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Supporting information for article:

Design of multi-shell nested fully annular quasi-ellipsoidal focusing mirrors for small-angle neutron scattering

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**Figure S1** Logic diagram of multi-parameter optimization of  $R_{nm}$  and N with  $S_1$  and M = 1. The diamond represents the data set of a parameter.



**Figure S2** (a) Incident neutron spectrum of a CPHS at 240 W in March 2021 and the distribution of neutron flux in the image plane after the CPHS source without focusing optics. (b) Approximated reflectivity curve of an m = 3 supermirror.

	Designed	Optimal mirrors of	Optimal mirrors of	Designed mirrors after
	mirrors	$S_I = 10 \text{ mm}$	$S_l = 20 \text{ mm}$	blocking outer 6 shells
$R_{1m}$	120.0	114.0	122.0	81.0
$R_{2m}$	112.6	107.2	114.2	75.7
$R_{3m}$	105.6	100.7	106.9	70.6
$R_{4m}$	98.9	94.6	99.9	65.8
$R_{5m}$	92.7	88.8	93.3	/
R <sub>6m</sub>	86.7	83.3	/	/
$R_{7m}$	81.0	78.1	/	/
$R_{8m}$	75.7	73.2	/	/
$R_{9m}$	70.6	68.5	/	/
$R_{10m}$	65.8	64.1	/	/
<i>R</i> <sub>11m</sub>	/	59.9	/	/
N	10	11	5	4

**Table S1**Radius parameters  $R_{nm}$  (n = 1, 2, ..., N) for the designed and optimal mirrors of different $S_I$