Instability of Eigenvalues Embedded in the Waveguide’s Continuous Spectrum with Respect to Perturbations of Its Filling

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We consider eigenvalues embedded in the continuous spectrum of the eigenvalue problem for a filled waveguide. A criterion for the existence of an infinite sequence of eigenvalues is stated for insertion-type fillings. The eigenvalues embedded in the continuous spectrum are shown to disappear under a small real perturbation of the filling.

Although there are examples of waveguide systems possessing eigenvalues embedded in a continuous spectrum, the necessary conditions for the emergence of embedded modes remain unclear. As noted in [1], it is thus reasonable to examine whether or not these modes persist under small perturbations of parameters in waveguide systems possessing trapped modes.

In a waveguide \( \Omega = \{ x \in \mathbb{R}^1, y \in S \} \), with the section \( S \) being a simply connected finite region in \( \mathbb{R}^1 \) or \( \mathbb{R}^2 \), we consider the eigenvalue problem

\[
\begin{cases}
\Delta u + eq(x, y)u = 0 & (x, y) \in \Omega, \\
u|_{\partial \Omega} = 0, \\
u \in W^{1,2}_0(\Omega).
\end{cases}
\]

(1)
Here, \( q(x, y) \) characterizes the filling of the waveguide. We assume that the waveguide filling is locally irregular; i.e., \( q(x, y) \) is a piecewise continuous function and \( \text{Supp} [q(x, y) - 1] \equiv \Omega' \) is a finite region. It is also assumed that there is no damping in the waveguide; i.e., \( q \) is a real function.

A widespread practical case is a hollow waveguide \( \Omega \) filled with a homogeneous substance with \( q = 1 \) and containing one or several plates with different \( q \neq 1 \) located perpendicularly to the waveguide axis; i.e., \( q(x, y) \) is a piecewise continuous function of the single variable \( x \). In this case, we can prove the existence of an infinite sequence of eigenvalues in problem (1). More exactly, the following result is valid.

**Theorem 1.** Let \( \alpha_n^2 \) be the eigenvalues of the Dirichlet problem on \( S \) and \( \psi_n \) be the corresponding eigenfunctions. If \( 1 \leq q_0(x) \leq Q \), then, for any \( n = 1, 2, \ldots \), the problem

\[
\begin{cases}
\Delta u + eq_0(x)u = 0 & (x, y) \in \Omega, \\
u|_{\partial \Omega} = 0, \\
u \in W^1_2(\Omega)
\end{cases}
\]  

has an eigenvalue \( e^{(n)} \) on the interval \( (\frac{\alpha_n^2}{Q}, \alpha_n^2) \) that is associated with an eigenfunction of the form \( u_n(x)\psi_n(y) \).

**Remark.** The existence of an infinite sequence of eigenvalues for a waveguide with an insertion-type filling was indicated in [2]. In [3], the above estimates were obtained, and eigenvalues were calculated for various insertion-type fillings.

This theorem means, in particular, that for sufficiently small \( q - 1 \), even the eigenvalue \( e^{(2)} \) of problem (2) is greater than \( \alpha_1^2 \); therefore, the waveguide has an eigenfunction of the form \( u_0(x, y) = u_2(x)\psi_2(y) \) associated with the eigenvalue \( e^{(2)} > \alpha_1^2 \), i.e., an eigenvalue embedded in a continuous spectrum. Let us now find out whether or not this eigenvalue is preserved if the filling is perturbed so that

\[ q(x, y) = q_0(x) + \varepsilon q_1(x, y), \]
where \( q_1 \) is a real function and \( \varepsilon \) characterizes the smallness of the perturbation.

It was shown in [4] that no more than one eigenvalue \( e(\varepsilon) \) of the perturbed problem (1) exists in a sufficiently small neighborhood of a simple eigenvalue \( e_0 \) of the unperturbed problem (2). Moreover, if the former eigenvalue exists, then it and the corresponding eigenfunction \( u(x, y; \varepsilon) \) are analytic functions of \( \varepsilon \) and are regular at zero.

To prove this statement, we use the resolvent of the regular waveguide. Its explicit expression is given by

\[
R_0(e)v = \sum_{n=1}^{\infty} \frac{i}{2\sqrt{e - \alpha_n^2}} \int_{\Omega} d\xi d\eta \sqrt{e - \alpha_n^2} |x - \xi| \psi_n(\eta) \psi_n(y) v(\xi, \eta)
\]

and it maps \( L^2(\Omega') \) to \( \mathcal{W}_{2, \text{loc}}(\Omega) \). The substitution \( u = R_0(e)v \) made in (1) gives an integral equation for \( v \):

\[
v - \mathfrak{A}(e, \varepsilon)v = 0, \quad \text{where} \quad \mathfrak{A}(e, \varepsilon) = -e(q(x, y; \varepsilon) - 1)R_0(e). \tag{3}
\]

Since \( \text{Supp} q - 1 \) is bounded, \( \mathfrak{A}(e, \varepsilon) \) is a compact operator function holomorphic on a Riemann surface \( \mathfrak{f} \) with branch points at \( \alpha_n^2 \). This procedure for reducing the original problem to an integral equation is a modification of the procedure suggested in [5]; however, the former is easier to justify for weak solutions.

It was shown in [4] that the set of eigenvalues of \( \mathfrak{A}(e, \varepsilon) \) that lie on the principal sheet (where all roots \( \sqrt{e - \alpha_n^2} \) have principal values) coincides with the set of all eigenvalues of problem (1). If \( \mathfrak{A} \) has a simple eigenvalue \( e_0 \) for \( q = q_0 \), then, in a sufficiently small neighborhood of that eigenvalue, there exists a unique eigenvalue \( e(\varepsilon) \) depending analytically on \( \varepsilon \).

If \( e_0 \) is an isolated simple eigenvalue of problem (2), then \( e_0 \) is a simple eigenvalue of \( \mathfrak{A}(e, 0) \) lying inside the principal sheet. Consequently, a unique eigenvalue \( e(\varepsilon) \) of \( \mathfrak{A}(e, \varepsilon) \) lies in a sufficiently small neighborhood of \( e_0 \). Since the small neighborhood of \( e_0 \) lies on the principal sheet, \( e(\varepsilon) \) is a unique
perturbed eigenvalue of problem (1) with a perturbed filling, and it tends to $e_0$ as $\varepsilon \to 0$.

However, if $e_0$ is an eigenvalue embedded in the continuous spectrum of problem (2), then $e_0$ is an eigenvalue of $A(e,0)$ lying on the boundary of the principal sheet. Therefore, although a single eigenvalue $e(\varepsilon)$ of $A(e,\varepsilon)$ lies in a sufficiently small neighborhood of $e_0$, this eigenvalue may not lie on the principal sheet and, hence, may not be an eigenvalue of problem (1) with a perturbed filling. This means that there exists no more than one eigenvalue of (1) that tends to $e_0$ as $\varepsilon \to 0$. Moreover, if such an eigenvalue exists, it coincides with the corresponding eigenvalue of $A(e,\varepsilon)$ and, hence, depends analytically on $\varepsilon$, as stated above.

Now, we assume that an eigenvalue of the perturbed problem (1) exists in a neighborhood of $e_0$ for any $q_1(x,y)$. Then, this eigenvalue and the corresponding eigenfunction can be represented as series expansions:

$$e(\varepsilon) = e_0 + e_1 \varepsilon + \ldots, \quad u(x,y;\varepsilon) = u_2(x)\psi_2(y) + \varepsilon u_1(x,y) + \ldots.$$  

Multiplying (1) by $\psi_1(y)$ and integrating the result over the entire section $S$, we obtain

$$\frac{d^2}{dx^2} \int_S dy u(x,y)\psi_1(y) + \varepsilon \int_S dy q(x,y)u(x,y)\psi_1(y) = \alpha_1^2 \int_S dy u(x,y)\psi_1(y).$$

Substituting the series expansions of $e(\varepsilon)$ and $u(\varepsilon)$ into this equation and introducing

$$\int_S dy u(x,y)\psi_1(y) = u_{1,1}(x),$$

we obtain, up to the first perturbation order,

$$\frac{d^2u_{1,1}}{dx^2} + \left[ e_0 q_0(x) - \alpha_1^2 \right] u_{1,1} = e_0 u_2(x) \int_S dy q_1(x,y)\psi_1(y)\psi_2(y).$$

For $u(x,y;\varepsilon)$ to belong to $L^2$, it is necessary that $u_{1,1}(x)$ be in $L^2(\mathbb{R})$. Since the support of the perturbed filling $q(x,y) - 1$ is bounded, this equation has a solution in $L^2$ only under rather special conditions on $q_1(x,y)$. Thus, we have proved the following statement (cf. [6]).
Theorem 2. There exist piecewise continuous real perturbations $q_1(x, y)$ of the initial filling $q_0(x)$ such that there are no perturbed eigenvalues in the neighborhood of the unperturbed eigenvalue.

Moreover, it can be seen from the proof that the eigenvalue $e_0 = e^{(2)}$ corresponding to the eigenfunction $u_0(x, y) = u_2(x)\psi_2(y)$ is stable only with respect to those perturbations for which the equation

$$
\frac{d^2w}{dx^2} + [e_0q_0(x) - \alpha_1^2]w = e_0u_2(x) \int_S dy q_1(x, y) \psi_1(y) \psi_2(y)
$$

has a solution in $L^2(\mathbb{R}^1)$.

The simplest example illustrating this statement is the case where

$$
\Omega = \{x \in \mathbb{R}, \ y \in [0, +\pi]\}, \ \ \ \Omega' = \{x \in [-1, 1], \ y \in [0, +\pi]\}
$$

and

$$
q_0(x) = \begin{cases} 
q_0, & x \in (-1, +1) \\
1, & \text{otherwise}
\end{cases}
$$

It is easy to show that the smallest eigenvalue corresponding to eigenfunctions of the form $u_2(x)\psi_2(x)$ then disappears under a perturbation of the form

$$
q_1(x, y) = \begin{cases} 
\frac{\psi_2(y)}{\psi_1(y)} \sin \sqrt{e_0q_0 - \alpha_1^2}(x \pm 1) \cos \sqrt{\alpha_1^2 - e_0q_0}x, & |x| < 1 \\
1, & \text{otherwise}
\end{cases}
$$

if this eigenvalue is embedded in a continuous spectrum.

The basic meaning of the theorem proved is that eigenvalues embedded in a continuous spectrum are unstable with respect to small perturbations of the waveguide filling. This property is rather unexpected, because an eigenvalue usually disappears only under a complex-valued perturbation of the filling, i.e., after the introduction of damping.

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References


