



# Nonlinear Field Line Random Walk and Generalized Compound Diffusion of Charged Particles in Turbulent Magnetized Plasmas

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[www.tp4.rub.de/~ioannis/conf/2007-ICTP-oral1.pdf](http://www.tp4.rub.de/~ioannis/conf/2007-ICTP-oral1.pdf)



Nonlinear FLRW  
and GCD transport  
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particles

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Walk (FLRW)

Analytical results  
for the slab/2D  
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Perpendicular  
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## Content:

- Introduction
- Part I: *Field Line Random Walk (FLRW)*:  
Modelling the random topology  
of turbulent magnetic field lines
- Part II: *Generalized Compound Diffusion (GCD)*  
model for particle transport across the  
magnetic field  
(perpendicular scattering of cosmic rays)
- Summary

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# Introduction: the physical picture

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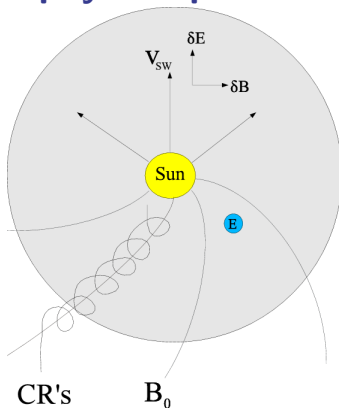
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- Cosmic Rays (CR)
- Magnetic field:  $\vec{B}_0 + \delta\vec{B}(\vec{r})$
- Mean magnetic field:  $\vec{B}_0 = B_0\vec{e}_z$
- Turbulent magnetic field component  $\delta\vec{B}(\vec{r})$
- Turbulent electric field  $\delta\vec{E}$  neglected



## Aim:

- Describe FLRW via a statistical-mechanical model;
- Identify the asymptotic FL wandering ( $\perp \mathbf{B}_0$ ) regime, viz.

$$\left\langle (\Delta x(z))^2 \right\rangle_{FL} \sim z^{\beta_{FL}}$$

where:

- $\beta_{FL} = 1$ : Diffusion
- $\beta_{FL} < 1$ : Subdiffusion
- $\beta_{FL} > 1$ : Superdiffusion
- Associate FLRW with particle random walk in space;
- Identify the random particle ( $\perp \mathbf{B}_0$ ) motion regime, viz.

$$\left\langle (\Delta x(t))^2 \right\rangle_P \sim t^{\beta_P}$$

- $\rightarrow$  *Anomalous particle transport* in turbulent plasmas (cf. cosmic plasmas, fusion plasmas, ...).



# Part I: Field Line Random Walk (FLRW) - prerequisites and modelling

Field line equation (for  $\delta B_z \ll B_0$ ):

$$dx = \frac{\delta B_x(\vec{x}(z))}{B_0} dz$$

→ cf. *Green-Kubo formalism for random processes.*

Field line Mean Square Deviation (MSD):

$$\langle (\Delta x(z))^2 \rangle = \frac{1}{B_0^2} \text{Re} \int_0^z dz' \int_0^z dz'' R_{xx}(z', z'')$$

with

$$R_{xx}(z', z'') = \langle \delta B_x(\vec{x}(z')) \delta B_x^*(\vec{x}(z'')) \rangle$$

→ *Field correlation function: key element in the theory.*



## Theoretical modelling:

- Fourier transformation for the turbulent field;
- Assumption: *homogeneous* and *axisymmetric* turbulence;
- **Corrsin's independence hypothesis:**

$$\left\langle \delta B_x(\vec{k}) \delta B_x^*(\vec{k}) e^{i\vec{k} \cdot \Delta \vec{x}(z)} \right\rangle \approx \left\langle \delta B_x(\vec{k}) \delta B_x^*(\vec{k}) \right\rangle \left\langle e^{i\vec{k} \cdot \Delta \vec{x}(z)} \right\rangle$$

- Assumption: **Gaussian** field line d.f.  $f_{\parallel}(z)$ ;
- **Hybrid (composite slab/2D) turbulence model:**

$$\delta \vec{B}(\vec{r}) = \delta \vec{B}^{(slab)}(z) + \delta \vec{B}^{(2D)}(x, y)$$

- Cf. **Slab turbulence** assumption:  $\delta \vec{B}(\vec{r}) = \delta \vec{B}(z)$
- Cf. **2D turbulence** assumption:  $\delta \vec{B}(\vec{r}) = \delta \vec{B}(x, y)$



- Magnetic turbulence correlation tensor:

$$P_{xx}(\vec{k}, t) = \langle \delta B_x(\vec{k}, t) \delta B_x^*(\vec{k}, 0) \rangle$$

- **Magnetostatic turbulence:**  $P_{xx}(\vec{k}, t) = P_{xx}(\vec{k})$
- **Slab/2D composite geometry:**

$$P_{xx}(\vec{k}) = P_{xx}^{slab}(\vec{k}) + P_{xx}^{2D}(\vec{k})$$

where

$$P_{xx}^{slab}(\vec{k}) = g^{slab}(k_{\parallel}) \frac{\delta(k_{\perp})}{k_{\perp}}$$

$$P_{xx}^{2D}(\vec{k}) = g^{2D}(k_{\perp}) \delta(k_{\parallel}) \frac{k_{\perp}^2}{k_{\perp}^3}$$



- Standard form of the wave spectrum:

$$g^{slab}(k_{\parallel}) = \frac{C(\nu)}{2\pi} l_{slab} \delta B_{slab}^2 (1 + k_{\parallel}^2 l_{slab}^2)^{-\nu}$$

and

$$g^{2D}(k_{\perp}) = \frac{2C(\nu)}{\pi} l_{2D} \delta B_{2D}^2 (1 + k_{\perp}^2 l_{2D}^2)^{-\nu}$$

Defs.:

the normalization constant  $C(\nu)$ ,

the characteristic bendover (box) scales  $l_{slab}$  and  $l_{2D}$ ,

the strength of the turbulent fields  $\delta B_{slab}$  and  $\delta B_{2D}$ ,

the inertial range spectral index  $2\nu$ ;





The tedious calculation leads to:

$$\begin{aligned} \langle (\Delta x(z))^2 \rangle &= \frac{2}{B_0^2} \int d^3 \vec{k} P_{xx}(\vec{k}) \\ &\times \int_0^z dz' (z - z') \cos(k_{\parallel} z') e^{-\frac{1}{2} \langle (\Delta x(z'))^2 \rangle k_{\perp}^2} \end{aligned}$$

Alternatively, applying the operator  $d^2/dz^2$  we get the ODE:

$$\begin{aligned} \frac{d^2}{dz^2} \langle (\Delta x(z))^2 \rangle &= \frac{2}{B_0^2} \int d^3 \vec{k} P_{xx}(\vec{k}) \\ &\times \cos(k_{\parallel} z) e^{-\frac{1}{2} \langle (\Delta x(z))^2 \rangle k_{\perp}^2}. \end{aligned}$$



# Analytical results for the slab/2D composite model

- For pure slab geometry we have (for  $z \gg l_{slab}$ ):

$$\langle (\Delta x(z))^2 \rangle = 2 \kappa_{FL} |z|$$

⇒ (Markovian, classical) diffusion of field lines

- For slab/2D composite geometry we find (for  $z \gg l_{slab}$ ):

$$\langle (\Delta x)^2 \rangle = \left[ 9C(\nu) \sqrt{\frac{\pi}{2}} l_{2D} \frac{\delta B_{2D}^2}{B_0^2} \right]^{2/3} |z|^{4/3}$$

⇒ Superdiffusion of field lines

Parameter set 1: 80% 2D, 20% slab,  $l_{2D}/l_{slab} = 0.1$ :



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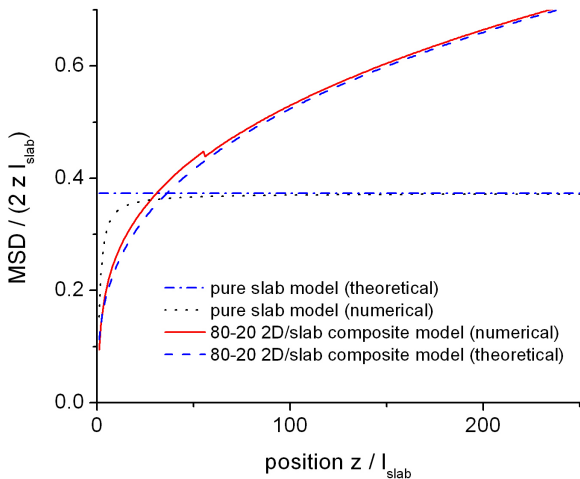
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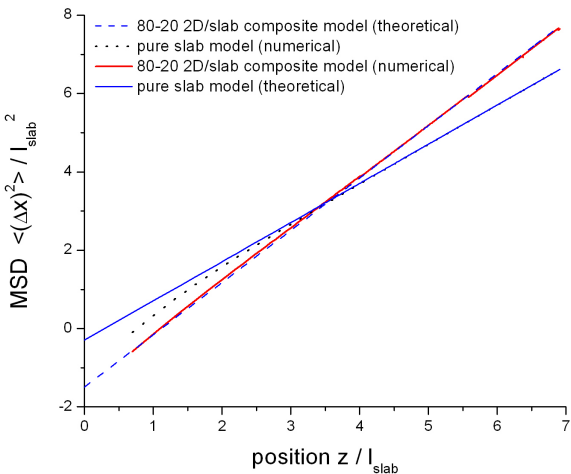
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Parameter set 2: 10% 2D, 90% slab,  $l_{2D}/l_{slab} = 0.1$ :

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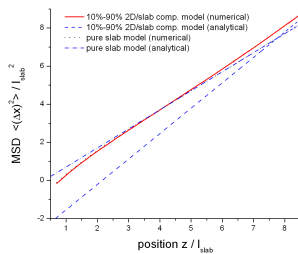
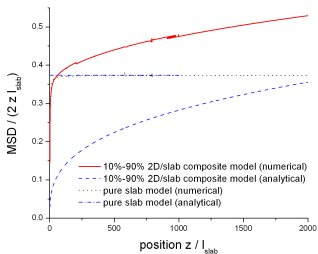
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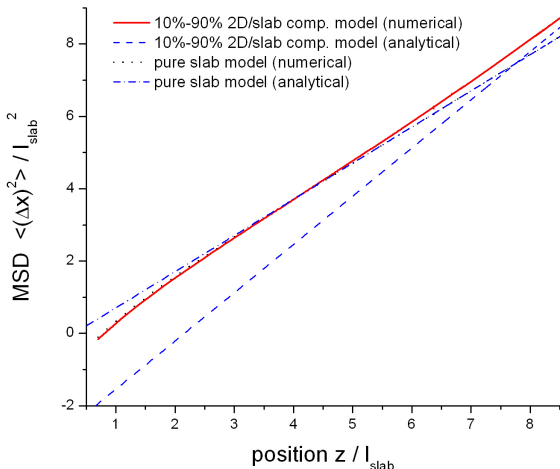
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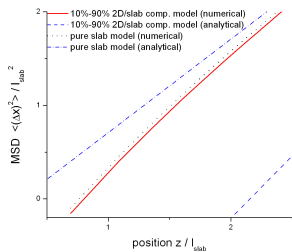
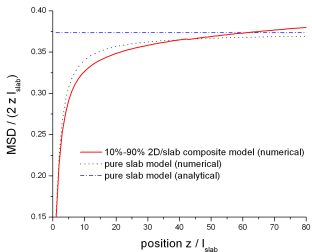
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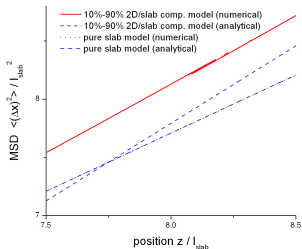
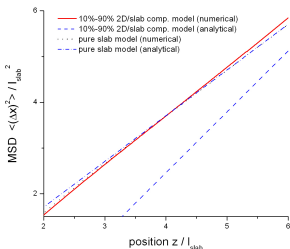
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## Part II: Perpendicular scattering of charged particles - prerequisites

Previous approaches for  $\perp \mathbf{B}_0$  particle random walk:

- Quasilinear theory of particle transport (Jokipii 1966)
- Nonlinear closure approximation (Owens 1974)
- The BAM model (Bieber & Matthaeus 1997)
- The compound transport model (Kota & Jokipii 2000)
- Non-Gaussian statistics (Zimbardo *et al.* 2000)
- The NL guiding center theory (Matthaeus *et al.* 2003)
- The weakly NL theory (WNLT, Shalchi *et al.* 2004)
- The extended NLGC-theory (ENLGCT, Shalchi 2006)
- Chapman-Kolmogorov description (Webb *et al.* 2006)
- + Ruffolo *et al.* 2004, Ragot 2006, ...



## Test-particle simulations:

- Slab geometry \*:

$$\langle (\Delta x)^2 \rangle_P \sim \sqrt{t}$$

⇒ **subdiffusion**

- Slab/2D composite geometry \*\*:

$$\langle (\Delta x)^2 \rangle_P \sim t$$

⇒ **recovery of diffusion?**

- No theoretical explanation  
( $\neq$  ENLGCT, but: crude approximations & assumptions);
- *Need for a **generalized compound transport model**.*

\* Qin *et al.*, GRL **29** 1048, 2002; \*\* *ibid*, ApJ **578** L117, 2002.



# Generalized Compound Diffusion (GCD)

## Guiding center approximation

$$\langle (\Delta x)^2 \rangle_P(t) \approx \left\langle \langle (\Delta x)^2 \rangle_{FL}(z(t)) \right\rangle$$

and thus

$$\langle (\Delta x)^2 \rangle_P(t) = \int_{-\infty}^{+\infty} dz \langle (\Delta x)^2 \rangle_{FL}(z) f_P(z, t)$$

For  $f_P(z, t)$  we assume a **Gaussian particle distribution**:

$$f_P(z, t) = \frac{1}{\sqrt{2\pi \langle (\Delta z)^2 \rangle_P}} e^{-\frac{z^2}{2 \langle (\Delta z)^2 \rangle_P}}$$



For slab geometry and for the standard spectrum we have

$$\begin{aligned}\langle (\Delta x)^2 \rangle_{FL}(z) &= 2 \kappa_{FL} |z| \\ \langle (\Delta z)^2 \rangle_P(t) &= 2 \kappa_{\parallel} t\end{aligned}$$

The GCD-model provides:

$$\langle (\Delta x)^2 \rangle_P(t) = 4 \kappa_{FL} \sqrt{\frac{\kappa_{\parallel} t}{\pi}} \sim \sqrt{t}$$

⇒ Perpendicular particle transport behaves subdiffusively!

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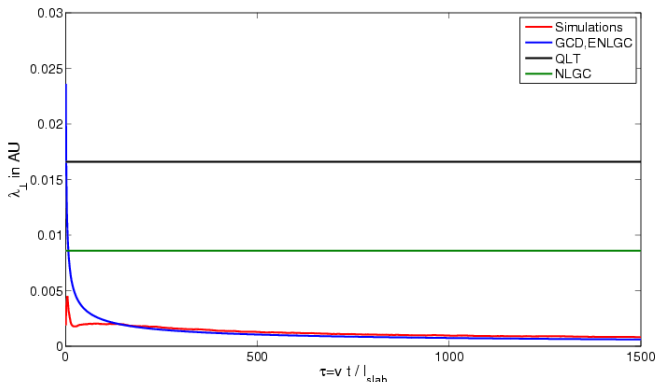
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The time-dependent perpendicular mean free path  
 $\lambda_{\perp} \sim \langle (\Delta x)^2 \rangle_P / (2t)$  for pure slab geometry:



[A. Shalchi, A & A, **453**, L43 (2006)].



For slab/2D composite turbulence:  $\langle (\Delta x)^2 \rangle_{FL} \sim |z|^{4/3}$ ,  
so

$$\langle (\Delta x)^2 \rangle_P = \alpha(\nu) \left( \frac{\delta B_{2D}}{B_0} \right)^{4/3} \left[ l_{2D} \langle (\Delta z)^2 \rangle_P \right]^{2/3}$$

with

$$\alpha(\nu) = \frac{\Gamma(7/6)}{\sqrt{\pi}} \left( 18 \sqrt{\frac{\pi}{2}} C(\nu) \right)^{2/3} \approx 0.5$$

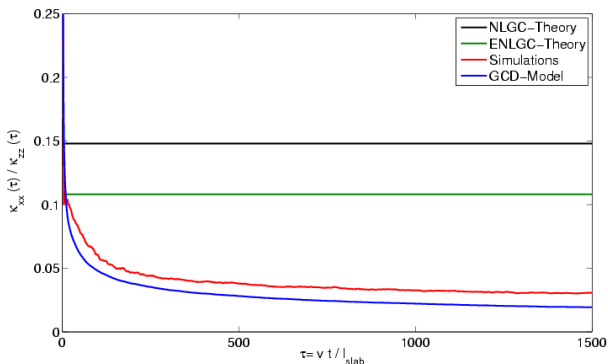
Assuming  $\kappa_{xx}(t) = \frac{\langle (\Delta x)^2 \rangle_P}{2t} \sim t^{b_\perp}$ ,  $\kappa_{zz}(t) = \frac{\langle (\Delta z)^2 \rangle_P}{2t} \sim t^{b_\parallel}$   
we obtain:

$$b_\perp = \frac{2b_\parallel - 1}{3}$$

$\rightarrow \perp$  &  $\parallel$  *t.p. motion related!*



The ratio of perpendicular and parallel diffusion coefficients  
for  $R = R_L/l_{slab} = 0.001$ :



⇒ **Good agreement between the GCD-model & simulations!**  
[A. Shalchi & I. Kourakis, A & A, **470**, 405 (2007)].



## Comparison with observations

Assume diffusion of parallel transport  
 $\langle (\Delta z(t))^2 \rangle_P \approx 2 \kappa_{\parallel} t$  and thus

$$\kappa_{\perp}(t) = \frac{\alpha(\nu)}{2^{1/3}} \left( \frac{\delta B_{2D}}{B_0} \right)^{4/3} \frac{(l_{2D} \kappa_{\parallel})^{2/3}}{t^{1/3}}.$$

To proceed, we average over the scattering time

$$t_c = \lambda_{\parallel} / v$$

and we use  $\lambda_{\parallel} = 3\kappa_{\parallel} / v$  and  $\lambda_{\perp} = 3\kappa_{\perp} / v$  to find

$$\bar{\lambda}_{\perp} = \left( \frac{3}{2} \right)^{4/3} \alpha(\nu) \left( \frac{\delta B_{2D}}{B_0} \right)^{4/3} l_{2D}^{2/3} \lambda_{\parallel}^{1/3}.$$





For

$$\nu = 5/6$$

$$\delta B_{2D}^2 / B_0^2 = 0.8$$

$$l_{2D} = 0.1 l_{slab} \approx 0.003 AU$$

$$\lambda_{\parallel, Palmer} \approx 0.2 AU$$

we find

$$\lambda_{\perp, GCD} \approx 0.009 AU$$

in agreement with observations (see e.g. Palmer (1982))  
where we have

$$\lambda_{\perp, Palmer} \approx 0.007 AU$$

[A. Shalchi & I. Kourakis, A & A, **470**, 405 (2007)].



# Summary and Conclusion

- In most cases: **FLRW behaves superdiffusively**
- The (generalized) compound transport model is a useful tool for describing perpendicular cosmic ray scattering analytically
- The **GCD-model agrees with test-particle simulations for slab and slab/2D composite geometry**
- By averaging the result for slab/2D turbulence **we can explain observed perpendicular mean free path**
- However, there is a weak **subdiffusive** behavior of perpendicular scattering for slab/2D composite geometry

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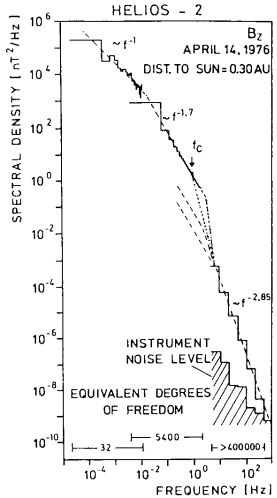
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# Appendix 1

## Observed turbulence spectrum (solar CR):



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## Appendix 2

⇒ Good agreement between the GCD-model & simulations!

Re-interpretation of the Qin *et al.* (2002) simulations (compatible with GCD) suggests that:

- Parallel transport is **weakly superdiffusive**

$$\langle (\Delta z)^2 \rangle_P \sim t^{1.2}$$

- Perpendicular transport is **weakly subdiffusive**

$$\langle (\Delta x)^2 \rangle_P \sim t^{0.8}$$

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