Iterative, backscatter-analysis algorithms for increasing transmission and focusing light through a highly-scattering random media

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Scattering hinders the passage of light through random media and consequently limits the usefulness of optical techniques for sensing and imaging. Thus, methods for increasing the transmission of light through such random media are of interest.

Against this backdrop, Dorokhov [1], Pendry [2, 3] and others [4, 5] theoretically predicted the existence of a few highly transmitting eigen-wavefronts with transmission coefficients close to one in strongly backscattering random media. The breakthrough experiments of Vellekoop and Mosk [6, 7] confirmed the existence of these highly transmitting eigen-wavefronts and demonstrated that they could be discovered by using information from the far side of the scattering medium.

Here, we numerically analyze this phenomenon in 2-D with fully spectrally accurate simulators and provide rigorous numerical evidence confirming the existence of these highly transmitting eigen-wavefronts in random media composed of hundreds of thousands of non-absorbing scatterers.

We then develop physically realizable algorithms for increasing the transmission through random media using backscatter analysis. We show via numerical simulations that the algorithms converge rapidly, yielding a near-optimum wavefront in just a few iterations. We also develop an algorithm that combines the knowledge of these highly transmitting eigen-wavefronts obtained from backscatter analysis with intensity measurements at a point to produce a focus using significantly fewer measurements.

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1. Introduction

Media such as glass and air are transparent because light propagates through them without being scattered or absorbed. In contrast, materials such as turbid water, white paint, and egg shells are opaque because the randomly arranged particles cause light to scatter in random directions, thereby hindering its passage. As the thickness of a slab of highly scattering random medium increases, this effect becomes more pronounced, and less and less of a normally incident light is transmitted through [8].

In this context, the theoretical work of Dorokhov [1], Pendry [2,3], and others [4,5] provides unexpected insight into how, and the extent to which, the limitations imposed by random scattering may be overcome. Specifically, these authors predict that in highly scattering random media composed of non-absorbing scatterers, the eigen-wavefronts associated with the right singular vectors of the $S_{21}$ or transmission matrix will have transmission coefficients whose distribution has a bimodal shape as in Fig. 2. Consequently, while many eigen-wavefronts have a small transmission coefficient, a small number of eigen-wavefronts exist that have a transmission coefficient close to one, i.e., they propagate with almost no scattering loss.

The breakthrough experiments of Vellekoop and Mosk [6,7] provide evidence of the existence of these highly transmitting eigen-wavefronts in random media. Vellekoop and Mosk showed [6] that intensity measurements on the transmission side of a scattering medium could be used to construct a wavefront that produced about 1000× intensity enhancement at a target point over that due to a normally incident wavefront. Their work set off a flurry of research on experimental methods for measuring the transmission matrix and comparing the transmission coefficient distribution with the theoretical prediction [9–13], faster experimental methods for focusing [14–18], and numerical work on the properties of the eigen-wavefronts [19].

Our work is inspired by these three lines of inquiry. We develop iterative, physically realizable algorithms for transmission maximization that utilize backscatter analysis to produce a highly transmitting wavefront in just a few iterations. These algorithms build on the initial algorithm presented in [20]. Furthermore, we develop an iterative, physically realizable algorithm for focusing that utilizes intensity measurements at the desired point and backscatter analysis to produce a wavefront with significantly fewer measurements than other approaches. A crucial feature of the algorithms we have developed is that it allows the number of modes being controlled via a spatial light modular (SLM) in experiments to be increased without increasing the number of measurements that have to be made.

Finally, we numerically analyze the phenomenon using a spectrally accurate simulator for 2D scattering systems and provide the first numerically rigorous confirmation of the shape of the transmission coefficient distribution and the existence [7] of an eigen-wavefront with...
transmission coefficient approaching one for random media with a large number of scatterers.

The paper is organized as follows. We describe our setup in Section 2. We discuss the problem of transmission maximization and focusing in Section 3. To assist in the development of physically realizable algorithms for these applications, we identify physically realizable operations in Section 4, and describe iterative, implementable algorithms for finding transmission-maximizing and focusing inputs in Sections 5 and 6, respectively. We highlight the existence of the eigen-wavefronts with transmission coefficients approach one, the algorithms’ performance and rapid convergence via numerical simulations in Section 7, and summarize our findings in Section 8.

2. Setup

We study scattering from a two-dimensional (2D) random slab of thickness \( L \) and periodicity \( D \); the slab’s unit cell occupies the space \( 0 \leq x < D \) and \( 0 \leq y < L \) (Fig. 1). The slab contains \( N_c \) infinite and \( z \)-invariant circular cylinders of radius \( r \) that are placed randomly within the cell and assumed either perfect electrically conducting (PEC) or dielectric with refractive index \( n \); care is taken to ensure the cylinders do not overlap. Fields are TM\(_z\) polarized: electric fields in the \( y < 0 \) (\( i = 1 \)) and \( y > L \) (\( i = 2 \)) halfspaces are denoted \( e_i(\rho) = e_i(\rho)\hat{z} \).

The field (complex) amplitude \( e_i(\rho) \) can be decomposed in terms of \(+y\) and \(-y\) propagating waves as \( e_i(\rho) = e_i^+(\rho) + e_i^-(\rho) \), where

\[
e_i^\pm(\rho) = \sum_{n=-N}^{N} h_n a_{i,n}^\pm e^{-jk_{n}^\pm \rho}.
\]

In the above expression, \( \rho = x\hat{x} + y\hat{y} \equiv (x, y) \), \( k_{n}^\pm = k_n x \hat{x} \pm k_n y \hat{y} \equiv (k_n x, \pm k_n y) \), \( k_n x = 2\pi n / D \), \( k_n y = 2\pi \sqrt{(1/\lambda)^2 - (n/D)^2} \), \( \lambda \) is the wavelength, and \( h_n = \sqrt{||k_{n}^\pm||^2 / k_{n,y}} \) is a power-normalizing coefficient. We assume \( N = \lfloor D/\lambda \rfloor \), i.e., we only model propagating waves and denote \( M = 2N + 1 \). The modal coefficients \( a_{i,n}^\pm, i = 1, 2; n = -N, \ldots, N \) are related by the scattering matrix

\[
\begin{bmatrix}
a_1^- \\
a_2^-
\end{bmatrix} = \begin{bmatrix}
S_{11} & S_{12} \\
S_{21} & S_{22}
\end{bmatrix} \begin{bmatrix}
a_1^+ \\
a_2^+
\end{bmatrix},
\]

where \( a_+^T = \left[ a_{i,-N}^+ \ldots a_{i,0}^+ \ldots a_{i,N}^+ \right]^T \). In what follows, we assume that the slab is only excited from the \( y < 0 \) halfspace; hence, \( a_2^- = 0 \). For a given incident field amplitude \( e_1^+(\rho) \), we define transmission and reflection coefficients as

\[
\tau(a_1^+) := \frac{\|S_{21} \cdot a_1^+\|_2^2}{\|a_1^+\|_2^2},
\]
and

$$\Gamma(a^+) := \frac{\|S_{11} \cdot a^+\|_2^2}{\|a^+\|_2^2},$$

respectively. We denote the transmission coefficient of a normally incident wavefront by

$$\tau_{\text{normal}} = \tau \left( \begin{bmatrix} 0 & \cdots & 0 & 1 & 0 & \cdots & 0 \end{bmatrix}^T \right);$$

here $^T$ denotes transposition.

3. Problem formulation

3.A. Transmission maximization

The problem of designing an incident wavefront $a_{\text{opt}}$ that maximizes the transmitted power can be stated as

$$a_{\text{opt}} = \arg \max_{a^+} \tau(a^+) = \arg \max_{a^+} \frac{\|S_{21} \cdot a^+\|_2^2}{\|a^+\|_2^2} = \arg \max_{\|a^+\|_2=1} \|S_{21} \cdot a^+\|_2^2$$

(5)

where $\|a^+\|_2=1$ represents the incident power constraint.

Let $S_{21} = \sum_{i=1}^M \sigma_i \mathbf{u}_i \cdot \mathbf{v}_i^H$ denote the singular value decomposition (SVD) of $S_{21}$; $\sigma_i$ is the singular value associated with the left and right singular vectors $\mathbf{u}_i$ and $\mathbf{v}_i$, respectively. By convention, the singular values are arranged so that $\sigma_1 \geq \ldots \geq \sigma_M$ and $^H$ denotes complex conjugate transpose. A well-known result in matrix analysis \[21\] states that

$$a_{\text{opt}} = \mathbf{v}_1.$$  

(6)

When the optimal wavefront $a_{\text{opt}}$ is excited, the optimal transmitted power is $\tau_{\text{opt}} := \tau(a_{\text{opt}}) = \sigma_1^2$. When the wavefront associated with the $i$-th right singular vector $\mathbf{v}_i$ is transmitted, the transmitted power is $\tau(\mathbf{v}_i) = \sigma_i^2$, which we refer to as the transmission coefficient of the $i$-th eigen-wavefront of $S_{21}$. Analogously, we refer to $\Gamma(\mathbf{v}_i)$ as the reflection coefficient of the $i$-th eigen-wavefront of $S_{21}$.

The theoretical distribution \[1–5\] of the transmission coefficients for lossless random media has density given by

$$f(\tau) = \lim_{M \to \infty} \frac{1}{M} \sum_{i=1}^M \delta (\tau - \tau(\mathbf{v}_i)) = \frac{l}{2L} \frac{1}{\tau \sqrt{1-\tau}}, \quad \text{for} \ 4 \exp(-L/2l) \lesssim \tau \leq 1.$$  

(7)

In Eq. (7), $l$ is the mean-free path through the medium. Fig. 2 shows the theoretical density when $L/l = 3$. From, Eq. (7) we expect $\tau_{\text{opt}} = 1$.

From (6) it follows that the optimal wavefront can be constructed by measuring the $S_{21}$ matrix and computing its SVD. Techniques for measuring the $S_{21}$ matrix have been developed in recent works by Popoff et al. \[9,10\] and others \[11,12\]. Kim et al. experimentally measured the $S_{21}$ matrix and demonstrated improved transmission by using the optimal wavefront in Eq. (6) \[13\].
In the lossless setting, the scattering matrix \( S \) in Eq. (2) will be unitary, i.e., \( S^H \cdot S = I \), where \( I \) is the identity matrix. Consequently, we have that \( S_{11}^H \cdot S_{11} + S_{21}^H \cdot S_{21} = I \), and the optimization problem in Eq. (5) can be reformulated as

\[
\mathbf{a}_{\text{opt}} = \operatorname{arg\ max}_{\|\mathbf{a}_i^+\|_2=1} \left( \frac{(\mathbf{a}_i^+)^H \cdot S_{21}^H \cdot S_{21} \cdot \mathbf{a}_i^+}{\|\mathbf{a}_i^+\|_2^2} \right) = \operatorname{arg\ min}_{\|\mathbf{a}_i^+\|_2=1} \| S_{11} \cdot \mathbf{a}_i^+ \|^2 = \operatorname{arg\ min}_{\|\mathbf{a}_i^+\|_2=1} \Gamma(\mathbf{a}_i^+). 
\]

(8)

In other words, in a lossless medium the backscatter-minimizing wavefront also maximizes transmission. Let \( S_{11} = \sum_{i=1}^{M} \tilde{\sigma}_i \tilde{u}_i \cdot \tilde{v}_i^H \) denote the SVD of \( S_{11} \); \( \tilde{\sigma}_i \) is the singular value associated with the left and right singular vectors \( \tilde{u}_i \) and \( \tilde{v}_i \), respectively. Then from [21] it follows that

\[
\mathbf{a}_{\text{opt}} = \tilde{v}_M. 
\]

(9)

When this optimal wavefront is excited and the medium is lossless, \( \tau_{\text{opt}} = 1 - \Gamma(\mathbf{a}_{\text{opt}}) = 1 - \tilde{\sigma}_M^2 = \sigma_1^2 \). When the wavefront associated with the \( i \)-th right singular vector \( \tilde{v}_i \) is excited, the transmitted power is given by \( \tau(\tilde{v}_i) = 1 - \Gamma(\tilde{v}_i) = 1 - \tilde{\sigma}_i^2 \), which we refer to as the transmission coefficient of the \( i \)-th eigen-wavefront of \( S_{11} \). Analogously, we refer to \( \Gamma(\tilde{v}_i) \) as the reflection coefficient of the \( i \)-th eigen-wavefront of \( S_{11} \).

A technique for increasing transmission via backscatter analysis would require measurement of the \( S_{11} \) matrix and the computation of \( \mathbf{a}_{\text{opt}} \) as in Eq. (9). Our objective is to develop fast, physically realizable, iterative algorithms that converge to \( \mathbf{a}_{\text{opt}} \) by utilizing significantly fewer backscatter field measurements than the \( O(M) \) measurements it would take to first estimate \( S_{11} \) and then compute its SVD to determine \( \tilde{v}_M \).

3.B. Focusing

From Eq. (1) and using the fact that that \( \mathbf{a}_2^+ = S_{21} \cdot \mathbf{a}_1^+ \) (since \( \mathbf{a}_2^- = 0 \)), the field at point \( \rho_0 \) is

\[
e_2^+(\rho_0) = \left[ h_{-N} e^{-jk \cdot \rho_0} \quad \ldots \quad h_N e^{-jk \cdot \rho_0} \right] \cdot S_{21} \cdot \mathbf{a}_1^+. 
\]

(10)

The problem of designing an incident wavefront that maximizes the the intensity (or amplitude squared) of the field at \( \rho_0 \) is equivalent to the problem

\[
\mathbf{a}_{\text{oc}} = \operatorname{arg\ max}_{\mathbf{a}_i^+} \left( \frac{\|e_2^+(\rho_0)\|^2}{\|\mathbf{a}_1^+\|_2^2} \right) = \operatorname{arg\ max}_{\|\mathbf{a}_i^+\|_2=1} \left( \frac{\| f(\rho_0)^H \cdot S_{21} \cdot \mathbf{a}_i^+ \|^2}{\|\mathbf{a}_i^+\|_2^2} \right), 
\]

(11)

whose solution is

\[
\mathbf{a}_{\text{oc}} = \frac{c(\rho_0)}{\| c(\rho_0) \|_2} = \frac{S_{21}^H \cdot f(\rho_0)}{\| S_{21}^H \cdot f(\rho_0) \|_2}.
\]

(12)
Thus the optimal wavefront equals the vector \( c(\rho_0) \) with normalization to satisfy the power constraint. It can be shown that this wavefront may be obtained by time-reversing the wavefront received by placing a source at \( \rho_0 \) [22]. This fact was exploited in recent work by Cui and collaborators [23, 24].

In Vellekoop and Mosk’s breakthrough work [6, 7, 25], a coordinate descent method was employed for constructing the optimal wavefront. The coordinate descent approach finds the amplitude and phase of a single mode that maximize the intensity at \( \rho_0 \) while keeping the amplitudes and phases of the other modes fixed and then repeating this procedure for the remaining modes, one mode at a time. In Vellekoop and Mosk’s experiments [6, 7, 25], they kept the amplitude constant for all the modes and considered phase-only modifications of the incident wavefront. While this reduces the complexity of the algorithm, this approach still requires \( O(M) \) intensity measurements at \( \rho_0 \) to construct the optimal wavefront. When \( M \) is large, the time for convergence will also be large.

This has motivated recent work [16–18] for faster determination of the optimal wavefront. Cui [16, 17] considers an approach using multiple frequencies to find the optimal phases of modes simultaneously, while Stockbridge et al. [18] have proposed a coordinate descent approach using 2D Walsh functions as a basis set. These methods have accelerated the experimental convergence, but the reported results are still for small \( M \) (between 441 and 1024).

Expressing the optimal wavefront in terms of the singular vectors of \( S_{21} \) yields the expression

\[
a_{\text{foc}} \propto S_{21}^H \cdot f(\rho_0) = \sum_{i=1}^{M} \sigma_i (v_i^H \cdot f(\rho_0)) w_i = \sum_{i=1}^{M} \sigma_i w_i u_i.
\]  

(13)
Recall that \( \sigma_i^2 = \tau(v_i) \); thus an important insight from Eq. (7) and Fig. 2 is that most of the singular values in Eq. (13) are close to zero. However, there typically are \( K \ll M \) singular values close to one. It is the superposition of these \( K \) eigen-wavefronts of \( S_{21} \) having transmission coefficients close to one whose constructive interference yields the maximal transmission that contributes to maximal intensity.

In the lossless setting, when the scattering matrix \( S \) is unitary, we have that \( \tau(v_i) = 1 - \Gamma(T_{M-i+1}) \). Hence, the \( K \) eigen-wavefronts of \( S_{21} \) that have transmission coefficients close to one correspond precisely to the \( K \) eigen-wavefronts associated with \( S_{11} \) that have reflection coefficients close to zero. By using \( O(K) \) backscatter field measurements to measure the \( K \) eigen-wavefronts of \( S_{11} \) with small reflection coefficients and \( O(K) \) intensity measurements at \( \rho_0 \), we might expect to approximate \( a_{\text{foc}} \) in Eq. (13) and yield a near-optimal focus using just \( O(K) \) measurements (we expect \( K \ll M \)).

Our objective is to develop a fast, physically realizable, iterative algorithm that utilizes backscatter field measurements and intensity measurements at \( \rho_0 \) to construct a near-optimal
focusing wavefront using significantly fewer measurements than are required by coordinate
descent methods that only employ intensity measurements at \( \rho_0 \).

4. Recognizing physically realizable matrix-vector operations

The iterative algorithms we will develop in Sections 5 and 6 build on the vast literature
of iterative methods in numerical linear algebra [26, 27]. The algorithms are based on three
matrix-vector operations, \( S_{11} \cdot a_i^+ \), \( F \cdot (a_i^-)^* \), and \( S_{11}^H \cdot a_i^- \). These operations can be performed
mathematically, but the measurement corresponding to these operations in a physical setting
is not obvious. Here, we dwell on mapping these matrix-vector operations into their physical
counterparts, thus making our algorithms physically realizable.

The first operation, \( S_{11} \cdot a_i^+ \), can be realized by measuring the backscattered wave. In an ex-
perimental setting, the modal coefficient vector of the backscattered wave would be extracted
from the backscatter intensity measurement by digital holography techniques described in,
for example [28]. We also assume that it is possible to modulate the amplitude and phase
of a wavefront, using the methods described in [29]. Thus, the matrix-vector multiplicative
operation \( S_{11} \cdot a_i^+ \) corresponds to sending an incident wavefront with modal coefficien-
t vector \( a_i^+ \) and measuring the modal coefficient vector of the backscattered wavefront. Furthermore,
we assume that these modal coefficient vectors can be recovered perfectly, and the ampli-
tude and the phase can be perfectly modulated, so that we might investigate the best-case
performance of the algorithms.

The second operation, \( F \cdot (a_i^-)^* \), can be realized by time-reversing the wave. Let \( \text{flipud}(\cdot) \)
represent the operation of flipping a vector or a matrix argument upside down so that the first
row becomes the last row and so on, and let \( \cdot^* \) denote complex conjugation. We define
\( F = \text{flipud}(I) \), where \( I \) is the identity matrix; then the operation \( F \cdot (a_i^-)^* \) represents time-
reversing the wave corresponding to \( a_i^- \). This can be explained as follows. The expression for
time-reversed wave of \( a_i^- \) is
\[
(e_1^-(\rho))^* = \left( \sum_{n=-N}^{N} h_n a_{1,n} e^{-jk_n^- \cdot \rho} \right)^* = \sum_{n=-N}^{N} h_n^* (a_{1,-n})^* e^{jk_n^- \cdot \rho} = \sum_{n=-N}^{N} h_n (a_{1,-n})^* e^{-jk_n^+ \cdot \rho}.
\] (14)

Note that we have used the fact that \( h_{-n}^* = h_n \) and \( k_n^- = -k_n^+ \). From Eq. (14), we
see that the modal coefficient vector representation of the time-reversed wave of \( a_i^- \) is
\[
[(a_{-N})^* (a_{-N+1})^* \ldots (a_{-N+1})^* (a_{N})^*]^T = F \cdot (a_i^+)^*.
\]
Furthermore, we emphasize that the operation \( F \cdot (a_i^-)^* \) can be physically realized via phase-conjugate mirroring (PCM) [22].

The third operation, \( S_{11}^H \cdot a_i^- \), can be realized by using reciprocity. In a scattering medium
that exhibits reciprocity, there are relationships [30–34] between the incident and scattered
wavefronts. Consequently, reciprocity requires the reflection matrix $S_{11}$ to satisfy

$$S_{11}^H = F \cdot S_{11}^* \cdot F. \quad (15)$$

This means that if $a$ is an input to the system that produces a backscattered wave of $b$, then sending $F \cdot (a)^*$ will produce backscattered wave of $F \cdot (b)^*$ in a medium whose reflection matrix corresponds to $S_{11}^H$. (Fig. 3)

An important implication of this equation is that the matrix-vector operation $S_{11}^H \cdot a$ can be cast in terms of physically realizable operations. Note that $S_{11}^H \cdot a$ can be expressed as

$$S_{11}^H \cdot a = F \cdot S_{11}^* \cdot F \cdot (S_{11} \cdot (F \cdot (a)^*))^*. \quad (15)$$

From the last expression, we see that the operation $S_{11}^H \cdot a$ can be physically realized in a sequence of two steps:

1. Time-reverse the wavefront whose modal coefficient vector is $a$, and send it to the scattering system.
2. Time-reverse the resulting backscattered wavefront.

We call this sequence of operations as double phase conjugation, and we shall leverage it extensively in what follows.

5. Iterative, physically realizable algorithms for transmission maximization

We now develop iterative, physically realizable algorithms for transmission maximization that converge to $a_{\text{opt}}$ in Eq. (9), by utilizing significantly fewer backscatter field measurements than the $O(M)$ measurements it would take to first estimate $S_{11}$ and then compute its SVD to determine $\tilde{v}_M$.

5.A. Steepest descent method

The backscatter minimization problem involves optimization with respect to the objective function $\|S_{11} \cdot a^+\|^2$ that appears on the right hand side of Eq. (8). The objective function’s negative gradient is used as a search direction to correct the previous input as

$$a^+_{1,(k+1)} = a^+_{1,(k)} - \mu \frac{\partial \|S_{11} \cdot a^+\|^2}{\partial a^+_{1,(k)}} = a^+_{1,(k)} - 2\mu S_{11}^H \cdot S_{11} \cdot a^+_{1,(k)};$$

where $a^+_{1,(k)}$ represents the modal coefficient vector of the wavefront produced at the $k$-th iteration of the algorithm and $\mu$ is a positive stepsizes. This yields Algorithm 1 which iteratively refines the wavefront $a^+_{1,(k+1)}$ until the backscattered intensity $\|S_{11} \cdot a^+_{1,(k)}\|^2$ drops below a preset threshold $\epsilon$. 

Algorithm 1 Steepest descent algorithm for finding $a_{\text{opt}}$

1: Input: $a^+_1(0) =$ Initial random vector with unit norm
2: Input: $\mu > 0 =$ step size
3: Input: $\epsilon =$ Termination condition
4: $k = 0$
5: while $\| S_{11} \cdot a^+_1(k) \|^2 > \epsilon$ do
6: \quad $\tilde{a}^+_1(k) = a^+_1(k) - 2\mu S^H_{11} \cdot S_{11} \cdot a^+_1(k)$
7: \quad $a^+_1(k+1) = \tilde{a}^+_1(k) / \| \tilde{a}^+_1(k) \|_2$
8: \quad $k = k + 1$
9: end while

Armed with the relationship in Eq. (15), step 6 in Algorithm 1 can be expressed as

$$\tilde{a}^+_1(k) = a^+_1(k) - 2\mu S^H_{11} \cdot S_{11} \cdot a^+_1(k) - 2\mu F \cdot S^*_{11} \cdot F \cdot S_{11} \cdot a^+_1(k).$$

This allows us to recast each step of Algorithms 1 into the counterparts of the physical operations in the second column of Table 1.

The sequence of steps 1 - 4 in Table 1, which involves double phase conjugation, amplifies the highly-backscattering component in the wavefront, analogous to the operations for time-reversal focusing [22, 35–37]. In step 5, this component is subtracted leading to a refined wavefront that will backscatter less. This process is repeated till convergence. A consequence of this technique is that the backscatter field intensity will typically decrease monotonically. This makes the measurement of the backscatter modal coefficient vector increasingly difficult as the iteration progresses. An additional disadvantage of this method is that the backscatter field intensity will typically decrease monotonically. This requires careful setting of $\mu$ to guarantee convergence, $0 < \mu < \frac{1}{\sigma_1^2 + \sigma_2^2} \approx 1$. In an experimental setting, the step size $\mu$ is chosen by a simple line search, i.e., by scanning a set of discretized values and selecting the one that results in the smallest backscatter intensity after a fixed number of iterations.

We describe a method next, which maintains high backscatter field intensity throughout the process and does not require selection of any other auxiliary parameters to guarantee convergence.

5.B. Conjugate gradient method

Consider an iterative solution to Eq. (8) where the iterate (before normalization for power) is formed as

$$a^+_1(k+1) = a^+_1(k) + \mu(k+1)d(k),$$

where $\mu(k+1)$ is a stepsize and $d(k)$ is the search direction. In this framework, Algorithm 1 results from setting $\mu(k+1) = \mu$ and $d(k) = -2S^H_{11} \cdot S_{11} \cdot a^+_1(k)$.
Table 1. Steepest descent algorithm for transmission maximization. The first column represents vector operations in Algorithm 1. The second column represents the physical (or experimental) counterpart. The operation $a \mapsto F \cdot (a^*)^*$ can be realized via the use of a phase-conjugating mirror (PCM). The algorithm terminates when the backscatter intensity falls below a preset threshold $\epsilon$.

The conjugate gradients method (see [26, Chapter 5] for a detailed derivation) results from choosing the stepsize

$$\mu_{(k+1)} = \frac{\| r_{(k)} \|^2}{\| S_{11} \cdot d_{(k)} \|^2},$$  \hfill (18a)

with the search direction given by

$$d_{(k+1)} = l_{(k+1)} + \beta_{(k+1)} d_{(k)},$$  \hfill (18b)

and

$$\beta_{(k+1)} = \frac{\| r_{(k+1)} \|^2}{\| r_{(k)} \|^2}.$$  \hfill (18c)

Here, the residual vector is

$$l_{(k+1)} = -S_{11}^H \cdot S_{11} \cdot a_{(k+1)}.$$  \hfill (18d)

The iteration terminates when $\| l_{(k+1)} \| < \epsilon$, a preset threshold.

Plugging Eq. (17) into Eq. (18d) and substituting the expressions in Eqs. (18a) - (18c) gives us an alternate expression for the residual vector

$$l_{(k+1)} = l_{(k)} - \mu_{(k+1)} S_{11}^H \cdot S_{11} \cdot d_{(k)},$$  \hfill (19a)

or, equivalently

$$l_{(k+1)} = l_{(k)} - \frac{\| l_{(k)} \|^2}{\| S_{11} \cdot d_{(k)} \|^2} S_{11}^H \cdot S_{11} \cdot d_{(k)}.$$  \hfill (19b)
The utility of Eq. (19b) will become apparent shortly.

To summarize: we described an iterative method for refining the wavefront $\mathbf{a}^+_{1, (k)}$ via Eq. (17). Inspection of the update Eqs. (18a)-(18c) and Eq. (19b) reveals that matrix-vector operations $S_{11} \cdot \mathbf{d}^1_{(k)}$ appears in Eq. (18a) while $S^H_{11} \cdot S_{11} \cdot \mathbf{d}^1_{(k)}$ appears in Eq. (19b). This means that the vector $\mathbf{d}^1_{(k)}$ is transmitted and the associated backscatter is measured. Note that these measurements are used to iteratively refine the vector $\mathbf{a}^+_{1, (k)}$, but $\mathbf{a}^+_{1, (k)}$ is never actually transmitted until the termination condition $\| \mathbf{L}_{(k+1)} \|_2 < \epsilon$ is met. This is reflected in the physical description of the proposed algorithm in Table 2. Also, note that we start with a random unit vector $\mathbf{a}^+_{1, (0)}$, and set $\mathbf{d}^{(0)}$ and $\mathbf{L}^{(0)}$ to $-S^H_{11} \cdot S_{11} \cdot \mathbf{a}^+_{1, (0)}$, since we are using conjugate gradient for finding the input that minimizes reflection, i.e.,

$\mathbf{a}^+_{1, (0)} \xrightarrow{\text{Backscatter}} \mathbf{a}^-_1 \xrightarrow{\text{PCM}} \mathbf{a}^+_1 \xrightarrow{\text{Backscatter}} \mathbf{a}^-_1 \xrightarrow{\text{PCM}} \mathbf{d}^{(0)} = \mathbf{L}^{(0)}.$

| Vector Operation | Physical Operation |
|------------------|-------------------|
| 1: $\mathbf{d}^-_1 = S_{11} \cdot \mathbf{d}^1_{(k)}$ | 1: $\mathbf{d}^1_{(k)} \xrightarrow{\text{Backscatter}} \mathbf{d}^-_1$ |
| 2: $\mathbf{d}^+ = F \cdot (\mathbf{a}^-_1)^*$ | 2: $\mathbf{d}^-_1 \xrightarrow{\text{PCM}} \mathbf{d}^+_1$ |
| 3: $\mathbf{d}^+_1 = S_{11} \cdot \mathbf{d}^-_1$ | 3: $\mathbf{d}^+_1 \xrightarrow{\text{Backscatter}} \mathbf{d}^-_1$ |
| 4: $\mathbf{d} = F \cdot (\mathbf{d}^-_1)^*$ | 4: $\mathbf{d}^-_1 \xrightarrow{\text{PCM}} \mathbf{d}$ |
| 5: $\mu_{(k+1)} = \| \mathbf{L}_{(k)} \|_2^2 / (\mathbf{d}^H_{(k)} \cdot \mathbf{d})$ | 5: $\mu_{(k+1)} = \| \mathbf{L}_{(k)} \|_2^2 / (\mathbf{d}^H_{(k)} \cdot \mathbf{d})$ |
| 6: $\mathbf{L}_{(k+1)} = \mathbf{L}_{(k)} - \mu_{(k+1)} \mathbf{d}$ | 6: $\mathbf{L}_{(k+1)} = \mathbf{L}_{(k)} - \mu_{(k+1)} \mathbf{d}$ |
| 7: $\beta_{(k+1)} = \| \mathbf{L}_{(k+1)} \|_2 / \| \mathbf{L}_{(k)} \|_2$ | 7: $\beta_{(k+1)} = \| \mathbf{L}_{(k+1)} \|_2 / \| \mathbf{L}_{(k)} \|_2$ |
| 8: $\mathbf{d}^{(k+1)} = \mathbf{L}_{(k+1)} + \beta_{(k+1)} \mathbf{d}_{(k)}$ | 8: $\mathbf{d}^{(k+1)} = \mathbf{L}_{(k+1)} + \beta_{(k+1)} \mathbf{d}_{(k)}$ |

Table 2. Conjugate gradient algorithm for transmission maximization. The first column represents iterates of the conjugate gradients method. The second column represents the physical (or experimental) counterpart. The operation $\mathbf{a}^-_1 \mapsto F \cdot (\mathbf{a}^-_1)^*$ can be realized via the use of a phase-conjugating mirror (PCM). The algorithm terminates when the residual vector $\| \mathbf{L}_{(k+1)} \|_2 < \epsilon$, a preset threshold at which point the optimal backscatter minimizing wavefront is constructed as $\mathbf{a}^+_{1, (k+1)} = \mathbf{a}^+_{1, (k)} + \mu_{(k+1)} \mathbf{d}_{(k)}$ followed by a power normalization $\mathbf{a}^+_{1, (k+1)} = \mathbf{a}^+_{1, (k+1)} / \| \mathbf{a}^+_{1, (k+1)} \|_2$. 

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A feature of the conjugate gradient method is that the intensity of the backscatter measurement $S_{11} \cdot \underline{d}_k$ is expected to remain relatively high (for a strongly backscattering medium) throughout the process. It is only when the wavefront corresponding to $a_{1,(k+1)}^+$ is excited that a strong transmission (with minimized backscatter) is obtained - this might be a desirable feature for communication or covert sensing applications. Consequently, the algorithm will produce high intensity backscatter measurements, thereby facilitating accurate estimation of the backscatter modal coefficient vectors that are an important component of the proposed algorithm. This makes the conjugate gradient method less susceptible to measurement noise than the steepest descent method where the backscatter intensity decreases with every iteration.

6. An iterative, physically realizable focusing algorithm

We first describe a generalized coordinate descent method for amplitude and phase optimization. Assume we are given a $M \times N_B$ matrix $B = [b_1 \ldots b_{N_B}]$ whose columns are orthonormal so that $B^H \cdot B = I_{N_B}$. Thus $N_B$ denotes the number of (orthonormal) bases vectors.

The key idea here is to expand $a_{1}^+$ on the right hand side of Eq. (11) in terms of the bases vectors given by the columns of $B$ as

$$a_{1}^+ = \sum_{l=1}^{N_B} p_l e^{i \phi_l} b_l,$$

where $p_l \geq 0$ and $\phi_l \in [-\pi, \pi]$ are the unknown amplitudes and phases, respectively.

The optimal amplitudes can be estimated by transmitting $a_{1}^+ = b_l$ for every $l = 1, \ldots, N_B$, measuring the corresponding intensity $I_l$ at the target, and setting $p_l = \sqrt{I_l}$. This can be accomplished with $O(N_B)$ measurements.

The phases can be estimated by first setting $\phi_1, \ldots, \phi_{N_B}$ randomly and then for $l = 1, \ldots, N_B$, sequentially finding the phase that optimizes measured intensity. This can be done via a simple line search, i.e., by scanning the measured intensity over a fixed set of discretized values of the phase or by using more sophisticated algorithms such as golden section search algorithm with parabolic interpolation [38, Section 10.2]. This too requires $O(N_B)$ measurements.

Setting $N_B = M$ and $B = I$ yields the coordinate descent approach used by Vellekoop and Mosk [6,7,25]. This corresponds to exciting one plane wave mode at a time and inferring the optimal phase and amplitude one mode at time. Such an algorithm requires $O(M)$ iterations to yield the optimal focusing wavefront. Setting $B$ to the 2D Walsh function basis matrix yields the method proposed by Stockbridge et al. in [18].

An important insight from Eq. (13) is that if we were to express the optimal focusing wavefront as a superposition of eigen-wavefronts of $S_{21}$, then typically only $K \ll M$ of the
combining coefficients will be large. Thus only $K$ of the $p_l$ coefficients in Eq. (20) will be significant if we set $B$ to be the right singular vectors of $S_{21}$. In the lossless setting, the $K$ eigen-wavefronts of $S_{21}$ that have transmission coefficients close to one correspond precisely to the $K$ eigen-wavefronts associated with $S_{11}$ that have reflection coefficients close to zero. Hence, we can set $B$ to be the right singular vectors of $S_{11}$ and expect only $K$ of the $p_l$ coefficients in Eq. (20) to be significant as well. Thus, we need to measure the $K$ singular vectors of $S_{11}$ associated with its $K$ smallest singular values.

The Lanczos algorithm is an iterative algorithm for accomplishing just that [26, 27]. The key idea is to create a tridiagonal matrix $H$ whose eigenvalues and eigenvectors (referred to as the Ritz values and vectors) are approximations of the eigenvalues and eigenvectors of $S_{11}^H \cdot S_{11}$. The algorithm is summarized in the first column of Table 3; its physical counterpart is described in the second column. The matrix $B$ in Eq. (20) is obtained as

$$B = Q \cdot U,$$

where $Q = \begin{bmatrix} q_{(1)} & \ldots & q_{(N_B)} \end{bmatrix}$ are the $N_B$ vectors produced by the algorithm (see Table 3) and $U = \begin{bmatrix} u_{(1)} & \ldots & u_{(N_B)} \end{bmatrix}$ are the $N_B$ eigenvectors of $H$ associated with the $N_B$ smallest eigenvalues.

The convergence theory [27] of the Lanczos algorithms predicts that the eigenvector estimates will rapidly converge to the $K$ eigenvectors of $S_{11}^H \cdot S_{11}$ associated with the eigen-wavefronts of $S_{11}$ with the smallest reflection coefficients; hence, setting $N_B = O(K)$ will suffice. An estimate of $K$ can be formed from the eigenvalues of $H$ by counting how many of the converged eigenvalues of $H$ are below a preset threshold $\epsilon$.

Estimating these $K$ right singular vectors will require $O(K)$ measurements and when $K \ll M$, we shall obtain a near-optimal focusing wavefront using significantly fewer measurements than the $O(M)$ measurements required by the coordinate descent when $B = I$. We shall corroborate this convergence behavior using numerical simulations next.

7. Numerical simulations and validation of the existence of highly transmitting eigen-wavefronts

To validate the proposed algorithms, we compute the scattering matrices in Eq. (2) via a spectrally accurate integral equation solver that characterizes fields scattered from each cylinder in terms of their traces expanded in series of azimuthal harmonics, and that uses a fast, Shank’s transform-accelerated summation technique to efficiently evaluate all periodic Green’s functions. In the numerical experiments below, care was taken to ensure 11-th digit accuracy in the entries of the computed scattering matrices.

Fig. 4 shows the empirical transmission coefficient distribution, i.e., the singular value
Vector Operation | Physical Operation
--- | ---
1: \( q_1^- = S_{11} \cdot q_{(k)} \) | 1: \( q_{(k)} \xrightarrow{\text{Backscatter}} q_1^- \)
2: \( q_1^+ = F \cdot (q_1^-)^* \) | 2: \( q_1^- \xrightarrow{\text{PCM}} q_1^+ \)
3: \( q_1^- = S_{11} \cdot q_1^+ \) | 3: \( q_1^+ \xrightarrow{\text{Backscatter}} q_1^- \)
4: \( v = F \cdot (q_1^-)^* \) | 4: \( q_1^- \xrightarrow{\text{PCM}} v \)
5: \( H_{k,k} = q_{(k)}^H \cdot v \) | 5: \( H_{k,k} = q_{(k)}^H \cdot v \)
6: \( v = v - H_{k,k} q_{(k)} - s(k-1) q_{(k-1)} \) | 6: \( v = v - H_{k,k} q_{(k)} - s(k-1) q_{(k-1)} \)
7: \( H_{k+1,k} = H_{k,k+1} = s(k) = \|v\|_2 \) | 7: \( H_{k+1,k} = H_{k,k+1} = s(k) = \|v\|_2 \)
8: \( q_{(k+1)} = v/s(k) \) | 8: \( q_{(k+1)} = v/s(k) \)

Table 3. The Lanzcos algorithm and its physical counterpart which computes a tridiagonal matrix \( H \) whose eigenvalues and eigenvectors are closely related to the eigenvalues and eigenvectors of \( S_{11}^H \cdot S_{11} \). Note that we initialize the algorithm by setting \( k = 1, q_{(1)} \) to a random unit norm vector, and \( s(0) = 0 \).

squared of the \( S_{21} \) matrix of a slab with \( D = 197\lambda, L = 1.2 \times 10^4\lambda, r = 0.11\lambda, N_c = 14,000 \) (Dielectric), \( n_d = 1.3, M = 395 \) and \( \bar{l} = 6.7\lambda \), where \( \bar{l} \) is the mean of the minimum-inter-scatterer-distances. The computation validates the bimodal shape of the theoretical distribution in Fig. 2.

Next, we consider scattering system with \( D = 14\lambda, L = 5.4\lambda, r = 0.11\lambda, N_c = 50 \) (PEC), \( M = 27 \), and \( \bar{l} = 0.8\lambda \). Here \( \tau_{\text{normal}} = 0.49 \) while \( \tau_{\text{opt}} = 0.9995 \) so that wavefront optimization produces a two-fold increase in transmitted power. Fig. 5a and Fig. 5b show the wavefield produced by the optimal wavefront and a normally incident wavefront, respectively. Fig. 6 shows the modal coefficients of the optimal wavefront corresponding to Fig. 5b.

Fig. 7 displays the rate of convergence of the algorithm’s developed for a setting with \( D = 197\lambda, L = 3.4 \times 10^5\lambda, r = 0.11\lambda, N_c = 430,000 \) (Dielectric), \( n_d = 1.3, M = 395 \) and, \( \bar{l} = 6.69\lambda \); this slab has a comparable (slightly lower) packing density than that in Fig. 5a.

A normally incident wavefront results in a transmission of \( \tau_{\text{normal}} = 0.038 \). The optimal wavefront yields \( \tau_{\text{opt}} = 0.9973 \) corresponding to a 26-fold increase in transmission. Algorithms 1 and 2 produce wavefronts that converge to the near optimum in about \( 5 - 10 \) iterations, as shown in Fig. 7.
Fig. 8 plots the transmitted power after the 10-th iteration of Algorithm 1 for different choices of \( \mu \). Fig. 8 reveals that there is broad range of \( \mu \) for which the algorithm converges in a handful of iterations. We have found that setting \( \mu \approx 0.5 \) yields fast convergence.

The conjugate gradient method (Algorithm 2) converges slightly faster than the steepest descent method (Algorithm 1) in the setting where we chose the optimal \( \mu = 0.5037 \) for Algorithm 1 by a line search; i.e., we ran Algorithm 1 over a fixed set of discretized values of \( \mu \) between 0 and 1, and chose the optimal \( \mu \) that gives the fastest convergence result. In an experimental setting, the line search for finding the optimal \( \mu \) for the steepest descent algorithm will require additional measurements. Thus, Algorithm 2 will require fewer measurements than Algorithm 1 with the additional advantage of not requiring any auxiliary parameters to be set.

Fig. 9 considers the same experimental setting as in Fig. 7 with a target at \((D/2, 5.4\lambda)\) and plots the focus achieved at the target by exciting a focusing wavefront as in (12). The modal coefficients are plotted in Fig. 10a. Fig. 10b shows the sparsity of the modal coefficients of the optimal focusing wavefront when expressed in terms of the basis given by the right singular vectors of the \( S_{11} \) matrix (or equivalently, the eigenvectors of \( S_{11}^H \cdot S_{11} \)).

Fig. 11 plots the intensity achieved when using \( N_B \) bases vectors for the algorithms described in Section 6 in the same experimental setting as in Fig. 9. The new algorithm which utilizes the eigenvectors of \( S_{11}^H \cdot S_{11} \) associated with its smallest eigenvalues reaches the optimal intensity with significantly fewer iterations than the coordinate descent algorithm. Furthermore, the number of iterations taken will not depend on the number of modes controlled unlike coordinate descent methods that use fixed bases vectors.

Finally, we consider the setting where the scatterers are absorptive. Here, backscatter minimization as a general principle for increasing transmission is clearly sub-optimal since an input with significant absorption can also minimize backscatter. We defined gain as \( \tau_{\text{opt}}/\tau_{\text{normal}} \). Here we have \( D = 197\lambda, L = 3.4 \times 10^5\lambda, r = 0.11\lambda, N_c = 4.3 \times 10^5 \) (Absorbing Dielectric), \( n_d = 1.3 - j\kappa, M = 395, \) and \( \ell = 6.69\lambda \). In Fig. 12, we compare the gain obtained by using the backscatter minimizing wavefront to the gain obtained by the optimal wavefront (that utilizes information from the \( S_{21} \) matrix) for various \( \kappa \), as the thickness of the scattering system increases. We obtain an increase in transmission and the methods described again produce dramatic gains whenever the scatterers are weakly absorptive.

8. Conclusions

We have numerically verified the existence of eigen-wavefronts with transmission coefficients approaching one in highly scattering systems and developed physically realizable algorithms for finding these highly transmitting eigen-wavefronts using backscatter analysis. We also developed a physically realizable algorithm for forming a focused input using the highly
transmitting eigen-wavefronts identified by the previous algorithm. Via numerical simulations it was shown that the algorithms converged to a near-optimal wavefront in just a few iterations. The proposed algorithms are quite general and may be applied to scattering problems beyond the 2-D setup described in the simulations. We are currently investigating extensions to imaging and sensing applications.

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Periodic repetition with period $D$

Fig. 1. Geometry of the scattering system considered.

Fig. 2. Theoretical distribution in (7) for $L/l = 3$. 
Fig. 3. The relationship between wavefronts in a medium that exhibits reciprocity. Reciprocity tells us that $S_{11}^{H} \cdot a$ is obtained by time-reversing the wave before and after sending $a$ into the medium, and we call this sequence of operations double phase conjugation.

Fig. 4. Empirical transmission coefficients distribution from a scattering system with $D = 197\lambda, L = 1.2 \times 10^4\lambda, r = 0.11\lambda, N_c = 14,000$ (Dielectric) , $n_d = 1.3, M = 395, \bar{t} = 6.7\lambda$, where $\bar{t}$ is the mean of the minimum-inter-scatterer-distances.
Fig. 5. Wavefield plot of the incident-plus-backscatter wave corresponding to (a) normally incident and the (b) optimal wavefront, which were sent to a scattering system with $D = 14\lambda$, $L = 5.4\lambda$, $r = 0.11\lambda$, $N_c = 50$ PEC, $M = 27$, $\tilde{I} = 0.8\lambda$. The normally incident wavefront has $\tau_{\text{normal}} = 0.49$ while the optimal wavefront yields $\tau_{\text{opt}} = 0.9995$. 
Fig. 6. The modal coefficients of the optimal wavefront corresponding to Fig 5b are shown.
Fig. 7. The transmitted power versus the number of iterations is shown for steepest descent algorithm with $\mu = 0.5037$ and for conjugate gradient in the setting with $D = 197\lambda, L = 3.4 \times 10^5\lambda, r = 0.11\lambda, N_c = 430,000$ dielectric cylinders with $n_d = 1.3, M = 395, T = 6.69\lambda$. The conjugate gradient algorithm converged to the optimal transmitted power slightly faster than the steepest descent algorithm. However, since the steepest descent algorithm requires a line search for setting the optimal step size $\mu$, it requires more measurements than the conjugate gradient method which does not require any parameters to be set.
Fig. 8. The transmitted power at the 10-th iteration as a function of the stepsize $\mu$ used in Algorithm 1 for the same setting as in Fig. 7.
Fig. 9. Intensity plot around the target at \((D/2, 5.4\lambda)\) outside the scattering system defined in Fig. 7. The optimal focusing wavefront forms a sharp focus of \(1\lambda\) around the target. The unoptimized wavefront solution corresponds to an incident wavefront that would have produced a focus at the target if there were no intervening scattering medium.
Fig. 10. Here, we depict the magnitude of the coefficients of the optimal focusing wavefront, corresponding to the situation in Fig. 9, in terms of two choices of bases vectors. In (a) we decompose the optimal focusing wavefront with respect to the bases vectors corresponding to plane waves; in (b) decompose the optimal focusing wavefront with respect to the bases vectors associated with the eigen-wavefronts of the $S_{11}$ matrix. A particular important observation is that the eigen-wavefront decomposition yields a sparse representation of the optimal focusing wavefront.
Fig. 11. Intensity at target as a function of the number of bases vectors for the new algorithm (which uses the bases vectors estimated using algorithm described in Table 3) versus the standard coordinate descent method which uses the plane wave associated bases vectors (see Section 6) for the same setting as in Fig. 9. The sparsity of the optimal wavefront’s modal coefficient vector when expressed using the bases of the eigen-wavefronts (shown in Fig. 10b) leads to the rapid convergence observed. The optimal wavefront was constructed as described in Section 3.B using time-reversal.
Fig. 12. Gain (=$\tau_{\text{opt}}/\tau_{\text{normal}}$) versus the thickness $L/\lambda$ in a setting with $D = 197\lambda$, $r = 0.11\lambda$, $N_c = 430,000$ Absorbing Dielectric, $n_d = 1.3 - j\kappa$, $M = 395$, $\overline{L} = 6.69\lambda$, for different values of $\kappa$. The solid line represents the maximum possible gain and the dashed line represents the gain obtained by using backscatter minimizing algorithm discussed in Section 5.