



Bergische Universität Wuppertal

Fakultät für Mathematik und Naturwissenschaften

Institute of Mathematical Modelling, Analysis and Computational
Mathematics (IMACM)

Preprint BUW-IMACM 26/14

Daniel Walsken, Matthias Ehrhardt and Pavel Petrov

**A perfectly matched layer approach
for the spectral split-step Padé method**

July 3, 2026

<http://www.imacm.uni-wuppertal.de>

A PERFECTLY MATCHED LAYER APPROACH FOR THE SPECTRAL SPLIT-STEP PADÉ METHOD*

DANIEL WALSKEN[†], MATTHIAS EHRHARDT^{†,‡}, AND PAVEL PETROV[§]

Abstract. The split-step-Padé (SSP) method is widely used to model wave phenomena in various applications, including radio physics, optics and acoustics. In this method, the propagator of the one-way counterpart of the Helmholtz equation is computed through its Padé approximant and a finite-difference discretization of the transverse operator. This work develops and validates numerically a spectral counterpart of the SSP method. A key challenge in practical applications is inverting the transverse operator in the presence of perfectly matched layers (PMLs), which are commonly used to truncate the computational domain. Such inversion can be accomplished using Krylov subspace methods, which converge rapidly, provided that a suitable preconditioner is used. We also study the analytical properties of the spectral SSP marching scheme under periodicity conditions in the transverse variable. We validate the newly developed spectral SSP method numerically in two realistic test scenarios from radio physics and underwater acoustics.

Key words. Split-Step Padé method, Perfectly Matched Layer, Krylov method, wide-angle parabolic equation, Spectral discretization

MSC codes. 68Q25, 68R10, 68U05

Introduction. The propagation of waves in inhomogeneous media is a fundamental problem in applied mathematics and computational physics. It has numerous applications in optics, radio physics, underwater and atmosphere acoustics, and geophysical exploration. The governing model is usually the Helmholtz equation, whose direct numerical solution in large or unbounded domains is computationally expensive due to the highly oscillatory nature of its solutions that imposes severe discretization step restriction. A common approach to reducing computational complexity is to use parabolic approximations of the Helmholtz equation, which were first introduced by Leontovich and Fock [29, 55]. These models transform the original boundary value problem into an initial value problem in a preferred propagation direction, thereby significantly reducing computational effort. Although such reformulation neglects back-scattered waves, it has proven to be extremely efficient in many applications, where parabolic equations have become main computational tools [12, 26, 30, 38], especially after the introduction of *split-step Fourier* (SSF) spectral solvers (mostly for narrow-angle parabolic equations).

However, classical parabolic equation methods are limited in their ability to accurately capture wide-angle propagation effects. This limitation has been overcome by the development of *wide-angle parabolic equations* (WAPes), which approximate the square-root operator arising from the factorization of the Helmholtz operator using rational Padé approximants [1, 12, 13, 26, 30, 45]. It is important that WAPes substantially improve angular accuracy while preserving computational efficiency in paraxial equations. The next major improvement of WAPes was the invention of the *split-step Padé* (SSP) method [5, 13] that aims at approximating the *propagator* of the operator square root (i.e., the exponential that emerges from integration of one-way Helmholtz equation over small step), by a Padé series. This has proven to be much more effi-

*Submitted to the editors June 30, 2026.

[†]Applied and Computational Mathematics, University of Wuppertal, Wuppertal, Germany (walsken@uni-wuppertal.de, ehrhardt@uni-wuppertal.de).

[‡]Corresponding author.

[§]Instituto de Matemática Pura e Aplicada, Rio de Janeiro, Brazil (pavel.petrov@impa.br).

43 cient than approximating the square-root operator itself, both in terms of accuracy
 44 and computational efficiency. A particularly impressive fact about SSP method is that
 45 in can be used with integration step of about 10 wavelengths [13, 43]. Classical SSP
 46 methods are widely used in many areas such as optics, acoustics and radio physics
 47 (both for solving direct and inverse problems) where they are often considered a huge
 48 improvement as compared to SSF/WAPE [37, 38, 14, 32, 39, 41, 42, 57, 40].

49 Recently, it was shown that the advantages of the SSF and SSP methods could be
 50 combined by computing Padé approximants at each step of the marching scheme via
 51 the fast Fourier transform (FFT) [56]. Because they are more accurate for smooth
 52 solutions, spectral methods are a good choice for solving parabolic wave equations
 53 numerically [10, 20]. In particular, Fourier-based discretizations yield spectral (often
 54 exponential) convergence and can be efficiently implemented using FFTs [51].

55 A central challenge in the numerical treatment of wave propagation problems is
 56 the modeling of unbounded domains [21, 24, 47, 53]. Truncating the computational
 57 domain generally leads to artificial reflections at the boundaries, which can spoil the
 58 numerical solution due to non-physical reflections at the artificial boundaries.

59 Among the various approaches developed to address this issue, *perfectly matched*
 60 *layers* (PML), introduced by Bérenger [8], have proven to be particularly effective.
 61 PML involves surrounding the computational domain with an artificial absorbing
 62 layer obtained via complex coordinate stretching, which leads to exponential attenu-
 63 ation of outgoing waves without reflection at the artificial boundary. PML techniques
 64 have been extensively studied for various wave propagation models, including the
 65 Helmholtz and Maxwell equations [11, 25, 34] Their mathematical properties, such
 66 as well-posedness, stability, and convergence, have been analyzed in several works,
 67 including [4, 7, 27]. However, incorporating PML techniques into split-step Padé
 68 methods in combination with spectral discretizations is considerably less developed,
 69 although several important ideas have been recently proposed [2, 3].

70 In the spectral SSP framework, introducing a PML leads to additional analytical
 71 and numerical challenges. In particular, the complex coordinate stretching destroys
 72 the simple diagonal structure of the differential operator in Fourier space, which is
 73 essential for efficient inversion in the classical spectral setting. Consequently, the re-
 74 sulting operators cannot be inverted analytically in Fourier space, therefore iterative
 75 methods, such as Krylov subspace solvers (e.g., GMRES [46, 52]), must be employed.
 76 This raises important questions regarding stability, efficiency, and the design of suit-
 77 able preconditioners.

78 The goal of this work is to develop and analyze a *spectral split-step Padé* (SSSP)
 79 method with a PML to efficiently solve mode parabolic equations. This approach
 80 combines a Fourier spectral discretization in the transverse direction and a Padé
 81 approximation of the propagator to achieve wide-angle capabilities. It also uses a
 82 PML formulation to treat unbounded domains within a finite computational region.
 83 Particular focus is placed on efficiently realizing the method numerically, including
 84 using Krylov subspace methods and constructing effective preconditioners based on
 85 operator splitting ideas.

86 From a mathematical perspective, recent advances have provided a rigorous an-
 87 alytical foundation for these approaches. In particular, the square-root operator ap-
 88 pearing in parabolic wave equations has been studied within the framework of pseu-
 89 dodifferential operators, and the well-posedness of the associated evolution equations
 90 has been established in [18]. These results justify the use of exponential propagators
 91 and their rational approximations within the SSP framework.

92 We establish the stability and convergence properties of the proposed scheme.

93 Specifically, we analyze the dissipativity of the PML-modified operator, prove the sta-
 94 bility of the Padé-based marching scheme, and derive a global error estimate combin-
 95 ing contributions from the temporal discretization, spectral approximation in space,
 96 and PML layer truncation. These results rigorously justify the method and clarify the
 97 interplay between the different approximation components. We demonstrate the per-
 98 formance of the proposed method on benchmark problems from underwater acoustics,
 99 including flat-bottom and wedge configurations. We also apply the method to radio
 100 wave propagation in the atmosphere. The numerical results demonstrate that the
 101 method achieves high accuracy, even on relatively coarse grids. This highlights the
 102 effectiveness of the spectral discretization and the robustness of the PML formulation.

103 The remainder of the paper is organized as follows. Sections 1 and 2 introduce
 104 the mode parabolic equation and the spectral split-step Padé method in more detail.
 105 Section 3 presents the PML formulation and its incorporation into the spectral frame-
 106 work. Section 3 is devoted to the analytical properties of the method, including sta-
 107 bility and convergence. Section 4 describes the application to radiowave propagation
 108 in the troposphere, and Section 5 deals with sound propagation in a 3D shallow-water
 109 waveguide. Finally, Section 6 provides concluding remarks.

110 **1. The Split-Step Padé method.** The *split-step Padé* (SSP) method was pro-
 111 posed to numerically integrate a one-way counterpart of Helmholtz-type elliptic equa-
 112 tions. For the sake of clarity, we will write this equation as

$$113 \quad (1.1) \quad \partial_x^2 U + \partial_y^2 U + k^2 U = 0,$$

114 where $U = U(x, y)$ is the wavefield, and $k = k(x, y)$ is the medium wave number. The
 115 physical meaning of U and k depends on the area of application, e.g., it can be trans-
 116 verse component of the electric field in a radiowave propagating in the troposphere or
 117 the amplitude of a vertical mode in the normal mode decomposition of the acoustic
 118 field (these two examples are considered in Section 4 and Section 5).

119 The following one-way counterpart of (1.1) can be obtained by a formal factor-
 120 ization of the Helmholtz operator and by retaining only the waves propagating in the
 121 positive direction of the x axis:

$$122 \quad (1.2) \quad \partial_x U(x, y) = i\sqrt{\partial_y^2 + k^2(x, y)} U(x, y), \quad x, y \in [0, R] \times (-\infty, \infty).$$

123 A mathematically rigorous definition of the square root of an operator for the case
 124 when its numerical range is bounded away from the real axis from above (this is
 125 always the case in real-world problems, as k has a positive imaginary part due to the
 126 medium attenuation) is given in [18] together with the existence and uniqueness proof
 127 for the initial-value problem for (1.2) in the half-space $x \geq 0$.

128 There are several reasons why one-way approximations Helmholtz-type equations
 129 are generally more practical than the latter. In particular, and important advantage
 130 from the viewpoint of scientific computing consists in the fact that a boundary-value
 131 problem for an elliptic equation is transformed into a Cauchy problem for an evo-
 132 lutionary equation that can be integrated numerically by a marching scheme.

133 Another advantage is that the rapidly oscillating term $e^{ik_0 x}$ (the principal oscil-
 134 lation) in the propagation direction x defined by the reference wave number k_0 can
 135 be canceled out by introducing a new unknown function $u(x, y) = e^{-ik_0 x} U(x, y)$. In-
 136 troducing the operator $\mathcal{X} = (\partial_y^2 + k_0^2 - k^2)/k_0^2$, we can write an equation for u as
 137

$$138 \quad (1.3) \quad \partial_x u(x, y) = ik_0(\sqrt{1 + \mathcal{X}} - 1)u.$$

139 The solution of the latter equation can be computed by a marching scheme obtained
 140 by formally integrating it along a small interval of length h in x direction, i.e.,

$$141 \quad (1.4) \quad u(x+h, y) = \exp\left(ik_0h(\sqrt{1+\mathcal{X}}-1)\right)u(x, y) = f(\mathcal{X})u(x, y),$$

142 where $f(z) = e^{it(\sqrt{1+z}-1)}$ is defined as a scalar function of a complex variable, and
 143 $t = k_0h$. The exponential on the right-hand side of (1.4) is called a *propagator*.

144 The *Split-Step Padé (SSP) method* consists in the approximation of the pseudo-
 145 differential operator on the right-hand side of (1.4) by the $[P|P]$ Padé approximant
 146 R_P of the form

$$147 \quad (1.5) \quad u(x+h, y) \approx R_P(\mathcal{X})u(x, y) = \left(d_0 + \sum_{j=1}^P \frac{d_j}{1+b_j\mathcal{X}}\right)u(x, y) = \left(d_0u + \sum_{j=1}^P d_jw_j\right),$$

148 where the auxiliary functions w_j are calculated at each marching step in x by solving
 149 the following equations

$$150 \quad (1.6) \quad (1+b_j\mathcal{X})w_j(y) = u(x, y), \quad y \in (-\infty, \infty), \quad j = 1, 2, \dots, P.$$

151 Over the years, numerous distinct varieties and extensions of the SSP framework have
 152 been proposed in order to adapt to more demanding physical scenarios. Examples
 153 include the high-order pseudo-differential developments by Antoine et al. [2], the
 154 multi-dimensional and electromagnetic wide-angle adaptations by Lu [36], the energy-
 155 conserving and reciprocity-preserving one-way wave formulations of Godin [22], and
 156 the vector/coupled-mode extensions in curvilinear domains by Petrov et al. [42].

157 *Remark 1.1* (Computation of Padé coefficients). In this work, the coefficients of
 158 the Padé approximant are computed using the classical matrix method. This method
 159 involves solving the linear system associated with matching the Taylor coefficients of
 160 the propagator. While this approach is straightforward and widely used, it is well
 161 known that computing Padé approximants can lead to numerical ill-conditioning,
 162 particularly for higher approximation orders. Convergence and stability issues are
 163 discussed in detail in [17, Section III].

164 Several more robust alternatives have been proposed in the literature. In par-
 165 ticular, Chebyshev-Padé techniques combine rational approximation with Chebyshev
 166 expansions to provide improved numerical behavior [16, Section 9.1.]. Furthermore,
 167 singular value decomposition (SVD)-based approaches can substantially improve ro-
 168 bustness by mitigating the effects of nearly singular systems and eliminating spurious
 169 pole-zero pairs (Froissart doublets), see [23].

170 From a theoretical perspective, the convergence behavior of Padé approximants
 171 is closely related to fundamental questions in rational approximation theory. One of
 172 the most prominent examples is the Baker-Gammel-Wills conjecture, which concerns
 173 the convergence of diagonal Padé approximants to analytic functions. Although the
 174 conjecture is known to be false in full generality, it has motivated extensive research on
 175 the localization of poles and the convergence properties of Padé sequences. Since the
 176 SSP method relies on comparatively low approximation orders, the classical matrix
 177 method was sufficient for all numerical experiments reported in this paper.

178 In particular, numerical instabilities may manifest as spurious poles, the location
 179 of which can significantly impact the stability of the resulting rational propagator, cf.
 180 Section 3.1 and in particular Conjecture 3.3.

181 The above formulation provides an efficient forward propagation scheme. How-
 182 ever, in this basic form, the treatment of unbounded domains remains an open issue.
 183 In Subsection 1.1, we introduce a *perfectly matched layer* (PML) to avoid artificial
 184 reflections at the boundaries. This work follows the notation of Antoine et al. [2].

185 Note that the proper definition of the square root $\sqrt{\partial_y^2 + k^2}$, let alone the math-
 186 ematical properties of (1.2), is non-trivial. A rigorous definition of such operators
 187 and existence, uniqueness, and well-posedness for equations of the form (1.2) were
 188 established in a recent paper [18].

189 **1.1. Perfectly Matched Layer.** In wave propagation, a common computa-
 190 tional problem is that the wave field on an unbounded, open domain Ω_{open} has to
 191 satisfy the Sommerfeld radiation boundary condition [49].

192 One of the more recent and computationally simplest methods is the introduc-
 193 tion of a *perfectly matched layer* (PML), developed by Berénger [8] and applied to
 194 a parabolic wave equation by Levy [31]. The eponymous PML is a buffer domain
 195 Ω_{PML} around the truncated (physical) domain Ω_{Phys} , in which the physical coor-
 196 dinates are stretched and the field is dampened. In Cartesian coordinates for the
 197 simple case of a one-dimensional, symmetric domain of interest, this involves trun-
 198 cating the open domain $\Omega_{\text{open}} \supset \Omega_{\text{Phys}} = [-L_y^*, L_y^*]$ and introducing a layer $\Omega_{\text{PML}} =$
 199 $[-L_y, -L_y^*] \cup [L_y^*, L_y]$ around the physical domain (the domain of interest). The prob-
 200 lem is then numerically solved on the computational domain $\Omega_{\text{comp}} = \overline{\Omega_{\text{phys}}} \cup \Omega_{\text{PML}}$.
 201 To ensure that boundary interactions do not propagate into the physical domain, the
 202 coordinate is stretched in the PML

$$203 \quad \tilde{y} = y + e^{i\vartheta_y} \int_{L_y^*}^y \sigma(s) ds, \quad \sigma(s) = 0 \quad \text{if } s \in \Omega_{\text{Phys}}.$$

204 Here $\vartheta_y \in (0, \frac{\pi}{2})$ is a real constant and $\sigma(s)$ is the real-valued absorbing function. This
 205 coordinate transform applied to the operator $\mathcal{D} = \mathcal{D}(x, y)$ yields the PML operator

$$206 \quad \mathcal{D}_{\text{PML}} = k^2 + \frac{1}{S_y} \partial_y \left(\frac{1}{S_y} \partial_y \right)$$

207 from the chain rule, where

$$208 \quad (1.7) \quad S_y = S_y(y) = \begin{cases} 1, & |y| < L_y^*, \\ 1 + e^{i\vartheta_y} \sigma(|y| - L_y), & L_y^* \leq |y| < L_y. \end{cases}$$

209 Note here, that the operator remains unmodified inside the physical domain, is only
 210 changed by the introduction of dampening in the PML. In case of the time step of
 211 SSP, one can now write the operator \mathcal{X} as

$$212 \quad (1.8) \quad \mathcal{X}_{\text{PML}} = \frac{k^2 - k_0^2 + S_y^{-1} \partial_y (S_y^{-1} \partial_y)}{k_0^2}.$$

213 The use of a classical SSP method, i.e., solving the subproblems (1.6) using finite
 214 differences, has already been discussed in the context of radio physics [31]. The PML
 215 formulation modifies the differential operator while preserving the structure of the
 216 problem as a whole. Next, we will discuss how to incorporate this modified operator
 217 into the spectral SSP framework.

218 **2. Spectral SSP Method.** The main goal of this work is to develop a spectral
 219 version of the SSP marching algorithm, as described by Equations (1.5) and (1.6) in
 220 Section 1, which is compatible with PML. The complication in this case consists in
 221 the solution of the equations

$$222 \quad (2.1) \quad (1 + b_j \mathcal{X}_{\text{PML}}) w_j(y) = u(x, y), y \in [-L, L],$$

223 with periodic boundary conditions imposed at $y = \pm L$ (replacing Equation (1.6) on
 224 the infinite interval).

225 Observe that the differential part of the operator \mathcal{X}_{PML} in (1.8) can be computed
 226 in the Fourier domain separately from the algebraic part by the formula

$$227 \quad S_y^{-1} \partial_y (S_y^{-1} \partial_y u) = \mathcal{F}^{-1} \{ |S_y|^{-2} |\eta|^2 \tilde{u} - i \eta S_y^{-1} \partial_y (S_y^{-1}) \tilde{u} \},$$

228 where η denotes the dual variable to y and $\tilde{u} = \tilde{u}(\eta) = \mathcal{F}\{u\}$ is the Fourier-
 229 transformed function u . The solution of (2.1) therefore becomes a trivial task in
 230 the Fourier domain if $\delta k^2(y) = k^2(y) - k_0^2 = 0$ and $S_y \equiv 1$.

231 Recently it was shown [56] that for the case of non-homogeneous medium $\delta k^2(y) \neq$
 232 0 (albeit without the PML) a spectral counterpart of the SSP method can be con-
 233 structed using a truncated Neumann series expansion of the functions $w_j(y)$

$$234 \quad w_j = \sum_{m=0}^{\infty} (-\tilde{b}_j (1 + b_j \partial_y^2)^{-1} \delta k^2)^m (1 + b_j \partial_y^2)^{-1} u \\ \approx \sum_{m=0}^M (-\tilde{b}_j (1 + b_j \partial_y^2)^{-1} \delta k^2)^m (1 + b_j \partial_y^2)^{-1} u,$$

235 which can be easily computed using a Fourier-domain representation of $(1 + b_j \partial_y^2)^{-1}$.
 236 However, this technique cannot easily be generalized to the case of a PML since
 237 there does not seem to be a computationally efficient way to evaluate the inverse of
 238 $(1 + b_j S_y^{-1} \partial_y (S_y^{-1} \partial_y))$.

239 The second possible option is to use a Krylov subspace method to solve (1.6) for
 240 the weights of the Padé series. Consider the PML subproblems

$$241 \quad (2.2) \quad (\mathbb{I} + \tilde{b}_j \delta k^2(y) + \tilde{b}_j \mathcal{D}) w_j(y) = u(y),$$

242 in which the differential operator \mathcal{D} is defined by

$$243 \quad \mathcal{D}u = \frac{1}{S_y(y)} \partial_y \left(\frac{1}{S_y(y)} \partial_y \right),$$

244 and \mathbb{I} refers to the identity operator. On the domain $y \in (-L_y, L_y)$, the differential
 245 operator $\partial_y u$ can be evaluated in Fourier space

$$246 \quad \partial_y u(y) = \sum_{j=-\infty}^{\infty} i \eta_j \tilde{u}_j e^{i \eta_j y},$$

247 with the discrete Fourier wave numbers $\eta_j = \frac{\pi j}{L_y}$. Let for this $\tilde{u}_j = \int_{-L_y}^{L_y} u(y) e^{-\frac{i \pi j}{L_y} y} dy$
 248 be j th Fourier coefficient of u . The perturbation of the wave number due to medium
 249 effects $\delta k^2 = k_0^2 - k^2$ is treated as a multiplication operator. The p th coefficient of
 250 the Padé expansion, divided by the squared reference wave number, is referred to

251 as $\tilde{b}_p = b_p/k_0^2$. Numerically, the Fourier Series is truncated, introducing a spectral
 252 discretization

$$253 \quad (\partial_y u)_n = \sum_{j=-N/2}^{N/2-1} i\eta_j \tilde{u}_j e^{i\eta_j y_n} .$$

254 The problem (2.2) can then be solved iteratively using a Krylov subspace method with
 255 a suitable initial guess. Suitable options are GMRES [46] and Bi-CGSTAB [54]. In
 256 practice, Bi-CGSTAB is easier to use, because it does not require tuning of a restart
 257 period for optimal performance and runs slightly faster.

258 **3. Analytical Properties of the PML–SSP Method.** In this section, we es-
 259 tablish the stability and convergence properties of the *spectral split-step Padé* (SSSP)
 260 method combined with a PML. The analysis is performed in a periodic setting that
 261 is consistent with the Fourier discretization employed in the numerical scheme. More
 262 precisely, we will prove that Padé approximant $R_P(\mathcal{X})$ in (1.5) acting on a Sobolev
 263 space $H_{\text{per}}^2(-L, L)$ of periodic functions defined on the interval $y \in [-L, L]$ has spec-
 264 tral radius $\rho(R_P(\mathcal{X})) \leq 1$. On the discrete level this implies the decreasing of the
 265 norm at each step of the marching scheme.

266 For the sake of simplicity let us assume that the reference wave number is purely
 267 real, and that the medium is homogeneous, i.e., $k(x, y) = k_0 = \text{const}$. Clearly,
 268 this simplification does not substantially affect the properties of the *PML-modified*
 269 *operator* \mathcal{X}_{PML} . In our case the latter reduces to

$$270 \quad \mathcal{X}_{\text{PML}} = \mathcal{D}u = \frac{1}{k_0^2} \frac{1}{S_y(y)} \frac{d}{dy} \left(\frac{1}{S_y(y)} \frac{du}{dy} \right),$$

271 where the stretching function $S_y(y)$ satisfies (1.7) and $\text{Re } S_y(y) \geq 1$, $\text{Im } S_y(y) \geq 0$ in
 272 Ω . The remainder of this section is dedicated to the analysis of the properties of the
 273 operator $R_P(\mathcal{D})$.

274 **3.1. The poles of the Padé approximant are located on the lower half-**
 275 **plane.** In this section we study the properties of the Padé approximant of the function
 276 $f(z)$ defined in (1.4). The principal result that we require for investigation of the
 277 stability of the marching scheme is that all the poles of the denominator of its $[P/P]$ -
 278 Padé approximation are located below the real axis.

279 We start with two preparatory results.

280 LEMMA 3.1. *The coefficients c_k of the power series expansion $f(z) = \sum_{k=0}^{\infty} c_k z^k$*
 281 *of the propagator function satisfy the following identity*

$$282 \quad (3.1) \quad \sum_{\substack{k+\ell=m, \\ k \geq 0, \ell \geq 0}} c_k \bar{c}_\ell = \delta_{0m},$$

283 where δ_{ij} denotes the usual Kronecker delta, and the overbar denotes complex conju-
 284 gation.

285 *Proof.* Let us note that the function $f(z)$ is holomorphic on $\Omega = \mathbb{C} \setminus (-\infty, -1]$,
 286 and so is the function $\overline{f(\bar{z})}$. For $z \in \mathbb{R} \cap \Omega$ we also have

$$287 \quad F(z) \equiv f(z) \overline{f(\bar{z})} - 1 = 0.$$

288 Since the function $F(z)$ defined by the latter equality is also holomorphic on Ω and
 289 identically zero on \mathbb{R} , it also vanishes for all $z \in \Omega$, hence $f(z) \overline{f(\bar{z})} \equiv 1$ on this domain.

290 Let us now expand the functions on the left-hand side of the last equality into
 291 power series at $z = 0$

$$292 \quad \left(\sum_{k=0}^{\infty} c_k z^k \right) \overline{\left(\sum_{k=0}^{\infty} c_k \bar{z}^k \right)} = 1.$$

293 Multiplying and combining the terms with identical powers of z , we arrive at the
 294 formula

$$295 \quad \sum_{m=0}^{\infty} \left(\sum_{k+\ell=m} c_k \bar{c}_\ell \right) z^m = 1,$$

296 from which the condition in the Lemma statement follows. \square

297 Consider now the $[P/P]$ -Padé approximant $R_P(z) = T_P(z)/Q_P(z)$ (with $\deg T_P = P$,
 298 $\deg Q_P = P$), computed from the first $2P + 1$ coefficients c_j of the Taylor series of
 299 $f(z)$ at $z = 0$. Note that the coefficients of $T_P(z)$, $Q_P(z)$ are found from the linear
 300 system obtained by comparing the terms of the powers z^0, \dots, z^{2P} in the asymptotic
 301 equality $Q(z)f(z) - T(z) = O(z^{2P+1})$. Its solution is unique up to a common scalar
 302 factor whenever the Hankel determinant $\det(c_{P+i-j})_{i,j=1}^P$ is nonzero, cf. [6].

303 LEMMA 3.2 (Conjugate symmetry). *The numerator and the denominator of the*
 304 *Padé approximant $R_P(z)$ are related by the following formula*

$$305 \quad Q_P(z) = \overline{T_P(\bar{z})}, \quad z \in \Omega.$$

306 *In particular, this implies $|R_P(z)| = 1$ for $z \in \mathbb{R} \cap \Omega$.*

307 *Proof.* Consider the polynomials $\tilde{T}(z) := \overline{Q_P(\bar{z})}$ and $\tilde{Q}(z) := \overline{T_P(\bar{z})}$. Taking
 308 the complex conjugate of the defining relation $Q_P f - T_P = O(z^{2P+1})$ and using the
 309 equality $\overline{f(\bar{z})} = 1/f(z)$ from the proof of Lemma 3.1, we obtain $\tilde{Q}f - \tilde{T} = O(z^{2P+1})$.

310 Since $[P/P]$ -Padé coefficients are unique up to a constant scalar factor, it can be
 311 concluded that

$$312 \quad \tilde{T} = \lambda T_P \text{ and } \tilde{Q} = \lambda Q_P$$

313 for some $\lambda \in \mathbb{C}$. Now for $z \in \mathbb{R}$ we have

$$314 \quad |R_P(z)|^2 = \left| \frac{T_P(z)}{Q_P(z)} \right|^2 = \frac{T_P(z)\overline{T_P(z)}}{Q_P(z)\overline{Q_P(z)}} = \frac{T_P(z)\overline{T_P(\bar{z})}}{Q_P(z)\overline{Q_P(\bar{z})}} = \frac{T_P\tilde{Q}}{Q_P\tilde{T}} = 1.$$

315 Finally, normalizing $Q_P(0) = 1$ forces $\lambda = 1$. Hence $Q_P(z) = \overline{T_P(\bar{z})}$. For $y \in \mathbb{R}$ this
 316 gives $|R_P(z)| = |T_P(z)|/|Q_P(z)| = 1$. \square

317 *Conjecture 3.3.* For all values of t and P , all zeros z_j of Q_P are located below the
 318 real axis, i.e., $Q_P(z_j) = 0$ implies $\text{Im}(z_j) < 0$.

319 This conjecture can be easily proven analytically for $P \leq 4$ by computing the
 320 coefficients dependent on t using the matrix method (using symbolic algebra systems).
 321 For higher Padé orders, direct computations for a typical range of values $t \in (0.4, 200)$
 322 provide numerical evidence that the roots of Q_P lie below the real axis. The results
 323 for $P = 5$ and $P = 9$ are displayed in Figure 1. We note that due to the inherent
 324 instability of Taylor-to-Padé computations, higher orders P may exhibit roots with
 325 slightly positive imaginary part, as described in Remark 1.1.

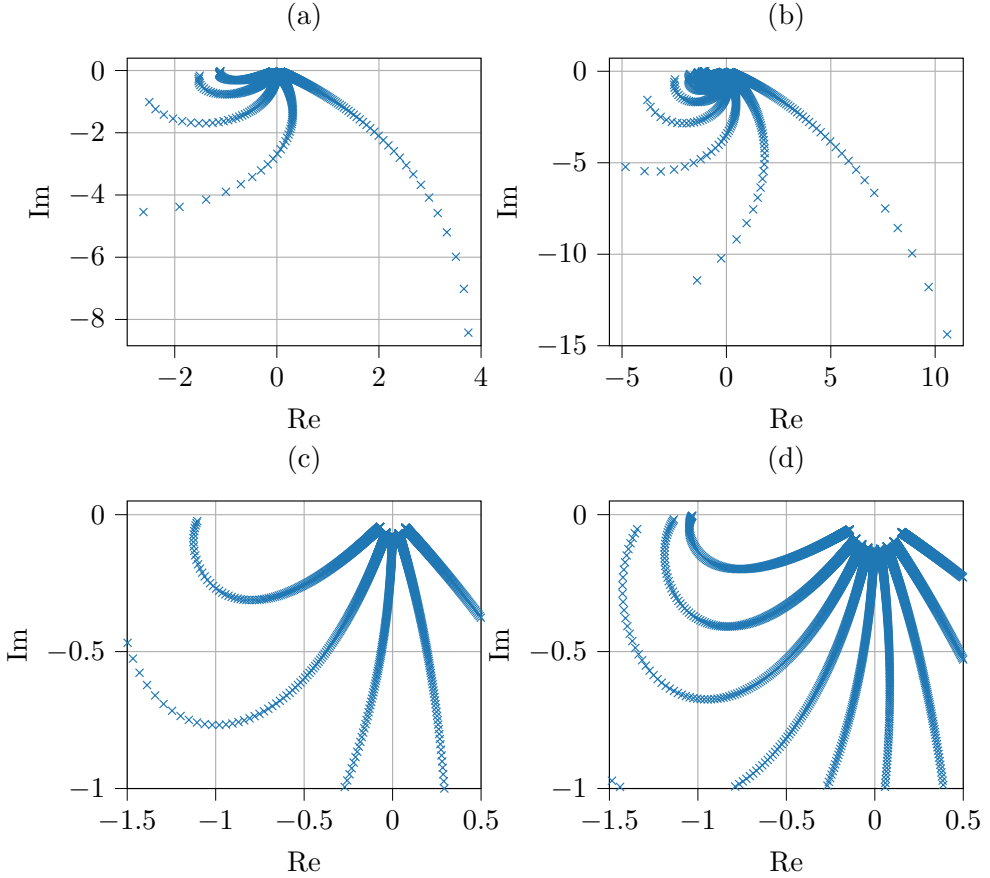


Fig. 1: 500 numerically computed poles of the Padé expansions of (1.4) for both $P = 5$ ((a) and (c)) and $P = 9$ ((b) and (d)) provide justification for Conjecture 3.3. The poles were computed for $t \in [0.4, 0.8, \dots, 200]$ via the matrix-method. The lower row ((c) and (d)) provides a zoomed-in view for clarity.

326 PROPOSITION 3.4. *From Conjecture 3.3 it follows that $|R_P(z)| \leq 1$ for all z such*
 327 *that $\text{Im}(z) \geq 0$ with the equality achieved exclusively for $z \in \mathbb{R}$.*

328 *Proof.* Assume that $\{z_p\}$, $p = 1, \dots, P$ are zeros of Q_P . It follows from Lemma 3.2
 329 that $\{\bar{z}_p\}$ are zeros of T_P . Assuming the Conjecture 3.3, we have $\text{Im}(z_p) < 0$ and,
 330 accordingly, $\text{Im}(\bar{z}_p) > 0$.

331 Let us now rewrite R_P in the following way

332 (3.2)
$$R_P = \varkappa \prod_{p=1}^P \frac{z - \bar{z}_p}{z - z_p},$$

333 where $|\varkappa| = 1$ since $|R_P(z)| = 1$, $z \in \mathbb{R}$. Let us explicitly introduce real and imaginary
 334 parts of the numbers $z = \xi + i\eta$ and $z_p = \xi_p + i\eta_p$. Then the magnitudes of the factors
 335 in (3.2) can be estimated as

336
$$|z - \bar{z}_p|^2 = (\xi - \xi_p)^2 + (\eta + \eta_p)^2,$$

$$|z - z_p|^2 = (\xi - \xi_p)^2 + (\eta - \eta_p)^2.$$

Assuming now $\eta \geq 0$ and recalling that $\eta_j < 0$ we observe that $|\eta - \eta_p|^2 \geq |\eta + \eta_p|^2$, which implies $|z - \bar{z}_p| \leq |z - z_p|$. In other words, each factor in (3.2) satisfies $|\frac{z - \bar{z}_p}{z - z_p}| \leq 1$, and the equality is fulfilled if and only if $\eta = 0$. \square

3.2. Sesquilinear Form and the Spectrum of \mathcal{D} . In the previous subsection we showed that the poles of the symbol of the propagator's Padé approximation (1.5) are located in the lower half-plane. If we could prove that the spectrum (or, say, numerical range) of the operator \mathcal{X} is restricted to the upper half-plane, the inequality from the Proposition 3.4 would guarantee non-increasing of the norm by the SSP marching scheme (1.5). In order to achieve this objective, we follow roughly the same path as the authors of [27] in our periodic setting.

Let us consider the following non-Hermitian bounded sesquilinear form

$$(3.3) \quad \langle u, v \rangle_S = \int_{-L}^L S(y) u(y) \bar{v}(y) dy$$

on $H_{\text{per}}^2(-L, L)$ that satisfies the property $\langle u, v \rangle_S = \overline{\langle v, u \rangle_S}$.

PROPOSITION 3.5. *Every eigenvalue λ of the operator \mathcal{D} defined on $H_{\text{per}}^2(-L, L)$ has the positive imaginary part, i.e. $\text{Im}(\lambda) \geq 0$.*

Proof. Assume that λ is an eigenvalue of \mathcal{D} , and $u_\lambda(y)$ its eigenfunction, i.e.,

$$\mathcal{D}u_\lambda = \lambda u_\lambda, \quad u_\lambda \neq 0.$$

We substitute both sides of this equality into $\langle \cdot, u_\lambda \rangle_S$. On the left-hand side we have

$$\begin{aligned} \langle \mathcal{D}u_\lambda, u_\lambda \rangle_S &= \int_{-L}^L S(y) \mathcal{D}u_\lambda(y) \bar{u}_\lambda dy = \frac{1}{k_0^2} \int_{-L}^L \partial_y \left(\frac{1}{S} \partial_y u_\lambda \right) \bar{u}_\lambda dy \\ &= \frac{1}{k_0^2} \left[\frac{1}{S} \partial_y u_\lambda \bar{u}_\lambda \Big|_{-L}^L - \int_{-L}^L \frac{1}{S} \partial_y u_\lambda \partial_y \bar{u}_\lambda dy \right] = -\frac{1}{k_0^2} \int_{-L}^L \frac{1}{S} |\partial_y u_\lambda|^2 dy \stackrel{\text{by def}}{=} \alpha + i\beta. \end{aligned}$$

Observing that $\frac{1}{S} = \frac{1-i\sigma}{1+\sigma^2}$ (where $\sigma(y)$ is real and non-negative), we conclude that

$$\alpha = -\frac{1}{k_0^2} \int_{-L}^L \frac{|\partial_y u_\lambda|^2}{1+\sigma^2} dy \leq 0, \quad \beta = \frac{1}{k_0^2} \int_{-L}^L \frac{\sigma |\partial_y u_\lambda|^2}{1+\sigma^2} dy \geq 0.$$

At the same time, on the right-hand side we obtain

$$\langle \lambda u_\lambda, u_\lambda \rangle_S = \lambda \int_{-L}^L S |u|^2 dy \stackrel{\text{by def}}{=} \lambda(\mu + i\nu),$$

where $\mu > 0, \nu > 0$. Equality $\langle \mathcal{D}u_\lambda, u_\lambda \rangle_S = \langle \lambda u_\lambda, u_\lambda \rangle_S$ therefore implies that

$$\lambda = \frac{\alpha + i\beta}{\mu + i\nu} = \frac{(\alpha + i\beta)(\mu - i\nu)}{\mu^2 + \nu^2}.$$

Since both $\mu\beta$ and $-\nu\alpha$ are non-negative, it is clear that $\text{Im}(\lambda) \geq 0$. \square

365 **3.3. Spectral Radius of $R_P(D)$.** To conclude this section, we emphasize that
 366 our iterations given by (1.5) transform the functions from $H_{\text{per}}^2(-L, L)$ to the functions
 367 from the same space. This fact follows from regularity theorems [19] that are usually
 368 formulated for the case of Dirichlet boundary conditions but can be also proven in
 369 the periodic case without any substantial reformulation.

370 **3.4. Discrete Fourier Stability.** We now investigate the stability of the fully
 371 discrete scheme from the perspective of its Fourier representation. Because the spa-
 372 tial discretization is based on a Fourier spectral method, analyzing the behavior of
 373 individual Fourier modes is a natural approach. To this end, we express the numerical
 374 solution at a fixed range step in terms of its discrete Fourier series,

$$375 \quad u_N(y) = \sum_{j=-N/2}^{N/2-1} \hat{u}_j e^{i\eta_j y}, \quad \eta_j = \frac{\pi j}{L_y}.$$

376 In this representation, differentiation with respect to y corresponds to a multiplication
 377 by $i\eta_j$, allowing us to interpret the action of the differential operators mode by mode.

378 Without a PML, the second derivative operator acts diagonally in Fourier space,
 379 with eigenvalues $-\kappa_j^2$. The presence of the PML modifies this structure via the com-
 380 plex stretching function $S_y(y)$. This formally leads to a modified symbol of the form
 381 $-\kappa_j^2/S_y^2(y)$, which introduces a complex-valued damping factor. Since $\text{Re } S_y(y) \geq 1$
 382 and $\text{Im } S_y(y) \geq 0$, the real part of this expression is non-positive, indicating that the
 383 PML induces attenuation of the Fourier modes, particularly for large wave numbers.

384 Combining this with the bounded contribution of the wave number term $k^2(y)$,
 385 we obtain an effective symbol for the operator \mathcal{X}_{PML} of the form

$$386 \quad \lambda_j(y) = \frac{k^2(y) - k_0^2 - \eta_j^2/S_y^2(y)}{k_0^2}.$$

387 The behavior of the numerical scheme can thus be understood by examining how each
 388 mode propagates under the Padé approximation.

389 For a single propagation step, each Fourier mode is multiplied by an amplification
 390 factor of the form

$$391 \quad G_j = e^{ik_0 h} \left(d_0 + \sum_{j=1}^P \frac{d_j}{1 + b_j \lambda_p} \right).$$

392 The exponential prefactor has unit modulus and therefore does not affect stability.
 393 The remaining expression depends on the location of λ_p in the complex plane.

394 As discussed earlier, the real part of λ_p is bounded due to the dissipative contri-
 395 bution of the PML. Specifically, the damping term $-\eta_j^2/S_y^2(y)$ shifts high-frequency
 396 modes further into the stable region of the complex plane. Since the Padé coefficients
 397 satisfy $\text{Re } b_p > 0$, the denominators $1 + b_p \lambda_p$ remain bounded away from zero, and
 398 the amplification factor remains finite.

399 This implies that the magnitude of G_p does not grow uncontrollably with p . More
 400 precisely, there exists a constant C such that $|G_p| \leq 1 + Ch$, uniformly in p and N , for
 401 sufficiently small step size h . Thus, the discrete solution satisfies the stability bound

$$402 \quad \|u_N^{n+1}\|_{\ell^2} \leq (1 + Ch) \|u_N^n\|_{\ell^2},$$

403 where the norm is defined via the Fourier coefficients.

404 We observe that the presence of the PML stabilizes the scheme by introducing
 405 additional damping for high-frequency components. This prevents the accumulation
 406 of unresolved oscillations, thereby contributing to the robustness of the method in
 407 practical computations.

408 **4. Radiowave Propagation in the Troposphere.** Wide-angle parabolic
 409 equations based on the Padé expansion of an operator square root exponential appear
 410 in the literature in several different contexts. In the first example, we address the
 411 problem of tropospheric radiowave propagation. In this case, equation is solved on a
 412 vertical half-plane (x, z coordinates, z is the altitude, $z = 0$ is the Earth's surface).

413 **4.1. The Problem Statement.** In two-dimensional Cartesian coordinates, the
 414 horizontally polarized, time-harmonic (monochromatic) electric field component
 415 $E_y(x, z) = \psi(x, z)$ can be described by the 2D Helmholtz equation

$$416 \quad (4.1) \quad \partial_x^2 \psi + \partial_z^2 \psi + k_0^2 m^2 \psi = \delta(x) Q(z),$$

417 where k_0 is the wave number of the vacuum, and $m^2(x, z) = 1 + 2n(x, z) + 2z/R$.
 418 Here, $n(x, z)$ is the variable refractive index, R is the curvature radius of the Earth's
 419 surface, and $Q(z)$ models the geometry of the antenna. This problem setup is very
 420 common across the radio physics community [30, 41, 39, 40].

421 Assuming that back-scattering in the horizontal direction is negligible, one can
 422 replace the BVP for (4.1) by a Cauchy problem for its one-way counterpart

$$423 \quad \partial_x u = ik(\sqrt{1 + \mathcal{X}} - 1)u, \quad u|_{x=0} = u_0(z),$$

424 where $u(x, z) = e^{-ik_0 x} \psi(x, z)$ is an envelope function of a rapidly oscillating electric
 425 field, and the Cauchy data $u_0(z)$ is defined through $Q(z)$.

426 The ground can be represented by a homogeneous Dirichlet boundary condition.
 427 Due to changes in the refractive index, the radio field is usually partially reflected at
 428 the boundary between atmospheric layers. The rest of the field then escapes into the
 429 higher layers of the atmosphere. Efficient simulation requires one-sided truncation of
 430 the domain, which was achieved using a PML. In this scenario, homogeneous Dirichlet
 431 boundary conditions can be addressed by extending the domain with a mirror domain,
 432 as described by Smith and Tappert [48].

433 **4.2. Numerical Results.** The computation is an example of a radio wave with
 434 a frequency of 300 MHz emitted from a parabolic antenna and propagating through
 435 the lower atmosphere. We use the initial condition is modeled as

$$436 \quad u_0(z) = \frac{k_0 \beta}{2\pi \log_{10}(2)} e^{-ik_0 \theta_0 z} e^{-\frac{\beta^2 k_0^2}{8 \log_{10}(2)} (z - z_0)},$$

437 with $\beta = 10^\circ$, $\theta_0 = 10^\circ$ and $k_0 = \frac{\omega}{c_0} = 2\pi \text{ m}^{-1}$. The modified refractive index is
 438 defined via

$$439 \quad m^2(z) = \begin{cases} z/250 - 1/2 & \text{if } z \in [0, 100] \\ 0 & \text{else} \end{cases}.$$

440 This setting was chosen to show the method's capability to reproduce reflections
 441 caused by discontinuities in the equations coefficients representing media interfaces.
 442 A PML with a width of 10 meters was used above $z = 200$ m. Both the spectral as

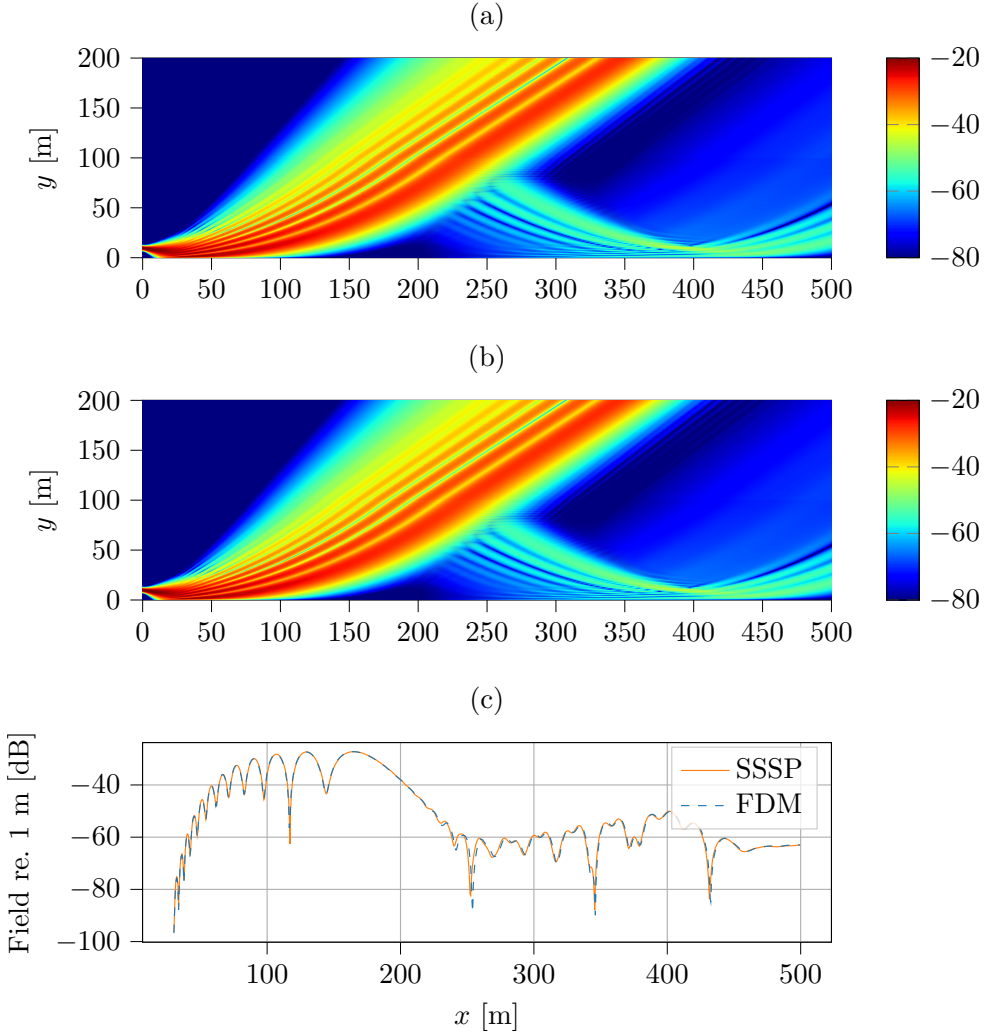


Fig. 2: Radio wave propagation. (a) shows a reference field computed by Finite Difference SSP, (b) shows the field computed by SSSP and (c) shows a comparison along a slice at $z = 30$ m. All fields are displayed in dB re. 1 m.

443 well as the finite difference method were run for $P = 1$ with the step size of 0.1 m
 444 x as well as 2048 points in z . For the SSSP simulation, BiCGStab was employed to
 445 solve the system, using a multiplicative preconditioner $\mathcal{X}_0^{-1} = (1 + k_0^2 n^2)^{-1} (1 + \partial_y^2)^{-1}$
 446 and a relative tolerance of 10^{-6} as stopping criterion.

447 The radio signal gets focused into the upper atmosphere by the gradient in the
 448 refractive index in the lower troposphere. The discontinuity at $z = 100$ m introduces
 449 reflections of the field back towards the Earth's surface $z = 0$.

450 As shown in Fig. 2, the SSSP solution is in excellent agreement well with the
 451 finite difference SSP, even at comparably small number of points in z .

452 **5. Sound Propagation in a 3D Shallow-Water Waveguide.** The second
 453 case is related to the propagation of acoustic waves in a three-dimensional shallow
 454 water environment. This problem can be reduced to solving several one-way counter-
 455 parts of the 2D Helmholtz equation within the framework of adiabatic normal modes
 456 [26, 43]. A domain truncation issue naturally arises because the area of interest is typi-
 457 cally a small part of the ocean, and reflection-free transmission through its boundaries
 458 is essential in practical problems.

459 **5.1. Mode Parabolic Equations.** We consider the stationary acoustic field
 460 $p = p(x, y, z)$ produced by a time-harmonic point source of the frequency f is located
 461 at $x = 0, y = 0, z = z_s$, that can be described by the *three-dimensional Helmholtz*
 462 *equation* [26]

$$463 \quad (5.1) \quad \partial_x^2 p + \partial_y^2 p + \partial_z^2 p + \frac{\omega^2}{c^2} p = -\delta(x, y, z - z_s), \quad \text{in } \Omega,$$

$$p|_{z=H} = 0, \quad p|_{z=0} = 0,$$

464 in the domain $\Omega = (-\infty, \infty) \times (-\infty, \infty) \times [0, H]$, where $z = 0$ is the sea surface,
 465 $z = H$ is lower boundary of computational domain (typically taken to be sufficiently
 466 large in order to incorporate one or several layers of sediments). It is also assumed
 467 that a suitable Sveshnikov-type radiation boundary condition is imposed for $r =$
 468 $\sqrt{x^2 + y^2} \rightarrow \infty$ in order to guarantee uniqueness of the solution of Eq. (5.1) (see,
 469 e.g., [33]). Here, $\omega = 2\pi f$ is the angular frequency, and $c(x, y, z)$ denotes the speed of
 470 sound.

471 One then employs the *modal expansion ansatz*

$$472 \quad (5.2) \quad p(x, y, z) = \sum_{j=1}^{N_m} \mathcal{A}_j(x, y) \phi_j(z; x, y),$$

473 where $\phi_j(z; x, y)$ are mode functions computed from the media parameters at the
 474 point (x, y) , and $\mathcal{A}_j(x, y)$ are the corresponding mode amplitudes.

475 Under adiabatic assumption it can be shown [26] mode amplitudes satisfy a two-
 476 dimensional Helmholtz equation

$$477 \quad (5.3) \quad \partial_x^2 \mathcal{A}_j + \partial_y^2 \mathcal{A}_j + k_j^2 \mathcal{A}_j = -\delta(x)\delta(y) \frac{\phi_j(z_s)}{\rho_w}.$$

478 The one-way counterpart of Eq. (5.3) is called pseudodifferential *mode parabolic equa-*
 479 *tion* (MPE)

$$480 \quad (5.4) \quad \partial_x \mathcal{A}_j = i\sqrt{\partial_y^2 + k_j^2} \mathcal{A}_j, \quad x, y \in (0, x_{\max}) \times (-L_y^*, L_y^*),$$

481 which identical to Eq. (1.2).

482 It has been shown recently that SSP method is particularly efficient for solving
 483 Eq. (5.4) [43, 44] as was already mentioned in Sec. 1. In this section we that its
 484 spectral counterpart is also excels in this task.

485 **5.2. Test scenarios.** In the framework of the mode parabolic equations theory,
 486 we consider two scenarios of sound propagation in shallow water.

487 First, we examine a Pekeris-type waveguide with a flat bottom to verify the capa-
 488 bilities of the PML (see Fig. 3a). Then, we address the classic issue of sound propaga-
 489 tion in a coastal wedge [26], i.e., a shallow sea with a sloping bottom (see Fig. 3b). In

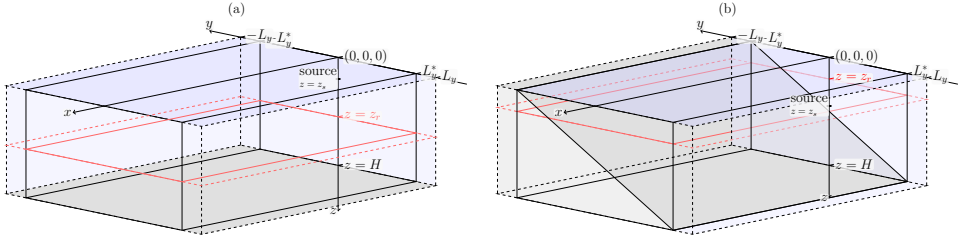


Fig. 3: The domains of the mode parabolic equation in underwater acoustics. The dashed box contains the computational domain $\Omega_{\text{comp}} = (0, R) \times (-L_y^*, L_y^*) \times (0, H)$ consisting of the physical domain $\Omega_{\text{phys}} = (0, R) \times (-L_y^*, L_y^*) \times (0, H)$ represented by the continuously drawn box and a perfectly matched absorbing layer in y . An initial impulse emitted by the source at $(0, 0, z_s)$ is propagated in x direction. The results are presented at the plane $z = z_r$, shown in red. (a) displays the general setting, while (b) shows the specific wedge test case, with the bottom slope across the propagation direction x .

490 both scenarios, our waveguide consists of an upper layer representing seawater (with
 491 a sound speed of $c = 1500$ m/s and a density $\rho = 1$ g/cm³) and a bottom sediment
 492 (sound speed $c = 1700$ m/s, density $\rho = 1.5$ g/cm³). The computational domain is
 493 chosen as $\Omega_{\text{phys}} = \{(x, y, z) | 0 \leq x \leq 25 \text{ km}, -4 \text{ km} \leq y \leq 4 \text{ km}, 0 \leq z \leq 400 \text{ m}\}$. The
 494 acoustic field $p(x, y, z)$ is computed using Eq. (5.2), and the normal modes $\phi_j(z, x, y)$
 495 and their wavenumbers $k_j(x, y)$ are obtained using the `ac_modes` solver [43]. The
 496 proposed SSSP method is then used to solve equations (5.4) with initial conditions
 497 $\mathcal{A}_j(0, y)$, which are obtained using the so-called ray starter [43]. 400 m-wide PMLs
 498 are added on both sides of the domain (at $y = \pm L_y^*$).

499 In both cases, we compute the acoustic field due to a point source of the frequency
 500 $f = 25$ Hz, located at $z_s = 100$ m, $y_s = 0$ m, $x_s = 0$ m. We compare and visualize
 501 the computational results for the horizontal plane $z = z_r = 30$ m. A [9/9]-Padé
 502 approximation is used in both cases, and $N_m = 8$ modes are taken into account.

503 To solve the linear system for all numerical simulations, the BiCGStab method
 504 used a multiplicative preconditioner $\mathcal{X}_0^{-1} = (1 + \delta k^2)^{-1} (1 + \partial_y^2)^{-1}$. The method was
 505 run up to a relative tolerance of 10^{-8} , though higher tolerances yield accurate results,
 506 both qualitatively and quantitatively.

507 **5.2.1. Flat Bottom.** In the first numerical experiment acoustic field is com-
 508 puted for a shallow-water Pekeris waveguide, displayed with the constant water depth
 509 of $h_b = 200$ m (i.e., with flat horizontal bottom, see Fig. 3a). The domain was dis-
 510 cretized into 512 points in y , corresponding to the mesh size 17.187 m, or a bit less
 511 than 4 points per wavelength and into 500 points in x , corresponding to the step size
 512 $h = 50$ m.

513 The resulting acoustic field at exhibiting a typical circular interference pattern
 514 is displayed in Fig. 4 (we do not present reference solution, but it ideally coincides
 515 with the one obtained using SSSP). Note that the utilized discretization step in y is
 516 coarser than a finite difference method permits [44].

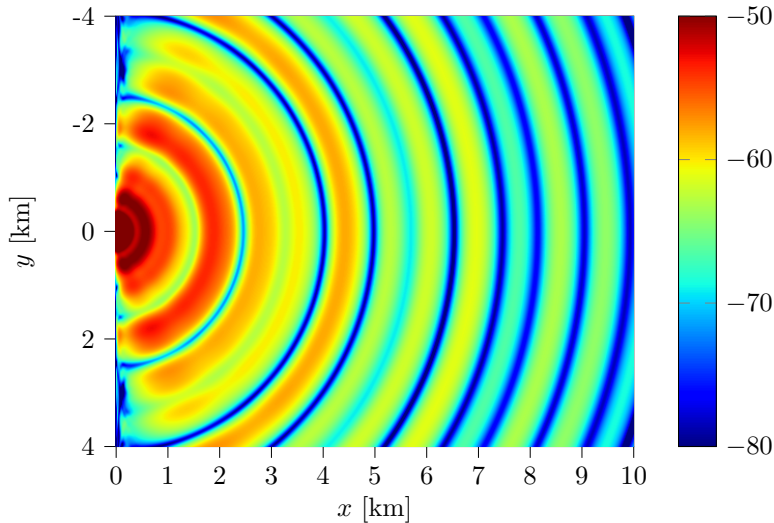


Fig. 4: Acoustic pressure in dB re 1 m at $z_r = 30$ m in the Pekeris waveguide.

517 **5.2.2. Wedge.** In the coastal wedge benchmark problem [26] the water depth is
 518 a function of y :

$$519 \quad h_b = h_b(y) = h_{b,0} + \tan(\alpha)y,$$

520 where $h_{b,0} = 200$ m, and the bottom slope angle is $\alpha \approx 2.86^\circ$.

521 A step size of 50 m was used again, and to demonstrate numerical convergence of
 522 the discretization in y , the resulting fields are displayed for 512 and 4096 y points,
 523 corresponding to discretization constants of 17.1875 m and ~ 2.15 m, respectively.

524 The acoustic field in the wedge exhibits a remarkably different interference pattern
 525 due to the horizontal refraction effect, which causes acoustic energy to propagate
 526 towards the deeper part of the sea area. Consequently, the field is no longer symmetric
 527 with respect to the x -axis, as shown in Fig. 5. In particular, the water-borne modes
 528 experience a cutoff around $z \approx 30$, thus producing a silent zone near the coast. The
 529 displayed fields agree qualitatively and quantitatively with the reference solution by
 530 the source image method [15], as shown in Fig. 5c, even when a coarse grid is used.

531 Despite not considering mode interactions, the SSSP method produces a highly
 532 accurate field with a small number of discretization points.

533 **6. Conclusion.** This study presents a spectral SSP algorithm for wave propa-
 534 gation modeling problems in the frequency domain. This marching numerical scheme
 535 integrates one-way counterparts of the Helmholtz equation, though it can be used for
 536 other elliptic problems, such as Lamé equations in elasticity theory or a coupled sys-
 537 tem of equations for normal mode amplitudes. The novelty of the proposed method
 538 consists in the fact that it uses a spectral representation (via FFT) to compute deriv-
 539 atives, whereas standard SSP-based solvers use finite differences for this purpose. In
 540 the presence of perfectly matched layers, the inversion of the transverse differential
 541 operator is accomplished using the iterative Bi-CGSTAB method. Although similar

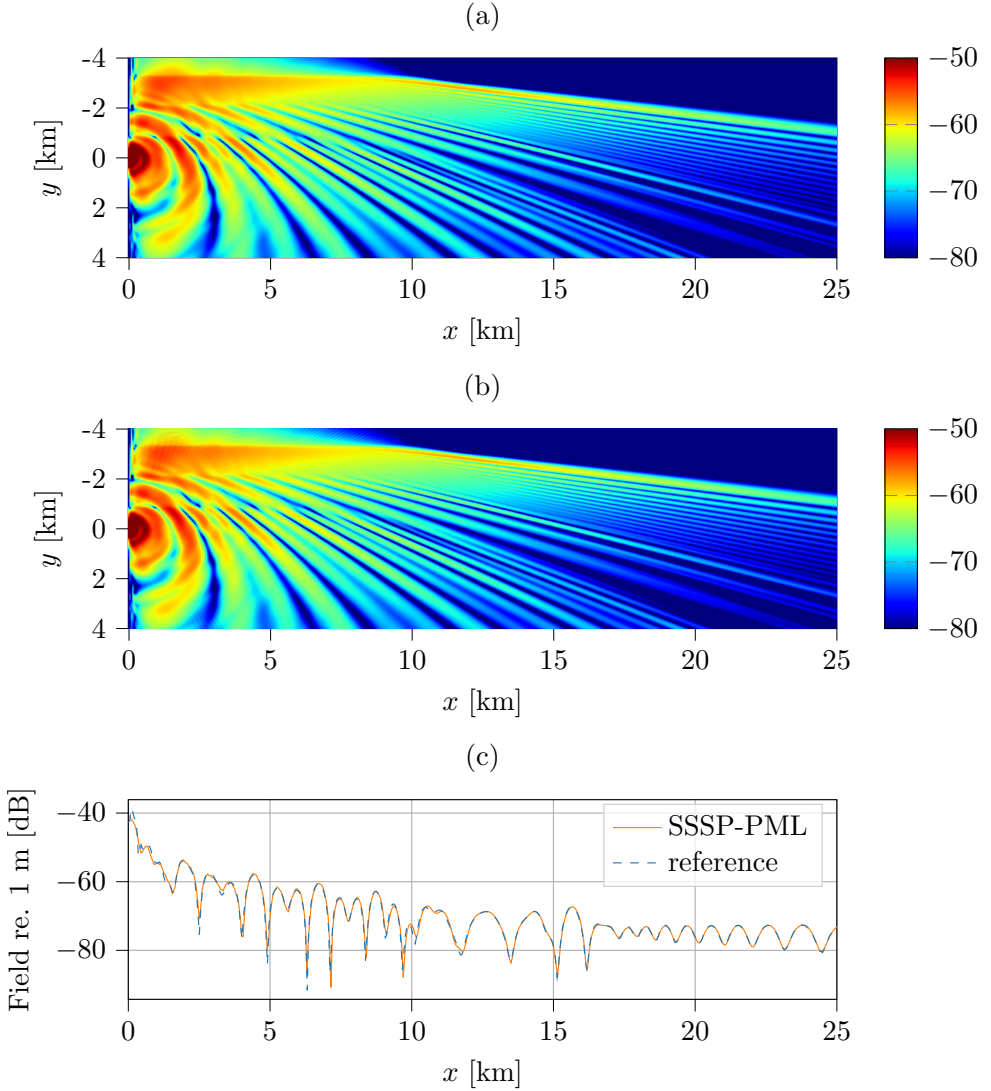


Fig. 5: Acoustic field (in dB re 1 m) in the wedge at $z_r = 30$ m. (a) using 4096 points along y , (b) only using 512 points along y and (c) comparing the field (b) with the method of source images.

542 approaches have been proposed in the literature for certain classes of PDEs [2, 3],
 543 SSSP method proposed here is the first one to deal with a pseudodifferential equation
 544 (1.4). The capabilities of the developed approach are demonstrated through two
 545 examples of realistic propagation scenarios from underwater acoustics and radiowave
 546 theory (see the GitLab repository <https://git.uni-wuppertal.de/walsken/sssp-pml>).

547 Theoretically, evaluating one Padé term w_j , is of order $O(N)$. For example,
 548 the second-order finite-difference approximation of the transverse operator \mathcal{X} requires
 549 $O(N \log(N))$ operations, whereas evaluating one Padé term requires only $O(N)$. Thus,

one might question the pursuit of making the SSP method spectral. However, this superficial complexity estimate applies only to traditional multi-core or single-core architectures based on serial CPUs. In the context of highly parallel computing systems, including modern GPUs and FPGAs, FFT libraries that are optimized to use massive concurrent threads can easily outperform traditional sequential algorithms for sparse matrix inversion. At the same time, the spectral accuracy of the derivative approximation within the SSSP method allows one to achieve lower computational errors with fewer discretization points, as shown in [56], especially in cases of continuous variation of the media parameters. This is particularly evident in mode parabolic equations in underwater acoustics, where the ocean environment typically exhibits slow and smooth variations in the x and y dimensions. The situation differs when a wide-angle parabolic equation is solved in the vertical plane (i.e., in the x and z coordinates). Although media parameters are expected to vary slowly in deep-water propagation scenarios, finite differences are much more practical in shallow-water geoaoustic waveguides with multiple interfaces where sound velocity has discontinuities. Thus, the presented approach could excel in specific problem classes and computational architectures rather than being a jack of all trades.

On the other hand, we find that the question of whether SSP can be combined with spectral discretization in some way is also of theoretical interest, at least. In our opinion, this study provides a positive answer.

A promising direction for future work is developing quantum-compatible variants of the proposed spectral split-step Padé (SSSP) framework. The exponential propagator underlying the method is structurally analogous to quantum time evolution and can be approximated using operator-splitting techniques, such as Trotter-Suzuki decompositions [50] or modern Hamiltonian simulation methods [35]. In particular, the separation into Fourier-diagonal and multiplicative operators naturally aligns with quantum algorithms based on the quantum Fourier transform and the linear combination of unitaries approach [9]. However, a key challenge remains: the treatment of the non-Hermitian PML operator would require extensions to open-system quantum simulation frameworks [28].

580

REFERENCES

- [1] A. T. Abawi, W. A. Kuperman, and M. D. Collins. The coupled mode parabolic equation. *J. Acoust. Soc. Am.*, 102(1):233–238, 1997.
- [2] X. Antoine, F. Fillion-Gourdeau, E. Lorin, and S. MacLean. Pseudospectral computational methods for the time-dependent Dirac equation in static curved spaces. *J. Comput. Phys.*, 411:109412, 2020.
- [3] X. Antoine and X. Zhao. Pseudospectral methods with PML for nonlinear Klein-Gordon equations in classical and non-relativistic regimes. *J. Comput. Phys.*, 448:110728, 2022.
- [4] D. Appelö, Th. Hagstrom, and G. Kreiss. Perfectly matched layers for hyperbolic systems: general formulation, well-posedness, and stability. *SIAM J. Appl. Math.*, 67(1):1–23, 2006.
- [5] V. Avilov. Pseudodifferential parabolic equations of sound propagation in the slowly range-dependent ocean and its numerical solution. *Acoust. Phys.*, 41:1–7, 1995.
- [6] G. A. Baker and P. Graves-Morris. *Padé Approximants*. Encyclopedia of Mathematics and its Applications. Cambridge University Press, 2nd edition, 1996.
- [7] E. Bécache, P. Joly, and C. Tsogka. An analysis of new mixed finite elements for the approximation of wave propagation problems. *SIAM J. Numer. Anal.*, 37(4):1053–1084, 2000.
- [8] J.-P. Berenger. A perfectly matched layer for the absorption of electromagnetic waves. *J. Comput. Phys.*, 114(2):185–200, 1994.
- [9] D. W. Berry, G. Ahokas, R. Cleve, and B. C. Sanders. Efficient quantum algorithms for simulating sparse Hamiltonians. *Commun. Math. Phys.*, 270(2):359–371, 2007.
- [10] J. P. Boyd. *Chebyshev and Fourier Spectral Methods*. Courier Corporation, 2001.
- [11] W. C. Chew and W. H. Weedon. A 3D perfectly matched medium from modified Maxwell’s

601

- equations with stretched coordinates. *Microwave Opt. Techn. Lett.*, 7(13):599–604, 1994.
- [12] J. F. Claerbout. *Fundamentals of geophysical data processing with application to petroleum prospect*. McGraw-Hill, 1976.
- [13] M. D. Collins. A split-step Padé solution for the parabolic equation method. *J. Acoust. Soc. Am.*, 93(4):1736–1742, 1993.
- [14] M. D. Collins and W. L. Siegmann. *Parabolic Wave Equations with Applications*. Springer, 2019.
- [15] G. B. Deane and M. J. Buckingham. An analysis of the three-dimensional sound field in a penetrable wedge with a stratified fluid or elastic basement. *J. Acoust. Soc. Am.*, 93(3):1319–1328, 1993.
- [16] A. Dedner, D. Kröner, I. L. Sofronov, and M. Wesenberg. Transparent boundary conditions for MHD simulations in stratified atmospheres. *J. Comput. Phys.*, 171(2):448–478, 2001.
- [17] A. Dronamraju, S. Li, Q. Li, Y. Li, D. Tylavsky, D. Shi, and Z. Wang. Implications of Stahl’s theorems to holomorphic embedding part II: Numerical convergence. *CSEE J. Power Energy Syst.*, 7(4):773–784, 2021.
- [18] M. Ehrhardt, J. Glück, P. Petrov, and S. Tappe. Square root operators and the well-posedness of pseudodifferential parabolic models of wave phenomena. *Appl. Math. Lett.*, page 109644, 2025.
- [19] L. C. Evans. *Partial differential equations*, volume 19. American Mathematical Society, 2022.
- [20] M. D. Feit and J. A. Fleck Jr. Light propagation in graded-index optical fibers. *Applied Optics*, 17(24):3990–3998, 1978.
- [21] D. Givoli. *Numerical methods for problems in infinite domains*, volume 33 of *Studies in Applied Mechanics*. Elsevier, 2013.
- [22] O. A. Godin. Reciprocity and energy conservation within the parabolic approximation. *Wave Motion*, 29(2):175–194, 1999.
- [23] P. Gonnet, S. Güttel, and L. N. Trefethen. Robust Padé approximation via SVD. *SIAM Review*, 55(1):101–117, 2013.
- [24] Th. Hagstrom. Radiation boundary conditions for the numerical simulation of waves. *Acta Numerica*, 8:47–106, 1999.
- [25] J. S. Hesthaven. On the analysis and construction of perfectly matched layers for the linearized Euler equations. *J. Comput. Phys.*, 142(1):129–147, 1998.
- [26] F. B. Jensen, W. A. Kuperman, M. B. Porter, H. Schmidt, and A. Tolstoy. *Computational Ocean Acoustics*, volume 2011. Springer, 2011.
- [27] S. Kim and J. E. Pasciak. Analysis of the spectrum of a Cartesian perfectly matched layer (PML) approximation to acoustic scattering problems. *J. Math. Anal. Appl.*, 361(2):420–430, 2010.
- [28] N. Kushida and Y.-T. Lin. A quantum computing framework for finite-difference time domain and parabolic equation models in ocean acoustics. In *Proceedings of Meetings on Acoustics*, volume 60, page 022003. Acoustical Society of America, 2025.
- [29] M. A. Leontovich and V. A. Fock. Solution of the problem of electromagnetic wave propagation along the Earth’s surface by the method of parabolic equation. *J. Phys. USSR*, 10:13–23, 1946.
- [30] M. Levy. *Parabolic equation methods for electromagnetic wave propagation*. The Institution of Engineering and Technology, 2000.
- [31] M. F. Levy. Perfectly matched layer truncation for parabolic wave equation models. *Proc. Royal Soc. London. A: Math. Phys. Engrg. Sci.*, 457(2015):2609–2624, 2001.
- [32] Y.-T. Lin, T. F. Duda, and A.E. Newhall. Three-dimensional sound propagation models using the parabolic-equation approximation and the split-step Fourier method. *J. Comput. Acoust.*, 21(01):1250018, 2013.
- [33] Lihan Liu, Yuehai Qin, Yongzhi Xu, and Yuqiu Zhao. The uniqueness and existence of solutions for the 3-d helmholtz equation in a stratified medium with unbounded perturbation. *Mathematical Methods in the Applied Sciences*, 36(15):2033–2047, 2013.
- [34] Q.-H. Liu and J. Tao. The perfectly matched layer for acoustic waves in absorptive media. *J. Acoust. Soc. Am.*, 102(4):2072–2082, 1997.
- [35] S. Lloyd. Universal quantum simulators. *Science*, 273(5278):1073–1078, 1996.
- [36] Y. Y. Lu. One-way large range step methods for Helmholtz waveguides. *J. Comput. Phys.*, 152(1):231–250, 1999.
- [37] Y. Y. Lu. Improving beam propagation method for TM polarization. *Opt. Quant. Electr.*, 35(4):507–519, 2003.
- [38] Y. Y. Lu. Some techniques for computing wave propagation in optical waveguides. *Commun. Comput. Phys.*, 1(6):1056–1075, 2006.
- [39] M. S. Lytaev. Nonlocal boundary conditions for split-step Padé approximations of the Helm-

- 664 holtz equation with modified refractive index. *IEEE Antennas Wireless Prop. Lett.*,
 665 17(8):1561–1565, 2018.
- 666 [40] M. S. Lytaev. Numerical method-informed deepnet for refractivity inversion in waveguides.
 667 *J. Comput. Sci.*, page 102788, 2026.
- 668 [41] M. S. Lytaev and A. G. Vladyko. Split-step Padé approximations of the Helmholtz equation for
 669 radio coverage prediction over irregular terrain. In *2018 Advances in Wireless and Optical
 670 Communications (RTUWO)*, pages 179–184, 2018.
- 671 [42] P. S. Petrov, M. Ehrhardt, and S. B. Kozitskiy. A generalization of the split-step Padé method to
 672 the case of coupled acoustic modes equation in a 3D waveguide. *J. Sound Vibr.*, 577:118304,
 673 2024.
- 674 [43] P. S. Petrov, M. Ehrhardt, A. G. Tyshchenko, and P. N. Petrov. Wide-angle mode para-
 675 bolic equations for the modelling of horizontal refraction in underwater acoustics and their
 676 numerical solution on unbounded domains. *J. Sound Vibr.*, 484:115526, 2020.
- 677 [44] P.S. Petrov and X. Antoine. Pseudodifferential adiabatic mode parabolic equations in curvilinear
 678 coordinates and their numerical solution. *J. Comput. Phys.*, 410:109392, 2020.
- 679 [45] A. V. Popov and S. A. Hozioskii. A generalization of the parabolic equation of diffraction
 680 theory. *Zh. Vychisl. Mat. Mat. Fiz.*, 17(2):527–533, 1977.
- 681 [46] Y. Saad and M. H. Schultz. GMRES: A generalized minimal residual algorithm for solving
 682 nonsymmetric linear systems. *SIAM J. Sci. Stat. Comput.*, 7(3):856–869, 1986.
- 683 [47] J. Shen and L.-L. Wang. Some recent advances on spectral methods for unbounded domains.
 684 *Commun. Comput. Phys.*, 5(2-4):195–241, 2009.
- 685 [48] K. B. Smith and F. D. Tappert. UMPE: the University of Miami parabolic
 686 equation model. Version 1.1. Technical report, University of Miami, 1993.
 687 https://oalib-acoustics.org/website_resources/PE/UMPE/UMPE.pdf.
- 688 [49] A. Sommerfeld. Die Greensche Funktion der Schwingungsgleichung. *Jahresbericht der
 689 Deutschen Mathematiker-Vereinigung*, 21:309–352, 1912.
- 690 [50] M. Suzuki. General theory of higher-order decomposition of exponential operators and sym-
 691 plectic integrators. *Phys. Lett. A*, 165(5-6):387–395, 1992.
- 692 [51] L. N. Trefethen. *Spectral Methods in MATLAB*. SIAM, 2000.
- 693 [52] L. N. Trefethen and D. Bau. *Numerical Linear Algebra*. Society for Industrial and Applied
 694 Mathematics, Philadelphia, PA, 1997.
- 695 [53] S. V. Tsynkov. Numerical solution of problems on unbounded domains. a review. *Appl. Numer.
 696 Math.*, 27(4):465–532, 1998. Special Issue on Absorbing Boundary Conditions.
- 697 [54] H. A. van der Vorst. Bi-CGSTAB: A fast and smoothly converging variant of Bi-CG for the
 698 solution of nonsymmetric linear systems. *SIAM J. Sci. Stat. Comput.*, 13(2):631–644, 1992.
- 699 [55] S. N. Vlasov and V. I. Talanov. The parabolic equation in the theory of wave propagation: On
 700 the 50th anniversary of its publication. *Radiophys. Quant. Electron.*, 38:1–12, 1995.
- 701 [56] D. Walsken, P. Petrov, and M. Ehrhardt. A novel Fourier-based split-step Padé method for
 702 accurate acoustic field propagation. *Adv. Appl. Math. Mech.*, 18:1602–1615, 2026.
- 703 [57] X. Wu, Z. Li, Z. Liang, and Y. Long. Higher order FD-Padé scheme for 3-D parabolic equation
 704 in radio-wave propagation. *IEEE Antennas Wireless Prop. Lett.*, 22(6):1251–1255, 2023.