

Supplementary information for “Back to Einstein: How to include sediment burial in bedload diffusion models?”

James K. Pierce & Marwan A. Hassan

November 5, 2019

1 Calculation of the distribution function

Owing to the convolution structure of manuscript equations (1-3), their solution is a formidable problem. Luckily, we have the device of Laplace transforms. These project integro-differential equations into an alternate space in which convolutions are unraveled [e.g., *Arfken*, 1985]. The double Laplace transform of a joint probability distribution $p(x, t)$ is defined by

$$\tilde{p}(\eta, s) = \int_0^\infty dx e^{-\eta x} \int_0^\infty dt e^{-st} p(x, t). \quad (1)$$

The Laplace-transformed moments of x are linked to derivatives of the double transformed distribution (1) [cf., *Berezhkovskii and Weiss*, 2002]. Equation (1) implies

$$\langle \tilde{x}(s)^k \rangle = (-)^k \partial_\eta^k \tilde{p}(\eta, s) \Big|_{\eta=0}. \quad (2)$$

The operator $\langle \circ \rangle$ denotes the ensemble average [e.g., *Kittel*, 1958]. This means we can compute the variance of position as $\sigma_x^2(t) = \langle x^2 \rangle - \langle x \rangle^2 = \mathcal{L}^{-1}\{\langle \tilde{x}^2 \rangle; t\} - \mathcal{L}^{-1}\{\langle \tilde{x} \rangle; t\}^2$, where \mathcal{L}^{-1} denotes the inverse Laplace transform [e.g., *Arfken*, 1985]. This is a powerful tool, since we can use it to derive the positional variance without integrating the distribution in equation (7) of the manuscript.

Double transforming manuscript equations (1-3) using the definition (1) gives

$$\tilde{\omega}_{1T}(\eta, s) = \theta_1 \tilde{g}_1(\eta, s) + \tilde{\omega}_2(\eta, s) \tilde{g}_1(\eta, s) - \tilde{\omega}_{1F}(\eta, s), \quad (3)$$

$$\tilde{\omega}_{1F}(\eta, s) = \theta_1 \tilde{g}_1(\eta, s + \kappa) + \tilde{\omega}_2(\eta, s) \tilde{g}_1(\eta, s + \kappa), \quad (4)$$

$$\tilde{\omega}_2(\eta, s) = \theta_2 \tilde{g}_2(\eta, s) + \tilde{\omega}_{1F}(\eta, s) \tilde{g}_2(\eta, s). \quad (5)$$

This algebraic system solves for

$$\tilde{\omega}_{1T}(\eta, s) = \frac{\theta_1 + \theta_2 \tilde{g}_2(\eta, s)}{1 - \tilde{g}_1(\eta, s + \kappa) \tilde{g}_2(\eta, s)} \{ \tilde{g}_1(\eta, s) - \tilde{g}_1(\eta, s + \kappa) \}, \quad (6)$$

$$\tilde{\omega}_{1F}(\eta, s) = \frac{\theta_1 + \theta_2 \tilde{g}_2(\eta, s)}{1 - \tilde{g}_1(\eta, s + \kappa) \tilde{g}_2(\eta, s)} \tilde{g}_1(\eta, s + \kappa), \quad (7)$$

$$\tilde{\omega}_2(\eta, s) = \frac{\theta_2 + \theta_1 \tilde{g}_1(\eta, s + \kappa)}{1 - \tilde{g}_1(\eta, s + \kappa) \tilde{g}_2(\eta, s)} \tilde{g}_2(\eta, s). \quad (8)$$

Double transforming manuscript equations (4-6) gives

$$\tilde{p}_0(\eta, s) = \frac{1}{s} \tilde{\omega}_{1T}(\eta, s), \quad (9)$$

$$\tilde{p}_1(\eta, s) = \theta_1 \tilde{G}_1(\eta, s) + \tilde{\omega}_2(\eta, s) \tilde{G}_1(\eta, s), \quad (10)$$

$$\tilde{p}_2(\eta, s) = \theta_2 \tilde{G}_2(\eta, s) + \tilde{\omega}_{1F}(\eta, s) \tilde{G}_2(\eta, s). \quad (11)$$

The total probability is $p(x, t) = p_0(x, t) + p_1(x, t) + p_2(x, t)$. Using equations (6-11) this becomes, in the double Laplace representation,

$$\begin{aligned} \tilde{p}(\eta, s) = & \frac{1}{s} \frac{\theta_1 + \theta_2 \tilde{g}_2(\eta, s)}{1 - \tilde{g}_1(\eta, s + \kappa) \tilde{g}_2(\eta, s)} \{ \tilde{g}_1(\eta, s) - \tilde{g}_1(\eta, s + \kappa) \} \\ & + \frac{\theta_1 [\tilde{G}_1(\eta, s) + \tilde{g}_1(\eta, s + \kappa) \tilde{G}_2(\eta, s)] + \theta_2 [\tilde{G}_2(\eta, s) + \tilde{g}_2(\eta, s) \tilde{G}_1(\eta, s)]}{1 - \tilde{g}_1(\eta, s + \kappa) \tilde{g}_2(\eta, s)}. \end{aligned} \quad (12)$$

Plugging the propagators outlined in manuscript equations (8-9) into equation (12) gives

$$\tilde{p}(\eta, s) = \frac{1}{s} \frac{(s + \kappa + k')s + \theta_1(s + \kappa)\eta v + \kappa k_2}{(s + \kappa + k_1)\eta v + (s + \kappa + k')s + \kappa k_2}. \quad (13)$$

In this equation, $k' = k_1 + k_2$, and we have used the normalization requirement of the initial probabilities: $\theta_1 + \theta_2 = 1$. The double inverse transform of this equation provides the distribution $p(x, t)$. We invert the transform over η first. Using the results 15.103 (transform of exponential), 15.123 (transform of derivative), and 15.141 (transform of Dirac delta function) from *Arfken* [1985] provides

$$\begin{aligned} \tilde{p}(x, s) = & \theta_1 \frac{s + \kappa}{s(s + \kappa + k_1)} \delta(x) + \frac{1}{v} \left(\frac{(s + \kappa + k')s + \kappa k_2}{s(s + \kappa + k_1)} \right. \\ & \left. - \frac{\theta_1(s + \kappa)[s(s + \kappa + k_1) + \kappa k_2]}{s(s + \kappa + k_1)^2} \right) \exp \left[- \frac{(s + \kappa + k')s + \kappa k_2}{s + \kappa + k_1} \frac{x}{v} \right]. \end{aligned} \quad (14)$$

Inverting the remaining transform over s , applying results 15.152 (substitution), 15.164 (translation), and 15.175 (transform of te^{kt}) from *Arfken* [1985], and defining the shorthand notations $\tau = k_1(t - x/v)$, $\xi = k_2x/v$, and $\Omega = (\kappa + k_1)/k_1$, gives the simpler form

$$\begin{aligned} p(x, t) = & \theta_1 \left[1 - \frac{k_1}{\kappa + k_1} (1 - e^{-(\kappa + k_1)t}) \right] \delta(x) + \frac{1}{v} \exp[\Omega\tau - \xi] \\ & \times \mathcal{L}^{-1} \left\{ \left(\theta_2 + \frac{\theta_1 k_1 + \theta_2 k_2}{s} + \frac{\theta_1 k_1 k_2}{s^2} + \frac{\theta_2 \kappa k_2}{s(s - \kappa - k_1)} + \frac{\theta_1 \kappa k_1 k_2}{s^2(s - \kappa - k_1)} \right) \right. \\ & \left. \times \exp \left[\frac{k_1 \xi}{s} \right]; \tau/k_1 \right\}. \end{aligned} \quad (15)$$

Using entries 2.2.2.1, 2.2.2.8, and 1.1.1.13 from *Prudnikov et al.* [1992] in conjunction with the definition of the Marcum Q-function $\mathcal{P}_\mu(x, t)$ [e.g., *Temme*, 1996], and inserting the Heaviside functions to account for the fact that grains can neither travel backwards nor at speeds exceeding v , we finally arrive at manuscript equation (10) for the joint distribution $p(x, t)$.

2 Calculation of the moments

We compute the first two moments of position x and ultimately its variance using equation (2). The first two derivatives of the double Laplace transformed distribution (13) are

$$\partial_\eta \tilde{p}(\eta, s) = -v \frac{1}{s} \frac{[(s + \kappa + k')s + \kappa k_2][\theta_2(s + \kappa) + k_1]}{[\eta v(s + \kappa + k_1) + (s + \kappa + k')s + \kappa k_2]^2}, \quad (16)$$

$$\partial_\eta^2 \tilde{p}(\eta, s) = 2v^2 \frac{1}{s} \frac{(s + \kappa + k_1)[(s + \kappa + k')s + \kappa k_2][\theta_2(s + \kappa) + k_1]}{[\eta v(s + \kappa + k_1) + (s + \kappa + k')s + \kappa k_2]^3}. \quad (17)$$

Evaluating these at $\eta = 0$ and applying equation (2) provides the Laplace transformed moments

$$\frac{\langle \tilde{x}(s) \rangle}{v} = \frac{1}{s} \frac{\theta_2(s + \kappa) + k_1}{(s + \kappa + k')s + \kappa k_2} = \frac{1}{s} \frac{\theta_2(s + \kappa) + k_1}{(s + a + b)(s + a - b)}, \quad (18)$$

$$\frac{\langle \tilde{x}^2(s) \rangle}{2v^2} = \frac{1}{s} \frac{(s + \kappa + k_1)(\theta_2(s + \kappa) + k_1)}{[(s + \kappa + k')s + \kappa k_2]^2} = \frac{1}{s} \frac{(s + \kappa + k_1)(\theta_2(s + \kappa) + k_1)}{(s + a + b)^2(s + a - b)^2}. \quad (19)$$

The parameters $a = (\kappa + k')/2$ and $b^2 = a^2 - \kappa k_2$ were introduced to factorize the denominators. These equations can be inverted using the properties 15.164 (translation), 15.11.1 (integration), and 15.123 (differentiation) from *Arfken* [1985] after expansion in partial fractions. For the mean, the calculation is

$$\frac{2b}{v} \langle x \rangle = [\theta_2 + (k_1 + \theta_2 \kappa) \int_0^t dt] \mathcal{L}^{-1} \left\{ \frac{1}{s + a - b} - \frac{1}{s + a + b}; t \right\} \quad (20)$$

$$= \left[\theta_2 + \frac{k_1 + \theta_2 \kappa}{b - a} \right] e^{(b-a)t} - \left[\theta_2 - \frac{k_1 + \theta_2 \kappa}{a + b} \right] e^{-(a+b)t} - \left[\frac{k_1 + \theta_2 \kappa}{b - a} + \frac{k_1 + \theta_2 \kappa}{a + b} \right]. \quad (21)$$

This equation rearranges to manuscript equation (11). The second moment (19) is

$$\begin{aligned} \frac{2b^2}{v^2} \langle x^2 \rangle &= \left[\theta_2(\delta(t) + \partial_t) + (\theta_2(2\kappa + k_1) + k_1) + (\kappa + k_1)(\theta_2 \kappa + k_1) \int_0^t dt \right] \\ &\quad \times \mathcal{L}^{-1} \left\{ \frac{1}{(s + a - b)^2} + \frac{1}{(s + a + b)^2} - \frac{1}{b(s + a - b)} + \frac{1}{b(s + a + b)}; t \right\}. \end{aligned} \quad (22)$$

This becomes

$$\begin{aligned} \frac{2b^3}{v^2} \langle x^2 \rangle &= \left[\theta_2 \partial_t + [\theta_2(2\kappa + k_1) + k_1] + (\kappa + k_1)(\theta_2 \kappa + k_1) \int_0^t dt \right] \\ &\quad \times \left((bt - 1)e^{(b-a)t} + (bt + 1)e^{-(a+b)t} \right) \end{aligned} \quad (23)$$

which evaluates to manuscript equation (12). Finally, $\sigma_x^2 = \langle x^2 \rangle - \langle x \rangle^2$ derives the variance in manuscript equation (13).

3 Limiting behavior of the moments

We determine the diffusion exponents γ in the local, intermediate, and global ranges using the two limiting cases described in the discussion of the manuscript. Limit (1) is $\kappa \rightarrow 0$. We take this limit in equations (18) and (19) with initial condition $\theta_1 = 1$ to obtain

$$\langle \tilde{x} \rangle = vk_1 \frac{1}{s^2(s + k')}, \quad (24)$$

$$\langle \tilde{x}^2 \rangle = 2v^2 k_1 \frac{s + k_1}{s^3(s + k')^2}. \quad (25)$$

Inverting these equations provides the variance

$$\sigma_x^2 = 2v^2 \frac{k_1}{k'^4} \left(k_1 \left[\frac{1}{2} - k't e^{-k't} - \frac{1}{2} e^{-2k't} \right] + k_2 \left[-2 + k't + (2 + k't) e^{-k't} \right] \right). \quad (26)$$

This result encodes two ranges of diffusion and can also be derived from the governing equations of the *Lisle et al.* [1998] and *Lajeunesse et al.* [2018] models. Expanding for small t provides $\sigma_x^2(t) = v^2 k_1 t^3/3$ – local range super-diffusion. Expanding for large t provides $\sigma_x^2(t) = 2v^2 k_1 k_2 t/k'^3$ – intermediate range normal diffusion.

We further investigate limit (1) for arbitrary initial conditions. By applying Tauberian theorems, we assert the $t \rightarrow 0$ variance is determined by the $s \rightarrow \infty$ limits of (18) and (19) [e.g., *Weiss, 1994; Weeks and Swinney, 1998*]. Expanding these equations in powers of $1/s$ and inverting the resulting transforms gives

$$\langle x \rangle = v\theta_2 t + \frac{1}{2}v(\theta_1 k_1 - \theta_2 k_2)t^2 + O(t^3), \quad (27)$$

$$\langle x^2 \rangle = v^2\theta_2 t^2 + \frac{1}{3}v^2(\theta_1 k_1 - 2\theta_2 k_2)t^3 + O(t^4). \quad (28)$$

This equation highlights the effect of initial conditions on the diffusion characteristics of the local range:

$$\sigma_x^2(t) \sim v^2\theta_1\theta_2 t^2 + \frac{1}{3}v^2(\theta_1 k_1 + \theta_2 k_2)t^3. \quad (29)$$

We have taken only leading order terms for any option of θ_1 and θ_2 . Equation (29) shows local range exponent $\gamma = 2$ when initial conditions are mixed (both are non-zero) and $\gamma = 3$ when initial conditions are pure (one is zero).

Limit (2) is $1/k_2 \rightarrow 0$ and $v \rightarrow \infty$ while $v/k_2 = l$. Under this limit, equations (18) and (19) provide

$$\langle \tilde{x} \rangle = k_1 l \frac{1}{s(s + \kappa)}, \quad (30)$$

$$\langle \tilde{x}^2 \rangle = 2l^2 k_1 \frac{s + \kappa + k_1}{s(s + \kappa)^2}. \quad (31)$$

Inverting these equations and introducing the variables $c = lk_1$ (an effective velocity) and $D_d = l^2 k_1$ (a diffusivity) provides positional variance

$$\sigma_x^2(t) = \frac{2D_d(1 - e^{-\kappa t})}{\kappa} + \frac{(1 - e^{-2\kappa t} - 2e^{-\kappa t}\kappa t)c^2}{\kappa^2}. \quad (32)$$

This is mathematically identical to the key result of *Wu et al. [2019]*. Expanding for small t provides $\sigma_x^2(t) = 2D_d t$ – intermediate range normal diffusion, while sending $t \rightarrow \infty$ provides $\sigma_x^2 = (2D_d \kappa + c^2)/\kappa^2$ – a constant variance in the geomorphic range. The global range is characterized by competition between terms in equation (32), and shows $2 \leq \gamma \leq 3$ depending on the ratio k_1/κ [cf., *Wu et al., 2019*]. Finally, both equations (26) and (32) reduce to the Einstein result $\sigma_x^2(t) = 2D_d t$ in further simplified limits.

References

- Arfken, G., *Mathematical Methods for Physicists*, Academic Press, Inc., doi:10.1063/1.3062258, 1985.
- Berezhkovskii, A. M., and G. H. Weiss, Detailed description of a two-state non-Markov system, *Physica A: Statistical Mechanics and its Applications*, 303(1-2), 1–12, doi:10.1016/S0378-4371(01)00431-9, 2002.
- Kittel, C., *Elementary Statistical Physics*, R.E. Krieger Pub. Co., 1958.
- Lajeunesse, E., O. Devauchelle, and F. James, Advection and dispersion of bed load tracers, *Earth Surface Dynamics*, 6(November), 389–399, 2018.
- Lisle, I. G., C. W. Rose, W. L. Hogarth, P. B. Hairsine, G. C. Sander, and J.-Y. Parlange, Stochastic sediment transport in soil erosion, *Journal of Hydrology*, 204, 217–230, 1998.
- Prudnikov, A., Y. A. Brychkov, and O. Marichev, *Integrals and Series: Volume 5: Inverse Laplace Transforms*, Gordon and Breach Science Publishers, 1992.

- Temme, N. M., *Special functions: An introduction to the classical functions of mathematical physics*, John Wiley & Sons Ltd., 1996.
- Weeks, E. R., and H. L. Swinney, Anomalous diffusion resulting from strongly asymmetric random walks, *Physical Review E - Statistical Physics, Plasmas, Fluids, and Related Interdisciplinary Topics*, 57(5), 4915–4920, doi:10.1103/PhysRevE.57.4915, 1998.
- Weiss, G. H., *Aspects and applications of the random walk*, North Holland, Amsterdam, 1994.
- Wu, Z., E. Foufoula-Georgiou, G. Parker, A. Singh, X. Fu, and G. Wang, Analytical solution for anomalous diffusion of bedload tracers gradually undergoing burial, *Journal of Geophysical Research: Earth Surface*, 124(1), 21–37, doi:10.1029/2018JF004654, 2019.