\mu)}_{\mu}(\vec{r}) d_{\mu\alpha}(\vec{r}_D), \]

where the decomposition coefficient \( d_{\mu\alpha}(\vec{r}_D) = \sum_{n=1}^{N} |V^{(\mu)}_{\alpha n}|^2 \). \( V^{(\mu)}_{\alpha n}(\vec{r}) \) represents a projection of the input vector of the \( \alpha \)th DE onto that of the \( \beta \)th TE. Using these decomposition coefficients, the intensity pattern of a DE can be expressed as two distinct terms:

\[ |E^{(\alpha)}_{\alpha}(\vec{r}; \vec{r}_D)|^2 = \sum_{\mu=1}^{N} |E^{(\mu)}_{\mu}(\vec{r})|^2 |d_{\mu\alpha}|^2 + \sum_{\mu \neq \mu'}^{N} d_{\mu\alpha} d_{\mu'\alpha'}^{*} E^{(\mu)}_{\mu}(\vec{r}) E^{(\mu')}_{\mu'}(\vec{r})^* \cdot \]

The first term is an incoherent sum of TE intensity patterns, whereas the second term is the result of interference between different TEs inside the scattering medium. The numerical simulation results in Figs. 3(a) and 3(b) illustrate that the interference contributions can be positive or negative to enhance or suppress the energy in the target. These contributions provide a physical mechanism to enhance the local energy above that of the largest-transmission eigenchannel or below that of the smallest-transmission eigenchannel.

The quantity \( |d_{\mu\alpha}|^2 \) represents the incoherent (i.e., a real positive intensity) contribution due to \( \beta \)th TE to the \( \alpha \)th DE. We obtain the sum rule (see Supplement 1):

\[ \sum_{\mu=1}^{N} |d_{\mu\alpha}|^2 = 1 = \sum_{\alpha=1}^{N} |d_{\alpha\alpha}|^2. \]

This is a non-trivial result, since \( |d_{\mu\alpha}|^2 \) cannot be interpreted as a weight coefficient due to presence of the interference term in Eq. (7). Furthermore, it leads to an important constraint on this very term. By summing both sides of that equation and using Eqs. (3) and (8), we get

\[ \sum_{\alpha=1}^{N} \left[ \sum_{\mu \neq \mu'}^{N} d_{\mu\alpha} d_{\mu'\alpha'}^{*} E^{(\mu)}_{\mu}(\vec{r}) E^{(\mu')}_{\mu'}(\vec{r})^* \right] = 0. \]

As shown in Ref. [11], the interference contribution can be quite large, even dominant in some cases. The relationship in Eq. (9) states that the sum of interference contributions to all DEs is, in fact, zero. To illustrate this point, we plot (see Supplement 1) in Fig. 4 the coherent contributions at the target depth \( z_D = L/2 \) for all DEs. Each contribution is normalized by \((1/N)\sum_{\alpha=1}^{N} \left( |E^{(\alpha)}_{\alpha}(z_D)|^2 \right)\), which represents the unoptimized intensity at the target depth. A small number of DEs have large positive contributions. In contrast, the number of small negative contributions is large to ensure the sum is equal to 0 in Eq. (9).

Again, we stress that the above relationships apply to every disorder configuration and do not require any statistical averaging. Furthermore, because the left-hand side of Eq. (7) is a positively defined quantity, we note that

\[ \sum_{\mu=1}^{N} |E^{(\mu)}_{\mu}(\vec{r})|^2 |d_{\mu\alpha}|^2 \geq - \sum_{\mu \neq \mu'}^{N} d_{\mu\alpha} d_{\mu'\alpha'}^{*} E^{(\mu)}_{\mu}(\vec{r}) E^{(\mu')}_{\mu'}(\vec{r})^*. \]

It illustrates that when the interference contribution does become negative, i.e., for a low-deposition eigenchannel, it cannot exceed in absolute value the incoherent contribution, i.e., it cannot become dominant, see the inset in Fig. 4. However, such restriction does not apply for the high-deposition eigenchannel with positive coherent contribution, which can and, in fact, does become dominant in a diffusive medium for the deposition depth

\[ 1 \leq \sum_{\alpha=1}^{N} |d_{\alpha\alpha}|^2. \]
Fig. 4. Coherent contribution in Eq. (7) for each DE $\alpha$, computed at $z = z_D$ in the numerical model (see Supplement 1), is shown in the main plot. A small number of large positive contributions is balanced by a large number of smaller negative contributions in accordance with Eq. (9). The inset shows that, when negative, the coherent contribution (red) cannot exceed the incoherent one (blue) in absolute value, see Eq. (10). In both plots, symbols/lines represent one disorder realization/statistically averaged results, respectively.

$z_D < L/2$, c.f., Fig. 4 and Ref. [11]. We note that such larger positive interference contributions are related to the PDF of the deposition eigenvalues. Since the PDF $P(\xi)$ has a long tail at large $\xi$ in diffusive systems, the number of positive contributions is small. Consequently, the sum rule in Eq. (9) dictates that such contributions must be large to balance the numerous negative ones.

Conclusions. Targeted delivery of electromagnetic energy inside a random-scattering system has important applications in imaging, optogenetics, photothermal therapy, etc. DEs accomplish the goal of delivering maximal or minimal amount of energy to a target region of arbitrary size, shape, and depth. Little is known about the spatial structure of the deposition eigenchannels, albeit some progress has been made in understanding the spatial distribution of TEs [12,15–18]. The PDF of deposition eigenvalues has been predicted by the filtered random matrix theory [11]. The sum rules, presented in this work, establish a connection between the spatial structure of DEs and the eigenvalues. They represent the rigorous constraints for any disorder realization of 2D and 3D scattering systems in both waveguide and slab geometry. We note that material dispersion is neglected in this study of monochromatic light. It would be interesting to extend the sum rules for dispersive materials and broadband light, and also explore the limitation due to incomplete channel control of excitation.

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Data availability. All data underlying the results is presented in this paper.

Supplemental document. See Supplement 1 for supporting content.

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Supplemental Document

Sum rules for energy deposition eigenchannels in scattering systems: supplement

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SUPPLEMENT 1: SUM RULES FOR ENERGY DEPOSITION EIGENCHANNELS IN SCATTERING SYSTEMS

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Derivation of Eq. (3)
Taking advantage of the unitarity of $V^{(D)}$ matrices, $\sum_{n=1}^{N} \left[ V_{\rho n}^{(D)} (\vec{r}_D) \right]^{*} V_{n\rho}^{(D)} (\vec{r}_D) = \delta_{\rho\rho}$, where $\delta_{\rho\rho}$ is the Kronecker delta, we obtain
\[
\sum_{n=1}^{N} \left| E_{n}^{(D)} (\vec{r}_D) \right|^{2} = \sum_{a,n,n'=1}^{N} E_{n}^{(D)} (\vec{r}) V_{na}^{(D)} (\vec{r}_D) \left[ V_{n'a}^{(D)} (\vec{r}_D) \right]^{*} \left[ E_{n'}^{(D)} (\vec{r}) \right]^{*} = N \sum_{n=1}^{N} \left| E_{n}^{(D)} (\vec{r}) \right|^{2}. \tag{S1}
\]
A similar relationship between intensities of TE $\left| E_{n}^{(T)} (\vec{r}) \right|^{2}$ and $\left| E_{n}^{(0)} (\vec{r}) \right|^{2}$ can also be obtained analogously completing the derivation of Eq. (3).

Derivation of Eq. (4)
Singular values $\zeta_{a} (\vec{r}_D)$ can be extracted from $Z^{\dag} (\vec{r}_D) Z (\vec{r}_D)$. Using the unitarity of $U^{(D)} (\vec{r}_D)$, $V^{(D)} (\vec{r}_D)$ matrices and the definition of $Z (\vec{r}_D)$ in Eq. (1), we can find an explicit relationship for the eigenvalue
\[
\zeta_{a} (\vec{r}_D) = \sum_{m=1}^{M} \sum_{n=1}^{N} \left[ V_{am}^{(D)} (\vec{r}_D) \right]^{*} Z_{m}^{*} (\vec{r}_D) Z_{mn} (\vec{r}_D) V_{na}^{(D)} (\vec{r}_D) \]
\[
= \frac{V}{M} \sum_{m=1}^{M} \sum_{n=1}^{N} \delta (\vec{r}_m) \left| V_{am}^{(D)} (\vec{r}_D) \right|^{2} V_{na}^{(D)} (\vec{r}_D) \equiv \frac{V}{M} \sum_{m=1}^{M} \delta (\vec{r}_m) \left| E_{a}^{(T)} (\vec{r}_m) \right|^{2} \tag{S2}
\]
We stress that this relationship is exact and holds in every disorder realization.

Derivation of Eq. (7)
Recalling the definition $d_{\rho a} (\vec{r}_D) = \sum_{n=1}^{N} \left[ V_{\rho n}^{(D)} (\vec{r}_D) \right]^{*} V_{n\rho}^{(D)} (\vec{r}_D)$, the quantity $\left| d_{\rho a} \right|^{2}$ can be evaluated as
\[
\sum_{\rho} \left| d_{\rho a} \right|^{2} = \sum_{\rho \rho' \beta} \left[ V_{\rho \beta}^{(T)} \right]^{*} V_{\beta' \rho}^{(D)} V_{n\rho}^{(D)} (\vec{r}_D) \]
\[
= \sum_{n=1}^{N} \delta_{nn'} V_{n\rho}^{(D)} (\vec{r}_D) \left| V_{n\rho}^{(D)} (\vec{r}_D) \right|^{2} \equiv 1, \tag{S3}
\]
where we used the unitarity of the $V$ matrices. Summation over the other index $a$ yields the same result.

Numerical simulation in the waveguide geometry
The results presented in Figs. 2,3,4 are obtained in two-dimensional waveguide geometry, see Refs. [11, 17–19] for the detailed description of the numerical model. The parameters of in the simulation are chosen to represent a diffusive transport with no loss. Specifically, system length is $L/\ell \simeq 15$, where $\ell$ is the transport mean free path. The width of the waveguide $W/L = 0.3$, the number of modes in the waveguide $N = 56$. The value of the dimensionless conductance $g \simeq 5.3$.

Transmission eigencannels are obtained using singular value decomposition of the transmission matrix $T$. The deposition matrix $Z_{mn} (\vec{r}_D)$ is defined using Eq. (1) by sampling fields at all spatial points $E_{n}^{(0)} (y_m, z_D)$ at a specific depth $z_D$. $y$ and $z$ are the transverse and the longitudinal coordinates respectively. Subsequently, the deposition eigencannels are obtained using singular value decomposition of the rectangular matrix $Z_{mn} (z_D)$. The results presented in Figs. 3,4 are obtained for the target region at the middle of the disordered region $z_D = L/2$.

All numerical results in Figs. 2-4 are statistically averaged over an ensemble of 1000 random disorder realizations.