An Adaptive Edge Finite Element DtN Method for Maxwell’s Equations in Biperiodic Structures

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We consider the diffraction of an electromagnetic plane wave by a biperiodic structure. This paper is concerned with a numerical solution of the diffraction grating problem for three-dimensional Maxwell’s equations. Based on the Dirichlet-to-Neumann (DtN) operator, an equivalent boundary value problem is formulated in a bounded domain by using a transparent boundary condition. An a posteriori error estimate based adaptive edge finite element method is developed for the variational problem with the truncated DtN operator. The estimate takes account of both the finite element approximation error and the truncation error of the DtN operator, where the former is used for local mesh refinements and the latter is shown to decay exponentially with respect to the truncation parameter. Numerical experiments are presented to demonstrate the competitive behavior of the proposed method.

Keywords: Maxwell’s equations; diffractive grating problem; biperiodic structures; adaptive finite element method; transparent boundary condition; a posteriori error estimate.

1. Introduction

This paper concerns the diffraction of a time-harmonic electromagnetic plane wave by a biperiodic structure in three dimensions. In optics, a biperiodic or doubly periodic structure is called a two-dimensional or crossed grating. Scattering theory in periodic structures has played an important role in many scientific areas, particularly in micro-optics, such as the design and fabrication of optical elements including corrective lenses, antireflective interfaces, beam splitters, and sensors. Since Rayleigh’s time, the basic electromagnetic theory of gratings has been studied extensively. Over the last two decades, the dramatic growth of computational capability and the development of fast algorithms have transformed the methodology for scientific investigation and industrial applications of the scattering theory of gratings. We refer to the book by Petit (1980) for a good introduction to diffraction grating problems. Mathematical studies can be found in the paper by Bao et al. (1995) and the references cited therein on the well-posedness of grating problems. Numerical methods are available for various approaches which include integral equation methods, finite element methods, and boundary perturbation methods; see Bao (1997); Bao et al. (2014); Bruno & Reitich (1993); Wu & Lu (2009). We refer to the book by Bao et al. (2001) for a comprehensive review on diffractive optics technology and its mathematical modeling as well as computational methods. One may consult monographs by Colton & Kress (1983) and Monk (2003) for extensive accounts of integral equation methods and finite element methods, respectively, for direct and inverse electromagnetic scattering problems in general structures.

Similar to many other scattering problems, the diffraction grating problem is imposed in an open domain, which needs to be truncated to a bounded domain in order to apply a numerical method such as the finite element method. Therefore, an appropriate boundary condition is indispensable for the truncated domain. To avoid artificial wave reflection, the goal of the boundary condition is to mimic the wave propagation as if the boundary did not exist. Such a boundary condition is called an absorbing boundary condition (ABC) (see e.g. Engquist & Majda (1977)), a non-reflecting boundary condition (see e.g. Hagstrom (1999)), or a transparent boundary conditions (TBC) (see e.g. Grote & Kirsch (2004)). How to design mathematically effective and computationally efficient artificial boundary conditions is a subject matter of much ongoing research. Among these boundary conditions, a good option is the perfectly matched layer (PML) technique, which was first introduced by Bérenger (1994) for solving the time-domain Maxwell equations. Ever since then, how to construct and analyze the PML absorbing boundary conditions for various scattering problems have been an active research topic in computational wave propagation. The basic idea of the PML technique is to add an artificial layer of medium to surround the domain of interest. The waves, coming from inside of the domain, can be attenuated, ideally at an exponential rate, in the PML layer. Hence the amplitudes of the waves are so
small that a homogeneous Dirichlet boundary condition can be imposed on the exterior boundary of the layer. In order to choose effectively the parameters of the absorbing medium and the thickness of PML layer, adaptive finite element methods were developed for the diffraction grating problems (see Bao et al. (2010); Chen & Wu (2003)). The adaptive finite element PML method was also used to solve the obstacle scattering problems (see Bao & Wu (2005)). The analysis of adaptive FEM methods with local estimators for Maxwell’s equations in bounded domain may be found in He et al. (2020); Xu (2007); Zhong et al. (2012).

Recently, adaptive finite element DtN methods were developed to solve many scattering problems such as the two-dimensional acoustic obstacle scattering problems (see Jiang et al. (2017); Jiang et al. (2013); Li et al. (2020)), the two-dimensional diffraction grating problems (see Wang et al. (2015); Li & Yuan (2020)), and the open cavity scattering problem (see Yuan et al. (2020)). The DtN method is different from the PML technique. An extra artificial layer of domain is not needed to surround the domain of interest. It can significantly reduce the size of the computational domain, since the TBC is exact and the artificial boundary can be put close to the scatterers. Consequently, the method may lead to a smaller linear system and less computational effort. However, the TBC is defined by a nonlocal DtN operator and is given by an infinite Fourier series. In practice, the infinite series has to be truncated into a sum of finitely many terms by choosing an appropriate truncation parameter $N$. The a posteriori error estimate based finite element DtN method was developed for the obstacle scattering problem and the diffraction grating problem, respectively, in Jiang et al. (2017) and Wang et al. (2015), where the two-dimensional Helmholtz equation was considered.

In this paper, we intend to extend the finite element DtN method to solve the diffraction grating problem in biperiodic structures. It should be pointed out that the extension is non-trivial since the techniques differ greatly from Jiang et al. (2017) and Wang et al. (2015). Here we consider the more complicated three-dimensional Maxwell equations instead of the two-dimensional Helmholtz equation. It is also more expensive to solve the three-dimensional Maxwell equations. In this work, we derive an a posteriori error estimate which includes both the finite element discretization error and the truncation error of the DtN operator. It is known that the convergence of the truncated DtN mapping could be arbitrarily slow to the original DtN mapping in the operator norm for the obstacle scattering problem; see Hsiao et al. (2011). The same issue arises for the diffraction grating problem. To overcome this difficulty, we make use of the Helmholtz decomposition and develop a new duality argument for the a posteriori error estimate between the solutions of the diffraction problem and the finite element approximation. The estimate is used to design the adaptive edge finite element algorithm to choose elements for refinement and to determine the truncation parameter $N$ in the Fourier series. Moreover, we show that the DtN operator truncation error decays exponentially with respect to $N$. The convergence analysis will be useful for the study of many other electromagnetic scattering problems where the Maxwell equations are involved. For comparison, we report numerical experiments for both the PML method and the DtN method. Numerical results demonstrate that the adaptive DtN method has a comparable behavior to the adaptive PML method which was developed in Bao et al. (2010). Compared with the uniform mesh refinement, the adaptive mesh refinement shows much more competitive efficiency. This work provides a viable alternative to the adaptive finite element PML method for solving the diffraction grating problem. In addition, the adaptive finite element DtN method may be applied to solve many other scattering problems imposed in open domains.

The paper is organized as follows. In Section 2, we introduce the model problem and its weak formulation by using the TBC. The finite element discretization with the truncated DtN operator is presented in Section 3. Section 4 is devoted to the a posteriori error estimate by using a duality argument. In Section 5, we present some numerical experiments to demonstrate the competitive behavior of the
proposed method. The paper is concluded with some general remarks in Section 6.

2. Problem formulation

In this section, we introduce the diffraction grating problem and its variational formulation by using the proposed method. The paper is concluded with some general remarks in Section 6.

2.1 Maxwell’s equations

The electromagnetic fields in the whole space are governed by the time-harmonic (time-dependence $e^{-i\omega t}$) Maxwell’s equations

$$\nabla \times E - i\omega \mu H = 0, \quad \nabla \times H + i\omega \varepsilon E = 0,$$

where $\omega > 0$ is the angular frequency, $E$ and $H$ are the electric field and the magnetic field, respectively, the dielectric permittivity $\varepsilon(x) \in C(\mathbb{R}^3)$ and the magnetic permeability $\mu(x) \in C(\mathbb{R}^3)$ are assumed to be periodic in the $x_1$ and $x_2$ directions with periods $L_1$ and $L_2$, respectively, i.e.,

$$\varepsilon(x_1 + n_1L_1, x_2 + n_2L_2, x_3) = \varepsilon(x_1, x_2, x_3),$$

$$\mu(x_1 + n_1L_1, x_2 + n_2L_2, x_3) = \mu(x_1, x_2, x_3).$$

Here $n_1, n_2$ are integers. Throughout we assume that $\text{Re}\varepsilon > 0$, $\text{Im}\varepsilon \geq 0$, and $\mu > 0$. The problem geometry is shown in Figure 1. Let

$$\Omega = \{x \in \mathbb{R}^3 : 0 < x_1 < L_1, 0 < x_2 < L_2, b_2 < x_3 < b_1\},$$

where $b_j, j = 1, 2$ are constants. Denote by $\Omega_1 = \{x \in \mathbb{R}^3 : 0 < x_1 < L_1, 0 < x_2 < L_2, x_3 > b_1\}$ and $\Omega_2 = \{x \in \mathbb{R}^3 : 0 < x_1 < L_1, 0 < x_2 < L_2, x_3 < b_2\}$ the unbounded domains above and below $\Omega$, respectively. Let $\Gamma_j = \{x \in \mathbb{R}^3 : 0 < x_1 < L_1, 0 < x_2 < L_2, x_3 = b_j\}$ and $\Gamma_j' = \{x \in \mathbb{R}^3 : 0 < x_1 < L_1, 0 < x_2 < L_2, x_3 = b_j'\}$, where $b_j, j = 1, 2$ are constants satisfying $b_2 < b_2' < b_1' < b_1$. Let $d_j = |b_j - b_j'|, j = 1, 2$. Without loss of generality, we assume that $b_1' - b_2' \approx 1$, which can be achieved by scaling the original problem. In practice, one may first choose $\Gamma_j'$ as close as possible to the grating surface and then set the boundary $\Gamma_j$ for $j = 1, 2$.

Define $\Omega' = \{x \in \mathbb{R}^3 : 0 < x_1 < L_1, 0 < x_2 < L_2, b_2 < x_3 < b_1\}$. Denote by $\Omega_1' = \{x \in \mathbb{R}^3 : 0 < x_1 < L_1, 0 < x_2 < L_2, x_3 \geq b_1\}$ and $\Omega_2' = \{x \in \mathbb{R}^3 : 0 < x_1 < L_1, 0 < x_2 < L_2, x_3 \leq b_2\}$ the unbounded domains above and below $\Omega_1'$, respectively. The medium is assumed to be homogeneous away from $\Omega'$, i.e., there exist constants $\varepsilon_j$ and $\mu_j$ such that

$$\varepsilon(x) = \varepsilon_j, \quad \mu(x) = \mu_j, \quad x \in \Omega_1', \quad j = 1, 2.$$

Moreover, we assume that $\varepsilon_1 > 0, \mu_j > 0, j = 1, 2$ but allow $\varepsilon_2$ to be complex for the substrate in $\Omega_2'$.

Let $(E^{inc}, H^{inc})$ be the incoming electromagnetic plane waves that are incident on the grating surface from the top, where

$$E^{inc} = pe^{iq \cdot x}, \quad H^{inc} = se^{iq \cdot x}, \quad s = \frac{q \times p}{\omega \mu_1}, \quad p \cdot q = 0.$$

Here $q = (\alpha_1, \alpha_2, -\beta)^\top = \alpha_1 \sqrt{\varepsilon_1 \mu_1}(\sin \theta_1 \cos \theta_2, \sin \theta_1 \sin \theta_2, -\cos \theta_1)^\top$ and $\theta_1, \theta_2$ are incident angles satisfying $0 \leq \theta_1 < \pi/2, 0 \leq \theta_2 < 2\pi$. 
Motivated by the uniqueness, we are interested in quasi-periodic solutions, i.e., the phase shifted electromagnetic fields $(E(x), H(x)) e^{-i(\alpha_1 x_1 + \alpha_2 x_2)}$ are periodic functions in $x_1$ and $x_2$ with periods $L_1$ and $L_2$, respectively.

Denote by $L^2(\Omega)$ the space of complex square integrable functions in $\Omega$. Let
$$H(\text{curl}, \Omega) = \{ \phi \in L^2(\Omega)^3 : \nabla \times \phi \in L^2(\Omega)^3 \},$$
which is equipped with the norm
$$\| \phi \|_{H(\text{curl}, \Omega)} = \left( \| \phi \|_{L^2(\Omega)^3}^2 + \| \nabla \times \phi \|_{L^2(\Omega)^3}^2 \right)^{1/2}.$$

Define the periodic function space
$$H_{\text{per}}(\text{curl}, \Omega) = \{ \phi \in H(\text{curl}, \Omega) : (1,0,0) \times [\phi(0,x_2,x_3) - \phi(L_1,x_2,x_3)] = 0,$$
$$ (0,1,0) \times [\phi(x_1,0,x_3) - \phi(x_1,L_2,x_3)] = 0 \}.$$

Let
$$H_{\text{iper}}(\text{curl}, \Omega) = \{ \phi : \phi e^{-i(\alpha_1 x_1 + \alpha_2 x_2)} \in H_{\text{per}}(\text{curl}, \Omega) \},$$
$$H_{\text{iper}}^1(\Omega) = \{ \phi \in H^1(\Omega) : \phi(0,x_2,x_3) = \phi(L_1,x_2,x_3), \phi(x_1,0,x_3) = \phi(x_1,L_2,x_3) \},$$
$$H_{\text{iper}}^1(\Omega) = \{ \phi : \phi(x_1,x_2,x_3) e^{-i(\alpha_1 x_1 + \alpha_2 x_2)} \in H_{\text{iper}}^1(\Omega) \}.$$

For any smooth vector field $\psi = (\psi_1, \psi_2, \psi_3)^T$, denote by $\psi_{I_j} = (\psi_1(x_1,x_2,b_j), \psi_2(x_1,x_2,b_j), 0)^T$ the tangential component of $\psi$ on the surface $\Gamma_j$, $j = 1,2$.

To describe the DtN operators and the TBC for the boundary value problem, we introduce some trace function spaces. Denote by $H_{\text{iper}}^{1/2}(\Gamma_j)$ the function space consisting of the restriction on $\Gamma_j$ of
functions in $H^{1}_{\text{per}}(\Omega)$, and by $H^{1/2}_{\text{per}}(\Gamma_j)$ the dual space of $H^{1/2}_{\text{per}}(\Gamma_j)$. Let $n = (n_1, n_2)^T \in \mathbb{Z}^2$ and $\alpha_{jn} = \alpha_j + 2\pi n_j / L_j$, $j = 1, 2$. For any $\phi \in H^{-1/2}_{\text{per}}(\Gamma_j)$, it has the following Fourier series expansion:

$$\phi(x_1, x_2, b_j) = \sum_{n \in \mathbb{Z}^2} \phi_n(b_j) e^{i(\alpha_{jn} x_1 + \alpha_{jn} x_2)}.$$

The norm can be characterized by

$$\|\phi\|_{H^{1/2}_{\text{per}}(\Gamma_j)}^2 = L_1 L_2 \sum_{n \in \mathbb{Z}^2} (1 + |\alpha_n|^2)^{-1/2} |\phi_n(b_j)|^2,$$

where $\alpha_n = (\alpha_{jn}, \alpha_{jn})^T$.

For any vector field $\boldsymbol{\varphi} = (\varphi_1, \varphi_2, \varphi_3)^T$ and scalar field $\psi$, denote by

$$\text{curl}_{\Gamma_j} \boldsymbol{\varphi} = \partial_{x_1} \varphi_2 - \partial_{x_2} \varphi_1,$$

$$\nabla_{\Gamma_j} \psi = (\partial_{x_1} \psi, \partial_{x_2} \psi, 0)^T,$$

$$\text{div}_{\Gamma_j} \boldsymbol{\varphi} = \partial_{x_1} \varphi_1 + \partial_{x_2} \varphi_2$$

the surface scalar curl, the surface gradient, and the surface divergence on $\Gamma_j$, $j = 1, 2$, respectively. Introduce the following tangential function spaces:

$$TL^2(\Gamma_j) = \{ \boldsymbol{\varphi} \in L^2(\Gamma_j)^3, \varphi_3 = 0 \},$$

$$TH^{-1/2}_{\text{per}}(\text{curl}, \Gamma_j) = \{ \boldsymbol{\varphi} \in H^{-1/2}_{\text{per}}(\Gamma_j)^3 : \text{curl}_{\Gamma_j} \boldsymbol{\varphi} \in H^{-1/2}(\Gamma_j), \varphi_3 = 0 \}.$$

For any quasi-periodic tangential vector field $\boldsymbol{\varphi}$, it has the Fourier series expansion

$$\boldsymbol{\varphi} = \sum_{n \in \mathbb{Z}^2} (\varphi_{1n}, \varphi_{2n}, 0)^T e^{i(\alpha_{jn} x_1 + \alpha_{jn} x_2)}.$$

The $TL^2(\Gamma_j)$ norm of $\boldsymbol{\varphi}$ may be represented as

$$\|\boldsymbol{\varphi}\|^2_{TL^2(\Gamma_j)} = L_1 L_2 \sum_{n \in \mathbb{Z}^2} (|\varphi_{1n}|^2 + |\varphi_{2n}|^2).$$

The norm on $TH^{-1/2}_{\text{per}}(\text{curl}, \Gamma_j)$ can be characterized by

$$\|\boldsymbol{\varphi}\|^2_{TH^{-1/2}_{\text{per}}(\text{curl}, \Gamma_j)} = L_1 L_2 \sum_{n \in \mathbb{Z}^2} (1 + |\alpha_n|^2)^{-1/2} \left[ |\varphi_{1n}(b_j)|^2 + |\varphi_{2n}(b_j)|^2 + |\alpha_{jn} \varphi_{2n}(b_j) - \alpha_{jn} \varphi_{1n}(b_j)|^2 \right]. \quad (2.2)$$

2.2 Variational formulation

In this section, we introduce the TBC and the variational formulation of the diffraction grating problem. The details on the derivation of the TBC can be found; see Bao et al. (2010).

By Rayleigh’s expansions of $(\boldsymbol{E}, \boldsymbol{H})$ in $\Omega_j$, the following TBCs hold:

$$(\boldsymbol{H} - \boldsymbol{H}^{\text{inc}}) \times \mathbf{v}_1 = \mathcal{F}_1 (\boldsymbol{E} - \boldsymbol{E}^{\text{inc}})_{\Gamma_1} \quad \text{on} \quad \Gamma_1,$$

$$\boldsymbol{H} \times \mathbf{v}_2 = \mathcal{F}_2 \mathbf{E}_{\Gamma_2} \quad \text{on} \quad \Gamma_2,$$
where $\mathbf{v}_j$ is the unit outward normal vector on $\Gamma_j$, i.e., $\mathbf{v}_j = (0, 0, (-1)^{j-1})^T$, and the DtN operator $\mathcal{S}_j$ is defined as follows: for any tangential vector field $\mathbf{\varphi} \in TH^{-1/2}_\text{per}(\text{curl}, \Gamma_j)$ which has Fourier series expansion

$$\mathbf{\varphi} = \sum_{n \in \mathbb{Z}^2} (\varphi_{1n}^{(j)}, \varphi_{2n}^{(j)}, 0)^T e^{i(\alpha_{1n} x_1 + \alpha_{2n} x_2)},$$

define

$$\mathcal{S}_j \mathbf{\varphi} = \sum_{n \in \mathbb{Z}^2} (r_{1n}^{(j)}, r_{2n}^{(j)}, 0, 0)^T e^{i(\alpha_{1n} x_1 + \alpha_{2n} x_2)},$$

where

$$r_{1n}^{(j)} = \frac{1}{\omega \mu_j \beta_{jn}} \left[ (\kappa_j^2 - \alpha_{2n}^2) \varphi_{1n}^{(j)} + \alpha_{1n} \alpha_{2n} \varphi_{2n}^{(j)} \right],$$

$$r_{2n}^{(j)} = \frac{1}{\omega \mu_j \beta_{jn}} \left[ (\kappa_j^2 - \alpha_{1n}^2) \varphi_{2n}^{(j)} + \alpha_{1n} \alpha_{2n} \varphi_{1n}^{(j)} \right].$$

Here

$$\beta_{jn} = (\kappa_j^2 - |\alpha_n|^2)^{1/2}, \quad \text{Im} \beta_{jn} \geq 0, \quad \kappa_j^2 = \omega^2 \varepsilon_j / \mu_j. \quad (2.4)$$

We exclude possible resonances by assuming that $\kappa_j^2 \neq |\alpha_n|^2, n \in \mathbb{Z}^2, j = 1, 2$.

Now we present the variational formulation of the Maxwell system (2.1) in the space $H^1_{\text{per}}(\text{curl}, \Omega)$. Eliminating the magnetic field $\mathbf{H}$ from (2.1), we obtain

$$\nabla \times (\mu^{-1} \nabla \times \mathbf{E}) - \omega^2 \varepsilon \mathbf{E} = 0 \quad \text{in} \ \Omega. \quad (2.5)$$

Multiplying the complex conjugate of a test function $\mathbf{\psi}$ in $H^1_{\text{per}}(\text{curl}, \Omega)$, integrating over $\Omega$, and using the integration by parts, we arrive at the variational form for the scattering problem: Find $\mathbf{E} \in H^1_{\text{per}}(\text{curl}, \Omega)$ such that

$$a(\mathbf{E}, \mathbf{\psi}) = \langle \mathbf{f}, \mathbf{\psi} \rangle_{\Gamma_1} \quad \forall \mathbf{\psi} \in H^1_{\text{per}}(\text{curl}, \Omega), \quad (2.6)$$

where the sesquilinear form

$$a(\mathbf{\varphi}, \mathbf{\psi}) = \int_{\Omega} \mu^{-1} \nabla \times \mathbf{\varphi} \cdot \nabla \times \mathbf{\psi} - \omega^2 \int_{\Omega} \varepsilon \mathbf{\varphi} \cdot \mathbf{\psi} - i \omega \sum_{j=1}^2 \int_{\Gamma_j} \mathcal{S}_j \mathbf{\varphi} \cdot \mathbf{\psi} \quad (2.7)$$

and the linear functional

$$\langle \mathbf{f}, \mathbf{\psi} \rangle_{\Gamma_1} = i \omega \int_{\Gamma_1} (\mathbf{H}^\text{inc} \times \mathbf{v}_1 - \mathbf{T}_e \mathbf{E}_{\text{inc}}^\text{inj}) \cdot \mathbf{\psi} \quad \text{on} \ \Gamma_1.$$

Here we have used the identity

$$\mathbf{H}^\text{inc} \times \mathbf{v}_1 = - \mathbf{T}_e \mathbf{E}_{\text{inc}}^\text{inj} \quad \text{on} \ \Gamma_1.$$

The well-posedness of the variational problem (2.6) was established in Dobson (1994) and Bao (1997). It was shown that the variational problem (2.6) admits a unique solution for all but possibly a discrete set of frequencies. Here we simply assume that the variational problem (2.6) admits a unique weak solution in $H^1_{\text{per}}(\text{curl}, \Omega)$. Then it follows from the general theory in Babuška & Aziz (1972) that there exists a constant $\gamma_1 > 0$ such that the following inf-sup condition holds:

$$\sup_{0 \neq \mathbf{\varphi} \in H^1_{\text{per}}(\text{curl}, \Omega)} \frac{|a(\mathbf{\varphi}, \mathbf{\psi})|}{\|\mathbf{\varphi}\|_{H^1(\text{curl}, \Omega)}} \geq \gamma_1 \|\mathbf{\psi}\|_{H^1(\text{curl}, \Omega)} \quad \forall \mathbf{\psi} \in H^1_{\text{per}}(\text{curl}, \Omega). \quad (2.8)$$
3. Finite element approximation

In this section, we introduce the finite element approximation and present the a posteriori error estimate which plays an important role for the adaptive finite element method.

3.1 The discrete problem

Let $\mathcal{M}_h$ be a regular tetrahedral mesh of the domain $\Omega$. To deal with the quasi-periodic boundary conditions, we assume further that the mesh is periodic in both $x_1$ and $x_2$ directions, i.e., the surface mesh of $\Omega$ perpendicular to the $x_1$-axis or the $x_2$-axis coincides with the mesh on the opposite face.

Denote by $\mathcal{F}_h$ the set of all faces of tetrahedrons in $\mathcal{M}_h$. Let $V_h \subset H_{\text{per}}(\text{curl}, \Omega)$ denote the space of the lowest order Nédélec edge elements, i.e.,

$$V_h = \{ \mathbf{v}_h \in H_{\text{per}}(\text{curl}, \Omega) : \mathbf{v}_h|_T = \mathbf{a}_T + \mathbf{b}_T \times \mathbf{x}, \mathbf{a}_T, \mathbf{b}_T \in \mathbb{C}^3, \forall T \in \mathcal{M}_h \}.$$  

(3.1)

The finite element approximation to the problem (2.6) reads as follows: Find $\mathbf{E}_h \in V_h$ such that

$$a(\mathbf{E}_h, \mathbf{\psi}_h) = (\mathbf{f}, \mathbf{\psi}_h)_{\Gamma_1} \quad \forall \mathbf{\psi}_h \in V_h.$$

(3.2)

In the above formulation, the DtN operator $\mathcal{T}_j$ given by (2.3) is defined by an infinite series. It is necessary to truncate the series by taking finitely many terms in order to apply any feasible algorithm. We truncate the DtN operator $\mathcal{T}_j$ as follows:

$$\mathcal{T}_j^{N_j} \mathbf{\phi} = \sum_{n \in U_{N_j}} \left( r_1^{(j)}, r_2^{(j)}, 0 \right)^\top e^{i(\alpha_n x_1 + \alpha_n x_2)},$$

(3.3)

where the index set $U_{N_j}$ is defined as

$$U_{N_j} = \left\{ n = (n_1, n_2)^\top \in \mathbb{Z}^2 : |\alpha_n| \leq 2\pi N_j / \sqrt{L_1 L_2} \right\}, \quad j = 1, 2.$$  

(3.4)

Roughly speaking, the points in $U_{N_j}$ occupy an area of $\pi N_j^2$.

Now we are ready to define the truncated finite element formulation which leads to the discrete approximation to (2.6): Find $\mathbf{E}_h^{N_j} \in V_h$ such that

$$a_N(\mathbf{E}_h^{N_j}, \mathbf{\psi}_h) = (\mathbf{f}^{N_j}, \mathbf{\psi}_h)_{\Gamma_1} \quad \forall \mathbf{\psi}_h \in V_h,$$

(3.5)

where the sesquilinear form $a_N: V_h \times V_h \rightarrow \mathbb{C}$ is defined as follows:

$$a_N(\mathbf{\phi}, \mathbf{\psi}) = \int_{\Omega} \mu^{-1} \nabla \times \mathbf{\phi} \cdot \nabla \times \mathbf{\psi} - \omega^2 \int_{\Omega} \varepsilon \mathbf{\phi} \cdot \mathbf{\psi} - i \omega \sum_{j=1}^2 \int_{\Gamma_j} \mathcal{S}_j^{N_j} \mathbf{\phi}_{\Gamma_j} \cdot \mathbf{\psi}_{\Gamma_j},$$

and

$$(\mathbf{f}^{N_j}, \mathbf{\psi}_h)_{\Gamma_1} = -2i \omega \int_{\Gamma_1} \mathcal{S}_1^{N_j} \mathbf{E}_{\Gamma_1}^{\text{inc}} \cdot (\mathbf{\psi}_h)_{\Gamma_1}.$$  

Remark 3.1 In this work, we do not plan to discuss the existence and uniqueness of the discrete problems (3.2) and (3.5) since the focus is on the a posteriori and convergence analysis for the adaptive finite element with the truncated DtN operator. Generally speaking, it is required that $\kappa^2 h^2$ should be sufficiently small to ensure the well-posedness of the discrete problem. We refer to Feng & Wu (2014) and Lu et al. (2019) for the interior penalty discontinuous Galerkin method and the continuous interior penalty finite element method for solving Maxwell’s equations in a bounded domain. There is no rigorous analysis for Maxwell’s equations in biperiodic structures. In general, we require a sufficiently fine initial mesh, especially for high wave number problems.
3.2 The a posteriori error estimate

In this section, we give the a posteriori error estimate and present the main result of the paper. For any \( T \in \mathcal{M}_h \), we define the residuals

\[
R_T^{(1)} := \omega^2 \varepsilon E_h^N |_T - \nabla \times (\mu^{-1} \nabla \times E_h^N |_T), \quad R_T^{(2)} := -\omega^2 \nabla \cdot (\varepsilon E_h^N |_T).
\]

Given an interior face \( F \in \mathcal{F}_h \), which is the common face of \( T_1 \) and \( T_2 \), we define the jump residuals across \( F \) as

\[
J_F^{(1)} := \mu^{-1} (\nabla \times E_h^N |_{T_1} - \nabla \times E_h^N |_{T_2}) \times \mathbf{v}_F, \quad J_F^{(2)} := \omega^2 (\varepsilon E_h^N |_{T_2} - \varepsilon E_h^N |_{T_1}) \cdot \mathbf{v}_F,
\]

where the unit normal vector \( \mathbf{v}_F \) on \( F \) points from \( T_2 \) to \( T_1 \). Given a face \( F \in \mathcal{F}_h \cap \Gamma_1 \), we define the residuals as

\[
J_F^{(1)} = 2[\mu^{-1} (\nabla \times E_h^N) \times \mathbf{v}_1 + i \omega \mathcal{F}^{(1)}_1 (E_h^N)_{T_1} - 2i \omega \mathcal{F}^{inc}_1 (E_h^N)_{T_1}],
\]

\[
J_F^{(2)} = 2[\omega^2 \varepsilon E_h^N \cdot \mathbf{v}_1 - i \omega \mathcal{F}^{inc}_1 (\mathcal{F}^{(1)}_1 (E_h^N)_{T_1}) + 2i \omega \mathcal{F}^{inc}_1 (\mathcal{F}^{inc}_1 (E_h^N)_{T_1})].
\]

Given a face \( F \in \mathcal{F}_h \cap \Gamma_2 \), we define the residuals as

\[
J_F^{(1)} = 2[\mu^{-1} (\nabla \times E_h^N) \times \mathbf{v}_2 + i \omega \mathcal{F}^{(2)}_2 (E_h^N)_{T_2}],
\]

\[
J_F^{(2)} = 2[\omega^2 \varepsilon E_h^N \cdot \mathbf{v}_2 - i \omega \mathcal{F}^{inc}_2 (\mathcal{F}^{(2)}_2 (E_h^N)_{T_2})].
\]

For \( j = 0, 1 \), define

\[
\Gamma_{1j} = \{ x \in \mathbb{R}^3 : x = jL_1, 0 < x_2 < L_2, b_2 < x_3 < b_1 \},
\]

\[
\Gamma_{2j} = \{ x \in \mathbb{R}^3 : x = jL_2, 0 < x_1 < L_1, b_2 < x_3 < b_1 \}.
\]

For any face \( F \in \mathcal{F}_h \cap \Gamma_0 \), let \( F' \in \mathcal{F}_h \) be the corresponding face on \( \Gamma_1 \) (\( l = 1, 2 \)), and let \( T, T' \in \mathcal{M}_h \) be the two elements such that \( T \supset T' \) and \( T' \supset F' \). We define the jump residuals across \( F \) and \( F' \) as

\[
J_F^{(1)} := \mu^{-1} (\varepsilon \mathcal{F}^{inc}_l E_h^N) \times \mathbf{v}_F,
\]

\[
J_F^{(2)} := \omega^2 (\varepsilon E_h^N |_T - \varepsilon^{inc}_l E_h^N |_T) \cdot \mathbf{v}_F,
\]

where \( \mathbf{v}_F \) is the unit outward normal vector to \( F \).

For any \( T \in \mathcal{M}_h \), denote by \( \eta_T \) the local error estimator, which is defined as follows:

\[
\eta_T^2 = h_T^2 \left( \| R_T^{(1)} \|_{L_2(T)}^2 + \| R_T^{(2)} \|_{L_2(T)}^2 \right) + h_T \sum_{F \in \partial T} \left( \| J_F^{(1)} \|_{L_2(F)}^2 + \| J_F^{(2)} \|_{L_2(F)}^2 \right).
\]

We now state the main result of this paper.

**Theorem 3.1** Let \( E \) and \( E_h^N \) be the solutions of (2.6) and (3.5), respectively. Then there exist two integers \( M_j, j = 1, 2 \) independent of \( h \) and satisfying \( \left( \frac{2M_j}{L_1 L_2} \right)^2 > \text{Re} \kappa_j^2 \) such that for \( N_j \geq M_j \) the following a posteriori error estimate holds:

\[
\| E - E_h^N \|_{H_0^1(\Omega)} \leq C(\varepsilon_h + \varepsilon_N),
\]

where \( \varepsilon_h = (\sum_{T \in \mathcal{M}_h} \eta_T^2)^{1/2}, \varepsilon_N = \sum_{j=1}^2 \varepsilon_j \sigma_j \| E^{inc} \|_{H_{\text{inc}}^{1/2}(\text{curl}, \Gamma_1)} \) and \( \sigma_j = \left( \left( \frac{2\pi N_j}{\sqrt{\varepsilon_j}} \right)^2 - \text{Re} \kappa_j^2 \right)^{1/2} \). Here the constant \( C \) is independent of \( h \) and \( M_j \).
4. Proof of the main theorem

The section is devoted to the proof of Theorem 3.1. The difficulty is to estimate the truncation error of the DtN operator. We introduce a dual problem to overcome it.

4.1 The dual problem

Denote the error by $\xi = E - E^N$. Consider the Helmholtz decomposition

$$\xi = \varepsilon \nabla q + \zeta, \quad q \in H^1_0(\Omega), \quad \text{div} \zeta = 0.$$  \hspace{1cm} (4.1)

Obviously one has

$$\|\nabla q\|_{L^2(\Omega)} \lesssim \|\xi\|_{H(curl, \Omega)}, \quad \|\zeta\|_{L^2(\Omega)^3} \lesssim \|\xi\|_{H(curl, \Omega)}.$$  \hspace{1cm} (4.2)

Hereafter $A \lesssim B$ means $A \leq CB$ where $C$ is a positive constant independent of $N, N_j$ and $d_j$.

Introduce the following dual problem to the original scattering problem: Find $W \in H^1_{\text{perm}}(\Omega)^3$ such that it satisfies the variational problem

$$a(v, W) = (v, \zeta) \quad \forall v \in H^1_{\text{perm}}(\Omega)^3.$$  \hspace{1cm} (4.3)

It is easy to verify that $W$ is the weak solution of the boundary value problem:

$$\begin{cases}
\nabla \times ((\mu^{-1}\omega^2 + \bar{\beta}) \times W) = \zeta & \text{in } \Omega, \\
((\mu^{-1}\omega^2 + \bar{\beta}) \times W) \times n = -i\omega J_j^\ast W_j & \text{on } \Gamma_j,
\end{cases}$$

where the adjoint operator $J_j^\ast$ takes the following form:

$$J_j^\ast \varphi = \sum_{n \in \mathbb{Z}^2} (i \rho_{1n}^{(j)} + i \rho_{2n}^{(j)} \varphi_{i1}^{(j)} + i \varphi_{i2}^{(j)}), \quad j = 1, 2.$$  \hspace{1cm} (4.4)

Here

$$\rho_{1n}^{(j)} = \frac{1}{\omega \mu_j} \left[ (k_j^2 - \alpha_{2n}) \varphi_{i1}^{(j)} + \alpha_{1n} \alpha_{2n} \varphi_{i2}^{(j)} \right],$$

$$\rho_{2n}^{(j)} = \frac{1}{\omega \mu_j} \left[ (k_j^2 - \alpha_{1n}) \varphi_{i2}^{(j)} + \alpha_{1n} \alpha_{2n} \varphi_{i1}^{(j)} \right].$$

The well-posedness of the dual problem can be similarly proved as that for the variational problem (2.6). The proof is skipped for brevity. Assuming that the dual problem has a unique weak solution, we have the stability estimate

$$\|W\|_{H(curl, \Omega)} \leq C_0 \|\zeta\|_{L^2(\Omega)},$$  \hspace{1cm} (4.5)

where $C_0$ is a positive constant.

Denote by $U_h \subset H^1_{\text{perm}}(\Omega)$ the standard continuous piecewise linear finite element space. Clearly, we have

$$\nabla U_h \subseteq V_h,$$

where $V_h$ is the lowest order Nédélec edge element space defined in (3.1).
4.2 An estimate of $\xi$

The following lemma gives some relations on the error $\xi$, which is the starting point for the a posteriori error analysis.

**Lemma 4.1** Let $E, E^N_h$, and $W$ be the solutions to the problems (2.6), (3.5), and (4.3), respectively. Then we have

$$
\|\xi\|^2_{H^1(\text{curl}, \Omega)} \lesssim \Re \left[ a(\xi, \xi) + i\omega \sum_{j=1}^{2} \int_{\Gamma_j} (\mathcal{T}_j - \mathcal{T}^N_j) \xi_{\Gamma_j} \cdot \bar{\xi}_{\Gamma_j} \right] 
$$

$$
- \omega \sum_{j=1}^{2} \text{Im} \int_{\Gamma_j} \mathcal{T}^N_j \xi_{\Gamma_j} \cdot \bar{\xi}_{\Gamma_j} + \Re \int_{\Omega} (\omega^2 \mathbf{e} + 1) \xi \cdot \bar{\xi},
$$

(4.6)

$$
(\varepsilon \xi, \xi) = \left[ a(\xi, W) + i\omega \sum_{j=1}^{2} \int_{\Gamma_j} (\mathcal{T}_j - \mathcal{T}^N_j) \xi_{\Gamma_j} \cdot \bar{W}_{\Gamma_j} \right] 
$$

$$
+ (\varepsilon \xi, \nabla q) - i\omega \sum_{j=1}^{2} \int_{\Gamma_j} (\mathcal{T}_j - \mathcal{T}^N_j) \xi_{\Gamma_j} \cdot \bar{W}_{\Gamma_j}.
$$

(4.7)

For any $\psi_h \in V_h, \psi \in H_{\text{qua}}(\text{curl}, \Omega), q_h \in U_h \cap H^1_0(\Omega)$, there hold

$$
a(\xi, \psi) + i\omega \sum_{j=1}^{2} \int_{\Gamma_j} (\mathcal{T}_j - \mathcal{T}^N_j) \xi_{\Gamma_j} \cdot \bar{\psi}_{\Gamma_j}
$$

$$
= (f, \psi - \psi_h)_{\Gamma_1} - a_N (E^N_h, \psi - \psi_h) + i\omega \sum_{j=1}^{2} \int_{\Gamma_j} (\mathcal{T}_j - \mathcal{T}^N_j) E_{\Gamma_j} \cdot \bar{\psi}_{\Gamma_j} 
$$

$$
- 2i\omega \int_{\Gamma_1} (\mathcal{T}_1 - \mathcal{T}^N_1) E_{\Gamma_1} \cdot (\psi_h)_{\Gamma_1},
$$

(4.8)

$$
(\varepsilon \xi, \nabla q) = - (\varepsilon E^N_h, \nabla (q - q_h)).
$$

(4.9)

**Proof.** The inequality (4.6) follows from the definition of the sesquilinear form $a$ in (2.7). The identity (4.7) follows by taking $\psi = \xi$ in (4.3) and using (4.1). It remains to prove (4.8) and (4.9). Using (2.6) and (3.5), we obtain

$$
a(\xi, \psi) = a(E, \psi - \psi_h) - a(E^N_h, \psi - \psi_h) + a(E - E^N_h, \psi_h)
$$

$$
= (f, \psi - \psi_h)_{\Gamma_1} - a_N (E^N_h, \psi - \psi_h)
$$

$$
+ a_N (E^N_h, \psi - \psi_h) - a_N (E^N_h, \psi - \psi_h) + (f, \psi_h)_{\Gamma_1} - a(E^N_h, \psi_h)
$$

$$
= (f, \psi - \psi_h)_{\Gamma_1} - a_N (E^N_h, \psi - \psi_h)
$$

$$
+ a_N (E^N_h, \psi) - a(E^N_h, \psi) + (f - f^N_h, \psi_h)_{\Gamma_1}
$$

$$
= (f, \psi - \psi_h)_{\Gamma_1} - a_N (E^N_h, \psi - \psi_h)
$$

$$
- \sum_{j=1}^{2} i\omega \int_{\Gamma_j} (\mathcal{T}_j - \mathcal{T}^N_j) \xi_{\Gamma_j} \cdot \bar{\psi}_{\Gamma_j} + i\omega \sum_{j=1}^{2} \int_{\Gamma_j} (\mathcal{T}_j - \mathcal{T}^N_j) E_{\Gamma_j} \cdot \bar{\psi}_{\Gamma_j}
$$

$$
- 2i\omega \int_{\Gamma_1} (\mathcal{T}_1 - \mathcal{T}^N_1) E_{\Gamma_1} \cdot (\psi_h)_{\Gamma_1}.
$$

(4.9)
which implies (4.8). By taking \( \psi = \psi_h = \nabla q_h, \forall q_h \in U_h \cap H_0^2(\Omega) \) in the above identity and using (2.7), we conclude that

\[
(\varepsilon \xi, \nabla q_h) = 0.
\]

Then (4.9) follows by noting that \( \text{div}(\varepsilon \mathbf{E}) = 0 \). This completes the proof of the lemma. \( \square \)

4.3 Several trace results

The following lemmas are trace regularity results for \( H_{\text{iper}}(\text{curl}, \Omega) \). The proof can be found in Bao et al. (2010) and Li et al. (2011), respectively.

**Lemma 4.2** Let \( \gamma_0 = \max\{\sqrt{1 + (b_1 - b_2)^{-1}}, \sqrt{2}\} \). Then the following estimate holds:

\[
\|\psi_f\|_{H_{\text{iper}}^{-1/2}(\text{curl}, I_j)} \leq \gamma_0 \|\psi\|_{H(\text{curl}, \Omega)} \quad \forall \psi \in H_{\text{iper}}(\text{curl}, \Omega).
\]

**Lemma 4.3** For any \( \delta > 0 \), there exits a constant \( C \) depending only on \( \delta \), \( b_1 \), and \( b_2 \) such that the following estimate holds:

\[
\|\psi_f\|_{H_{\text{iper}}^{-1/2}(\text{curl}, I_j)}^2 \leq \delta \|\nabla \times \psi\|_{L^2(\Omega)}^2 \sum_{j=1}^{\infty} \left( \|\alpha_j\|_{L^2(\Omega)}^2 + C(\delta) \|\psi\|_{L^2(\Omega)}^2 \right) \quad \forall \psi \in H_{\text{iper}}(\text{curl}, \Omega).
\]

The following lemma gives an estimate for quasi-periodic divergence-free functions.

**Lemma 4.4** Let \( \mathbf{v} = (v_{1n}(x_3), v_{2n}(x_3), v_{3n}(x_3))^T \) \( e^{i(\alpha_{1n}x_1 + \alpha_{2n}x_2)} \in H(\text{curl}, \Omega_j) \). Suppose \( \text{div} \mathbf{v} = 0 \). Then for any \( \delta > 0 \), the following estimate holds:

\[
\left| \int_{\Gamma_j} v_{3n}' \tilde{v}_{3n} \right| \leq \delta \|\nabla \times \mathbf{v}\|_{L^2(\Omega_j)}^3 + C(\delta) \|\hat{\alpha}\|_{H(\text{curl}, \Omega_j)}^2, \quad j = 1, 2,
\]

where \( \Omega_j = \Omega_j' \setminus \Omega_j \) and \( d_j = |b_j - b_j'| \).

**Proof.** We only prove the case of \( j = 1 \) since the proof for \( j = 2 \) is similar. Clearly, \( v_{3n}' = -i\alpha_{1n}v_{1n} - i\alpha_{2n}v_{2n} \) and

\[
\|\nabla \times \mathbf{v}\|_{L^2(\Omega_j)}^3 = L_1L_2 \sum_{n \in \mathbb{Z}^2} \left( \|v_{1n}' - i\alpha_{1n}v_{3n}\|_{L^2(B_1)}^2 + \|v_{2n}' - i\alpha_{2n}v_{3n}\|_{L^2(B_1)}^2 + \|\alpha_{1n}v_{2n}' - \alpha_{2n}v_{1n}\|_{L^2(B_1)}^2 \right),
\]

where \( B_1 = [b_1', b_1] \). Let \( \chi \in C^2(B_1) \) be a function satisfying

\[
\chi(x_3) \begin{cases} 
1, & x_3 \in [b_1' + \frac{3}{2}d_1, b_1], \\
0, & x_3 \in [b_1', b_1' + \frac{1}{2}d_1], \\
& x_3 \in [0, 1] \setminus [b_1', b_1' + \frac{1}{2}d_1], \\
& x_3 \in (b_1' + \frac{1}{2}d_1, b_1' + \frac{3}{2}d_1),
\end{cases}
\]

\[
|\chi'| \lesssim d_1^{-1}, \quad \text{and} \quad |\chi''| \lesssim d_1^{-2}.
\]

Letting \( \mathbf{w} = \chi \mathbf{v} \), we conclude that

\[
|v_{3n}'(b_1)\hat{v}_{3n}(b_1)| = |w_{3n}'(b_1)\tilde{w}_{3n}(b_1)| = \left| \int_{b_1'}^{b_1} \left( w_{3n}'' \tilde{v}_{3n} + |w_{3n}'|^2 \right) \right|
\]

\[
= \int_{b_1'}^{b_1} \left( \chi^2 (i\alpha_{1n}(i\alpha_{1n}v_{3n}' - v_{1n}') + i\alpha_{2n}(i\alpha_{2n}v_{3n}' - v_{2n}')) \tilde{v}_{3n} + \chi^2 |\alpha_{1n}|^2 |v_{3n}'|^2 \\
+ \chi^2 |v_{3n}'|^2 + \chi' \chi(3v_{3n}'\tilde{v}_{3n} + v_{3n}'\tilde{v}_{3n}') + (\chi'' \chi + |\chi'|^2)|v_{3n}'|^2 \right|
\]
\[
\leq (1 + \delta) \left( |\alpha_n|^2 \|v_{3n}\|_{L^2(B_1)}^2 + \|v'_{3n}\|_{L^2(B_1)}^2 \right) \\
+ C\delta^{-1} \left( |i\alpha_1 v_{3n} - v'_{3n}|_{L^2(B_1)}^2 + |i\alpha_2 v_{3n} - v_{2n}|_{L^2(B_1)}^2 + d_1^{-2} \|v_{3n}\|_{L^2(B_1)}^2 \right).
\]

Using the above inequality and \(\|v'_{3n}\|_{L^2(B_1)} \leq |\alpha_n|^2 (\|v_{1n}\|_{L^2(B_1)}^2 + \|v_{2n}\|_{L^2(B_1)}^2)\) gives
\[
\left| \int_{\Omega_1} v'_{3n} \bar{v}_{3n} \right| = L_1 L_2 \left| v'_{3n}(b_1) \bar{v}_{3n}(b_1) \right| \\
\leq |\alpha_n|^2 (1 + \delta) \|v\|_{L^2(\Omega_1)}^2 + C\delta^{-1} d_1^{-2} \|v\|_{H^1(\text{curl}_1, \Omega_1)}^2,
\]
which completes the proof. \(\square\)

### 4.4 Estimates of (4.8) and (4.9)

We first discuss the exponentially decaying property of the evanescent modes.

Let \(E = (E_1, E_2, E_3)^T\) be the solution to the variational problem (2.6). Since \(E_l(x)\) is a quasi-periodic function with respect to \(x_1\) and \(x_2\), it has the following Fourier expansion:
\[
E_l(x) = \sum_{n \in \mathbb{Z}^2} E_{ln}(x_3) e^{i(\alpha_{n1}x_1 + \alpha_{n2}x_2)}, \quad l = 1, 2, 3. \tag{4.11}
\]

The following lemma is crucial to derive the truncation error.

**Lemma 4.5** Let \(E = (E_1, E_2, E_3)^T\) be the solution to (2.6) and \(E_{ln}\) are the Fourier coefficients given in (4.11). If \(\text{Re} \kappa_j^2 \leq |\alpha_n|^2\), then the following estimates hold:
\[
|E_{ln}(b_j)| \leq |E_{ln}(b'_j)| e^{-d_j(|\alpha_n|^2 - \text{Re} \kappa_j^2)^{1/2}}, \quad l = 1, 2; \\
|E_{3n}(b_j)| \leq \frac{1}{|b_{j1}|} \left| \alpha_{ln} E_{ln}(b'_j) + \alpha_{2n} E_{2n}(b'_j) \right| e^{-d_j(|\alpha_n|^2 - \text{Re} \kappa_j^2)^{1/2}}; \\
|\alpha_{ln} E_{2n}(b_j) - \alpha_{2n} E_{ln}(b'_j)| \leq |\alpha_{ln} E_{2n}(b'_j) - \alpha_{2n} E_{ln}(b_j)| e^{-d_j(|\alpha_n|^2 - \text{Re} \kappa_j^2)^{1/2}}.
\]

**Proof.** Since \(\mu\) and \(\varepsilon\) are constants in \(\Omega_1^j\) and \(\Omega_2^j\), the Maxwell equation (2.5) reduces to the Helmholtz equations:
\[
\Delta E_l + \kappa_j^2 E_l = 0 \quad \text{in} \quad \Omega_j^j, \quad l = 1, 2, 3. \tag{4.12}
\]

Plugging (4.11) into (4.12), we derive the second order ordinary differential equation for the Fourier coefficients \(E_{ln}\):
\[
E''_{ln}(x_3) + (\kappa_j^2 - |\alpha_n|^2) E_{ln}(x_3) = 0, \quad x_3 \not\in (b'_{j1}, b'_{j2}). \tag{4.13}
\]

The general solution of (4.13) is
\[
E_{ln}(x_3) = A_{ln} e^{i\beta_{ln}x_3} + B_{ln} e^{-i\beta_{ln}x_3}.
\]

Noting (2.4) and using the radiation condition, we obtain
\[
E_{ln}(x_3) = \begin{cases} 
E_{ln}(b'_j) e^{i\beta_{ln}(x_3-b'_{j1})}, & x_3 > b'_{j1}, \\
E_{ln}(b'_{j2}) e^{-i\beta_{2n}(x_3-b'_{j2})}, & x_3 < b'_{j2}, 
\end{cases} \tag{4.14}
\]
which gives that

\[ |E_{ln}(b_j)| = |E_{ln}(b_j')|e^{-d_j \text{Im} \beta_{ln}}, \quad l = 1, 2, \]

\[ |\alpha_{ln}E_{2n}(b_j) - \alpha_{2n}E_{1n}(b_j)| = |\alpha_{ln}E_{2n}(b_j') - \alpha_{2n}E_{1n}(b_j')| e^{-d_j \text{Im} \beta_{ln}}. \]

On the other hand, it follows from the divergence free condition that

\[ \partial_{x_1}E_1 + \partial_{x_2}E_2 + \partial_{x_3}E_3 = 0 \quad \text{in } \Omega_j', \]

which yields

\[ E_{3n}'(b_j') + i\alpha_{ln}E_{1n}(b_j') + i\alpha_{2n}E_{2n}(b_j') = 0. \quad (4.15) \]

It follows from (4.14) that

\[ E_{3n}'(x_3) = i\beta_{ln}E_{2n}(b_j')e^{\beta_{ln}(x_3 - b_j')}, \quad x_3 > b_j'. \]

Evaluating the above equation at \( x_3 = b_1' \) and using the divergence free condition (4.15), we have

\[ E_{3n}(b_1') = -\frac{\alpha_{ln}}{\beta_{ln}}E_{1n}(b_1') - \frac{\alpha_{2n}}{\beta_{ln}}E_{2n}(b_1'), \]

which implies

\[ E_{3n}(x_3) = -\frac{1}{\beta_{ln}}(\alpha_{ln}E_{1n}(b_1') + \alpha_{2n}E_{2n}(b_1'))e^{\beta_{ln}(x_3 - b_1')}. \]

Taking \( x_3 = b_1 \) in the above equation yields

\[ |E_{3n}(b_1)| = \frac{1}{|\beta_{ln}|} \left| \alpha_{ln}E_{1n}(b_1') + \alpha_{2n}E_{2n}(b_1') \right| e^{-d_1 \text{Im} \beta_{ln}}. \]

Similarly, we can obtain

\[ |E_{3n}(b_2)| = \frac{1}{|\beta_{2n}|} \left| \alpha_{ln}E_{1n}(b_2') + \alpha_{2n}E_{2n}(b_2') \right| e^{-d_2 \text{Im} \beta_{2n}}. \]

Using (2.4) again, we have

\[ \text{Im} \beta_{jn}^2 = \text{Im}(\kappa_j^2 - |\alpha_i|^2) = \text{Im} \kappa_j^2 = \omega^2 \mu \text{Im} \epsilon_j \geq 0 \]

and

\[ \text{Im} \beta_{jn} = \frac{1}{\sqrt{2}} \left[ \left( (\text{Im} \beta_{jn}^2)^2 + (\text{Re} \beta_{jn}^2)^2 \right)^{1/2} - \text{Re} \beta_{jn}^2 \right]^{1/2} \]

\[ \geq (-\text{Re} \beta_{jn})^{1/2} = (\alpha_i^2 - \text{Re} \kappa_j^2)^{1/2}, \]

which completes the proof. \( \square \)

Noting that \( \Omega \) is a cuboid, we have the following Hodge decomposition: For any \( \psi \in H_{\text{qper}}(\text{curl}, \Omega) \), there exist \( \psi^{(1)} \in H_{\text{qper}}^1(\Omega)^3 \) and \( \psi^{(2)} \in H_{\text{qper}}^1(\Omega) \) such that

\[ \psi = \psi^{(1)} + \nabla \psi^{(2)}, \quad \nabla \cdot \psi^{(1)} = 0. \]
In fact, \( \psi^{(2)} \) can be obtained in the quotient space \( H^1_{\text{iper}}(\Omega)/\{\text{constant}\} \) by solving \( \nabla \cdot \psi = \nabla \cdot \nabla \psi^{(2)} \) with the periodic boundary condition on \( \partial \Omega \setminus \{T_1, T_2\} \) and the Neumann boundary condition on \( T_1 \) and \( T_2 \). Then one has \( \psi^{(1)} = \psi - \nabla \psi^{(2)} \). We refer to Monk (2003) for details on the general Hodge decomposition.

Let \( P_h : H^1_{\text{iper}}(\Omega) \rightarrow U_h \) and \( P_h : H^1(\Omega)^3 \rightarrow U_h^3 \) be the scalar and vector Scott–Zhang interpolation operators, respectively. For any element \( T \in \mathcal{M}_h \) with the size of \( h_T \) and any face \( F \in \mathcal{F}_h \) with the size of \( h_F \), one has (see Scott & Zhang (1990))

\[
\|P_h \psi^{(1)}\|_{L^2(\partial T)} \leq C(\|\psi^{(1)}\|_{L^2(\partial F)} + h_T \|\psi^{(1)}\|_{H^1(\partial F)}),
\]

\[
\|\psi^{(1)} - P_h \psi^{(1)}\|_{L^2(F)} \leq C h_T \|\psi^{(1)}\|_{H^1(F)},
\]

\[
\|\psi^{(1)} - P_h \psi^{(1)}\|_{L^2(F)} \leq C h_F \|\psi^{(1)}\|_{H^1(F)}.
\]

Here \( T \) and \( F \) are the union of all the elements in \( \mathcal{M}_h \), which have nonempty intersection with the element \( T \) and the face \( F \), respectively.

Define \( \psi_h^{(1)} = P_h \psi^{(1)}, \psi_h^{(2)} = P_h \psi^{(2)} \). Then we have

\[
\|\psi_h\|_{H(\text{curl}, \Omega)} \lesssim \|\psi^{(1)}\|_{H(\text{curl}, \Omega)} + \|\psi^{(2)}\|_{H(\text{curl}, \Omega)} \lesssim \|\psi\|_{H(\text{curl}, \Omega)}. \tag{4.16}
\]

**Lemma 4.6** There exist positive integers \( N_j \) independent of \( h \) and satisfying \( \left( \frac{2N_j}{\sqrt{L_j}} \right)^2 > \text{Re} \kappa_j \), \( j = 1, 2 \) such that for any \( N_j \geq N_j \) and \( \psi \in H^1_{\text{iper}}(\text{curl,} \Omega) \) the following estimate holds:

\[
\left| a(\xi, \psi) + i\omega \sum_{j=1}^{2} \int_{T_j} (\mathcal{T}_j - \mathcal{T}_j)^N \xi_j \cdot \psi_j \right| \leq C_1 (\varepsilon_h + \varepsilon_N) \|\psi\|_{H(\text{curl}, \Omega)},
\]

where \( C_1 > 0 \) is a constant independent of \( h \) and \( N_j \). Moreover,

\[
|\varepsilon \xi, \nabla q| \lesssim \varepsilon_h \|\nabla q\|_{L^2(\Omega)^3}.
\]

**Proof.** The second estimate is a direct consequence of (4.9) with \( q_h = P_h q \). It remains to prove the first estimate. A simple calculation yields that

\[
a(\xi, \psi) + i\omega \sum_{j=1}^{2} \int_{T_j} (\mathcal{T}_j - \mathcal{T}_j)^N \xi_j \cdot \psi_j := J_1 + J_2 + J_3,
\]

where

\[
J_1 = \langle f, \psi - \psi_h \rangle_{T_1} - a_N(E_h^N, \psi - \psi_h) = - \int_{\Omega} \mu^{-1} (\nabla \times E_h^N) \cdot \nabla \times (\psi - \psi_h) + \omega^2 \int_{\Omega} \varepsilon E_h^N \cdot (\psi - \psi_h)
\]

\[
+ i\omega \sum_{j=1}^{2} \int_{T_j} (\mathcal{T}_j)^N (E_h^N)_{T_j} \cdot (\psi - \psi_h)_{T_j} + \langle f, \psi - \psi_h \rangle_{T_1}
\]

\[
= J_1^1 + J_1^2 + J_1^3 + J_1^4,
\]

and

\[
J_2 = i\omega \sum_{j=1}^{2} \int_{T_j} (\mathcal{T}_j - \mathcal{T}_j)^N E_{T_j} \cdot \psi_{T_j},
\]

\[
J_3 = -2i\omega \int_{T_1} (\mathcal{T}_1 - \mathcal{T}_1^N) E_{T_1}^\text{inc} \cdot (\psi_h)_{T_1}.
\]
Using the fact $\nabla \times \nabla (\psi^2 - \psi_h^2) = 0$ and Green’s theorem yields

$$J_1^f = -\int_{\Omega} \mu^{-1} (\nabla \times E_h^N) \cdot \nabla (\psi - \psi_h)$$

$$= -\sum_{T \in \mathcal{M}} \int_{T} \mu^{-1} (\nabla \times E_h^N) \cdot \nabla (\psi^{(1)} - \psi_h^{(1)}) - (\psi^{(1)} - \psi_h^{(1)})$$

$$= -\sum_{T \in \mathcal{M}} \left[ \int_{T} \nabla \times (\mu^{-1} \nabla \times E_h^N) \cdot (\psi^{(1)} - \psi_h^{(1)}) \right]$$

$$+ \int_{\partial T} (\mu^{-1} \nabla \times E_h^N) \times \nabla \cdot (\psi^{(1)} - \psi_h^{(1)})$$

and

$$J_1^i = \omega^2 \int_{\Omega} \epsilon E_h^N \cdot (\psi - \psi_h) = \sum_{T \in \mathcal{M}} \omega^2 \int_{T} \epsilon E_h^N \cdot (\psi - \psi_h)$$

$$= \sum_{T \in \mathcal{M}} \left[ \omega^2 \int_{T} \epsilon E_h^N \cdot (\psi^{(1)} - \psi_h^{(1)}) \right]$$

$$+ \omega^2 \int_{\partial T} (\epsilon E_h^N \cdot \nabla) (\psi^{(2)} - \psi_h^{(2)})$$

Since $\epsilon, \mu$ are biperiodic functions and $E_h^N, \psi^{(1)} - \psi_h^{(1)}, \psi^{(2)} - \psi_h^{(2)}$ are quasi-periodic functions, it is easy to verify that

$$\sum_{j=1}^{2} \sum_{T \in \mathcal{M}} \left[ \int_{\partial T \cap \Gamma_{j,0}} (\epsilon E_h^N \cdot \nabla) (\psi^{(2)} - \psi_h^{(2)}) + \int_{\partial T \cap \Gamma_{j,1}} (\epsilon E_h^N \cdot \nabla) (\psi^{(2)} - \psi_h^{(2)}) \right] = 0,$$

where $T'$ is the tetrahedron having one of its faces on $\Gamma_{j,1}$ corresponding to $T$. Again using Green’s formula, we have

$$J_1^f = i \omega \sum_{j=1}^{2} \int_{\Gamma_{j}} \mathcal{H}^N_j (E_h^N)_{\Gamma_j} \cdot [(\psi^{(1)} - \psi_h^{(1)})_{\Gamma_j} + \nabla_{\Gamma_j} (\psi^{(2)} - \psi_h^{(2)})]$$

$$= \sum_{T \in \mathcal{M}} \sum_{F \subset \partial T \cap \Gamma_{j}} i \omega \int_{F} \mathcal{H}^N_j (E_h^N)_{\Gamma_j} \cdot (\psi^{(1)} - \psi_h^{(1)})_{\Gamma_j}$$

$$- \sum_{T \in \mathcal{M}} \sum_{F \subset \partial T \cap \Gamma_{j}} i \omega \int_{F} \text{div}_{\Gamma_j} (\mathcal{H}^N_j (E_h^N)_{\Gamma_j}) (\psi^{(2)} - \psi_h^{(2)})$$

and

$$J_1^i = \langle \mathcal{H}, \psi - \psi_h \rangle_{\Gamma_1} = -2 i \omega \int_{\Gamma_1} \mathcal{H} E_h^{\text{inc}} \cdot [(\psi - \psi_h)_{\Gamma_1} + \nabla_{\Gamma_1} (\psi^{(2)} - \psi_h^{(2)})]$$

$$= -2 i \omega \int_{\Gamma_1} \mathcal{H} E_h^{\text{inc}} \cdot (\psi^{(1)} - \psi_h^{(1)})_{\Gamma_1} + 2 i \omega \int_{\Gamma_1} \text{div}_{\Gamma_1} (\mathcal{H} E_h^{\text{inc}}) (\psi^{(2)} - \psi_h^{(2)})$$
\[ \begin{align*}
&= \sum_{T \in \mathcal{T}_h} \sum_{F \subset \partial T \cap \Gamma_1} -2i\omega \int_{F} \mathcal{A} E^{inc}_{\Gamma_1} \cdot (\psi^{(1)} - \psi^{(1)}_h) T
+ \sum_{T \in \mathcal{T}_h} \sum_{F \subset \partial T \cap \Gamma_1} 2i\omega \int_{F} \text{div} (\mathcal{A} E^{inc}_{\Gamma_1})(\psi^{(2)} - \psi^{(2)}_h) T.
\end{align*} \]

Let \( \mathcal{S}_h := \{ F \in \mathcal{T}_h : F \cap (\Gamma_1 \cup \Gamma_2) = \emptyset \} \). Using the above identities and the residuals, we have
\[
J_1 = \sum_{T \in \mathcal{T}_h} \left\{ \int_{T} R^{(1)}_I \cdot (\psi^{(1)} - \psi^{(1)}_h) + \int_{T} R^{(2)}_I (\psi^{(2)} - \psi^{(2)}_h) \right\}
+ \sum_{F \in \mathcal{S}_h} \left[ \int_{F} \frac{1}{2} J^{(1)}_F \cdot (\psi^{(1)} - \psi^{(1)}_h) + \int_{F} \frac{1}{2} J^{(2)}_F (\psi^{(2)} - \psi^{(2)}_h) \right]
+ \sum_{F \in \mathcal{T}_h} \left[ \int_{F} \frac{1}{2} J^{(1)}_F \cdot (\psi^{(1)} - \psi^{(1)}_h) T + \int_{F} \frac{1}{2} J^{(2)}_F (\psi^{(2)} - \psi^{(2)}_h) T \right].
\]

Recalling \( \psi^{(1)}_h = P_h \psi^{(1)} \) and \( \psi^{(2)}_h = P_h \psi^{(2)} \), we obtain
\[
|J_1| \lesssim C \sum_{T \in \mathcal{T}_h} \left\{ h_T \| R^{(1)}_I \|_{L^2(T)} \| \psi^{(1)} \|_{H^1(F)} + h_T \| R^{(2)}_I \|_{L^2(T)} \| \psi^{(2)} \|_{H^1(F)} \right\}
+ \sum_{F \in \mathcal{S}_h} \left[ h^{1/2}_F \| J^{(1)}_F \|_{L^2(F)} \| \psi^{(1)} \|_{H^1(F)} + h^{1/2}_F \| J^{(2)}_F \|_{L^2(F)} \| \psi^{(2)} \|_{H^1(F)} \right]
\lesssim C \varepsilon_h \left( \| \psi^{(1)} \|^2_{H^1(\Omega)} + \| \psi^{(2)} \|^2_{H^2(\Omega)} \right)^{1/2} \leq C \varepsilon_h \| \psi \|_{H(\text{curl}, \Omega)}.
\] (4.17)

For \( J_2 \), a straightforward calculation yields
\[
|J_2| = \omega \sum_{j=1}^{2} \int_{\Gamma_1} (\mathcal{A}_j - \mathcal{N}^{(1)}_j) E_{\Gamma_j} \cdot \tilde{\psi}_{\Gamma_j} = \omega L_1 L_2 \sum_{j=1}^{2} \sum_{n \in U_{\Gamma_j}} \left[ \epsilon_{\Gamma_j}^{(1)} \psi^{(1)}_{1n} + \epsilon_{\Gamma_j}^{(2)} \psi^{(2)}_{2n} \right]
\]
\[
= L_1 L_2 \sum_{j=1}^{2} \sum_{n \in U_{\Gamma_j}} \frac{1}{\mu_{\Gamma_j} \beta_{\Gamma_j}} \left[ \omega^2 \epsilon_j \mu_j (E_{1n}(b_j) \tilde{\psi}_{1n}^{(j)} + E_{2n}(b_j) \tilde{\psi}_{2n}^{(j)})
- (\alpha_{1n} \Omega_{2n}(b_j) - \alpha_{2n} \Omega_{1n}(b_j))(\alpha_{1n} \tilde{\psi}_{2n}^{(j)} - \alpha_{2n} \tilde{\psi}_{1n}^{(j)}) \right].
\]

Let \( N_{j1} \) be a sufficiently large integer such that
\[
\left( \frac{2\pi N_{j1}}{\sqrt{L_1 L_2}} \right)^2 > Re \lambda^2, \quad |\mu_{\Gamma_j} \beta_{\Gamma_j}| \gtrsim (|\alpha|^2 + 1)^{1/2}, \quad \forall n \geq N_{j1}.
\]
Suppose $N_j \geq N_{j1}$. It follows from Lemma 4.5 that
\[
|J_2| \leq L_1 L_2 \sum_{j=1}^{2} \sum_{n \in \mathcal{U}_N} e^{-d_j(\frac{\alpha_n}{\sqrt{\Omega_j}})^2} \left| (\omega^2 \epsilon_{jN}) (|E_{1n}(b_j)| |\psi_{1n}(b_j)|) + |E_{2n}(b_j)| |\psi_{2n}(b_j)| + |\alpha_{1n} E_{2n}(b_j) - \alpha_{2n} E_{1n}(b_j)| |\alpha_{1n} \psi_{2n}(b_j) - \alpha_{2n} \psi_{1n}(b_j)| \right|
\]
\[
\lesssim L_1 L_2 \sum_{j=1}^{2} e^{-d_j \left( \frac{2 \pi N_j}{\sqrt{\Omega_j}} \right)^2} \|E\|_{TH_{qper}^{1/2}(\text{curl}, \Gamma_j')} \|\psi\|_{TH_{qper}^{1/2}(\text{curl}, \Gamma_j)}
\]
\[
\lesssim \sum_{j=1}^{2} e^{-d_j \left( \frac{2 \pi N_j}{\sqrt{\Omega_j}} \right)^2} \|E\|_{H(\text{curl}, \Omega)} \|\psi\|_{H(\text{curl}, \Omega)}.
\]

In the last inequality, we have used the trace estimate (4.2) in $\Omega \setminus \Omega_j'$ and $\Omega$ to get
\[
\|E\|_{TH_{qper}^{1/2}(\text{curl}, \Gamma_j')} \lesssim \|E\|_{H(\text{curl}, \Omega)} \lesssim \|E\|_{H(\text{curl}, \Omega)}
\]
and
\[
\|\psi\|_{TH_{qper}^{1/2}(\text{curl}, \Gamma_j')} \lesssim \|\psi\|_{H(\text{curl}, \Omega)},
\]
respectively, where $\gamma_j' = \max\{\sqrt{1 + |b_j - b_{j+1}|}, \sqrt{2}\}$ with $b_3 = b_1$. Using the inf-sup condition (2.8) yields
\[
\|E\|_{H(\text{curl}, \Omega)} \leq \frac{1}{\gamma_j} \sup_{0 \neq \psi \in H_{qper}(\text{curl}, \Gamma_j')} \frac{|a(E, \psi)|}{\|\psi\|_{H(\text{curl}, \Omega)}}.
\]

It follows from (2.6) and (4.2) that
\[
|a(E, \psi)| = |2 \omega \int_{\Gamma_j} \mathcal{B}_j E_{\text{inc}} \cdot \bar{\psi}| \lesssim C \|E_{\text{inc}}\|_{TH_{qper}^{1/2}(\text{curl}, \Gamma_j')} \|\psi\|_{TH_{qper}^{1/2}(\text{curl}, \Gamma_j)} \lesssim \|E_{\text{inc}}\|_{TH_{qper}^{1/2}(\text{curl}, \Gamma_j')} \|\psi\|_{H(\text{curl}, \Omega)}.
\]

Combining the above estimates and using Lemma 4.2 give
\[
|J_2| \lesssim \sum_{j=1}^{2} e^{-d_j \left( \frac{2 \pi N_j}{\sqrt{\Omega_j}} \right)^2} \|E_{\text{inc}}\|_{TH_{qper}^{1/2}(\text{curl}, \Gamma_j')} \|\psi\|_{H(\text{curl}, \Omega)}.
\]
Similar to the estimate of \( J_2 \), one can get from Lemma 4.2 and (4.16) that

\[
|J_3| \leq e^{-d_1 \left( \frac{2\pi N_1}{\sqrt{L_1 L_2}} \right)^2} \left\| \mathbf{E}^{\text{inc}} \right\|_{TH^{-1/2}(\Gamma_1)} \left\| \mathbf{J} \right\|_{H(\text{curl}, \Omega)},
\]

which, together with (4.17) and (4.18), completes the proof.

\[ \square \]

### 4.5 Estimates of the DtN operator

The following lemma gives an estimate of the second term in the right hand side of (4.6).

**Lemma 4.7** There exists a positive constant \( C \) such that

\[
\text{Im} \int_{\Gamma_j} \mathcal{S}_j^N \mathbf{\Psi}_{\Gamma_j} \cdot \overline{\mathbf{\Psi}_{\Gamma_j}} \geq -C \left\| \mathbf{\Psi} \right\|^2_{H^{-1/2}(\Gamma_j)^3}, \quad \forall \mathbf{\Psi} \in TH^{-1/2}(\text{curl}, \Gamma_j) \subset H^{-1/2}(\Gamma_j)^3.
\]

**Proof.** Define

\[
\kappa_j^2 = \omega^2 \varepsilon_j \mu_j = u_j + iv_j,
\]

It follows from \( \mu_j > 0, \text{Re}(\varepsilon_j) > 0 \), and \( \text{Im}(\varepsilon_j) \geq 0 \) that \( u_j > 0 \) and \( v_j \geq 0 \). Recall

\[
\beta_j^2 = \kappa_j^2 - |\alpha_n|^2 = w_{jn} + iv_j,
\]

where

\[
w_{jn} = \text{Re} (\omega^2 \varepsilon_j \mu_j) - |\alpha_n|^2 = u_j - |\alpha_n|^2.
\]

It is clear to note that \( u_j \geq w_{jn} \). Noting that \( \mu_j > 0, \text{Re}(\varepsilon_j) > 0 \), and \( \text{Im}(\varepsilon_j) \geq 0 \), we get

\[
\beta_{jn} = \gamma_{jn} + i\lambda_{jn},
\]

where

\[
\gamma_{jn} = \text{Re}(\beta_{jn}) = \frac{1}{\sqrt{2}} \left( \sqrt{w_{jn}^2 + v_j^2} + w_{jn} \right)^{1/2},
\]

\[
\lambda_{jn} = \text{Im}(\beta_{jn}) = \frac{1}{\sqrt{2}} \left( \sqrt{w_{jn}^2 + v_j^2} - w_{jn} \right)^{1/2}.
\]

As a quasi-periodic function, \( \mathbf{\Psi}_{\Gamma_j} \) has the expansion

\[
\mathbf{\Psi}_{\Gamma_j}(x_1, x_2, b_j) = \sum_{n \in \mathbb{Z}^2} (\mathbf{\Psi}_{\text{ln}}(b_j), \mathbf{\Psi}_{\text{2n}}(b_j), 0)^\top e^{i(\alpha_{n_1} x_1 + \alpha_{n_2} x_2)}.
\]

We have from the definition of the capacity operator \( \mathcal{S}_j \) that

\[
\int_{\Gamma_j} \mathcal{S}_j^N \mathbf{\Psi}_{\Gamma_j} \cdot \overline{\mathbf{\Psi}_{\Gamma_j}} = \frac{L_1 L_2}{\omega \mu_j} \sum_{n \in \mathbb{Z}^2} \left[ \frac{\kappa_j^2}{\beta_{jn}} (|\mathbf{\Psi}_{\text{ln}}|^2 + |\mathbf{\Psi}_{\text{2n}}|^2) - \frac{1}{\beta_{jn}} |\alpha_{n_1} \mathbf{\Psi}_{\text{2n}} - \alpha_{n_2} \mathbf{\Psi}_{\text{ln}}|^2 \right].
\]
Taking the imaginary part gives
\[
\text{Im}(\langle \mathcal{F}_j^N \psi, \psi \rangle_{L_j}) = \frac{L_1 L_2}{\omega \mu_j} \sum_{n \in \mathbb{Z}^2} \left[ \frac{\lambda_{jn}}{r_{jn}^2 + \lambda_{jn}^2} |\alpha_n \psi_{2n} - \alpha_{2n} \psi_{1n}|^2 
+ \frac{v_j \gamma_{jn} - u_j \lambda_{jn}}{\gamma_{jn}^2 + \lambda_{jn}^2} (|\psi_{1n}|^2 + |\psi_{2n}|^2) \right]
\geq \frac{L_1 L_2}{\omega \mu_j} \sum_{n \in \mathbb{Z}^2} \frac{v_j \gamma_{jn} - u_j \lambda_{jn}}{\gamma_{jn}^2 + \lambda_{jn}^2} (|\psi_{1n}|^2 + |\psi_{2n}|^2).
\]

To prove the lemma, it is required to estimate
\[
\frac{1}{\omega \mu_j} \left| \frac{v_j \gamma_{jn} - u_j \lambda_{jn}}{\gamma_{jn}^2 + \lambda_{jn}^2} (1 + |\alpha_n|^2)^{1/2} \right|^{1/2}
= \frac{1}{\omega \mu_j} \left[ \frac{1 + u_j - w_{jn}}{w_{jn}^2 + v_j^2} \left( v_j \frac{w_{jn}^2 + v_j^2 + w_{jn}}{2} + u_j \frac{w_{jn}^2 + v_j^2 - w_{jn}}{2} - u_j v_j^2 \right) \right].
\]

Let
\[
G_j(t) = \frac{1 + u_j - t}{t^2 + v_j^2} \left( v_j \frac{t^2 + v_j^2 + t}{2} + u_j \frac{t^2 + v_j^2 - t}{2} - u_j v_j^2 \right).
\]

Since the assumption \( \kappa_j^2 \neq |\alpha_0| \) for \( n \in \mathbb{Z}^2 \) and \( j = 1, 2 \), implies that \( v_j \neq 0 \) or \( v_j = 0 \) but \( w_{jn} \neq 0 \), it can be seen that \( G_j(t) \) is a continuous and positive function for \( t \leq u_j \) and \( G_j(t) \to u_j^2 \) as \( t \to -\infty \). Thus the function \( G_j(t) \) reaches its maximum at some \( t^* \). Therefore, we have
\[
\frac{1}{\omega \mu_j} \left| \frac{v_j \gamma_{jn} - u_j \lambda_{jn}}{\gamma_{jn}^2 + \lambda_{jn}^2} (1 + |\alpha_n|^2)^{1/2} \right| \leq \frac{\sqrt{G_j(t^*)}}{\omega \mu_j} =: C.
\]

A simple calculation yields that
\[
\text{Im} \int_{L_j} \langle \mathcal{F}_j^N \psi, \psi \rangle_{L_j}
\geq -CL_1 L_2 \sum_{n \in \mathbb{Z}^2} (1 + |\alpha_n|^2)^{-1/2} (|\psi_{1n}|^2 + |\psi_{2n}|^2)
\geq -CL_1 L_2 \sum_{n \in \mathbb{Z}^2} (1 + |\alpha_n|^2)^{-1/2} (|\psi_{1n}|^2 + |\psi_{2n}|^2)
= -C\|\psi\|_{H^{1/2}(\Omega)}^2,
\]
which completes the proof.

The following lemma gives an estimate of the last term in (4.7).

**Lemma 4.8** Let \( W \) be the solution of the dual problem (4.3). Then there exist integers \( N_j \) independent of \( h \) and satisfying \( \frac{2n N_j^2}{\sqrt{L_j} L_j} \geq \Re(\kappa_j^2), j = 1, 2 \) such that for \( N_j \geq N_j \), the following estimate holds:
\[
\sum_{j=1}^{2} \left| \int_{L_j} \langle \mathcal{F}_j - \mathcal{F}_j^N \rangle \xi_j \cdot \nabla \psi_j \right| \leq \frac{2}{3} |\langle \xi, \xi \rangle | + C \sum_{j=1}^{2} N_j^{2} \left( 1 + d_j^{-4} \right) \|\xi\|_{H(\text{curl}, \Omega)}^2,
\]
where \( C \) is a constant independent of \( h \) and \( N_j \).

**Proof.** We only show the details of the proof for \( j = 1 \) since the proof is similar for \( j = 2 \). It follows from the definitions of \( \mathcal{F}_1 \) and \( \mathcal{F}_1^{N_1} \) and (4.1) that

\[
\left| \frac{\omega}{\varepsilon_1} \int_{\Omega_1} (\mathcal{F}_1 - \mathcal{F}_1^{N_1}) \xi_n \cdot W_n \right| = \left| \frac{\omega}{\varepsilon_1} \int_{\Omega_1} (\mathcal{F}_1 - \mathcal{F}_1^{N_1}) \xi_n \cdot W_n \right|
\]

\[
= \frac{L_1 L_2}{\varepsilon_1 \mu_1} \sum_{n \notin U_{N_1}} \left[ \frac{1}{\beta_{1n}} \right] \left[ \kappa_n^2 \left( \xi_{1n}(b_1) \tilde{W}_{1n}(b_1) + \xi_{2n}(b_1) \tilde{W}_{2n}(b_1) \right) - \tau_n(b_1) \tilde{V}_n(b_1) \right],
\]

(4.19)

where

\[
\tau_n(x_3) = \alpha_{1n} \xi_{2n}(x_3) - \alpha_{2n} \xi_{1n}(x_3),
\]

(4.20)

\[
V_n(x_3) = \alpha_{1n} \tilde{W}_{2n}(x_3) - \alpha_{2n} \tilde{W}_{1n}(x_3).
\]

(4.21)

Let \( \Theta_1 = \Omega'_1 \setminus \Omega_1 = \{ x \in \mathbb{R}^3 : 0 < x_1 < L_1, 0 < x_2 < L_2, b'_1 < x_3 < b_1 \} \). Next we consider the dual problem in \( \Omega_1 \) in order to express \( \tilde{W}_{1n}(b_1) \) and \( \tilde{W}_{2n}(b_1) \) in \( \xi \). Since \( \varepsilon \) and \( \mu \) are real constants in \( \Omega_1 \), the dual problem (4.3) can be rewritten as

\[
\nabla \times (\nabla \times W) - \omega^2 \varepsilon_1 \mu_1 W = \mu_1 \xi \quad \text{in} \, \Theta_1.
\]

Using the divergence free condition \( \nabla \cdot W = 0 \) in \( \Theta_1 \), we may reduce the above equation into the Helmholtz equation

\[
\Delta W + \kappa_n^2 W = -\mu_1 \xi.
\]

Let \( W = (W_1, W_2, W_3)^T \). Componentwisely, we have

\[
\Delta W_j + \kappa_n^2 W_j = -\mu_1 \xi_j, \quad j = 1, 2, 3.
\]

Since \( W_j \) and \( \xi_j \) are quasi-periodic functions, they have the following Fourier series expansions:

\[
W_j = \sum_{n \in \mathbb{Z}^2} W_{jn} e^{i(\alpha_{1n} x_1 + \alpha_{2n} x_2)}, \quad \xi_j = \sum_{n \in \mathbb{Z}^2} \xi_{jn} e^{i(\alpha_{1n} x_1 + \alpha_{2n} x_2)}.
\]

A direction calculation yields that the Fourier coefficients \( W_{jn} \) with \( n \notin U_{N_1} \) and \( j = 1, 2 \) satisfy the following two-point boundary value problem of the ordinary differential equations on the interval \((b'_1, b_1)\):

\[
\begin{align*}
W_j''(x_3) - |\beta_{1n}|^2 W_j(x_3) &= -\mu_1 \xi_{jn}(x_3), \\
W_j(b'_1) &= W_j(b_1), \\
W_j'(b_1) + |\beta_{1n}| W_j(b_1) &= -i \kappa_n^{-2} \mu_1 \alpha_{1n} \xi_{3n}(b_1).
\end{align*}
\]

(4.22)

Here we have used \( W_{3n} = -i \alpha_{1n} W_{1n} - i \alpha_{2n} W_{2n} \) due to \( \nabla \cdot W = 0 \) and \( W_{3n} - |\beta_{1n}|^2 W_{3n} = -\mu_1 \xi_{3n} \) to derive the boundary conditions; see Appendix A. It is easy to verify that the solutions to (4.22) can be expressed as

\[
W_{jn}(x_3) = \frac{\mu_1}{2|\beta_{1n}|} \left( -\int_{b'_1}^{x_3} e^{\beta_{1n}(s - x_3)} \xi_{jn}(s) ds + \int_{b'_1}^{x_3} e^{\beta_{1n}(s - x_3)} \xi_{jn}(s) ds \right)
\]

\[
- \left( \int_{b'_1}^{x_3} e^{\beta_{1n}(2b'_1 - s - x_3)} \xi_{jn}(s) ds \right) + e^{\beta_{1n} b'_1} W_{jn}(b'_1)
\]

\[
- \frac{i \mu_1 \alpha_{jn} \xi_{3n}(b_1)}{2 \kappa_n^2 |\beta_{1n}|} \left( e^{\beta_{1n}(x_3 - b_1)} - e^{\beta_{1n}(2b'_1 - b_1 - x_3)} \right),
\]

(4.23)
which leads to
\[ W_{jn}(b_1) = \omega_{jn}^f + \omega_{jn}^I, \]
where
\[ \omega_{jn}^f = \frac{\mu_1}{2|\beta_{in}|} \left( \int_{b_1'}^{b_1} e^{\beta_{in}(s-b_1)} \xi_{jn}(s)ds - \int_{b_1'}^{b_1} e^{\beta_{in} (2b_1' - b_1 - s)} \xi_{jn}(s)ds \right). \]  
(4.23)

\[ \omega_{jn}^I = - \frac{i \mu_1 \alpha_{jn} \zeta_{jn}(b_1)}{2 \kappa_1^2 |\beta_{in}|} (1 - e^{-2d_i |\beta_{in}|}). \]  
(4.24)

Denote \( B_1 = [b_1', b_1] \). Clearly,
\[ |\omega_{jn}^f| \leq \frac{\mu_1}{2|\beta_{in}|^2} \| \xi_{jn} \|_{L^\infty(B_1)} + e^{-d_i |\beta_{in}|} |W_{jn}(b_1')|. \]  
(4.25)

Next we turn to estimate the terms in (4.19). First, we have from (4.25) that
\[ |\xi_{jn}(b_1) \bar{\omega}_{jn}^f| \leq \| \xi_{jn} \|_{L^\infty(B_1)} \left( |\beta_{in}|^{-2} \| \xi_{jn} \|_{L^\infty(B_1)} + e^{-d_i |\beta_{in}|} |W_{jn}(b_1')| \right) \]
\[ \lesssim |\beta_{in}|^{-2} \| \xi_{jn} \|_{L^\infty(B_1)} + |\beta_{in}|^2 e^{-2d_i |\beta_{in}|} |W_{jn}(b_1')|^2. \]

It is easy to show that (cf. (Wang et al., 2015, Lemma 4.5))
\[ \| \xi_{jn} \|_{L^2(B_1)}^2 \leq \frac{2}{d_1} \| \xi_{jn} \|_{L^2(B_1)}^2 + 2 \| \xi_{jn} \|_{L^2(B_1)} \| \xi_{jn}^\prime \|_{L^2(B_1)}. \]  
(4.26)

Therefore
\[ |\xi_{jn}(b_1) \bar{\omega}_{jn}^f| \lesssim |\beta_{in}|^{-3} \left( |\beta_{in}| \left( |\beta_{in}| + d_1^{-1} \right) \| \xi_{jn} \|_{L^2(B_1)}^2 + \| \xi_{jn}^\prime \|_{L^2(B_1)}^2 \right) + |\beta_{in}|^2 e^{-2d_i |\beta_{in}|} |W_{jn}(b_1')|^2. \]  
(4.27)

We may choose \( N_{12} \) such that for \( N_1 > N_{12} \)
\[ |\alpha_n| \geq |\beta_{in}| \geq (1 + \delta)^{-1} |\alpha_n| \geq \max \{ \kappa_1, N_1 \} \quad \text{for } n \notin U_{N_1}, \]  
(4.28)

where \( \delta \) is a positive constant which will be given later. Following from (4.27)–(4.28), (2.2), Lemma 4.2,
Similarly, we may obtain the solution of (4.30) and (4.5), we conclude that

$$L_1L_2 \left| \sum_{n \in U_{N_1}} \frac{\kappa_1^2}{\varepsilon_1 \mu_1 \beta_{in}} (\zeta_{1n}(b_1) \omega_{1n} + \zeta_{2n}(b_1) \omega_{2n}) \right|$$

$$\lesssim \sum_{n \in U_{N_1}} 2 \left[ |\beta_{in}|^{-4} \left( |\beta_{in}| (|\beta_{in}| + d_1^{-1}) \| \zeta_{jn} \|^2_{L^2(B_1)} + \| \zeta'_{jn} \|^2_{L^2(B_1)} \right) + |\beta_{in}|^2 e^{-2d_1|\beta_{in}|} (1 + |\alpha_n|^2)^{-1/2} |W_{jn}(b'_1)|^2 \right].$$

$$\lesssim \sum_{n \in U_{N_1}} 2 \left[ |\alpha_n|^{-4} \left( |\alpha_n| (|\alpha_n| + d_1^{-1}) \| \zeta_{jn} \|^2_{L^2(B_1)} + \| \zeta'_{jn} \|^2_{L^2(B_1)} \right) + |\alpha_{jn}|^2 \| \zeta_{hn} \|^2_{L^2(B_1)} \right] + \max_{n \in U_{N_1}} \left\{ |\beta_{in}|^2 e^{-2d_1|\beta_{in}|} \right\} \| W \|^2_{H^1(\text{curl},\Omega)} \right)$$

$$\lesssim N_1^{-2} \left( 1 + (N_1 d_1)^{-1} \right) \| \xi \|^2_{H(\text{curl},\Omega)} + \max_{n \in U_{N_1}} \left\{ |\beta_{in}|^2 e^{-2d_1|\beta_{in}|} \right\} \| W \|^2_{H(\text{curl},\omega)} \right)$$

$$\lesssim N_1^{-2} \left( 1 + d_1^{-4} \right) \| \xi \|^2_{H(\text{curl},\Omega)}.$$

(4.29)

where we have used max_{\delta \geq 0}(\delta e^{-2d_1}) \leq d_1^{-4} to derive the last inequality.

By (4.24), div $\xi = 0$, and (4.28), we obtain

$$L_1L_2 \left| \sum_{n \in U_{N_1}} \frac{\kappa_1^2}{\varepsilon_1 \mu_1 \beta_{in}} (\zeta_{1n}(b_1) \omega_{1n} + \zeta_{2n}(b_1) \omega_{2n}) \right|$$

$$= L_1L_2 \left| \sum_{n \in U_{N_1}} \left( -i \alpha_n \zeta_{1n}(b_1) - i \alpha_n \zeta_{2n}(b_1) \right) \tilde{\zeta}_{hn}(b_1) \frac{1 - e^{-2d_1|\beta_{in}|}}{2\varepsilon_1|\beta_{in}|^2} \right|$$

$$= L_1L_2 \left| \sum_{n \in U_{N_1}} \zeta'_{hn}(b_1) \tilde{\zeta}_{hn}(b_1) \frac{1 - e^{-2d_1|\beta_{in}|}}{2\varepsilon_1|\beta_{in}|^2} \right|$$

$$= \left| \sum_{n \in U_{N_1}} \frac{1 - e^{-2d_1|\beta_{in}|}}{2|\beta_{in}|^2} \varepsilon_1^{-1} \int_{\Gamma_1} \tilde{\zeta}'_{hn} \tilde{\zeta}_{hn} \leq \frac{(1 + \delta)^2}{2} \sum_{n \in U_{N_1}} |\alpha_n|^2 \varepsilon_1^{-1} \int_{\Gamma_1} \tilde{\zeta}'_{hn} \tilde{\zeta}_{hn}. \right|$$

It follows from (4.20)-(4.22) that

$$\begin{align*}
V_n'(x_3) - |\beta_{in}|^2 V_n(x_3) &= -\mu_1 \tau_n(x_3), \\
V_n(b'_{1}) &= V_n(b'_{1}), \\
V_n(b_{1}) + |\beta_{in}| V_n(b_{1}) &= 0.
\end{align*}$$

(4.30)

Similarly, we may obtain the solution of (4.30)

$$|V_n(b_{1})| \leq \frac{\mu_1}{2|\beta_{in}|^2} \| \tau_n \|_{L^\infty(B_1)} + e^{-d_1|\beta_{in}|} |V_n(b'_{1})|.$$
which implies by combining with (4.28), (4.26), (2.2), Lemma 4.2, and (4.5) that

\[
L_1L_2 \left| \sum_{n \notin U_{N_1}} \frac{1}{\varepsilon_1 \mu_1 \beta_in} \tau_n(b_1) \cdot \tilde{V}_n(b_1) \right| 
\leq \sum_{n \notin U_{N_1}} \left( |\beta_in|^{-3} \|\tau_n\|^2_{L^2(B_1)} + |\beta_in| e^{-2d_1} |\beta_in| |V_n(b_1)|^2 \right) 
\leq \sum_{n \notin U_{N_1}} \left[ |\beta_in|^{-4} \left( |\beta_in| \left( |\beta_in| + d_1^{d_1-1} \right) \|\tau_n\|^2_{L^2(B_1)} + \|\tau_n\|^2_{L^2(B_1)} \right) 
+ |\beta_in|^2 e^{-2d_1} |\beta_in| (1 + |\alpha_n|^2)^{-1/2} |V_n(b_1)|^2 \right]. 
\]

\[
\leq \sum_{n \notin U_{N_1}} \left[ |\alpha_n|^{-4} \left( |\alpha_n| \left( |\alpha_n| + d_1^{d_1-1} \right) \|\tau_n\|^2_{L^2(B_1)} 
+ \|\alpha_n(\zeta_2' - i\alpha_2n \xi_3n) - \alpha_2n(\zeta_4' - i\alpha_2n \xi_5n)\|^2_{L^2(B_1)} \right) 
+ \max_{n \notin U_{N_1}} |\beta_in|^2 e^{-2d_1} |\beta_in| |W|_{TH_{\Omega_1}}^2 \right] 
\leq N_1^{-2} \left( 1 + (N_1d_1)^{-1} \right) \|\xi_3\|^2_{H(\text{curl}, \Omega)} + \max_{n \notin U_{N_1}} |\beta_in|^4 e^{-2d_1} |\beta_in| |W|_{H(\text{curl}, \Omega)}^2 
\leq N_1^{-2} \left( 1 + d_1^{d_1} \right) \|\xi_3\|^2_{H(\text{curl}, \Omega)}, 
\] (4.31)

Plugging (4.29) and (4.31) into (4.19) and using Lemma 4.4, we get

\[
\left| \sum_{j=1}^{2} \left( i\omega \int_{\Gamma_j} (\mathcal{T}_j - \mathcal{T}_j^{N_j}) \tilde{\xi}_j \cdot \tilde{W}_j \right) \right| 
\leq \frac{(1 + \delta)^3}{2} \sum_{j=1}^{2} \left( |e_3|^{-1} \|\xi_3\|^2_{L^2(\Omega_j)} + CN_j^{-2} (\delta^{-1} d_1^{-2} + 1 + d_1^{-d_1}) \|\xi_3\|^2_{H(\text{curl}, \Omega)} \right) 
\leq \frac{(1 + \delta)^3}{2} \left( |e_3, \xi_3| + C \sum_{j=1}^{2} N_j^{-2} (\delta^{-2} + 1 + d_1^{-d_1}) \|\xi_3\|^2_{H(\text{curl}, \Omega)} \right),
\]

where we have used \(|e_3, \xi_3| \leq |(e_3, \xi_3)| \) and \(\|\xi_3\|_{H(\text{curl}, \Omega)} \leq \|\xi_3\|_{H(\text{curl}, \Omega)} \) to derive the last inequality. Then the proof is completed by taking \(\delta = (\frac{4}{3})^{1/3} - 1\). \(\square\)

### 4.6 Proof of Theorem 3.1

Let \(N_j \geq \max(N_{j1}, N_{j2}), j = 1, 2\). First, it follows from the error estimate (4.6), Lemmas 4.6, 4.7, and 4.3 that

\[
\|\xi_3\|^2_{H(\text{curl}, \Omega)} \leq C \left( \varepsilon_h + \varepsilon_N \right) \|\xi_3\|_{H(\text{curl}, \Omega)} + \delta \|\nabla \times \xi_3\|^2_{L^2(\Omega)} + C(\delta) \|\xi_3\|^2_{L^2(\Omega)}.
\]

Taking \(\delta = 1/2\) and using the Young’s inequality in the above estimate yield immediately

\[
\|\xi_3\|^2_{H(\text{curl}, \Omega)} \leq (\varepsilon_h + \varepsilon_N)^2 + \|\xi_3\|^2_{L^2(\Omega)}.
\] (4.32)
Using (4.7), Lemmas 4.6 and 4.8, we obtain
\[
|\langle \xi, \xi \rangle| \leq C(\varepsilon_h + \varepsilon_N)\|W\|_{H^1(\Omega)} + \varepsilon_h\|\nabla q\|_{L^2(\Omega)}^2
+ \frac{2}{3} |\langle \xi, \xi \rangle| + C\sum_{j=1}^{2} N_j^{-2} (1 + d_j^{-4}) \|\xi\|^2_{H^1(\Omega)}.
\]

It follows from (4.5), (4.2) and the Young’s inequality that
\[
\|\xi\|^2_{L^2(\Omega)} \lesssim (\varepsilon_h + \varepsilon_N)^2 + \tilde{\delta} \|\xi\|^2_{H^1(\Omega)} + \sum_{j=1}^{2} N_j^{-2} (1 + d_j^{-4}) \|\xi\|^2_{H^1(\Omega)},
\]
where \(\tilde{\delta}\) is a sufficiently small positive constant. The proof is completed by combining the above estimate and (4.32).

**Remark 4.1** In the proof of Theorem 3.1, the factor \(N_j^{-2} d_j^{-4}\) implies that a larger \(N_j\) is required for the case of smaller \(d_j\). In fact, the original problem can be re-scaled such that the amplitude of the biperiodic material is of \(O(1)\), and then one may choose proper \(b_j'\) and \(b_j\) to satisfy \(d_j \simeq 1\). Thus the truncation parameter \(N_j\) does not have to be large in practical computations.

### 5. Numerical experiments

In this section, we report two examples to demonstrate the competitive performance of the proposed method. The implementation of the adaptive algorithm is based on parallel hierarchical grid (PHG) (see PHG), which is a toolbox for developing parallel adaptive finite element programs on unstructured tetrahedral meshes. The first-order Nédélec’s edge element is used in the numerical tests. The linear system resulted from finite element discretization is solved by the MUMPS direct solver, which is a general purpose library for the direct solution of large, sparse systems of linear equations. The adaptive FEM algorithm is summarized in Table 1.

<table>
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<th>Table 1. The adaptive FEM-DtN algorithm.</th>
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In the experiments, let \(\lambda, \theta_1, \theta_2,\) and \(p = (p_1, p_2, p_3)^\top\) denote the wavelength, the incident angles, and the polarization of the incident wave, respectively, and let \(n\) denote the refractive index. The examples are computed by using both the adaptive DtN algorithm and the adaptive PML method in Bao et al.
The complex coordinate stretching of the PML method is defined by

$$
\tilde{x}_3 = \begin{cases} 
  x_3 + i\sigma_0 \int_{b_1}^{b_3} \left( \frac{|]_1|}{d_{\text{PML}}} \right)^2 \, \text{d}r & \text{if } x_3 > b_1, \\
  x_3 + i\sigma_0 \int_{b_2}^{b_3} \left( \frac{|]_1|}{d_{\text{PML}}} \right)^2 \, \text{d}r & \text{if } x_3 < b_2,
\end{cases}
$$

where $\sigma_0$ is the PML medium parameter, and $d_{\text{PML}}$ is the thickness of the PML layer. We choose $\sigma_0$ and $d_{\text{PML}}$ such that the PML error is negligible compared with the finite element discretization error.

**Example 1.** We consider the simplest biperiodic structure, a flat plane, where the exact solution is available. We assume that a plane wave $E^\text{inc} = qe^{i(\alpha_1 x_1 + \alpha_2 x_2 - \beta_1 t)}$ is incident on the plate plane $(x_3 = 0)$, which separates two homogeneous media: $n_1 = 1$ and $n_2 = 1.5$. In this example, the parameters are chosen as $\lambda = 1 \mu m$, $\Theta_1 = \pi / 6$, $\Theta_2 = \pi / 6$, $p = (-\alpha_2, \alpha_1, 0)^T$. Then $\alpha_1 = \frac{2\pi}{\lambda} \sin \Theta_1 \cos \Theta_2 = \sqrt{3\pi} / 2$, $\alpha_2 = \frac{2\pi}{\lambda} \sin \Theta_1 \sin \Theta_2 = \pi / 2$, $\beta = \frac{2\pi}{\lambda} \cos \Theta_1 = \sqrt{3\pi}$. The computational domain $\Omega = (0, 0.5) \times (0, 0.5) \times (-0.3, 0.3)$. The exact solution is as follows:

$$
E = \begin{cases} 
  pe^{i(\alpha_1 x_1 + \alpha_2 x_2 - \beta_1 t_3)} + rpe^{i(\alpha_1 x_1 + \alpha_2 x_2 + \beta_1 t_3)} & \text{if } x_3 \geq 0, \\
  tpe^{i(\alpha_1 x_1 + \alpha_2 x_2 - \beta_2 t_3)} & \text{if } x_3 < 0,
\end{cases}
$$

where $r = (\beta_1 - \beta_2) / (\beta_1 + \beta_2)$, $t = 2\beta_1 / (\beta_1 + \beta_2)$. Here $\beta_j = \beta_{j0} = (\kappa_j^2 - \alpha_1^2 - \alpha_2^2)^{1/2}$, which gives $\beta_1 = \sqrt{3\pi}$, $\beta_2 = 2\sqrt{2\pi}$. For the adaptive PML method, the thickness of the PML is set to be $d_{\text{PML}} = 0.3$.

Figure 2 shows the curves of log $N_k$ versus log $\|E - E^N\|_{H(\text{curl}, \Omega)}$, and the a posteriori error estimates $\eta_h$, where $N_k$ is the total number of DoFs of the mesh. It indicates that the meshes and the associated numerical complexity are quasi-optimal: $\|E - E^N\|_{H(\text{curl}, \Omega)} = O(N_k^{-1/3})$ are valid asymptotically.

**Example 2.** This example concerns the scattering of the time-harmonic plane wave $E^\text{inc}$ on the checkerboard grating Li (1997), as seen in Figure 3. The parameters are chosen as $\lambda = 1 \mu m$, $\Theta_1 = \Theta_2 = 0$, $p = (1, 1, (\alpha_1 + \alpha_2)/\beta)^T$. The computational domain is $\Omega = (0, 1.25\sqrt{2}) \times (0, 1.25\sqrt{2}) \times (-2, 2)$. For the adaptive PML method, the thickness of the PML is set to be $d_{\text{PML}} = 2$.

Figure 4 shows the mesh and the amplitude of the associated solution for the total field $E^N$ when the mesh has 1002488 DoFs. Figure 5 shows the curves of log $N_h$ versus the a posteriori error estimates $\eta_h$. It can be seen that $\eta_h = O(N_h^{-1/3})$ is valid asymptotically.
6. Concluding remarks

In this paper, we have presented an adaptive edge finite element DtN method for the diffraction grating problem in biperiodic structures. A new duality argument is developed to derive the a posteriori error estimate, which takes account of both the finite element discretization error and the DtN truncation error. Moreover, the estimate is used to design the adaptive method to determine the DtN truncation parameter and choose elements for refinements. Numerical results show that the proposed method is effective and is a viable alternative to the adaptive finite element PML method for solving the diffraction grating problem. Indeed, the proposed method enriches the range of choices available for solving many other scattering problems imposed in open domains.
A. Derivation of the boundary condition in (4.22)

For \( j = 1 \), using (4.4), we get

\[
\frac{1}{\mu} (\nabla \times W) \times \begin{pmatrix} 0 \\ 0 \\ 1 \end{pmatrix} = -i \omega \mathcal{H}_j^i W_1,
\]

\[
\frac{1}{\mu_1} (W_j' - i \alpha_j W_3 n) = -i \omega \frac{1}{\omega_1 \beta_1} \left( (\beta_1^2 + \alpha_j^2) W_j + \alpha_j \alpha_2 W_{(3-j)n} \right), \quad j = 1, 2,
\]

\[
W_j' = i \alpha_j W_3 n - i \left( \frac{\beta_1}{\beta_1} W_j + \frac{\alpha_2}{\beta_1} W_j + \frac{\alpha_j \alpha_2}{\beta_1} W_{(3-j)n} \right), \quad j = 1, 2.
\]

Since \( \beta_{1n} = i \sqrt{\alpha_n^2 - \kappa_1^2} \) has real part zero, we obtain \( |\beta_{1n}| = i \bar{\beta}_{1n} \) and

\[
W_j' + |\beta_{1n}| W_j = \frac{\alpha_j^2}{|\beta_{1n}|} W_j + i \alpha_j W_3 n - i \frac{\alpha_j \alpha_2}{|\beta_{1n}|} W_{(3-j)n}, \quad j = 1, 2.
\]

Of course, this is valid at \( x_3 = b_1 \) only. Now we apply the two formulas \( W_j' = -i \alpha_j W_1 n \) and \( W_j'' - |\beta_{1n}|^2 W_3 n = -\mu_1 \zeta_3 n \). Hence we substitute \( W_3 n = \frac{W_j'' + \mu_1 \zeta_3 n}{|\beta_{1n}|^2} \) to get

\[
W_j' + |\beta_{1n}| W_j = \frac{\alpha_j^2}{|\beta_{1n}|} W_j + \frac{i \alpha_j \mu_1 \zeta_3 n}{|\beta_{1n}|^2} + i \alpha_j \frac{W_j''}{|\beta_{1n}|^2} - i \frac{\alpha_j \alpha_2}{|\beta_{1n}|^2} W_{(3-j)n}, \quad j = 1, 2.
\]
Substituting $W''_j = -i\alpha_j W'_j - i\alpha_{(3-j)n} W'_{(3-j)n}$, we arrive at

$$W'_j + |\beta_{jn}|^2 W''_j = \frac{i\alpha_{jn} \mu_1 \xi_{3n}}{|\beta_{jn}|^2} + \alpha_{jn} \left( \frac{\alpha_{jn}(W'_j + |\beta_{jn}|W''_j) + \alpha_{(3-j)n}(W'_{(3-j)n} + |\beta_{jn}|W''_{(3-j)n})}{|\beta_{jn}|^2} \right)$$

$$- \frac{\alpha_{jn} W'_j + \alpha_{(3-j)n} W'_{(3-j)n}}{|\beta_{jn}|^2} - i \frac{\alpha_{jn} \alpha_{2n}}{|\beta_{jn}|^2} W'_{(3-j)n} + \frac{\alpha_{jn}^2}{|\beta_{jn}|^2} W''_j,$$

$$= \frac{i\alpha_{jn} \mu_1 \xi_{3n}}{|\beta_{jn}|^2} + \alpha_{jn} \left( \frac{\alpha_{jn}(W'_j + |\beta_{jn}|W''_j) + \alpha_{(3-j)n}(W'_{(3-j)n} + |\beta_{jn}|W''_{(3-j)n})}{|\beta_{jn}|^2} \right), \quad j = 1, 2.$$

We get

$$\begin{pmatrix} 1 - \frac{\alpha_{jn}^2}{|\beta_{jn}|^2} & -\frac{\alpha_{jn} \alpha_{2n}}{|\beta_{jn}|^2} \\ -\frac{\alpha_{jn} \alpha_{1n}}{|\beta_{jn}|^2} & 1 - \frac{\alpha_{jn}^2}{|\beta_{jn}|^2} \end{pmatrix} \begin{pmatrix} W'_n + |\beta_{jn}|W''_n \\ W'_n + |\beta_{jn}|W''_n \end{pmatrix} = \begin{pmatrix} \frac{i\alpha_{jn} \mu_1 \xi_{3n}}{|\beta_{jn}|^2} \\ \frac{i\alpha_{jn} \mu_1 \xi_{3n}}{|\beta_{jn}|^2} \end{pmatrix},$$

which yields

$$\begin{pmatrix} W'_n + |\beta_{jn}|W''_n \\ W'_n + |\beta_{jn}|W''_n \end{pmatrix} = \frac{|\beta_{jn}|^2}{\kappa_1^2} \begin{pmatrix} 1 - \frac{\alpha_{jn}^2}{|\beta_{jn}|^2} & \frac{\alpha_{jn} \alpha_{2n}}{|\beta_{jn}|^2} \\ \frac{\alpha_{jn} \alpha_{1n}}{|\beta_{jn}|^2} & 1 - \frac{\alpha_{jn}^2}{|\beta_{jn}|^2} \end{pmatrix} \begin{pmatrix} \frac{i\alpha_{jn} \mu_1 \xi_{3n}}{|\beta_{jn}|^2} \\ \frac{i\alpha_{jn} \mu_1 \xi_{3n}}{|\beta_{jn}|^2} \end{pmatrix} = -\frac{i\mu_1 \xi_{3n}}{\kappa_1^2} \begin{pmatrix} \alpha_{jn} \\ \alpha_{jn} \end{pmatrix}.$$

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PHG (Parallel Hierarchical Grid), [http://lsec.cc.ac.cn/phg/](http://lsec.cc.ac.cn/phg/).


