EXACT MAPS TO SECOND ORDER FOR SELECTED ELEMENTS IN MAD-X VARIABLES

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EXACT MAPS TO SECOND ORDER FOR SELECTED ELEMENTS IN MAD-X VARIABLES

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Abstract

This report presents calculations for exact maps to second order about an arbitrary orbit for certain elements: drifts, solenoids, and rotations about a transverse axis. These expressions were used in recent updates to MAD-X, and thus the phase space variables used are those of MAD-X. Formulas are given here for the final orbit and its first and second derivatives with respect to the incoming phase space coordinates for a drift, solenoid, and coordinate system rotations about transverse axes. I do not claim these results to be new: these expressions are well-known, and are presented here only for reference. This document does not collect all maps that could be expressed exactly, in particular dipoles are omitted.

INTRODUCTION

Exact expressions for the maps through certain elements are well known; see, for instance, Ref. [1]. For the TWISS command in MAD-X, the map about the orbit and its first and second derivatives are needed in general. MAD version 8 would preform computations using third order maps about the orbit and its first and second derivatives with respect to the incoming phase space coordinates. Systems with such off-axis design orbits often require coordinate transformations to be implemented; thus I include expressions for the nontrivial forms of those as well (rotations about a transverse axis). For implementation of the exact maps in MAD-X, expressions for the map and its first two derivatives are needed; this report gives those expressions, sufficient background to understand their calculation, and forms to improve numerical properties in a couple cases. The only cases included are the drift, the solenoid, and rotations about a transverse axis. I did not include expressions for a dipole, since the model in MAD-X handles cases where there would be no exact expression (a dipole with a quadrupole component, for instance). Other cases cannot be expressed exactly (a quadrupole, for instance); though with some approximations many expressions could be found, I do not propose to derive them here.

VARIABLES AND HAMILTONIAN

The transverse variables are \( X, P_x = p_x/p_0, Y, \) and \( P_y = p_y/p_0 \), where \( p_x \) and \( p_y \) are the physical momenta and \( p_0 \) is an arbitrary reference momentum in the same physical dimensions. The Hamiltonian, with \( s \) as the independent variable is scaled by \( p_0 \). The longitudinal coordinate is \( T = -c[t - t_0(s)] \), and its conjugate momentum is \( P_t = (E - E_0)/(p_0c) \). \( E_0 \) is the total energy corresponding to \( p_0 \), and similarly the relativistic parameters \( \beta_0 \) and \( \gamma_0 \) used below will also correspond to \( p_0 \).

Hamilton’s equations of motion in these variables are

\[
\frac{dX}{ds} = \frac{\partial H}{\partial P_x} \quad \frac{dP_x}{ds} = -\frac{\partial H}{\partial X} \quad (1)
\]

\[
\frac{dY}{ds} = \frac{\partial H}{\partial P_y} \quad \frac{dP_y}{ds} = -\frac{\partial H}{\partial Y} \quad (2)
\]

\[
\frac{dT}{ds} = \frac{\partial H}{\partial P_t} \quad \frac{dP_t}{ds} = -\frac{\partial H}{\partial T} \quad (3)
\]

DRIFT

In these variables, the Hamiltonian for a drift is

\[
\sqrt{1 + 2\beta_0^{-1}P_t + P_t^2 - P_x^2 - P_y^2} = -P_s \quad (4)
\]

Thus the map for a drift of length \( L \) is

\[
X_1 = X_0 + \frac{P_{x0}}{P_{x0}} L \quad P_{x1} = P_{x0} \quad (5)
\]

\[
Y_1 = Y_0 + \frac{P_{y0}}{P_{x0}} L \quad P_{y1} = P_{y0} \quad (6)
\]

\[
T_1 = T_0 + \frac{L}{\beta_0 - \beta_0^{-1}} \quad P_{y1} = P_{y0} \quad (7)
\]

For better numerical precision, the time equation can be written as

\[
T_1 = T_0 + \frac{\gamma_0^{-2}(2\beta_0^{-1}P_{t0} + P_{t0}^2) - P_{x0}^2 - P_{y0}^2}{\beta_0^2P_{s0}(\beta_0^{-1}P_{s0} + \beta_0^{-1} + P_{t1})} \quad (8)
\]

The nontrivial first derivatives of this map are given by

\[
\frac{\partial X_1}{\partial P_{x0}} = \left( \frac{1}{P_{x0}} + \frac{P_{y0}^2}{P_{s0}^3} \right) L \quad (9)
\]

\[
\frac{\partial X_1}{\partial P_{y0}} = \frac{P_{x0}P_{y0}}{P_{s0}^3} L \quad (10)
\]

\[
\frac{\partial X_1}{\partial P_{t0}} = -\frac{P_{x0}(\beta_0^{-1} + P_{t0})}{P_{s0}^3} L \quad (11)
\]

\[
\frac{\partial Y_1}{\partial P_{x0}} = \left( \frac{1}{P_{x0}} + \frac{P_{y0}^2}{P_{s0}^3} \right) L \quad (12)
\]
\[
\frac{\partial Y_1}{\partial P_{x0}} = -P_{x0}(\beta_0^{-1} + P_{t0}) \frac{L}{p_{x0}^3} \\
\frac{\partial T_1}{\partial P_{t0}} = -L \frac{P_{t0}}{p_{x0}^3} + (\beta_0^{-1} + P_{t0})^2 \frac{L}{p_{x0}^3} 
\]
and the symmetry conditions
\[
\frac{\partial Y_1}{\partial P_{x0}} = \frac{\partial X_1}{\partial P_{y0}}, \quad \frac{\partial T_1}{\partial P_{x0}} = \frac{\partial X_1}{\partial P_{t0}}, \quad \frac{\partial T_1}{\partial P_{y0}} = \frac{\partial Y_1}{\partial P_{t0}} 
\]
Some of these can be rewritten for improved numerical properties
\[
\frac{\partial X_1}{\partial P_{x0}} = \frac{1 + 2\beta_0^{-1} P_{t0} + P_{t0}^2 - P_{y0}^2}{p_{x0}^3} L \\
\frac{\partial Y_1}{\partial P_{x0}} = \frac{1 + 2\beta_0^{-1} P_{t0} + P_{t0}^2 - P_{y0}^2}{p_{x0}^3} L \\
\frac{\partial T_1}{\partial P_{x0}} = \frac{\beta_0^{-2} P_{t0}^2 + P_{t0}^2 + P_{y0}^2}{p_{x0}^3} L 
\]
The second derivatives are given by
\[
\frac{\partial^2 X_1}{\partial P_{x0}^2} = 3 \frac{1 + 2\beta_0^{-1} P_{t0} + P_{t0}^2 - P_{y0}^2}{p_{x0}^3} P_{x0} L \\
\frac{\partial^2 Y_1}{\partial P_{x0} P_{y0}} = \left( \frac{1}{p_{x0}^3} + 3 \frac{P_{t0}^2}{p_{x0}^3} \right) P_{y0} L \\
\frac{\partial^2 X_1}{\partial P_{x0} P_{t0}} = -\left( \frac{1}{p_{x0}^3} + 3 \frac{P_{t0}^2}{p_{x0}^3} \right) \left( \beta_0^{-1} + P_{t0} \right) L \\
\frac{\partial^2 Y_1}{\partial P_{x0} P_{t0}} = 3 \frac{P_{x0} P_{t0} \left( \beta_0^{-1} + P_{t0} \right)}{p_{x0}^3} L \\
\frac{\partial^2 X_1}{\partial P_{y0}^2} = 3 \left( \frac{\beta_0^{-1} + P_{t0}}{p_{x0}^3} \right)^2 - \frac{1}{p_{x0}^3} L \\
\frac{\partial^2 Y_1}{\partial P_{y0}^2} = \left( \frac{3 \beta_0^{-1} + P_{t0}}{p_{x0}^3} \right)^2 - \frac{1}{p_{x0}^3} L \\
\frac{\partial^2 T_1}{\partial P_{y0}^2} = 3 \frac{\beta_0^{-2} P_{t0}^2 + P_{t0}^2 + P_{y0}^2}{p_{x0}^3} L \\
\frac{\partial^2 T_1}{\partial P_{x0}^2} = -3 \frac{\beta_0^{-2} P_{t0}^2 + P_{t0}^2 + P_{y0}^2}{p_{x0}^3} \left( \beta_0^{-1} + P_{t0} \right) L 
\]
for improved numerical properties, some sub-expressions can be rewritten:
\[
\frac{1}{p_{x0}^3} + 3 \frac{P_{t0}^2}{p_{x0}^3} = \frac{1 + 2\beta_0^{-1} P_{t0} + P_{t0}^2 - P_{y0}^2}{p_{x0}^3} L \\
\frac{1}{p_{x0}^3} + 3 \frac{P_{t0}^2}{p_{x0}^3} = \frac{1 + 2\beta_0^{-1} P_{t0} + P_{t0}^2 - P_{y0}^2}{p_{x0}^3} L \\
\frac{3 \left( \beta_0^{-1} + P_{t0} \right)^2}{p_{x0}^3} - \frac{1}{p_{x0}^3} = \frac{2 \beta_0^{-2} P_{t0}^2 + P_{t0}^2 + P_{y0}^2}{p_{x0}^3} L
\]
\[\text{ROTATION ABOUT THE Y AXIS}\]
Say the coordinate plane is rotated by an angle \( \theta_y \) about the y axis. Then the momenta are transformed by
\[
P_{x1} = P_{x0} \cos \theta_y - P_{y0} \sin \theta_y \\
P_{x1} = P_{y0} \sin \theta_y + P_{x0} \cos \theta_y
\]
\( P_{x} \) and \( P_{t} \) are invariant so they are not subscripted with a 0 or 1. For a particle not at \( X_0 = 0 \), the particle must be then transported to the new plane. This transport results in
\[
X_1 = X_0 \frac{P_{x0}}{P_{x1}} \\
Y_1 = Y_0 - X_0 \sin \theta_y \frac{P_{y}}{P_{x1}} \\
T_1 = T_0 + X_0 \sin \theta_y \frac{\beta_0^{-1} + P_{t}}{P_{x1}}
\]
For simplifying the calculations of the derivatives of the map, it is helpful to derive the map from a mixed-variable generating function. That generating function is
\[
G(X_0, P_{x1}, P_{y1}, P_{t1}) = X_0 P_{x0} (P_{x1} + P_{y1} + P_{t1}) + Y_0 P_{y1} + T_0 P_{t1} \\
G(X_0, P_{x1}, P_{y1}, P_{t1}) = X_0 \left[ P_{x1} \cos \theta_y + P_{y1} \sin \theta_y \right] + Y_0 P_{y1} + T_0 P_{t1} (44)
and the coordinate components of the map can be written as
\[ X_1 = \frac{\partial G}{\partial P_{x_1}} = X_0 \frac{\partial P_{x_0}}{\partial P_{x_1}} \]
\[ Y_1 = Y_0 + \frac{\partial G}{\partial P_y} = Y_0 + X_0 \frac{\partial P_{x_0}}{\partial P_y} \]
\[ T_1 = T_0 + \frac{\partial G}{\partial P_t} = X_0 \frac{\partial P_{x_0}}{\partial P_t} \]

(45)  (46)  (47)

For compactness, I introduce a notation for derivatives,
\[ \frac{\partial^n P_{x_0}}{\partial P_{x_1} \partial P_{y}^r \partial P_t^s} = D_{0x\cdots y-y\cdots t} \]
\[ \frac{\partial^n P_{x_1}}{\partial P_{x_0} \partial P_y^r \partial P_t^s} = D_{1x-y-y\cdots t} \]

(48)  (49)

where the number of copies of \( x, y, \) and \( t \) in the subscript of \( G \) are \( p, q, \) and \( r \) respectively.

The first derivatives required for the map are
\[ \frac{\partial P_{x_0}}{\partial P_{x_1}} = D_{0x} = \frac{P_{x_0}}{P_{x_1}} \]
\[ \frac{\partial P_{x_0}}{\partial P_y} = D_{0y} = -\sin \theta \frac{P_y}{P_{x_1}} \]
\[ \frac{\partial P_{x_0}}{\partial P_t} = D_{0t} = \sin \theta \frac{\beta_0^{-1} + P_t}{P_{x_1}} \]

(50)  (51)  (52)

As for the derivatives of this map, a few intermediate calculations are helpful:
\[ P_m^2 = P_x^2 + P_y^2 = 1 + 2\beta_0^{-1} P_t + P_t^2 - P_y^2 \]
\[ \frac{\partial P_{x_0}}{\partial P_{x_0}} = P_{x_0} \]
\[ \frac{\partial P_{x_0}}{\partial P_y} = P_y \]
\[ \frac{\partial P_{x_0}}{\partial P_t} = -P_{x_0} \]
\[ \frac{\partial P_{x_1}}{\partial P_{x_0}} = \frac{\beta_0^{-1} + P_t}{P_{x_0}} \]
\[ \frac{\partial P_{x_1}}{\partial P_y} = \frac{P_{x_1}}{P_{x_0}} \cos \theta_y \]
\[ \frac{\partial P_{x_1}}{\partial P_t} = \frac{\beta_0^{-1} + P_t}{P_{x_0}} \cos \theta_y \]

(53)  (54)  (55)  (56)  (57)  (58)  (59)

From the generating function representation, we have
\[ \frac{\partial X_1}{\partial X_0} = D_{0x} \]
\[ \frac{\partial X_1}{\partial P_{x_0}} = X_0 D_{0x} \frac{D_{1x}}{D_{0x}} \]
\[ \frac{\partial X_1}{\partial P_y} = X_0 (D_{0xy} + D_{0xx} D_{1y}) \]
\[ \frac{\partial X_1}{\partial P_t} = X_0 (D_{0xt} + D_{0xx} D_{1r}) \]
\[ \frac{\partial Y_1}{\partial X_0} = D_{0y} \]

(60)  (61)  (62)  (63)  (64)

\[ \frac{\partial Y_1}{\partial P_{x_0}} = X_0 D_{0xy} D_{1x} \]
\[ \frac{\partial Y_1}{\partial P_y} = X_0 (D_{0yy} + D_{0xy} D_{1y}) \]
\[ \frac{\partial Y_1}{\partial P_t} = X_0 (D_{0yt} + D_{0xy} D_{1r}) \]
\[ \frac{\partial T_1}{\partial X_0} = D_{0t} \]
\[ \frac{\partial T_1}{\partial P_{x_0}} = X_0 D_{0xt} D_{1x} \]
\[ \frac{\partial T_1}{\partial P_y} = X_0 (D_{0yt} + D_{0xt} D_{1y}) \]
\[ \frac{\partial T_1}{\partial P_t} = X_0 (D_{0tt} + D_{0xt} D_{1r}) \]

(65)  (66)  (67)  (68)  (69)  (70)  (71)

Note in these computations that when a partial derivative is taken of \( P_{x_0} \) it is treated as a function of \( P_{x_1}, P_y, \) and \( P_t, \) while if a partial derivative is taken of \( P_{x_1}, \) it is treated as a function of \( P_{x_0}, P_y, \) and \( P_t. \) The second derivatives of \( P_{x_0} \) are
\[ D_{0xx} = -\sin \theta \frac{1 + 2\beta_0^{-1} P_t + P_t^2 - P_y^2}{P_{x_1}^3} \]
\[ D_{0xy} = -\sin \theta \frac{P_{x_1} P_y}{P_{x_1}^3} \]
\[ D_{0xt} = \sin \theta \frac{P_{x_1}(\beta_0^{-1} + P_t)}{P_{x_1}^3} \]
\[ D_{0yy} = -\sin \theta \frac{1 + 2\beta_0^{-1} P_t + P_t^2 - P_{x_1}^2}{P_{x_1}^3} \]
\[ D_{0yt} = \sin \theta \frac{P_y(\beta_0^{-1} + P_t)}{P_{x_1}^3} \]
\[ D_{0tt} = -\sin \theta \frac{\beta_0^{-2} P_y^2 + 2P_{x_1}^2 + P^2}{P_{x_1}^3} \]

(72)  (73)  (74)  (75)  (76)  (77)

To compute the first derivatives of the map, first compute the first derivatives of \( P_{x_1} \) which are needed for the generating function derivatives:
\[ \frac{\partial P_{x_1}}{\partial P_{x_0}} = D_{1x} = \frac{P_{x_1}}{P_{x_0}} \]
\[ \frac{\partial P_{x_1}}{\partial P_y} = D_{1y} = \sin \theta \frac{P_y}{P_{x_0}} \]
\[ \frac{\partial P_{x_1}}{\partial P_t} = D_{1t} = -\sin \theta \frac{\beta_0^{-1} + P_t}{P_{x_0}} \]

(78)  (79)  (80)

Then the first derivatives of the map become
\[ \frac{\partial X_1}{\partial X_0} = \frac{P_{x_0}}{P_{x_1}} \]
\[ \frac{\partial X_1}{\partial P_{x_0}} = X_0 \frac{D_{0x} P_{x_0}}{P_{x_1}^2} \]
\[ \frac{\partial X_1}{\partial P_y} = -X_0 \sin \theta \frac{1 + 2\beta_0^{-1} P_t + P_t^2 - P_y^2}{P_{x_1}^3} \]
\[ \frac{\partial X_1}{\partial P_t} = -X_0 \sin \theta \frac{P_{x_0} P_y}{P_{x_1}^2} \]

(81)  (82)  (83)
\[ \frac{\partial X_1}{\partial P_t} = x_0 \sin \theta_y P_{x0}(\beta_0^{-1} + P_t) \frac{P_{x0}^2}{P_{x0}^2 + 1} \]

\[ \frac{\partial Y_1}{\partial P_t} = -\sin \theta_y P_{y0} \frac{P_{y0}^2}{P_{x0}^2 + 1} \]

\[ \frac{\partial Y_1}{\partial P_{x0}} = -x_0 \sin \theta_y P_{x1} P_y \frac{P_{x0}^2}{P_{x0}^2 + 1} \]

\[ \frac{\partial Y_1}{\partial P_y} = x_0 \sin \theta_y \]

\[ \frac{\partial Y_1}{\partial P_{x1}} = x_0 \sin \theta_y (1 + 2\beta_0^{-1}P_t + P_t^2) \cos \theta_y \frac{P_{x0}P_{x0} + (\beta_0^2 - \beta_0^{-2} + P_t^2)}{P_{x0}^2 + 1} \]

For computing the second derivatives, use

\[ \frac{\partial^2 X_1}{\partial P_t^2} = x_0(D_{0xx} + D_{0xx} D_{1xx}) \]

\[ \frac{\partial^2 Y_1}{\partial P_t^2} = x_0(D_{0xy} D_{1x} + D_{0xy} D_{1xy}) \]

\[ \frac{\partial^2 Y_1}{\partial P_{x0}^2} = x_0(D_{0xy} D_{1x} + D_{0xy} D_{1xy}) \]

\[ \frac{\partial^2 Y_1}{\partial P_y^2} = x_0(D_{0xy} D_{1x} + D_{0xy} D_{1xy}) \]

\[ \frac{\partial^2 Y_1}{\partial P_{x1}^2} = x_0(D_{0xy} D_{1x} + D_{0xy} D_{1xy}) \]

\[ \frac{\partial^2 Y_1}{\partial P_{x0} \partial P_y} = x_0(D_{0xy} D_{1x} + D_{0xy} D_{1xy}) \]

\[ \frac{\partial^2 Y_1}{\partial P_{x1} \partial P_y} = x_0(D_{0xy} D_{1x} + D_{0xy} D_{1xy}) \]

\[ \frac{\partial^2 Y_1}{\partial P_{x0} \partial P_{x1}} = x_0(D_{0xy} D_{1x} + D_{0xy} D_{1xy}) \]

\[ \frac{\partial^2 Y_1}{\partial P_{y0} \partial P_y} = x_0(D_{0xy} D_{1x} + D_{0xy} D_{1xy}) \]

\[ \frac{\partial^2 Y_1}{\partial P_{y1} \partial P_y} = x_0(D_{0xy} D_{1x} + D_{0xy} D_{1xy}) \]

The third derivatives of \( P_{x0} \) are needed:

\[ D_{0xx} = -3 P_{x1} \sin \theta_y \frac{1 + 2\beta_0^{-1}P_t + P_t^2 - P_t^2}{P_{x0}^2} \]

\[ D_{0xy} = -P_y \sin \theta_y \]

\[ D_{xxy} = (\beta_0^{-1} + P_t) \sin \theta_y \]

\[ D_{0xxy} = -P_{x1} \sin \theta_y \]

\[ D_{0xyy} = 3 \sin \theta_y \]
The map for this can be solved exactly. All calculations will be done using canonical momenta, which are the same as the kinetic momenta outside the solenoid, but differ from the kinetic momenta inside the solenoid. On passing from outside to inside the solenoid, the canonical momenta are unchanged, but the kinetic momenta have a discrete change depending on the position. \( P_s \) is invariant within the solenoid, but changes from inside to outside the solenoid. In the following equations, when \( P_s \) appears, it refers to its value inside the solenoid.

The map is straightforward to compute:
we have
\[
\frac{\partial Z_1}{\partial Z_0} = M_{S_0} \left( \frac{k_s}{2}, \frac{k_s L}{p_s^3} \right) + \mu \pi 
\] (136)
\[
\frac{\partial Z_1}{\partial P_t} = -(\beta_0^{-1} + P_t) \mu 
\] (137)
\[
\frac{\partial T_1}{\partial Z_0} = -L \frac{\beta_0^{-1} + P_t}{p_s^3} \pi 
\] (138)
\[
\frac{\partial T_1}{\partial P_t} = \frac{\beta_0^{-2} \gamma_0^{-2} + p_s^2}{p_s^3} - L 
\] (139)

with
\[
\pi = \Pi \left( \frac{k_s}{2} \right) Z_0 
\] (140)
\[
\mu = \frac{k_s L}{2p_s^3} M_{S_1} \left( \frac{k_s}{2}, \frac{k_s L}{p_s^3} \right) Z_0 
\] (141)

Note the difference between the second arguments of $M_{S_0}$ and $M_{S_1}$.

For the second derivatives,
\[
\frac{\partial^2 Z_1}{\partial Z_0 \partial Z_0} = \frac{k_s L}{2p_s^3} (M_{S_1, ij} \pi_k + M_{S_1, jk} \pi_j) + \mu_i \Pi_{j k} + \tau_{i j} \pi_j \pi_k 
\] (142)
\[
\frac{\partial^2 Z_1}{\partial Z_0 \partial P_t} = -(\beta_0^{-1} + P_t) \left( \tau \pi^T + \frac{k_s L}{2p_s^3} M_{S_1} \right) 
\] (143)
\[
\frac{\partial^2 Z_1}{\partial P_t \partial P_t} = (\beta_0^{-1} + P_t)^2 \tau - \mu 
\] (144)

\[
\frac{\partial^2 T_1}{\partial Z_0 \partial Z_0} = -3L \frac{\beta_0^{-1} + P_t}{p_s^5} \pi \pi^T - L \frac{\beta_0^{-1} + P_t}{p_s^3} \Pi 
\] (145)
\[
\frac{\partial^2 T_1}{\partial Z_0 \partial P_t} = L \frac{3(\beta_0^{-1} + P_t)^2 - p_s^2}{p_s^5} \pi 
\] (146)
\[
\frac{\partial^2 T_1}{\partial P_t \partial P_t} = -3 \left( \beta_0^{-1} + P_t \right) \left( \beta_0^{-2} \gamma_0^{-2} + p_s^2 \right) \frac{L}{p_s^5} 
\] (147)

with
\[
\tau = \frac{3}{p_s^2} \mu - \frac{1}{2} \left( \frac{k_s L}{p_s^3} \right)^2 M_{S_2} \left( \frac{k_s}{2}, \frac{k_s L}{p_s} \right) Z_0 
\] (148)
\[
M_{S_2}(\kappa, \psi) = \begin{bmatrix} \cos \psi & \kappa^{-1} \sin \psi \\ -\kappa \sin \psi & \cos \psi \\ -\sin \psi & \kappa^{-1} \cos \psi \\ -\kappa \cos \psi & -\sin \psi \end{bmatrix} 
\] (149)

REFERENCES