

**The stochastic movements of individual
streambed grains**

by

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Abstract

Because coarse grains control river stability, a central problem in river science is to predict bedload transport, when coarse sediment moves downstream by bouncing, rolling, and sliding. This problem is usually approached with continuum mechanics, but this is questionable considering that coarse sediment grains rarely move in densities approximating a continuum. An alternative approach based on describing the trajectories of individual grains with statistical physics has become increasingly popular in recent decades, but many fundamental issues remain in this formulation. In particular, the connection between individual particle movements and transport rates remains unclear, descriptions of particle trajectories remain highly simplified, feedbacks between topography and sediment transport remain challenging to analyze, processes such as sediment burial known to control the long-term movements of individual grains have not been evaluated, and even fundamental characteristics such as downstream velocities of grains remain incompletely understood.

This thesis presents four projects completed in the course of my PhD which address these problems. First, I demonstrate how to calculate the sediment flux from the dynamics of individual grains and describe the trajectories of grains alternating through rests and motions having fluctuating velocities, linking the sediment flux to the particle dynamics and describing these with more detail. Second, I include feedbacks between local bed elevations and sediment transport, quantifying the interplay of bed elevation changes and sediment transport rates and predicting the residence times of particles buried within the bed. Third, I incorporate the sediment burial

process into a model of downstream sediment transport, predicting how grains move downstream when they can become buried. Finally I describe particles propelled downstream through episodic collisions with the bed surface submissionusing a granular gas-like theory, fitting all experimental data on downstream sediment velocities. I conclude by summarizing these developments, discussing their implications for the statistical mechanics sediment transport framework, and suggesting how we can use this progress to better understand landscapes.

Lay Summary

Predicting the movement of gravel through river channels is important to manage environmental issues involving rivers, since moving gravel can destabilize river channels. A majority of models assume gravel flows as if it were a heavy fluid, but this description is crude considering how gravel actually moves. In this thesis, I instead describe gravel movement as the result of individual grains bouncing and rolling along the streambed. Using this concept, I calculate the downstream flow rate of gravel, study how this flow rate depends on the shape of the bed, and predict how quickly individual grains move downstream. This research produces a more realistic description of how gravel moves in river channels which helps us understand how rivers change through time.

Preface

This thesis is entirely the original research of Kevin Pierce, including all figures, writing, and calculations. The supervisory committee and especially the research supervisor Marwan Hassan provided guidance in the research. The thesis includes two published works, Chapters 3 and 4, available in *Journal of Geophysical Research: Earth Surface* and *Geophysical Research Letters* respectively, with Marwan Hassan as coauthor (*Pierce and Hassan, 2020a,b*). Chapters 2 and 5 will be submitted for publication subsequent to submission of the thesis.

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List of Symbols

Symbol	Meaning
α	first letter of the alphabet
β	second!

Acknowledgments

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Completing a PhD looks like a personal achievement, but it's really not. It's an expression of 30 years of influence and guidance from other people at every stage, my parents, my sisters, my grandmother, and a huge network of teachers and mentors. Thank you all for every part of it.

Chapter 1

Sediment transport and landscape evolution

Landscapes evolve when water, wind, and ice, driven by gravity, erodes down slopes produced by tectonics. Channels initiate along faults and depressions wherever climatic conditions are suitable, incising networks in the landscape and transferring sediments from uplands to lowlands. Earth's biota colonize these networks which form conduits for migration, transmitting water, genetic information, and organic material alike, while biota and chemical decomposition convert sediments to soils, staging the joint evolution of life and landscapes which has occurred across geological time.

Human impacts on these old patterns have become severe, in what has been characterized as an environmental and social crisis (*Slagmaker et al.*, 2021). Research demonstrates unprecedented recent shifts in ancient climatic (*Sivan et al.*, 2004; *Slater et al.*, 2021), denudational (*Hooke*, 2000; *Szabo et al.*, 2010), and biotic patterns (*Walther et al.*, 2002; *Willis and Bhagwat*, 2009), requiring effective aquatic habitat restoration, contaminant management, and engineering strategies more than ever before.

In this context river geomorphology as a scientific discipline has shifted toward more quantitative methods that enable concrete predictions about the natural world (*Church*, 2005, 2010). Sediment transport in river channels is especially amenable to this quantitative approach since it is mechanisti-

cally the result of fluid and granular physics. Sediment moves in different modes depending on the relative importance of the fluid forces against the weight of grains (*Bagnold*, 1956). When particles are coarse, as in gravel-bed rivers, the fluid forces are relatively weak and particles move as “bedload”, by bouncing, rolling, and sliding along the bed surface (*Kalinske*, 1947). In bedload transport conditions, fluid turbulence and the irregular bed surface adopt particular control over the sediment dynamics (*Ferreira et al.*, 2015).

Bedload transport exerts unique influence over channel morphology and stability (*Church*, 2006; *Recking et al.*, 2016), in part because the coarsest grains in a river provide a partially-immobile skeleton upon which sedimentary deposits can develop (*Eaton et al.*, 2020; *Hassan et al.*, 2007). A longstanding problem in river science is therefore to determine the bedload flux, or the rate of coarse sediment movement. Unfortunately, existing approaches to compute the bedload flux are inadequate, and predictions often deviate from measured values by orders of magnitude (*Barry et al.*, 2004; *Bathurst*, 2007; *Gomez and Church*, 1989; *Recking et al.*, 2012). Given that the problem has been researched intensively for over a century now (*Gilbert*, 1914), it is clear that new research strategies are needed (*Ancey*, 2020a; *Ancey and Pascal*, 2020).

Predicting bedload fluxes is challenging because transport is not always well correlated to average characteristics of the flow and bed material. Local fluxes can range through orders of magnitude as details of turbulent fluctuations and bed organization vary, while average characterizations of flow and sediment remain constant (*Charru et al.*, 2004; *Hassan et al.*, 2007; *Sumer et al.*, 2003; *Venditti et al.*, 2017). The same turbulence and sediment organization details which correlate with the bedload flux are also modified by it. Turbulent impulses drive sediment motion (*Amir et al.*, 2014; *Celik et al.*, 2014; *Shih et al.*, 2017; *Valyrakis et al.*, 2010), but moving sediment affects turbulent flow characteristics (*Liu et al.*, 2016; *Santos et al.*, 2014; *Singh et al.*, 2010). The surface arrangement and consolidation of grains (*Dwivedi et al.*, 2012; *Miller and Byrne*, 1966; *Paintal*, 1971) affects sediment mobility, but transport rearranges grains and consolidates the bed (*Allen and Kudrolli*, 2018; *Charru et al.*, 2004; *Kirchner et al.*, 1990; *Masteller et al.*,

2019; *Pretzlav et al.*, 2020). Bedload fluxes are in cyclical feedback with their controls (*Jerolmack and Mohrig*, 2005), and this challenges us to step beyond descriptions based on averaged values (*Ancey*, 2020b).

The approach taken in this thesis is to consider bedload transport as an aggregate result of many individual transported grains whose movements have probabilistic characteristics. This departs from the traditional strategy of correlating transport rates to the average flow and sedimentary characteristics (*Meyer-Peter and Müller*, 1948; *Parker*, 1990; *Wilcock*, 2001). Because the trajectories of individual grains are governed by Newtonian mechanics, this approach brings powerful tools to the problem, but it is nonetheless complicated because the forces driving and resisting sediment motion vary through space and time due to fluid turbulence and the erratic interactions of moving particles with the bed.

To address these complications, I develop in this thesis a handful of new bedload transport models using methods adopted from statistical physics. To provide context and motivation, the thesis begins by reviewing earlier approaches to bedload transport which my work is most related to, rephrasing works as necessary during this review to indicate common themes and show continuity with my own developments which follow in subsequent chapters.

1.1 Theories of individual particle movement

A basic problem in sediment transport theory is to predict the downstream movement of individual particles. At first glance, this seems an elementary problem in general physics, but numerous challenges appear. Particles moving as bedload are driven downstream by a turbulent fluid flow, but the exact relationships between the fluid flow and the applied forces are not exactly known (*Maxey and Riley*, 1983; *Schmeeckle et al.*, 2007). Downstream movement is resisted by frictional encounters (skidding, pivoting, colliding) between moving particles and the bed, but since the bed is a granular surface, its geometry is difficult to characterize (*Gordon et al.*, 1972), and the role of bed interactions is challenging to describe (*Niño and García*, 1998; *Sekine and Kikkawa*, 1992).

Entrainment and deposition provide an additional layer of complexity. Moving particles that encounter the bed with sufficiently low velocities can settle into pockets which protect them from the flow (*Miller and Byrne*, 1966) and cause deposition (*Charru et al.*, 2004). These pockets are not permanent shelter because rearrangement of the surrounding bed by entrainment of neighboring particles or subsurface creep (*Frey*, 2014; *Houssais et al.*, 2016) can re-expose particles to the flow, and sufficiently strong turbulent fluctuations (*Cameron et al.*, 2020) can overcome shelter even if its geometry is not disturbed (*Celik et al.*, 2014; *Valyrakis et al.*, 2010). As a result, particles generally alternate through sequences of entrainment and deposition, but the exact times at which these alternations occur is difficult to characterize (*Einstein*, 1937).

Particles at rest on the bed surface can also become covered by other transported particles (*Yang and Sayre*, 1971), These buried particles cannot move again until those burying them have been transported away (*Nakagawa and Tsujimoto*, 1981), generating long periods of immobility (*Ferguson and Hoey*, 2002; *Hassan and Church*, 1994).

Individual trajectories of particles therefore involve a number of contributing processes which occur over different characteristic timescales, from seconds to years (*Pretzlav et al.*, 2021), and each of these processes defies exact description.

Nikora et al. (2001a, 2002) provided a conceptual framework which helps to organize this complexity. Nikora et al divided the downstream tractors of individual particles into three timescales, or “ranges”, termed local, intermediate, and global. The local range refers to the period of motion between subsequent interactions with the bed, when the particles accelerate downstream within the turbulent flow. The intermediate range reflects particle motions through sequences of bed encounters, when particles alternately accelerate and decelerate. The global range refers to particle trajectories through sequential entrainment and deposition events as they cycle between motion and rest. *Hassan and Bradley* (2017) added an additional range, referred to as “geomorphic”, to reflect the even longer period over which particles become buried within the subsurface or embedded among sedimen-

tary deposits (*Bradley*, 2017). This set of timescales – local, intermediate, global, and geomorphic – are used below to organize the literature describing trajectories of individual grains.

1.1.1 Motivation: tracers and basic understanding

An early motivation to understand individual particle motions was to predict the efficiency of sediment transport measurements (*Ettema and Mutel*, 2004), and this motivation still drives a great deal of research into individual particle motions today (*Hassan and Bradley*, 2017; *Pretzlav et al.*, 2021). A common technique to estimate sediment transport is to seed a stream with tracer stones and track their progress downstream (*Einstein*, 1937; *Pretzlav et al.*, 2021; *Takayama*, 1965). In principle, tracers provide a proxy for the population of grains in a stream, so one can estimate tracer velocities of tracers, then multiply by an estimate of the number of grains available for motion to calculate the overall sediment flux (*Ferguson and Hoey*, 2002; *Wilcock and McArdell*, 1997). In practice, challenges arise due to the distinct behavior of tracers over the local, intermediate, global, and geomorphic timescales. Apparently, tracer velocities depend on the observation time, in a phenomenon which has been called “advectional slowdown” (*Ferguson and Hoey*, 2002; *Haschenburger*, 2011, 2013; *Pelosi et al.*, 2014). This obscures the relationship between measured tracer velocities and actual sediment fluxes, exposing a need for further research into how exactly individual particle motions depend on observation scale and what processes generate advectional slowdown.

1.1.2 Einstein’s random walk model

Einstein was probably the first to model the movements of individual particles through streams (*Einstein*, 1937). Watching painted tracers move through a flume, Einstein came to the conclusion that the movement characteristics of any one particle could not be predicted, so he turned to probabilistic methods to characterize their transport. Einstein’s key insight was to represent particle motions as an alternating sequence of movements and

rests having random characteristics. As his interest was on the global range of particle motion when many motion-rest alternations have occurred, and the duration of particle motions is usually short compared to rests, Einstein made the approximation that individual motions (between entrainment and deposition) are mathematically instantaneous. With this approximation, the downstream movement of sediment becomes an alternate cycle of instantaneous steps of random length, separated by rests of random duration. Implicitly, this picture of sediment trajectories assumes that movement velocities are infinite. Einstein's experiments indicated that both step lengths and resting times were well-described by exponential distributions, and the focus of his PhD was to find the probability density $P(x, t)$ that a particle had travelled a net distance x after a time t has elapsed. In the process, Einstein formulated an example of what is now called the continuous time random walk, but this was not formalized until much later (*Montroll, 1964*).

Einstein's assumptions imply that if the position of a single sediment particle at a given time is $x(t)$, the assumptions of infinite movement velocity, random resting durations, and random movement distances between entrainment and deposition (step lengths) can be written

$$\dot{x}(t) = \mu(t), \quad (1.1)$$

where $\dot{x} = dx/dt$, and $\mu(t)$ is a white shot noise (*Van Den Broeck, 1983*), which is essentially a sequence of pulses having random heights with mean height ℓ (the mean step length), and random locations in time with mean separation $1/k_E$ (the mean resting time, interpreted as the reciprocal of the entrainment rate k_E). A particular realization of this pulsed noise can be written

$$\mu(t) = \sum_{i=1}^{N(t)} s_i \delta(t - t_i), \quad (1.2)$$

where $N(t)$ is the number of particle entrainments in time t , a Poisson random variable distributed as $P(N) = e^{-k_E t} (k_E t)^N / N!$, the t_i are distributed according to $P(t) = k_E \exp(-k_E t)$, and the s_i are step lengths distributed

according to $P(s) = \ell^{-1} \exp(-s\ell^{-1})$. Figure 1.1 panel (a) sketches this noise, and panel (b) sketches the resulting global range trajectory as a sequence of steps and rests. Equation 1.1 is a kind of dynamical equation representing how the position of a sediment grain evolves through time (*Kubo et al.*, 1978), similar in spirit to Newtonian mechanics (*Goldstein*, 1997), but with random driving term (equation 1.2).

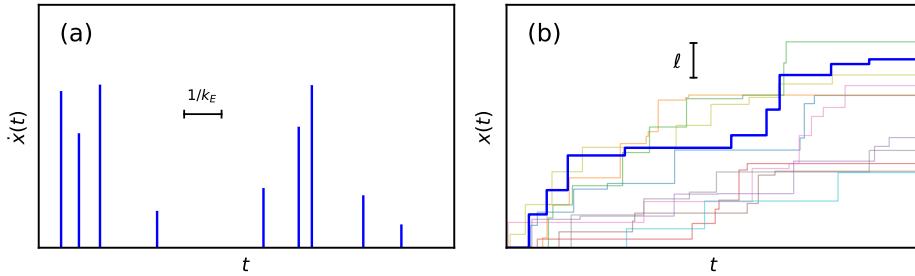


Figure 1.1: Panel (a) indicates the representation of Einstein’s model as an idealized “white shot noise”, as indicated in eq. 1.2, while panel (b) shows the “stairstep” trajectories of sediment particles moving downstream through cycles of steps (which are instantaneous) and rests (which have mean duration $1/k_E$).

The governing equation of the distribution $P(x, t)$ to find the particle at x can be calculated as an ensemble average of $\delta(x - x(t))$ over all possible realizations of the noise (*Moss and McClintock*, 1989; *Risken*, 1984). Different methods exist to compute such averages (*Balakrishnan*, 1993; *Hanggi*, 1978, 1984; *Van Den Broeck*, 1983), but whatever the approach, the governing equation for the distribution comes out as

$$(\ell \partial_x \partial_t + k_E \ell \partial_x + \partial_t) P(x, t) = 0. \quad (1.3)$$

This equation can be solved by standard methods (series solutions or transform calculus) (*Arfken*, 1985; *Prudnikov et al.*, 1992) to reproduce the original result of *Einstein* (1937) for the probability distribution of position of

a sediment particle:

$$P(x, t) = \left[\delta(x)e^{-k_E t} + e^{-k_E t - x/\ell} \sqrt{\frac{k_E t}{\ell x}} \mathcal{I}_1\left(2\sqrt{\frac{k_E x t}{\ell}}\right) \right] \theta(x)\theta(t) \quad (1.4)$$

Here, \mathcal{I}_ν is a modified Bessel function of order ν . The probability distribution eq. 1.4 fully characterizes the downstream movement of an individual particle alternating randomly through steps and rests.

This distribution displays both advection and diffusion. Advection occurs because particles move downstream. Diffusion occurs because step lengths and instants when entrainment events occur vary from one particle to the next. One can calculate all moments of the position by multiplying eq. 1.3 by x^n and integrating over space. This gives the mean position of the particle

$$\langle x \rangle(t) = k_E \ell t, \quad (1.5)$$

so in Einstein's view, sediment grains move with effective velocity $V_{\text{eff}} = k_E \ell$ given by the product of the entrainment rate and mean step length. The rate at which particles spread apart due to differences in their trajectories can be represented by the variance of position, $\sigma_x^2 = \langle x^2 \rangle - \langle x \rangle^2$. This gives

$$\sigma_x^2(t) = 2k_E \ell^2 t, \quad (1.6)$$

so particles in Einstein's model spread apart as a normal diffusion process $\sigma_x^2 = 2D_{\text{eff}}t$ (*Sokolov*, 2012), with an effective diffusivity $D_{\text{eff}} = k_E \ell^2$.

1.1.3 Inclusion of the movement duration

Einstein's model provides an adequate description of global range particle transport when the period of interest is much larger than the timescales of individual particle movements (local and intermediate ranges) and much smaller than the timescales over which particles become embedded in sedimentary deposits (geomorphic range).

The advent of high speed camera experiments of bed load transport produced new insight into the local and intermediate ranges of particle motion

(*Abbott and Francis*, 1977; *Drake et al.*, 1988; *Francis*, 1973) which *Einstein* (1937) never intended for his model to describe. In the local range, particles move with a fluctuating velocity due to the variable drag of the turbulent flow (*Fathel et al.*, 2015; *Lajeunesse et al.*, 2010) and changes in the particle’s height within the flow profile (*van Rijn*, 1984; *Wiberg and Smith*, 1985). In the intermediate range, particle-bed collisions impart additional variability to sediment velocities (*Gordon et al.*, 1972; *Martin*, 2013). Einstein’s instantaneous movement assumption obscures the timescales over which these processes occur.

Studies by *Lisle et al.* (1998), and *Lajeunesse et al.* (2018a) generalized the Einstein theory to include intermediate timescales. They approximated particle velocities as constant (neglecting fluctuations), and assumed that the movement times are exponentially distributed random variables just like resting times, but this time characterized by a deposition rate k_D , whose reciprocal is the average period of time a particle spends in motion between entrainment and deposition. The analogue of Einstein’s model equation 1.1 with a finite movement velocity V can be written

$$\dot{x} = V\eta(t), \quad (1.7)$$

where the noise is now a “dichotomous Markov noise” (*Bena*, 2006; *Van den Broeck*, 1990), which is essentially a random switch or telegraph signal that alternates between “on” ($\eta(t) = 1$, meaning the particle is moving) and “off” ($\eta(t) = 0$, meaning the particle is resting) (*Cox and Miller*, 1965; *Horsthemke and Lefever*, 1984; *Masoliver and Weiss*, 1991; *Masoliver et al.*, 1996). This noise is displayed in figure 1.2 panel (a). Some particle trajectories solving equation 1.7 are displayed in figure 1.2 panel (b).

The governing equation of the position probability distribution $P(x, t) = \langle \delta(x - \int_0^t V\eta(t')dt') \rangle$ becomes (*Balakrishnan*, 1993)

$$(\partial_t^2 + V\partial_x\partial_t + k_E V\partial_x + k\partial_t)P(x, t) = 0, \quad (1.8)$$

where k_E and k_D are the entrainment and deposition rates, V is the particle

velocity during the motion state, and $k = k_E + k_D$. This partial differential equation is called an asymmetric telegrapher's equation (*Rossetto*, 2018), and although the symmetric analogue of this equation is well-studied (*Masoliver and Lindenberg*, 2017; *Weiss*, 2002), the asymmetric problem is not often encountered.

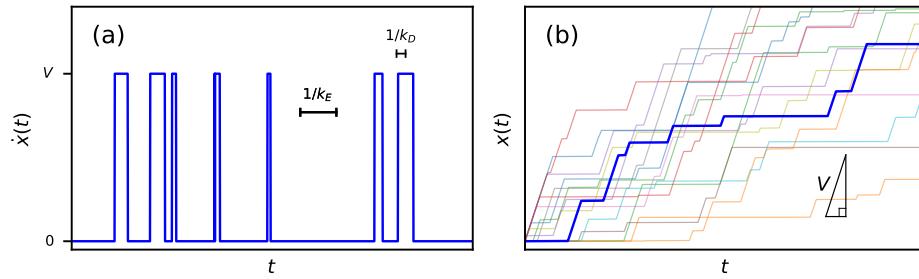


Figure 1.2: Panel (a) indicates the generalization of Einstein's model to include the interval of sediment motion between entrainment and deposition, now represented with dichotomous noise eq. ??, while panel (b) shows the tilted stair-step trajectories of sediment particles moving downstream in cycles of motion at velocity V (with mean duration $1/k_D$) and rest (with mean duration $1/k_E$).

For the initial condition that particles have a probability k_E/k to start in motion, reflecting steady state conditions as far as alternation between motion and rest are concerned (e.g. *Ancey et al.*, 2006), the solution of equation 1.8 is (*Lisle et al.*, 1998)

$$P(x, t) = e^{-\chi - \tau} \left[\frac{k_E}{V} \delta(\tau) + \frac{k_E}{V} \sqrt{\frac{\chi}{\tau}} \mathcal{I}_1(2\sqrt{\chi\tau}) + \frac{k_D}{V} \mathcal{I}_0(2\sqrt{\chi\tau}) \right. \\ \left. + \frac{k_E k_D}{kV} \sqrt{\frac{\tau}{\chi}} \mathcal{I}_1(2\sqrt{\chi\tau}) + \frac{k_E k_D}{kV} \delta(\chi) \right] \theta(\chi) \theta(\tau), \quad (1.9)$$

where $\chi = k_D x/V$ and $\tau = k_E(t - x/V)$ are shorthand notations. Incorporating the duration of sediment motion, the mean position of the sediment grain remains linear in time: $\langle x(t) \rangle = k_E V t / k$, representing movement with an effective velocity $V_{\text{eff}} = k_E V / k$, which is the fraction of time spent in mo-

tion (k_E/k) (Ancey *et al.*, 2006) multiplied by the velocity during the motion state. In contrast, the variance develops a two range scaling. Computing σ_x^2 provides

$$\sigma_x(t)^2 = \frac{2k_E k_D V^2}{k^3} \left(t + \frac{1}{k} e^{-kt} - \frac{1}{k} \right), \quad (1.10)$$

which is a non-trivial result. At short times, for $t \ll 1/k$, equation 1.10 shows diffusion $\sigma_x^2 \sim t^2$, which is a faster “ballistic” rate of spreading than the Einstein model predicts (Sokolov, 2012). At long times ($t \gg 1/k$), the diffusion becomes normal again ($\sigma_x^2 = 2D_{\text{eff}}t$), with an effective diffusion constant $D_{\text{eff}} = k_E k_D V^2 / k^3$. The rapid spreading of particles at short timescales occurs because some are completely stationary while others move with velocity V . The eventual transition to normal diffusion occurs because particles eventually become well-mixed among motion and rest states. An analogous diffusion phenomenon is described in Taylor (1920).

In this trajectory model, both intermediate and global ranges are adequately represented, but local and geomorphic are not, the former since fluctuations of the velocity between entrainment and deposition have been neglected, and the latter since particle burial was not incorporated.

1.1.4 The Newtonian approach

Some authors have attempted modelled local and intermediate ranges of individual particle trajectories by writing approximate Newtonian equations for the dynamics of individual particles and integrating them numerically. Early efforts applied time-averaged fluid forces linked to the logarithmic mean flow velocity profile (van Rijn, 1984; Yalin, 1963), and later efforts included heuristic collision forces to modify particle velocities upon bed contact according to a set of simplified rules (Niño and García, 1998; Sekine and Kikkawa, 1992; Wiberg and Smith, 1985).

Researchers eventually included realistic granular interactions in many-particle simulations of bedload transport using the discrete element method (Cundall and Strack, 1979; Jiang and Haff, 1993). The early works utilizing this approach used a two dimensional domain with a highly simplified “slab” flow model (Jiang and Haff, 1993), while later works have included synthetic

turbulence to drive particles (*Maurin et al.*, 2015; *McEwan and Heald*, 2001; *Schmeeckle and Nelson*, 2003) or clever reduced-complexity representations of the flow (*Clark et al.*, 2015, 2017).

The state of the art within this category of sediment transport models is to include two-way coupling between particles and the fluid flow. The latter is modelled either by large eddy simulation or direct numerical simulation of the Navier-Stokes equations, while particles provide the boundary condition for the flow (*Elghannay and Tafti*, 2018; *González et al.*, 2017; *Ji et al.*, 2013; *Schmeeckle*, 2014; *Vowinckel et al.*, 2014; *Youse et al.*, 2020). These computational physics models produce impressive insight into the underlying granular and fluid physics mechanisms producing bed load transport (*Frey and Church*, 2011), but analytical models are nevertheless desired for further insight into the problem.

1.1.5 Mechanistic-stochastic models for the sediment velocity distribution

Some approaches have described particle velocities in the local and intermediate ranges when velocities fluctuate due to turbulence and particle-bed collisions using Langevin equations, whereby particles are driven by Gaussian white noise (*Kubo et al.*, 1978). Experimental studies on bedload velocities have provided two major conclusions for the shape of the particle velocity distribution. One subset of observations indicates that bedload velocities follow exponential distributions (*Fathel et al.*, 2015; *Furbish et al.*, 2012a; *Lajeunesse et al.*, 2010), and another subset indicates Gaussian distributions (*Ancey and Heyman*, 2014; *Heyman et al.*, 2016; *Martin et al.*, 2012).

Fan et al. (2014) set out to describe exponential-distributed bedload particle velocities with a mechanistic model including a noisy driving term to represent fluid turbulence. They wrote, for the streamwise particle velocity u , a Langevin equation

$$\dot{u}(t) = -\Delta \text{sgn}(u) + F + \sqrt{2D}\xi(t). \quad (1.11)$$

This equation drives the particle velocity by a fluid drag $F + \sqrt{2D}\xi(t)$, where F is a constant, D is a diffusivity that characterizes the magnitude of particle velocity fluctuations, and $\xi(t)$ is a Gaussian white noise with unit variance and vanishing mean (*Gardiner*, 1983). The fluid drag is resisted by a heuristic particle friction term $-\Delta \text{sgn}(u)$, introduced as a proxy for particle-bed collisions. The “Fokker-Planck equation” governing the probability distribution $P(u, t)$ of the particle velocity can be derived from equation 1.11 as (*Risken*, 1984; *Van Kampen*, 2007)

$$\frac{\partial}{\partial t}P(u, t) = -\Delta \frac{\partial}{\partial u} [\text{sgn}(u)P] + D \frac{\partial^2 P}{\partial u^2}, \quad (1.12)$$

implying that the steady-state velocity distribution ($\partial_t P(x, t) = 0$) provided by equation 1.11 is

$$P(u) = \frac{\Delta^2 - F^2}{2\Delta D} \exp\left(-\frac{-\Delta|u| + Fu}{D}\right). \quad (1.13)$$

This is the (two-sided) exponential distribution observed in one subset of experiments.

Ancey and Heyman (2014) formulated a Langevin equation to describe the Gaussian velocity distributions observed in the other subset of experiments. They wrote for the streamwise velocity

$$t_r \dot{u}(t) = -(U - u) + \sqrt{2D}\xi(t), \quad (1.14)$$

where U is the mean velocity of particles, D characterizes the magnitude of velocity fluctuations, and $\xi(t)$ is again a Gaussian white noise with vanishing mean and unit variance. The timescale t_r is a relaxation time over which velocity fluctuations decay. This time, the Fokker-Planck equation is

$$\frac{\partial}{\partial t}P(u, t) = -\frac{\partial}{\partial u} \left[\frac{U - u}{t_r} P \right] + \frac{D}{t_r^2} \frac{\partial^2 P}{\partial u^2}, \quad (1.15)$$

and the steady state solution becomes

$$P(u) = \sqrt{\frac{t_r}{2\pi D}} \exp\left(-\frac{t_r(u-U)^2}{2D}\right), \quad (1.16)$$

which is the Gaussian velocity distribution from the other subset of the experiments. These two models of bedload velocity distributions are summarized in figure 1.3. Although these descriptions successfully describe two

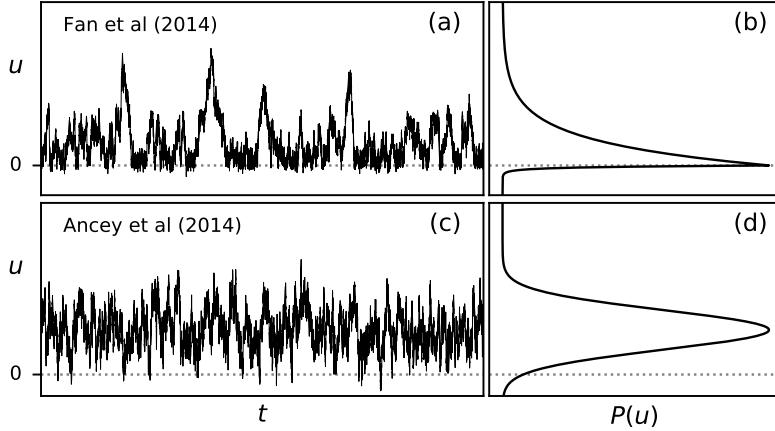


Figure 1.3: Panel (a) demonstrates the trajectory of a particle within the Fan et al model, where Coulomb friction impedes turbulent drag. Panel (b) shows the resulting exponential particle velocity distribution, having relatively large fluctuations with mode at $u = 0$. Panel (c) shows the analogous trajectory from the Ancey et al model, where turbulent Stokes drag generates the Gaussian velocity distribution seen in (d). The latter has relatively narrow and symmetric fluctuations, with a positive mode well above $u = 0$.

end-member sediment velocity distributions, Gaussian and exponential, the underlying reason why bedload transport has shown multiple velocity distributions remains an open question. A comprehensive model of the full range of bedload transport observations is a desirable target.

1.1.6 The definition of the flux

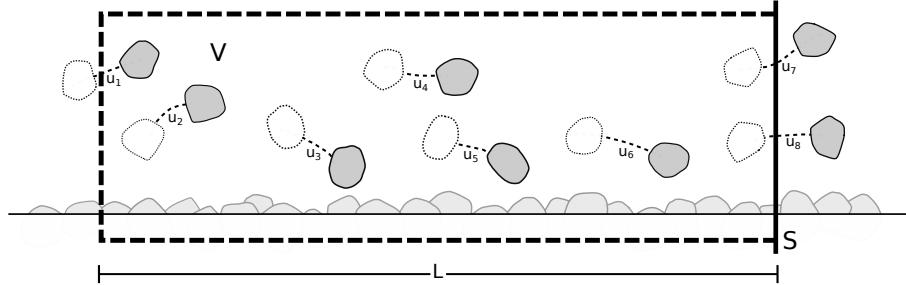


Figure 1.4: Particle fluxes can be defined with either a control volume V or a control surface S . Here, particles are shown moving from time $t - dt$ (faint white particles) to time t (grey particles). Each particle's velocity component u_i in the downstream direction is indicated. At the instant t , the surface definition of the flux 1.17 gives $q = \frac{1}{L}(u_7 + u_8)$, while the volume definition 1.18 gives $\Phi = \frac{1}{L}(u_1 + \dots + u_6)$, showing the non-equivalence of these two definitions.

Perhaps a surprising summary of bedload transport research is that no one definition of the sediment flux has even been agreed upon despite over a century of research (*Ballio et al.*, 2018). Today, there are two main competing (or complementary) approaches to define the bedload flux. The first definition is reminiscent of continuum mechanics and formulates the flux as a kind of current of sediment across a control surface S (*Ballio et al.*, 2014; *Furbish et al.*, 2012a; *Heyman et al.*, 2016):

$$q = \int_S c(\mathbf{x}, t) \mathbf{u} \cdot d\mathbf{S}. \quad (1.17)$$

This definition involves the concentration c of particles in space and their velocities at the instant they cross the control surface, which is a somewhat elusive quantity since bedload particles are not a continuous field (*Heyman et al.*, 2016). The second definition formulates the downstream flux in terms

of the number of particles moving within a control volume V :

$$\Phi = \frac{1}{L} \sum_{i \in V} u_i. \quad (1.18)$$

Here, the flux is evaluated as a sum over all downstream velocities of particles within the volume (of which there are a fluctuating number), and the division by the downstream length of the control volume is incorporated to count only that proportion of particles near the downstream boundary of the volume. These two definitions, q defined with a surface and Φ defined with a volume, are generally not equivalent (*Ancey and Pascal, 2020*).

1.1.7 The scaling arguments of Bagnold

One of the most influential formulations of the bedload flux is due to *Bagnold* (1956, 1966), who derived a formula for the mean sediment flux using an energy balance approach. Bagnold understood sediment transport as a process which converts flow energy to heat via the effective friction (*Bagnold*, 1954) of grains against the bed as they move downstream through a succession of collisions (*Bagnold*, 1973). He assumed that the flow power per unit volume P_f available to move sediment scales as $P_f \propto \tau - \tau_c$, where τ is the average bed shear stress and τ_c is the threshold shear stress at which particles first begin to move. Considering that the average volumetric flux of particles is Φ , and particles move with mean velocity proportional to the fluid velocity near the bed, Bagnold hypothesized that the power P_g per unit volume required to sustain particle motion scales as $P_g \propto \Phi/\tau^{1/2}$. Balancing flow energy against frictional dissipation ($P_f = P_g$) then provides Bagnold's sediment transport formula

$$\Phi = k(\tau - \tau_c)\tau^{1/2}, \quad (1.19)$$

which has shown good correspondence with laboratory data at large transport rates, given careful calibration of the constant factors k and τ_c .

The large shear stress limit $\Phi \sim \tau^{3/2}$ of Bagnold's formula is shared in common with many other empirical formulas describing the mean down-

stream flux of bedload (e.g. *Meyer-Peter and Müller*, 1948; *Parker*, 1990; *Wilcock and Crowe*, 2003; *Yalin*, 1972). A distinguishing feature of Bagnold's formula is its derivation from mechanistic reasoning, although many of Bagnold's assumptions have since turned out to be incorrect. Bagnold's assumption that the power available to move sediment scaled with the excess shear stress leads to unphysical results over arbitrarily sloping beds (*Seminara et al.*, 2002), and the flow power dissipated by sediment transport shows only a weak correlation the sediment flux (*Ancey et al.*, 2008), while Bagnold assumed they were directly proportional. These issues have been hinted when calibrating Bagnold's formula to data, where the parameters k and τ_c take on unphysical values at low transport rates (*Niño and Garcia*, 1996). Bagnold's formulation also faces the notorious challenge of defining the critical shear stress τ_c for the initiation of sediment transport (*Allen and Kudrolli*, 2018; *Clark et al.*, 2017; *Houssais et al.*, 2015; *Kirchner et al.*, 1990; *Paintal*, 1971). The difficulties with Bagnold's approach led to many revisions of his theory, often based on more carefully incorporating the properties of individual particle motions into the sediment transport energy budget (*Engelund and Fredsoe*, 1976; *Greenbaum et al.*, 2000; *Luque and van Beek*, 1976; *Niño and García*, 1998).

1.1.8 Einstein's probabilistic approach

Among these revisions of Bagnold, one category shows a return to the probabilistic ideas of Einstein (*Ancey et al.*, 2006; *Parker et al.*, 2003). *Einstein* (1937) formulated his original model of individual particle trajectories in terms of entrainment and deposition rates using the idealization of grains moving downstream through a sequence of instantaneous steps. Later, *Einstein* (1942, 1950) calculated the sediment flux with these same probabilistic ideas, providing an alternative to Bagnold's scaling approach. The conceptual picture that Einstein considered is depicted in figure 1.5.

He partitioned the channel into a sequence of identical control volumes V , and calculated the average rate at which particles cross a control surface by aggregating the contributions from each upstream control volume. Each

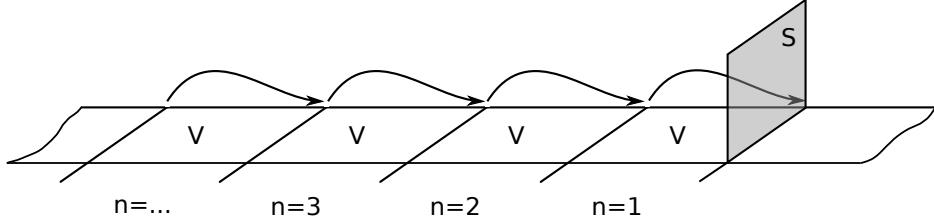


Figure 1.5: Einstein’s conceptual picture (modified from *Yalin* (1972)). Particles move in discrete jumps of length ℓ from left to right through an array of adjacent control volumes. The bed-load flux is the rate of particles crossing the surface S per unit width and time, collected from all upstream control volumes.

control volume has downstream length ℓ which is also the average particle step length. Denoting by P_n the probability that an individual grain undergoes at least n jumps of length ℓ in a time interval T , meaning it travels at least a distance $n\ell$, and considering that there is a density ρ of particles at rest on the bed, it follows that on average $\rho\ell P_n$ particles will displace a distance $n\ell$ or more from within each control volume during the time interval T . As a result, since grains crossing S in a time T could have come from any upstream location, the number of grains crossing S in T is a sum over all control volumes: $\sum_{n=1}^{\infty} \rho\ell P_n$. Dividing by the time T to get the average rate of grains crossing S provides the mean flux:

$$q = \frac{\rho\ell}{T} \sum_{n=1}^{\infty} P_n. \quad (1.20)$$

The final quantity to evaluate is P_n , the probability a particle entrains *at least* n times in a time T .

Einstein originally constructed this probability by assuming that each particle had n independent entrainment opportunities in the period T , each with probability p , so that $P_n = p^n$, giving $q \propto p/(1 - p)$ by a geometric series, but this approach has been criticized by *Yalin* (1972) and others

(Armanini, 2017; Armanini *et al.*, 2015; Cheng, 2004; Paintal, 1971). Some authors have argued convincingly that instead, one should calculate P_n as an exceedance probability. The central critique is that there is a distinct difference between *exactly* and *at least n* entrainment events in T . If the entrainment rate of an individual grain is k_E (probability per unit time), then the probability that it entrains *exactly n* times in time T , denoted by p_n (distinct from P_n) is a Poisson distribution (Cox and Miller, 1965):

$$p_n = \frac{(k_E T)^n}{n!} e^{-k_E T}. \quad (1.21)$$

This implies that the probability that it entrains *at least n* times is $P_n = \sum_{i=n}^{\infty} \frac{(k_E T)^n}{n!} e^{-k_E T}$, so Einstein's mean sediment flux across the control surface (eq. 1.20) becomes

$$q = \frac{\rho \ell}{T} \sum_{n=1}^{\infty} \sum_{l=n}^{\infty} = \frac{\rho \ell}{T} \sum_{n=1}^{\infty} n \frac{(k_E T)^n}{n!} e^{-k_E T} = \rho k_E \ell. \quad (1.22)$$

Noticing that ρk_E is the entrainment rate of a single grain multiplied by the density of grains available for entrainment on the bed, we can summarize the Einstein theory as

$$q = E \ell, \quad (1.23)$$

where the quantity $E = \rho k_E$ is the “areal entrainment rate”, representing the number of grains entrained per unit streambed area (Furbish *et al.*, 2012a; Wilcock and Mc Ardell, 1997).

Einstein's formulation requires expressions of the single particle entrainment rate k_E and step length ℓ in terms of the flow and sediment characteristics. Although Einstein and many followers attempted to formulate these connections (e.g. Dey and Ali, 2018; Einstein, 1950; Grass, 1970; Paintal, 1971; Tregnaghi *et al.*, 2012), there are still no comprehensive solutions.

1.1.9 Fusing Einstein and Bagnold: The erosion-deposition model

One uniquely successful strategy to relate Einstein's model to flow and sediment characteristics was developed by *Charru* (2006); *Charru et al.* (2004). Their “erosion-deposition model” phrases sediment transport as a mass balance within a control volume using Einstein's erosion rate E and the complementary deposition rate D . The model parameters are related to flow and sediment properties using scaling relations obtained from experiments (*Charru*, 2006; *Charru et al.*, 2004; *Lajeunesse et al.*, 2010, 2018b; *Seizilles et al.*, 2014), in what can be characterized as a mixture of the Einstein and Bagnold strategies.

The erosion-deposition model is

$$\partial_t \gamma + \partial_x V \gamma = E - D. \quad (1.24)$$

In this equation, γ is the “particle activity”, which is the number of moving particles per unit area (*Furbish et al.*, 2012a), V is the ensemble averaged movement velocity of sediment grains (which in unsteady conditions may depend on space and time), E is the areal entrainment rate (the number of particles transitioning into motion per unit area and time), and D is the areal deposition rate (the number of particles coming to rest on the bed per unit area and time).

Scaling arguments provide relations for E , D , and V in terms of the fluid shear stress τ , particle size d , particle settling velocity V_s , and critical shear stress τ_c :

$$E = a \frac{\tau - \tau_c}{d^3 V_s}, \quad (1.25)$$

$$D = b \frac{\gamma V_s}{d}, \quad (1.26)$$

$$V = c + d(\sqrt{\tau} - \sqrt{\tau_c}). \quad (1.27)$$

The constant coefficients a , b , c , and d are calibrated in experiments.

Equation 1.24 indicates that the mean flux in steady transport conditions is the implicit solution to the equation $E = D$. Using the scaling relations

1.25 and 1.27 provides the mean particle activity

$$\gamma \propto \frac{\tau - \tau_c}{d^2 V_s^2}. \quad (1.28)$$

Expressing the mean flux as $\Phi = \gamma V$, the relationship between flux and bed shear stress becomes

$$\Phi = \frac{A}{d^2 V_s^2} (\tau - \tau_c) [c + d(\sqrt{\tau} - \sqrt{\tau_c})]. \quad (1.29)$$

This recovers the Bagnold scaling $\Phi \propto \tau^{3/2}$ at large bed shear stresses.

1.1.10 The nonlocal formulation

Einstein's model of the bedload flux is inherently nonlocal in that it aggregates particle motions from all upstream locations (*Martin et al.*, 2012; *Schumer et al.*, 2009; *Tucker and Bradley*, 2010). *Nakagawa and Tsujimoto* (1976) and later *Parker et al.* (2002) formalized this by writing the sediment flux in an explicitly nonlocal form:

$$q(x, t) = \int_0^\infty dx' F(x - x', t) E(x', t). \quad (1.30)$$

In this equation, motions are instantaneous, and $F(x, t)$ is the probability that a particle entrained at $t = 0$ steps a distance x before deposition at time t . In general, this approach can handle non-uniform conditions by including space and time dependence in E and F .

Furbish et al. (2012a, 2017) generalized the Parker model to include a finite duration of motion. They wrote

$$q(x, t) = \int_0^\infty dx' \int_0^\infty dt' F(x', t') E(x - x', t - t'), \quad (1.31)$$

where $F(x, t)$ represents the probability density that particles move *at least* a distance x in time t (right after entrainment).

For a simple example of the Furbish et al formalism, consider that particles move with a constant velocity V and have a deposition rate k_D . Then

the probability density that a particle moves *exactly* a distance x in time t is $f(x, t) = \delta(x - Vt)k_D \exp(-k_D t)$, so the probability that it moves *at least* a distance x in t is

$$F(x, t) = \int_x^\infty \delta(x - Vt)k_D \exp(-k_D t)dx = \theta(Vt - x)k_D \exp(-k_D t). \quad (1.32)$$

Considering uniform conditions with a density ρ_s of particles available for motion on the bed surface, each having entrainment rate k_E , the areal entrainment rate can be expressed as $E = \rho_s k_E$, and equation 1.31 provides a mean flux

$$q = \rho_s k_E \int_0^\infty dx' \int_0^\infty dt \theta(Vt - x)k_D \exp(-k_D t) = \rho_s k_E V / k_D. \quad (1.33)$$

Since $1/k_D$ is the average time spent in motion, V/k_D is the average step length ℓ . Equation 1.33 therefore provides another perspective on Einstein's central result $q = E\ell$, but with the added possibility of describing unsteady conditions (*Furbish et al.*, 2012a).

1.1.11 Landscape evolution

Exner (1925) was probably the first to write the mathematical formula linking sediment transport to topographic change. He wrote

$$(1 - \phi) \frac{\partial z}{\partial t}(\mathbf{x}, t) = -\nabla q(\mathbf{x}, t). \quad (1.34)$$

This equation links the temporal evolution of the land elevation z at a location $\mathbf{x} = (x, y)$ to spatial gradients in the sediment flux q . The parameter ϕ is the bed porosity.

Nakagawa and Tsujimoto (1976) and *Tsujimoto* (1978) developed an alternative statement of the Exner equation using Einstein's entrainment and deposition rates. According to their formulation, spatial gradients in the sediment flux arise due to local discrepancies in entrainment and deposition rates:

$$\partial_x q(x, t) = E - D. \quad (1.35)$$

Owing to 1.34, this expression of the sediment flux immediately implies the “entrainment form of the exner equation” (*Fathel et al.*, 2015; *Furbish et al.*, 2012a, 2017; *Parker et al.*, 2002) by which topographic evolution can be described with Einstein’s rates:

$$(1 - \phi)\partial_x z(x, t) = D - E. \quad (1.36)$$

In a nonlocal framework, as in equation 1.31, sediment deposition can be interpreted as the eventual result of entrainment from all upstream locations, giving

$$(1 - \phi)\partial_x z(x, t) = \int_0^\infty dx' \int_0^\infty dt' E(x', t') F(x', t') - E(x, t). \quad (1.37)$$

This “entrainment form of the Exner equation” (*Furbish et al.*, 2017) phrases topographic change from a stochastic interpretation of sediment transport. The major limitation of these approaches are that they assume the landscape is a continuous field. This can be interpreted as an average over the detailed configurations of individual grains (*Coleman and Nikora*, 2009). This averaging process is expected to obscure the physics whenever individual grains are large compared to the scales of interest (e.g. ?).

1.1.12 Fluctuations and scale dependence

Sediment transport rates always fluctuate (*Hoey*, 1992; *Kuhnle and Southard*, 1988; *Recking et al.*, 2012), even under the most controlled laboratory conditions available (*Ancey et al.*, 2006; *Roseberry et al.*, 2012). At short timescales, fluctuations arise from the intermittent arrivals of individual grains (*Ballio et al.*, 2018; *Böhm et al.*, 2004). At moderate timescales they emerge from waves of moving grains (*Heyman et al.*, 2014) or the episodic entrainment of clusters of grains (*Papanicolaou et al.*, 2018; *Strom et al.*, 2004). At the longest timescales, they originate from migrating bedforms (*Guala et al.*, 2014) or cycles of aggradation and degradation in pools (*Dhont and Ancey*, 2018). These mechanisms occur in conjunction with other sources of bedload transport fluctuations like grain size sorting (*Cudden and Hoey*,

2003; *Iseya and Ikeda*, 1987), flow discharge variations (*Mao*, 2012; *Redolfi et al.*, 2018; *Wong and Parker*, 2006), or sediment supply perturbations (*Elgueta-Astaburuaga and Hassan*, 2019; *Lisle et al.*, 1993; *Madej et al.*, 2009).

Despite widespread acceptance that sediment transport rates always fluctuate, we still have relatively little understanding of how to describe these fluctuations. *Hamamori* (1962) was probably the first to calculate a probability distribution for the sediment flux, but this subject fell into relative obscurity for a long period, until it was eventually revisited (*Ancey et al.*, 2006; *Nikora et al.*, 1997). Now there are several approaches to calculate sediment flux distributions which are described below.

Recognition that sediment transport rates fluctuate requires careful interpretation of sediment transport measurements. In practice, sediment transport measurements always involve time or space averaging, whether measurements are obtained by light tables (*Chartrand et al.*, 2018), impact sensors (*Rickenmann and McArdell*, 2007), computer vision (*Roseberry et al.*, 2012), or sediment traps (*Papangelakis and Hassan*, 2016).

This averaging process in context of fluctuations introduces scale-dependence to sediment transport measurements, whereby averaged transport characteristics depend on the averaging timescale (*Ancey and Pascal*, 2020; *Camagnol et al.*, 2012; *Turrowski*, 2010). A fundamental question raised by scale-dependence is how large averaging windows must be for sediment flux measurements to converge. To date, very few mathematical models have addressed this issue. Several that have are reviewed below.

1.1.13 Birth death models for bedload flucuations

The prevalence of large bedload fluctuations motivated *Ancey et al.* (2006, 2008) to revisit Einstein's assumptions to develop a model of the bedload flux as a random process. They derived the probability distribution of the flux by counting the number of moving particles in a control volume, considering that this number changes through time as a result of particles migrating into the volume from upstream, entraining, depositing, and migrating out of the

volume to downstream. To obtain realistically-wide fluctuations in particle activity, they introduced a positive feedback called “collective entrainment”, whereby the entrainment rate of grains increases in proportion to the number of moving grains in the volume (*Ancey et al.*, 2008; *Heyman et al.*, 2013).

Their governing equations are completely analogous to a stochastic population model (*Cox and Miller*, 1965; *Pielou*, 1977) where entrainment is “birth” and deposition is “death”. They formulated the probability distribution $P(n, t)$ of the number of moving grains in the control volume at time t as

$$\partial_t P(n, t) = [\lambda + (n - 1)\mu]P(n - 1, t) - [n + 1]\alpha P(n + 1, t) - [\lambda + n(\alpha + \mu)], \quad (1.38)$$

whose terms describe particle birth (entrainment and migration in) at rate λ , collective entrainment at rate μ , and particle death (deposition and migration out) at rate α . The final term encodes the possibility that n stays constant. These coupled equations (one for each $n = 0, 1, \dots$) can be solved by generating functions (*Cox and Miller*, 1965), providing the steady-state distribution

$$P(n) = \frac{\Gamma(r + n)}{\Gamma(r)n!} p^r (1 - p)^n, \quad (1.39)$$

where $r = \lambda/\mu$ and $p = 1 - \mu/\alpha$. This is a negative binomial distribution, which is a wide-tailed generalization of the Poisson distribution.

From eq. 1.39, the mean number of moving particles is $\langle n \rangle = \lambda/(\alpha - \mu)$, and the variance is

$$\sigma_n^2 = \frac{\lambda\alpha}{(\alpha - \mu)^2}. \quad (1.40)$$

Owing to the collective entrainment process, particle activity fluctuations can be arbitrarily wide: $\sigma_n/\langle n \rangle = \sqrt{\alpha/\lambda}$, whereas in the absence of collective entrainment ($\mu = 0$), the strength of fluctuations is always pinned to a fixed value, as the distribution 1.39 limits to a Poisson distribution where the mean and variance are equal (*Ancey et al.*, 2006).

The probability distribution of the bedload flux can be computed by the control volume form eq. 1.18 given the probability distribution of particle velocities $P(u)$, if one assumes velocity and activity are independent. Writing

$P_k(u)$ as the probability distribution for the sum of k independent particle velocities ($u = u_1 + \dots + u_k$), the sediment flux probability distribution $P(\Phi)$ becomes (e.g. *Ancey and Heyman*, 2014)

$$P(\Phi) = L \sum_{k=0}^{\infty} P_k(L\Phi) P(n=k). \quad (1.41)$$

One limitation of this approach is that in reality, entrainment and deposition modify the bed elevation, which in turn modifies the rates of entrainment and deposition (*Sawai*, 1987; *Wong et al.*, 2007). This highlights a need to evaluate bed elevation change in a birth-death sediment transport model.

1.1.14 Renewal theories for scale dependence

The final bedload transport model to summarize calculates the sediment flux probability distribution from an “arrival time distribution” representing the statistics of times between subsequent arrivals of particles to a control surface (*Ancey*, 2020a; *Heyman et al.*, 2013; *Turrowski*, 2010). This distribution changes depending on the observation time T used to calculate the averaged flux, characteristic of scale dependence. In statistics, the problem of counting arrival events is called renewal theory (*Cox*, 1962).

Earlier studies have considered different arrival time distributions to calculate the probability distribution of the time-averaged sediment flux, but only the simplest exponential case is reviewed here. The exponential inter-arrival time distribution is $P(t) = \Lambda \exp(-\Lambda t)$, so the rate of particle arrivals is Λ . In this case, the flux averaged over a period T can be represented with a Poisson pulse noise, similar to the particle position in the Einstein model of section 1.1.2:

$$q(T) = \frac{1}{T} \int_0^T dt' \mu(t'). \quad (1.42)$$

Here, the noise is

$$\mu(t) = \sum_{i=1}^{N(t)} \delta(t - t_i), \quad (1.43)$$

as indicated in figure 1.6 panel (a). In this equation, $N(t)$ is Poisson dis-

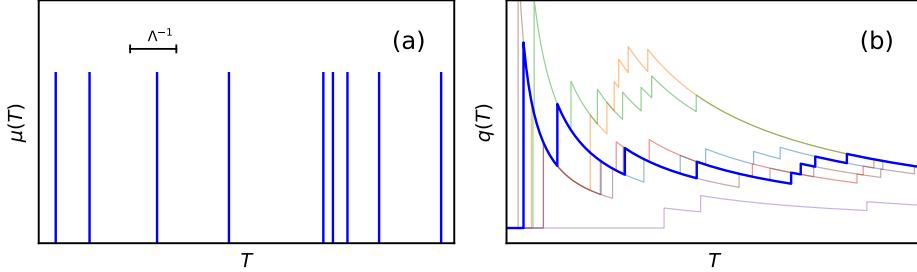


Figure 1.6: The scale-dependent sediment flux is described as a renewal process. Panel (a) indicates the arrivals of particles at rate Λ , while panel (b) shows an ensemble of realizations of the sediment flux versus the observation time T . Note that different realizations of the flux converge toward the same value at large observation times, whereas at small observation times, uncertainty in the flux is large. This is observation-scale dependence. The nature of this convergence depends on the particle dynamics in an as yet unspecified way.

tributed with rate Λ . The flux in eq. 1.42 is a random variable as indicated in figure 1.6 panel (b). Its probability distribution $P(q|T)$, which is contingent on the observation time T , can be derived by evaluating $P(q|T) = \langle \delta(q - \int_0^T \mu(t') dt' / T) \rangle$. This equation entails an average over all possible realizations of the noise in eq. 1.43, producing (*Van Kampen, 2007*)

$$P(q|T) = \sum_{l=0}^{\infty} \frac{(\Lambda T)^l}{l!} e^{-\Lambda T} \delta(q - \frac{l}{T}), \quad (1.44)$$

which is a scale-dependent Poisson distribution for the sediment flux across the control surface.

The mean flux derived from this renewal scheme – $\langle q(T) \rangle = \int_0^\infty dq P(q|T)$ – is

$$\langle q(T) \rangle = \Lambda, \quad (1.45)$$

which is independent of the observation scale, while the magnitude of bed-

load transport fluctuations scales with $1/T$:

$$\sigma_q(T)^2 = \frac{\Lambda^2}{T}. \quad (1.46)$$

Even this simple model gives a non-trivial conclusion that the relative uncertainty in a measurement of bedload transport depends on the observation time: $\sigma_q(T)/\langle q(T) \rangle \propto T^{-1/2}$. The uncertainty diverges as the sampling time becomes short.

The limitation of renewal approaches to calculate the flux is that they do not obviously relate to the dynamics of individual particles. In renewal models as they are phrased now, the inter-arrival time distribution is not mechanistic.

1.2 Summary

This literature review has indicated that successful bedload transport descriptions have been developed to describe individual particles and bedload fluxes, although many limitations are left in need of further research attention.

All of the works reviewed so far are either mean field models that do not include fluctuations, or stochastic models that calculate probability distributions for the quantities of interest. The common thread of all of these models is that they take advantage of various devices to side-step the complex interplay of turbulence and granular physics which ultimately control bedload transport.

In the case of mean field models, the devices are heuristic scaling arguments and semi-empirical formulas, while in the case of stochastic models, they are simplified dynamical equations driven by idealized noises, like sequences of pulses, alternating switches, and erratic fluctuations.

This latter methodology is applied throughout the thesis to many of the limitations highlighted during the above review. A detailed outline of the problems to be addressed follows below.

1.3 Outline of the thesis

1.3.1 Problem 1: The scale-dependent flux from individual particle dynamics

The original model by *Einstein* (1937) describing particle trajectories with instantaneous movements was subsequently improved to include a finite motion time with a constant velocity (*Lajeunesse et al.*, 2018a; *Lisle et al.*, 1998). In reality, particle velocities fluctuate during movements between entrainment and deposition, so there is a need to go one step further and account also for velocity fluctuations of moving particles in Einstein-type models.

In addition, although the scale-dependent sediment flux has been calculated from renewal models (*Ancey*, 2020a; *Turrowski*, 2010), these approaches are not based on the dynamics of individual particles in transport, so it remains unclear how the sediment flux distribution and its scale dependence originate from the transport characteristics of individual grains.

Chapter 2 introduces a new model of individual bedload trajectories which includes velocity fluctuations in the motion state. The chapter then demonstrates how these trajectories can be used to calculate the scale-dependent probability distribution of the bedload flux, linking together studies from *Einstein* (1937) to *Ancey* (2020b) to develop new understanding of individual particle motions and the scale-dependent sediment flux.

1.3.2 Problem 2: Feedbacks between sediment transport fluctuations and bed elevation change

Birth-death models calculate the flux probability distribution assuming that entrainment and deposition do not change the local bed elevation (*Ancey and Heyman*, 2014; *Heyman et al.*, 2013), which violates conservation of mass.

Bed elevation changes produce sediment burial, and although sediment burial is known to affect tracer particle motions at geomorphic timescales (*Ferguson and Hoey*, 2002; *Hassan and Bradley*, 2017), our understanding

of how long sediment can remain buried is limited.

Chapter 3 generalizes the model of *Ancey et al.* (2008) to include bed elevation changes in order to evaluate the effect of bed elevation variability on bedload transport fluctuations and to study how the timescales of sediment burial relate to the movement characteristics of individual grains.

1.3.3 Problem 3: The effect of sediment burial on downstream transport of sediment tracers

Modelling sediment transport as an alternating sequence of motion and rest intervals implicitly assumes that particles are either moving or resting on the bed surface and provides a useful description of bedload transport across intermediate and global timescales, but it does not resolve local or geomorphic timescales.

At longer timescales, particle burial moderates the downstream movements of grains (*Hassan and Bradley*, 2017), but burial has not yet been incorporated into Einstein-type models of particle trajectories.

Chapter 4 generalizes the model of *Lisle et al.* (1998) and *Lajeunesse et al.* (2018a) to include sediment motion, rest, and burial. This provides the first description of sediment trajectories over local, intermediate, global, and geomorphic timescales.

1.3.4 Problem 4: The control of particle-bed collisions over bedload particle velocity distributions

Finally, the Langevin models of *Fan et al.* (2014) and *Ancey and Heyman* (2014) describe the velocity distributions of sediment moving downstream in the local and intermediate ranges between entrainment and deposition.

These models describe two different end-member sediment velocity distributions, but our understanding of why these different distributions arise is incomplete, and no mathematical models have been developed that describe the full range of distributions observed in experiments.

Chapter 5 presents a stochastic Langevin model including episodic particle-bed collisions formulated by analogy with the theory of granular gases (*Bril-*

liantov and Poschel, 2004). The episodic representation improves on the static Coulomb-like friction representing collisions in earlier models. The improved model is demonstrated to describe all of the different bedload velocity distributions which have been reported in experiments.

Chapter 2

From particle dynamics to the sediment flux

2.1 Introduction

A relatively weak flow shearing a bed of sediment entrains individual particles into a state of motion controlled by turbulent forcing and intermittent collisions with other grains at rest on the bed, generating wide fluctuations in the sediment velocity (*Fathel et al.*, 2015; *Heyman et al.*, 2016). Bed load particles move downstream until they are disentrained when they happen to encounter sufficiently sheltered pockets on the bed surface to interrupt their motions (*Charru et al.*, 2004; *Gordon et al.*, 1972). Eventually, the bed around them rearranges and destroys this shelter, or turbulent fluctuations overcome the shelter (*Celik et al.*, 2014; *Valyrakis et al.*, 2010), particles are once again entrained, and the cycle repeats. Bed load transport is thus a kind of itinerant motion, characterized by alternation between fluctuating movements and periods of rest. This process is difficult to describe mathematically given the technical stochastic physics required (*Ancey*, 2020a; *Furbish et al.*, 2017).

To date, descriptions of bed load transport have therefore simplified the problem in various ways to enable progress. The foundational work is due to Einstein, who considering bed load motions as instantaneous so he

could describe bed load transport as an alternating sequence of “steps” and rests having random length and duration (*Einstein*, 1937), in a pioneering application of the continuous time random walk (*Montroll*, 1964). Einstein concluded that particles move downstream with a mean velocity $\langle u \rangle = k_E \ell$, where k_E is the rate at which an individual bed particle entrains into motion, and ℓ is the mean length of each downstream step. Later, Einstein applied these ideas to calculate the mean downstream flux due to the movements of many such particles (*Einstein*, 1950). Einstein reasoned that if the density of resting particles on the bed is ρ_b , the overall areal entrainment rate of particles can be written $E = \rho_b k_E$, giving a mean sediment flux $\langle q \rangle = \rho_b \langle u \rangle = E\ell$.

Many researchers have since refined Einstein’s approach to provide more realistic descriptions of individual particle motions than Einstein’s instantaneous step model. One set of efforts has neglected the particle deposition process to calculate the downstream velocity distributions of moving particles after entrainment using mechanistic equations with terms representing turbulent fluid forces and particle-bed collisions (*Ancey and Heyman*, 2014; *Fan et al.*, 2014). Another set of works have described particles alternating between motion and rest, considering that motions occur with a constant velocity (*Lajeunesse et al.*, 2018a; *Lisle et al.*, 1998; *Pierce and Hassan*, 2020b). No models have yet been formulated which describe particles alternating between motion and rest with motions having realistic fluctuating velocities.

Parallel to these efforts to better describe individual particle trajectories, a complementary set of studies have developed stochastic formulations of the sediment flux which improve on the mean field description provided by Einstein (*Ancey*, 2020a; *Furbish et al.*, 2012b; *Turowski*, 2010). Sediment fluxes generally exhibit wide fluctuations due to variations in the number of moving particles and their velocities (*Ancey et al.*, 2006; *Böhm et al.*, 2005; *Furbish et al.*, 2012b), the migration of bedforms and sediment waves (*Guala et al.*, 2014; *Recking et al.*, 2012), and a host of other processes (*Dhont and Ancey*, 2018). Because these fluctuations occur over disparate timescales, measurements of mean sediment fluxes depend on the timescale over which

they are collected, a phenomenon called scale-dependence (*Ancey*, 2020a; *Dhont and Ancey*, 2018; *Saletti et al.*, 2015; *Singh et al.*, 2009; *Turrowski*, 2010). To date, very few models have calculated the probability distribution of the bed load sediment flux due to individual particle motions (*Ancey and Heyman*, 2014; *Ancey et al.*, 2008), and among these, even fewer have described any observation-scale dependence of the flux (*Ancey*, 2020a; *Turrowski*, 2010). Among those that do, none have yet formulated the sediment flux in terms of the downstream trajectories of individual grains.

This survey provides context for the two problems addressed in this chapter. First, we do not yet have the capability to describe individual sediment trajectories through motion and rest including velocity fluctuations in the motion state; and second, we need more understanding of how to connect individual particle trajectories through motion and rest to the overall downstream sediment flux, including its probability distribution and the dependence of its statistical moments on the observation time.

Here, I develop a new statistical physics-based formalism which addresses both of these problems by describing individual particle trajectories with a stochastic Langevin equation. This dynamical equation describes alternation between motion and rest at random intervals while particles in motion have velocity that fluctuates around a mean value. Using the probability distribution of particle position generated by this model, I construct a formalism to derive analytically the probability distribution of the sediment flux. This distribution exhibits observation-scale dependence as a result of velocity fluctuations among moving particles. Below, I develop the new formalism in sec. 2.2, solve it in sec. 2.4, and I discuss the implications of my results and future research ideas in secs. 2.5 and 2.6.

2.2 Description of motion-rest alternation with velocity fluctuations

The starting point for this analysis is an idealized one-dimensional domain, infinite in extent, populated with sediment particles on the surface of a sedimentary bed. Particles are set in motion by the turbulent flow and

move downstream until they deposit, and the cycle repeats. The downstream coordinate is x , so that \dot{x} describes a velocity in the downstream direction.

The flow is considered weak enough that interactions among moving grains are very rare, although interactions between moving particles and the bed may be common, characteristic of rarefied transport conditions (e.g. *Furbish et al.*, 2017; *Kumaran*, 2006). Any variations like particle size, shape, or spatial variations in the overlying fluid flow are neglected for mathematical simplicity. These conditions allow for all particles to be described as independent from one another but governed by the same underlying dynamical equations.

2.2.1 Dynamical equation for grain-scale sediment transport

From these assumptions, the first target is to write an equation of motion for the individual sediment particle encompassing two features. First, particles should alternate between motion and rest. The transition rate from rest to motion is called entrainment and occurs with probability per unit time (or rate) k_E , while the transition from motion to rest is called deposition and occurs with rate k_D . Second, particles in motion should move with mean velocity V and their instantaneous velocities should jitter around this mean through time due to turbulent drag and particle-bed collisions.

The simplest equation of motion including these features is

$$\dot{x}(t) = [V + \sqrt{2D}\xi(t)]\eta(t). \quad (2.1)$$

Here $\xi(t)$ is a Gaussian white noise having zero mean and unit variance representing velocity fluctuations among moving particles. $\eta(t)$ is a dichotomous noise which takes on values $\eta = 1$, representing motion (with mean duration $1/k_D$), and $\eta = 0$, representing rest (with mean duration $1/k_E$).

The mean particle velocity is V , and D is a diffusivity [units L^2/T] describing velocity fluctuations among moving particles. The transition rate from $\eta = 0$ to $\eta = 1$ is k_E , and the transition rate from $\eta = 1$ to $\eta = 0$ is k_D . The notation $k = k_E + k_D$ is a shorthand used throughout the thesis.

The Langevin equation 2.1 is a generalization of the model by *Lisle et al.* (1998) and *Lajeunesse et al.* (2018a), presented in section 1.1.3, to include velocity fluctuations in the motion state. It is similar to the “randomly flashing diffusion” developed by Luczka and coworkers in physics (*Luczka et al.*, 1993, 1995; ?), although it includes a more complex asymmetric noise ($k_E \neq k_D$). This equation describes the downstream movement of particles alternating through motion and rest with velocity fluctuations in the motion state. This is a more realistic description of bed load trajectories than earlier works in the Einstein paradigm reviewed in section 1.1.

2.2.2 Derivation of the master equation for the sediment position distribution $P(x, t)$

The solution of equation 2.1 for a given realization of the two noises $\eta(t)$ and $\xi(t)$ gives one possible trajectory of a particle. Averaging over the ensemble of all possible trajectories from different realizations of the noises will obtain the probability distribution $P(x, t)$ that a particle which started at position $x = 0$ at time $t = 0$ has travelled to position x by time t . This distribution, by construction, will generalize earlier models of bedload alternation between motion and rest which did not include velocity fluctuations among moving particles (*Lajeunesse et al.*, 2018a; *Lisle et al.*, 1998).

The desired probability distribution of position is formed as $P(x', t) = \langle \delta(x' - x(t)) \rangle_{\eta, \xi}$, where $x(t)$ is the formal solution of eq. 2.1 and the average is over both noises. This symbolic equation is not directly useful as taking averages over both noises is a challenging mathematical problem (*Hanggi*, 1978). This calculation is completed in the appendix section A.1, providing the master equation

$$(\partial_t^2 + V\partial_x\partial_t + k_E V\partial_x + k\partial_t - D\partial_x^2\partial_t - k_E D\partial_x^2)P(x, t) = 0 \quad (2.2)$$

for the probability distribution of position.

The master equation 2.2 is a diffusion-like equation governing the probability distribution of position for individual particles as they transport downstream through a sequence of motions and rests, with the movement velocity

being a fluctuating quantity.

One can see in particular that taking an the entrainment rate k_E very large, meaning that all particles are generally moving, implies an advection-diffusion equation $(\partial_t + V\partial_x - D\partial_x^2)P = 0$ for the position, characteristic of a particle moving downstream with Gaussian velocity fluctuations (*Ancey and Heyman, 2014*). Otherwise, with k_E of similar order as k_D , there is a finite probability that the particle is at rest, and the advection-diffusion process is often interrupted by deposition, giving rise to the additional terms in eq. 2.2 reminiscent of equation 1.8 from earlier simpler motion-rest models. When diffusion is turned off ($D = 0$), equation 2.2 becomes identical to equation 1.8, as expected.

2.3 Formalism for the downstream sediment flux

The probability distribution of the sediment flux can be calculated using the probability distribution of particle position $P(x, t)$ provided as the solution of equation 2.2. This method is modified from the approach recently developed by Banerjee and coworkers in physics (*Banerjee et al., 2020*). It generalizes the nonlocal formulation (1.1.10) to provide the probability distribution of the flux, and it generalizes the renewal approach (sec. 1.1.14) to include the mechanics of individual particles in downstream transport.

The basic idea, as depicted in Figure 2.1, is to initially distribute N particles in all states of motion along a domain of length L at some random initial locations x_i to the left of $x = 0$. Later, the number of particles N and the size L of the domain will be limited to infinity such that their ratio $\rho = N/L$ remains constant. This limit will provide a configuration similar to the one constructed in the nonlocal formation (sec. 1.1.10).

From this initial configuration, particles move downstream through time according to equation 2.1. The flux is calculated as the average rate of particles crossing to the right of $x = 0$ after a sampling time T . This time-averaged flux is

$$q(T) = \frac{1}{T} \sum_{i=1}^N I_i(T). \quad (2.3)$$

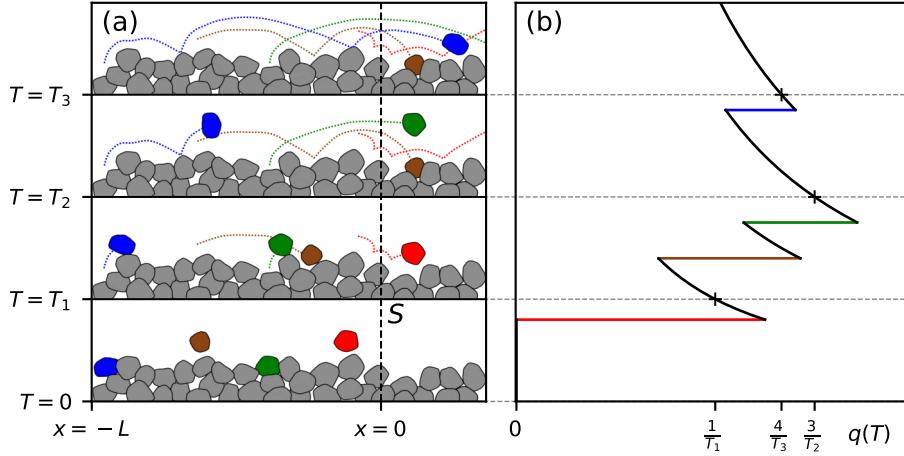


Figure 2.1: The left panel indicates the configuration for the flux. The particle trajectories within are calculated from equation 5.3, demonstrating alternation between rest and motion with fluctuating velocity. Particles begin their transport with positions $-L \leq x \leq 0$ at $t = 0$, and as depicted in the right panel, the flux is calculated with the number of particles $N_>(T)$ which lie to the right of $x = 0$ at the observation time $t = T$, divided by T : $q(T) = N_>(T)/T$. The probability distribution of $q(T)$ is determined from all possible realizations of the trajectories and initial positions as N, L tend to infinity while the density of particles $\rho = N/L$ to the left of the control surface remains fixed.

In this equation, $I_i(T)$ is an indicator function which is 1 if the i th particle has passed the control surface ($x = 0$) at the observation time T and 0 otherwise. All particles which have not crossed the control surface (or which have crossed and then crossed back) contribute nothing to the flux.

The probability distribution of the flux is then the average of equation 2.3 across all possible initial configurations of particles and their trajectories

$$P(q|T) = \left\langle \delta\left(q - \frac{1}{T} \sum_{i=1}^N I_i(T)\right) \right\rangle. \quad (2.4)$$

To evaluate these averages, taking the Laplace transform over q (i.e. forming the characteristic function of $P(q|T)$) obtains

$$\tilde{P}(s|T) = \left\langle \exp\left(\frac{s}{T} \sum_{i=1}^N I_i(T)\right) \right\rangle \quad (2.5)$$

$$= \prod_{i=1}^N \left\langle \exp\left(-\frac{s}{T} I_i(T)\right) \right\rangle \quad (2.6)$$

$$= \prod_{i=1}^N \left[1 - (1 - e^{-s/T}) \langle I_i(T) \rangle \right] \quad (2.7)$$

This progression relies on the independence of averages for each particle (so the average of a product is the product of averages) and the fact that $e^{aI} = 1 - (1 - e^a)I$ because I is either 0 or 1.

The average over initial conditions and possible trajectories for the i th particle involved in this characteristic function can be written

$$\langle I_i(t) \rangle = \frac{1}{L} \int_L^0 dx' \int_0^\infty dx P(x - x', t) \quad (2.8)$$

where $P(x, t)$ solves equation 2.2. Equation 2.8 describes the probability that the i th particle is found to the right of control surface by time T provided it started at a random location somewhere to the left. These $\langle I_i(t) \rangle$ are the components of the flux that depend on the particle dynamics.

Inserting equation 2.8 into equation 2.7 and taking the limits $L \rightarrow \infty$ and $N \rightarrow \infty$ as the density of particles $\rho = N/L$ remains constant, obtaining the configuration of the nonlocal formulation in section 1.1.10, provides

$$\tilde{P}(s|T) = \lim_{N \rightarrow \infty} \left(1 - \frac{1}{N} (1 - e^{-s/T}) \Lambda(T) T \right)^N \quad (2.9)$$

$$= \exp \left[- (1 - e^{-s/T}) \Lambda(T) T \right]. \quad (2.10)$$

where $\Lambda(T) = \frac{\rho}{T} \int_0^\infty dx \int_0^\infty dx' P(x + x', T)$ is a rate constant, analogous to the rate constant in the renewal process models of section 1.1.14, except that it is now formulated in terms of individual particle trajectories via the

probability distribution of particle position $P(x,t)$, which itself originates from the Langevin equation 2.1 governing the particle dynamics.

The equation 2.10 is the characteristic function of a Poisson distribution (*Cox and Miller*, 1965). Expanding in $e^{-s/T}$ and inverting the Laplace transform provides a key equation of this chapter, the probability distribution of the flux, held contingent on the sampling time T :

$$P(q|T) = \sum_{l=0}^{\infty} \frac{[\Lambda(T)T]^l}{l!} e^{-\Lambda(T)T} \delta(q - \frac{l}{T}). \quad (2.11)$$

This equation implies that the mean flux is $\langle q(T) \rangle = \int_0^\infty q P(q|T) dq = \Lambda(T)$, and similarly the variance is $\sigma_q^2(T) = \Lambda(T)/T$. For the case when $\Lambda(T)$ does not depend on time, this equation is identical to the renewal theory approach reviewed in section 1.1.14.

This section has demonstrated that the scale-dependent sediment flux probability distribution can be calculated using the probabilistic dynamics of individual particles as a starting point. This constructs a mechanistic foundation beneath the renewal theory approach reviewed in section 1.1.14.

2.4 Results

2.4.1 The position probability distribution and its moments

The master equation 5.4 describes the evolution of the probability distribution of position through time. Loosely speaking the solution of this equation is expected to be some combination of the *Einstein* (1937) theory for particle transport with the Gaussian propagator of the advection-diffusion equation (*Morse and Feshbach*, 1953b).

Because the master equation is second order in time, it requires initial conditions for both P and $\partial_t P$. Considering that particles start at rest in a mixture of motion and rest states, with a fraction k_E/k starting in motion

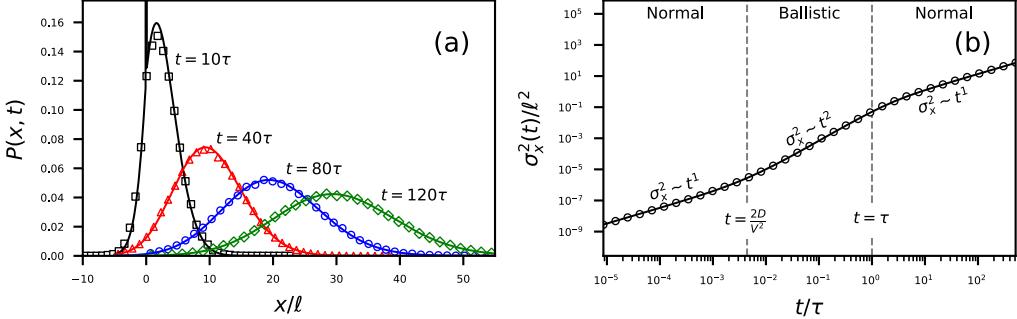


Figure 2.2: Panel (a) indicates the probability distribution of particle position as it evolves through time. From the initial mixture of motion and rest states, particles advect downstream as they diffuse apart from one another due to differences in their velocities and exchange times between motion and rest. Panel (b) shows the resulting particle diffusion. At timescales $t \ll 2D/V^2$, the diffusion is normal since the movement is approximately a standard Brownian diffusion process (as advection is irrelevant on these timescales). For larger timescales, $2D/V^2 \ll t \ll \tau$, particles undergo ballistic diffusion similar to *Lisle et al.* (1998) as a result of some particles being stationary as others advect. Finally longer than the timescale $\tau = 1/k$ associated with entrainment and deposition, diffusion is again normal, formed of particles well-mixed among motion and rest states. All results are scaled by the mean hop length $l = V/k_D$ and the autocorrelation time $\tau = 1/k$ of the motion/rest alternation.

and a fraction k_D/k starting in rest, these conditions derive from the state

$$P(x, 0) = \lim_{t \rightarrow 0} \frac{k_E}{k} \sqrt{\frac{1}{4\pi Dt}} \exp \left[-\frac{(x - Vt)^2}{4Dt} \right] + \frac{k_D}{k} \delta(x) \quad (2.12)$$

which gives $P(x, 0) = \delta(x)$ and $\partial_t P(x, 0) = \frac{k_E}{k} [D\delta''(x) - V\delta'(x)]$ (*Weiss*, 2002).

The master equation 5.4 is solved by transform calculus in the appendix

section ??, providing

$$\begin{aligned} P(x, t) = & \left[-\varphi D \partial_x^2 + V \varphi \partial_x + k + \delta(t) + \partial_t \right] \\ & \times \int_0^t \mathcal{I}_0 \left(2 \sqrt{k_E k_D u (t-u)} \right) e^{-k_E(t-u)-k_D u} \\ & \times \sqrt{\frac{1}{4\pi D u}} \exp \left[-\frac{(x - Vu)^2}{4Du} \right] du, \quad (2.13) \end{aligned}$$

where $\varphi = k_D/k$ is the probability the particle starts at rest. This equation generalizes the earlier result (e.g. *Lisle et al.*, 1998) for alternation between motions and rests, eq. 1.9, to include velocity fluctuations in the motion state.

The integral in this equation encodes the earlier expectation of Einstein model-like behavior mixed with a Gaussian propagator, in that it convolves the modified Bessel probability density that the particle has been in motion for a period u out of a time t with the advection-diffusion propagator that a particle has travelled a distance x in time u . The prefactor of this integral term can be understood as adapting this distribution to the initial conditions.

2.4.2 The moments of particle position through motion-rest alternation

The moments of position from this distribution could be calculated by integrating equation 2.13, but this is challenging. Instead, we can calculate the governing equation of the moments directly from the master equation 5.4. Multiplying this equation by x^l and integrating over all x provides

$$\partial_t^2 m_l - Vl \partial_t m_{l-1} - k_E V l m_{l-1} + k \partial_t m_l - Dl(l-1) \partial_t m_{l-2} - k_E Dl(l-1) m_{l-2} = 0, \quad (2.14)$$

where $\langle x^l \rangle = m_l$. For $l = 1$, this equation generates the mean position $\langle x \rangle(t) = k_E V t / k$, which is unaffected by diffusion (since Gaussian velocity fluctuations are symmetric). The case $l = 2$ provides the second moment,

which provides the variance of position

$$\sigma_x^2 = \frac{2k_E k_D V^2}{k^3} \left(t + \frac{1}{k} e^{-kt} - \frac{1}{k} \right) + 2 \frac{k_E D}{k} t. \quad (2.15)$$

At short times $t \ll k^{-1}$, this becomes

$$\sigma_x^2 \sim \frac{k_E k_D V^2}{k^2} t^2 + \frac{2k_E D}{k} t, \quad (2.16)$$

so it scales as $\sigma_x^2 \sim t^2$ when $t \gg \frac{2Dk}{V^2 k_D}$ and $\sigma_x^2 \sim t$ when $t \ll \frac{2Dk}{V^2 k_D}$. Similarly at long times $t \gg k^{-1}$,

$$\sigma_x^2 \sim \frac{2k_E k_D V^2}{k^3} t, \quad (2.17)$$

so we have a non-trivial multi-scale diffusion phenomenon. Provided that $2D/V^2 \ll k_D/k^2$, we therefore have

$$\sigma_x^2 \sim \begin{cases} t, & t \ll \frac{2Dk}{V^2 k_D}, \\ t^2, & \frac{2Dk}{V^2 k_D} \ll t \ll \frac{1}{k}, \\ t, & t \gg \frac{1}{k}. \end{cases} \quad (2.18)$$

Note in the physical condition when $k \approx k_D$, the condition for the existence of three ranges becomes $Pe \ll 1$, where $Pe = 2Dk_D/V^2$. The small Peclet limit, when three diffusion ranges are obtained, is characteristic of bedload sediment transport where velocity fluctuations are typically small compared to mean downstream movement velocities.

2.4.3 Calculation of the sediment flux

From the formalism in section xxxx, the central parameter of the sediment flux distribution is

$$\mu(t) = \rho \int_0^\infty dx_i \int_0^\infty dx P(x + x_i, t). \quad (2.19)$$

This represents the rate of particles crossing $x = 0$ at the observation time T given they started somewhere to left of $x = 0$ at $T = 0$.

It is convenient to calculate this quantity in Laplace space. Taking the Laplace transform,

$$\tilde{\mu}(s) = \rho \int_0^\infty dx_i \int_0^\infty dx \tilde{P}(x + x_i, s), \quad (2.20)$$

then performing both integrals provides

$$\tilde{\mu}(s) = -\frac{\phi D}{VR(s+k_E)} + \frac{2D\phi}{VR(1-R)(s+k_E)} + \frac{4D^2(s+k)}{V^3R(1-R)^2(s+k_E)}. \quad (2.21)$$

$\mu(t)$ derives as the inverse Laplace transform of this equation. This calculation is performed in the appendix, providing

$$\begin{aligned} \mu(t) &= \int_0^t \mathcal{I}_0\left(2\sqrt{k_E k_D u(t-u)}\right) e^{-k_E(t-u)-k_D u} \\ &\times \left[\sqrt{\frac{D}{\pi u}} \left([\bar{\partial}_t + k] u - \frac{k_D}{2k} \right) e^{-V^2 u / 4D} + \frac{V}{2} \left([\bar{\partial}_t + k] u - \frac{k_D}{k} \right) \operatorname{erfc}\left(-\sqrt{\frac{V^2 u}{4D}}\right) \right] du. \end{aligned} \quad (2.22)$$

In this equation, the notation $\bar{\partial}$ means that the derivative acts from the left of all terms in which it is involved, as in $f(t)\partial_t g(t) = \bar{\partial}_t f(t)g(t)$.

This is a complicated result for the rate constant in the sediment flux ??, but this complexity is not surprising given that equation 5.3 involves two interacting diffusion processes. As displayed in 5.3, as a result of eq. 2.22 the mean flux takes on a non-trivial scale-dependence, characterized by a decay toward the Einstein prediction $Q_0 = El$ as the observation time becomes much larger than $1/(k_D Pe)$.

The convergence time of the flux thus scales with the inverse Peclet number. When particle velocity fluctuations during motions are larger compared to advection, the flux becomes slow to converge, in general.

2.4.4 Reduction to earlier work

The mathematical form of our results is complicated, although the ideas are conceptually clear. Particles alternate through motion and rest, and

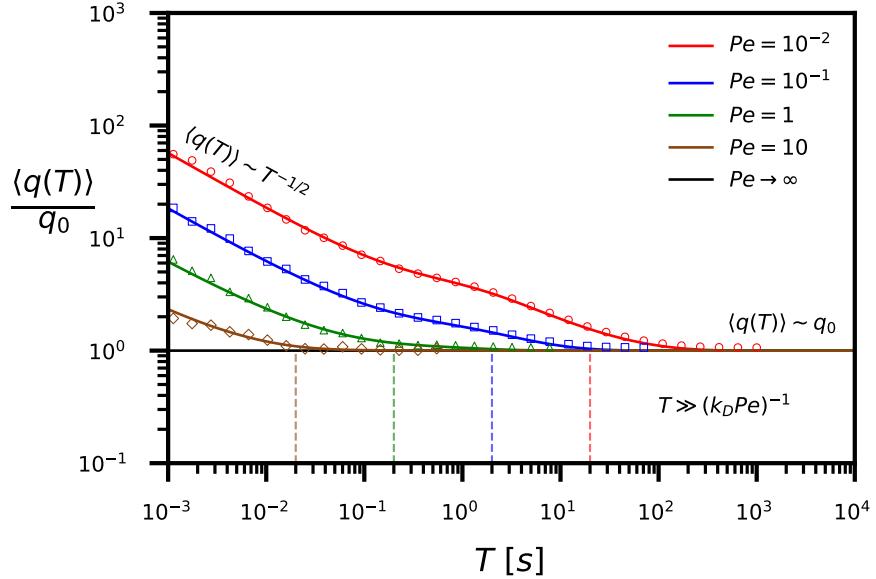


Figure 2.3

particle motions have a fluctuating velocity, not a deterministic velocity. Nevertheless, turning off velocity fluctuations by setting $D = 0$ re derives the results of *Lisle et al.* (1998), who formulated sediment transport as a random walk between motion and rest states. Further taking the velocity infinite as the time spent in motion vanishes, while their product $V/k_D = \ell$, the mean step distance, re derives the central result of *Einstein* (1937), given originally in ??.

In either of these limit cases, the mean sediment flux becomes $\langle q \rangle = E\ell$, with no dependence on observation scale. This indicates that scale dependence in the sediment flux is a consequence of velocity fluctuations among moving particles, at least when observation timescales are relatively short.

2.5 Discussion

This chapter has generalized the earlier descriptions of individual sediment trajectories (e.g. *Lajeunesse et al.*, 2018a; *Lisle et al.*, 1998) to include velocity fluctuations in the motion state. Using results from this generalized model as an example, I demonstrated how to calculate the sediment flux probability distribution, phrasing earlier renewal theory approaches more directly in terms of the underlying particle dynamics (e.g. *Ancey*, 2020a; *Turowski*, 2010). Calculated in this way, the sediment flux distribution is observation-scale dependent, describing how sediment fluxes depend on the period over which they are measured.

2.5.1 Fluctuations and collective motions

The sediment flux probability distribution in equation ?? represents a Poisson distribution with an observation-scale dependent rate. Poisson distributions have a relatively thin tail, meaning fluctuations are typically small (*Ancey et al.*, 2006). In reality, sediment flux distributions are only Poissonian at high transport rates, whereas in other conditions they have wide tails representing the possibility of extremely large transport fluctuations (*Ancey et al.*, 2008; *Dhont and Ancey*, 2018; *Saletti et al.*, 2015; *Turowski*, 2010) which appear as bursts (e.g. *Goh and Barabási*, 2008) in the sediment flux timeseries (*Benavides et al.*, 2021; *Heyman et al.*, 2013; *Singh et al.*, 2009). This exposes a need to generalize a mechanistic theory of the sediment flux I developed here to produce wider fluctuations.

Descriptions of sediment transport based on population dynamics in a control volume have realistically-wide fluctuations by incorporating a positive feedback between the number of moving particles and the particle entrainment rate called collective entrainment (*Ancey and Heyman*, 2014; *Ancey et al.*, 2008). This feedback generates spatially-correlated waves of moving particles (*Ancey and Heyman*, 2014; *Heyman et al.*, 2015) and produces non-exponential interarrival time distributions (*Heyman et al.*, 2013) which imply wide-tailed flux distributions when incorporated in renewal theory (*Ancey*, 2020a; *Turowski*, 2010). Collective entrainment has been at-

tributed to particle-particle interactions, such as small granular avalanches and collision-induced entrainment, and to fluid-particle interactions, such as large eddies entraining particles as they sweep downstream (*Ancey and Heyman, 2014; Heyman, 2014; Lee and Jerolmack, 2018*).

We can imagine generalizing the description in equation ?? to include such fluid-particle interactions by including time dependence in the movement velocity (V), diffusivity (D), or entrainment and deposition rates (k_E and k_D) as necessary, although the resulting equations would likely require numerical solutions. Particle-particle interactions would be more challenging to include. The dynamical equation ?? would generalize to $\dot{x}_i(t) = F_i(x_i, t) + \sum_{i \neq j} G_{ij}(\{x_j\}, t)$, where the F_i are the driving terms unique to each particle, while the G_{ij} are some (generally stochastic) terms representing interactions between the i th and j th particles (*Goldstein, 1997*). The resulting joint distribution of particle positions and velocities ($P(x_1, v_1, \dots, x_{N(t)}, v_{N(t)}, t)$) might be formulated by analogy to the theory of reaction diffusion systems (*Cardy, 2008; Pechenik and Levine, 1999*), non-ideal gases (*Brilliantov and Poschel, 2004; Chapman and Cowling, 1970*), or other interacting particle models available in physics literature (*Escaff et al., 2018; Hernández-García and López, 2004*). By analogy to collective entrainment, interacting models which generalize the approach established in this chapter should be capable of producing wide sediment transport fluctuations.

2.5.2 Measurement protocol for the sediment flux

2.5.3 Stochasticity in landscape evolution

Exner (1925) originally phrased channel morphodynamics in terms of spatial gradients in the sediment flux (sec. 1.1.11), writing

$$(1 - \phi)\partial_t h(x, t) = -\partial_x q(x, t). \quad (2.23)$$

In this one-dimensional equation, $h(x, t)$ is a continuous field representing the longitudinal channel profile. Traditionally, the Exner equation is evaluated considering the flux as a deterministic quantity (*An et al., 2017; Parker*

et al., 2007; Viparelli *et al.*, 2011), which provides a solitary trajectory of the profile through time.

Considering the flux in the Exner equation as a stochastic quantity requires us to reinterpret channel dynamics in a way which few researchers have explored (Bohorquez and Ancey, 2016; Jerolmack and Mohrig, 2005). In contrast to the traditional analysis, a stochastic Exner equation with fluctuating $q(x, t)$ generates an ensemble of possibilities for the channel profile $z(x)$ at each instant. This set of possibilities is characterized by a probability distribution $P(\{z(x)\}, t)$ for each possible profile. Mathematically, since the channel profile is a field, evaluating such a probability distribution of channel profiles would require statistical field theory (Kardar, 2007). A starting point on this analysis might be $P(\{z(x)\}, t) = \langle \delta[z(x, t) - h(x, t)] \rangle$, where $h(x, t)$ involves the stochastic flux $q(x, t)$ from equation 2.23. In this equation, $\delta[f(x)]$ is a Dirac delta functional, which generalizes the delta function $\delta(x)$ from a single-valued parameter x to a continuous field $f(x)$. Such ideas are commonly applied to understand polymers and membranes (Kawakatsu, 2001; Nelson *et al.*, 2004), but they have not been introduced in geomorphology. Such a description would be an exciting extension of the methodology applied in this thesis so far to better understand landscape evolution.

2.6 Summary and Conclusion

This chapter introduced a two-noise stochastic dynamical equation to describe individual bedload trajectories for particles alternating between motions and rests. The motion phase included velocity fluctuations, forming the first analytical model of this type. The probability distribution of the bedload sediment flux was calculated from these particle dynamics, and the resulting flux distribution was demonstrated to adopt scale-dependence from the underlying trajectories of individual particles. The measurement timescales over which sediment flux observations converge were expressed in terms of the mean particle movement velocity and the typical magnitude of its fluctuations in terms of a Peclet number.

These results generalize the bedload trajectory models of *Einstein* (1937), *Lisle et al.* (1998), and *Lajeunesse et al.* (2018a) to include fluctuating movement velocities, and they reframe earlier renewal models of the sediment flux probability distribution (*Ancey*, 2020a; *Lajeunesse et al.*, 2010) to explicitly include the transport dynamics of individual sediment grains. They further quantify the dependence of the sediment flux on the observation scale, and provide guidance as to the measurement times required to resolve sediment transport without ambiguity, at least in simplified configurations when bed-forms are absent. Next steps are to include interactions between particles to produce wider sediment transport fluctuations, and to evaluate the effects of sediment transport fluctuations on channel morphodynamics.

Chapter 3

Analysis of bed elevation change and sediment transport fluctuations

The transport characteristics of coarse grains moving under a turbulent flow ultimately control a wide set processes within rivers, including the export of contaminants (*Macklin et al.*, 2006; *Malmon et al.*, 2005), the success of ecological restoration efforts (*Gaeuman et al.*, 2017), and the response of channel morphology to disturbances (*Hassan and Bradley*, 2017). Although the displacements of individual grains are certainly a mechanical consequence of forces imparted from the flow, bed, and other grains (*González et al.*, 2017; *Vowinckel et al.*, 2014; *Wiberg and Smith*, 1985), accurately characterizing these forces within natural channels is practically impossible, especially considering the intense variability these forces display (*Celik et al.*, 2010; *Dwivedi et al.*, 2011; *Schmeeckle et al.*, 2007). In response, investigators have developed a stochastic concept of bedload transport (*Einstein*, 1937), whereby the erosion and deposition of individual grains are modeled as the random results of undetermined forces (*Ancey et al.*, 2006; *Einstein*, 1950; *Paintal*, 1971).

Essentially two types of bedload transport model have been developed from this concept. The first type provides the probabilistic dynamics of a

small population of tracer grains as they transport downstream (*Einstein*, 1937; *Hubbell and Sayre*, 1964; *Lajeunesse et al.*, 2018a; *Martin et al.*, 2012; *Nakagawa and Tsujimoto*, 1976; *Wu et al.*, 2019a), while the second provides the statistics of the number of moving grains (“the particle activity”) within a control volume (*Ancey et al.*, 2006, 2008; *Einstein*, 1950; *Furbish et al.*, 2012b). In the first type, individual displacements are considered to result from alternate step-rest sequences, where step lengths and resting times are random variables following statistical distributions (*Einstein*, 1937). Differences between the random-walk motions of one grain and the next imply a spreading apart of tracer grains as they transport downstream: bedload tracers undergo diffusion.

Resting time distributions have been carefully studied in relation to these models because the predicted diffusion characteristics are critically dependent on whether the distribution has a light or heavy tail (*Bradley*, 2017; *Martin et al.*, 2012; *Weeks and Swinney*, 1998). Resting times have puzzled researchers because early experiments show exponential distributions (*Einstein*, 1937; *Hubbell and Sayre*, 1964; *Nakagawa and Tsujimoto*, 1976; *Yano*, 1969), while later experiments show heavy-tailed power-law distributions (*Bradley*, 2017; *Liu et al.*, 2019; *Martin et al.*, 2012; *Olinde and Johnson*, 2015; *Pretzlav*, 2016; *Voepel et al.*, 2013). A predominant hypothesis is that power-law distributed resting times originate from buried grains (*Martin et al.*, 2014; *Voepel et al.*, 2013); this hypothesis permits surface grains to retain exponential resting times. Conceptually, when grains rest on the surface, material transported from upstream can deposit on top of them, preventing entrainment until its removal, driving up resting times and imparting a heavy tail to the distribution. To our knowledge, *Martin et al.* (2014) have provided the only direct support for this hypothesis by tracking grains through complete cycles of burial and exhumation using a narrow flume with glass walls. They observed heavy-tailed resting times of buried grains and described their results with a mathematical model similar to an earlier effort by *Voepel et al.* (2013). Both of these models treat bed elevation changes as a random walk and interpret resting times as return periods from above in the bed elevation time-series (*Redner*, 2007). Each

describes resting time distributions from different experiments, but they rely on different random walk models, and their treatment of bed elevations as a process independent of sediment transport is questionable at first glance, since bedload transport is the source of bed elevation changes (*Wong et al.*, 2007), and neither model explicitly includes bedload transport. Models of sedimentary bed evolution incorporating sediment transport processes might enhance understanding of sediment resting times.

The second type of stochastic model prescribes rates (probabilities per unit time) to the erosion and deposition events of individual grains within a control volume to calculate the particle activity (*Einstein*, 1950). These approaches aim at a complete statistical characterization of the bedload flux (*Fathel et al.*, 2015; *Furbish et al.*, 2012b, 2017; *Heyman et al.*, 2016), including probability distributions (*Ancey et al.*, 2006, 2008), spatial and temporal characteristics of its fluctuations (*Ancey et al.*, 2008; *Dhont and Ancey*, 2018; *Heyman*, 2014; *Roseberry et al.*, 2012), and the dependence of these statistical characteristics on the length and time scales over which they are measured or calculated (*Saletti et al.*, 2015; *Singh et al.*, 2009, 2012). A recent surge in research activity has generated rapid progress and spawned many new inquiries in this subject. For example, *Ancey et al.* (2006) demonstrated that a constant erosion rate as originally proposed by *Einstein* (1950) was insufficient to develop realistically large particle activity fluctuations, so they added a positive feedback between the particle activity and erosion rate they called “collective entrainment” (*Ancey et al.*, 2008; *Heyman et al.*, 2013, 2014; *Lee and Jerolmack*, 2018; *Ma et al.*, 2014). While they deemed this feedback necessary to model realistic activity fluctuations, the implications of this collective entrainment term on bed topography and particle activity changes has not been fully explored.

In this work, we present the first stochastic model coupling the erosion and deposition of individual bedload grains to local bed elevation changes. Our model extends the *Ancey et al.* (2008) model to describe the interplay between bedload flux and bed elevation fluctuations in a control volume. This development permits a systematic study of the repercussions of collective entrainment, and it frames bed elevation changes as a direct consequence

of the sediment transport process. Our model has two key assumptions: (1) bedload erosion and deposition can be characterized by probabilities per unit time, or rates (*Ancey et al.*, 2008; *Einstein*, 1950); and (2) these rates are contingent on the local bed elevation, encoding the property that erosion of sediment is emphasized from regions of exposure, while deposition is emphasized in regions of shelter (*Sawai*, 1987; *Wong et al.*, 2007). We study statistical characteristics of bedload transport, bed elevation, and resting times of sediment undergoing burial using a mixture of numerical simulations and analytical approximations. We introduce the stochastic model in section 5.2, and we solve it in section 5.3.1 with a mixture of numerical and analytical techniques. We discern several new features of particle activity and bed elevation statistics that result from feedbacks between the erosion and deposition rates and the local bed elevation. We present these features in section 5.3. We conclude with the implications of our results and speculate on topics for future research in sections 5.4 and 5.5.

3.1 Stochastic model of bedload transport and bed elevations

We prescribe a volume of downstream length L containing some number n of moving particles in the flow and some number m of stationary particles composing the bed at time t , as depicted in figure 3.1. We define m relative to the mean number of grains within the control volume, so that it can be either positive or negative. n is always a positive integer including 0. For simplicity, we consider all particles as approximately spherical with the same diameter $2a$, so their mobility and packing characteristics are consistent. Following *Ancey et al.* (2008), we prescribe four events that can occur at any instant to modify the populations n and m , and we characterize these events using probabilities per unit time (rates). These events are (1) migration of a moving particle into the volume from upstream ($n \rightarrow n + 1$), (2) the entrainment (erosion) of a stationary particle into motion within the volume ($m \rightarrow m - 1$ and $n \rightarrow n + 1$), (3) the deposition of a moving particle to rest within the volume ($m \rightarrow m + 1$ and $n \rightarrow n - 1$), and (4) the migration

of a moving particle out of the volume to downstream ($n \rightarrow n - 1$). The four events are depicted as arrows in figure 3.1. As the events occur at random intervals, they set up a joint stochastic evolution of the populations n and m characterized by a joint probability distribution $P(n, m, t)$ for the number of particles in motion and rest in the volume at t . The populations

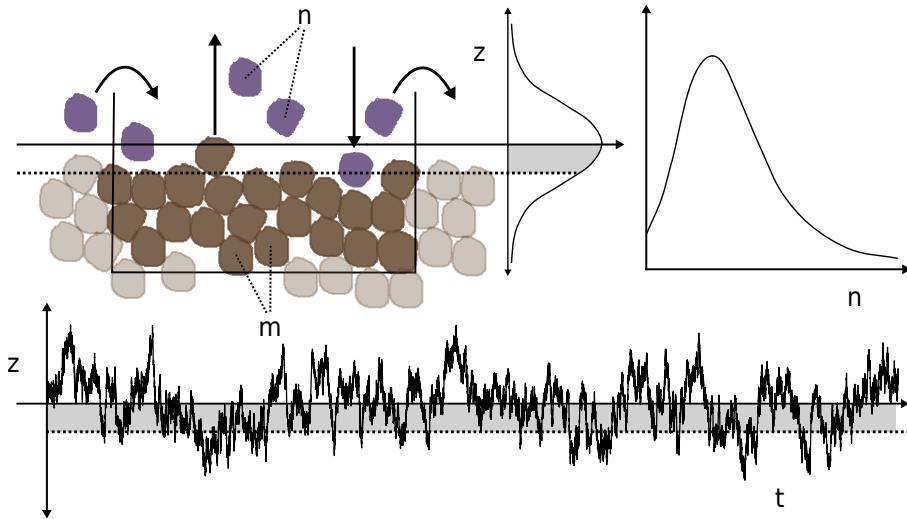


Figure 3.1: Definition sketch of a control volume containing n moving grains and m resting grains. Migration, entrainment, and deposition are represented by arrows, and the instantaneous bed elevation is depicted by dotted lines. The bed is displayed in a degraded state, where $m < 0$. The marginal distributions of n and m are indicated in the upper right panel, while the bottom panel is a realized time-series of bed elevations computed from m using (3.1).

n and m provide the bulk bedload flux q_s and the local bed elevation z . The mean bedload transport rate is given by $q_s = u_s \langle n \rangle / L$, where u_s is the characteristic velocity of moving bedload and $\langle n \rangle = \sum_{n,m} n P(n, m)$ is the mean number of grains in motion (Ancey *et al.*, 2008; Charru *et al.*, 2004; Furbish *et al.*, 2012b). The bed elevation is related to m through the packing geometry of the bed. To quantify this, we introduce a packing fraction ϕ

of grains in the bed (*Bennett*, 1972), and for simplicity we consider the bed as two-dimensional (*Einstein*, 1950; *Paintal*, 1971). The deviation from the mean bed elevation is then

$$z(m) = \frac{\pi a^2}{\phi L} m = z_1 m. \quad (3.1)$$

The constant $z_1 = \pi a^2 / (\phi L)$ is an important scale of the problem. z_1 is the magnitude of bed elevation change in an average sense across the control volume associated with the addition or removal of a single grain.

Bed elevation changes modify the likelihood of entrainment and deposition in a negative feedback (*Sawai*, 1987; *Wong et al.*, 2007); that is, aggradation increases the likelihood of entrainment, while degradation increases the likelihood of deposition. *Wong et al.* (2007) concluded that bed elevation changes induce an exponential variation in entrainment and deposition probabilities, while *Sawai* (1987) concluded that the variation is linear. For simplicity, we incorporate the scaling of *Sawai* (1987) and note its equivalence to the *Wong et al.* (2007) scaling when bed elevation changes are small. Because experimental distributions of bed elevations are often symmetrical, (*Crickmore and Lean*, 1962; *Martin et al.*, 2014; *Pender et al.*, 2001; *Wong et al.*, 2007), we expect the erosion and deposition feedbacks to have the same strength. That is, as bed elevation changes drive up (down) erosion rates, so they drive down (up) deposition rates to the same degree. Merging these ideas with those of *Ancey et al.* (2008), we write the four possible transitions with local bed elevation-dependent entrainment and deposition rates as

$$R_{MI}(n+1|n) = \nu \quad \text{migration in,} \quad (3.2)$$

$$R_E(n+1, m-1|n, m) = (\lambda + \mu n)[1 + \kappa m], \quad \text{entrainment,} \quad (3.3)$$

$$R_D(n-1, m+1|n, m) = \sigma n[1 - \kappa m], \quad \text{deposition.} \quad (3.4)$$

$$R_{MO}(n-1|n) = \gamma n \quad \text{migration out.} \quad (3.5)$$

In equations (3.3) and (3.4), κ is a coupling constant between bed elevations and the entrainment and deposition rates. ν is the rate of migration into the

control volume, λ is the conventional entrainment rate, μ is the collective entrainment rate, σ is the deposition rate, and γ is the rate of migration out of the control volume. At $m = 0$, these equations reduce to those of the *Ancey et al.* (2008) model. Away from this elevation, entrainment and deposition are alternatively suppressed and enhanced depending on the sign of m , constituting a feedback between bed elevation changes and erosion and deposition. We refer to κ as a coupling constant since it controls the strength of this feedback. We later demonstrate the relationship

$$\kappa \approx \left(\frac{z_1}{2l}\right)^2 \quad (3.6)$$

where l is a characteristic length scale of bed elevation change that we interpret as the active layer depth (*Church and Haschenburger*, 2017; *Wong et al.*, 2007). All four rates are independent of the past history of the populations and depend only on the current populations (n, m) . As a result, the model is Markovian (*Cox and Miller*, 1965; *Van Kampen*, 2007), meaning time intervals between any two subsequent transitions are exponentially distributed (*Gillespie*, 2007).

We write the master equation for the probability flow using the forward Kolmogorov equation $\partial P(n, m; t)/\partial t = \sum_{n', m'} [R(n, m|n', m')P(n', m'; t) - R(n', m'|n, m)P(n, m; t)]$ (*Ancey et al.*, 2008; *Cox and Miller*, 1965; *Gillespie*, 1992) as

$$\begin{aligned} \frac{\partial P}{\partial t}(n, m; t) = & \nu P(n-1, m; t) + [\lambda(m+1) + \mu(n-1)][1 + \kappa(m+1)]P(n-1, m+1; t) \\ & + \sigma(n+1)[1 - \kappa(m-1)]P(n+1, m-1; t) + \gamma(n+1)P(n+1, m; t) \\ & - \{\nu + \lambda + \mu n(1 + \kappa m) + \sigma n(1 - \kappa m) + \gamma n\}P(n, m; t). \end{aligned} \quad (3.7)$$

The joint probability distribution $P(n, m; t)$ solving this equation fully characterizes the statistics of n and m – proxies for the bedload flux and local bed elevation. The average entrainment and deposition rates E and D over all bed elevations are $E = \lambda + \mu\langle n \rangle$ and $D = \sigma\langle n \rangle$. We anticipate that solutions of (5.4) will adjust from the initial conditions to a steady-state distribution $P_s(n, m)$ – independent of time – if the constant factors in the

transition rates are representative of equilibrium conditions. Equilibrium requires $E = D$, meaning there is no net change in elevation, and $\nu = \gamma\langle n \rangle$, meaning mass is conserved in the control volume (inflow = outflow). This Master equation describes a two-species stochastic birth-death model (*Cox and Miller*, 1965) of a type well-known in population ecology (*Pielou*, 1977; *Swift*, 2002) and chemical physics (*Gardiner*, 1983). In our context, the two populations are the moving and stationary grains in the volume.

3.2 Model solutions

Unfortunately, equation (5.4) does not appear to admit an analytical solution unless $\kappa = 0$ (but see *Swift* (2002) for the generating function method which fails in this case). The difficulty originates from the product terms between n and m representing the bed elevation dependence of collective entrainment and deposition rates. In response to this difficulty, we resort to numerical methods and analytical approximations, simulating equation (5.4) with the Gillespie algorithm (*Gillespie*, 1977, 1992, 2007) and solving it approximately with mean field and Fokker-Planck approaches (*Gardiner*, 1983; *Haken*, 1978). The simulation algorithm is described in 3.2.1, and analytical approximations are described in 3.2.2.

3.2.1 Numerical study of the joint model

The Gillespie algorithm leverages the defining property of a Markov process: when transition rates are independent of history, time intervals between transitions

are exponentially distributed (*Cox and Miller*, 1965). As a result, to step the Markov process through a single transition, one can draw a first random value from the exponential distribution of transition intervals to determine the time of the next transition, then draw a second random

flow	ν	λ	μ	σ	γ
(a)	5.45	6.59	3.74	4.67	0.77
(g)	7.74	8.42	4.34	4.95	0.56
(i)	15.56	22.07	3.56	4.52	0.68
(l)	15.52	14.64	4.32	4.77	0.48

value to choose the type of transition that occurs using relative probabilities formed from equations (3.2-3.5). The transition is enacted by shifting t , n and m by the appropriate values to the type of transition (that is, entrainment is $m \rightarrow m - 1$ and $n \rightarrow n + 1$, and so on). This procedure can be iterated to form an exact realization of the stochastic process (*Gillespie*, 2007). We provide additional background on the stochastic simulation method in the supplementary material and refer the reader to *Gillespie* (2007) for more detail.

Using this method, we simulated 4 transport conditions with 13 different values of l taken across a range from $l = a$ (a single radius) to $l = 10a$ (10 radii). These values include the range exhibited by the available experimental data on bed elevation timeseries (*Martin et al.*, 2014; *Singh et al.*, 2009; *Wong et al.*, 2007). For the migration, entrainment, and deposition parameters representing bedload transport at each flow condition ($\nu, \lambda, \mu, \sigma, \gamma$), we used the values measured by *Ancey et al.* (2008) in a series of flume experiments: these are summarized in table 3.1. Flow conditions are labeled (a), (g), (i), and (l), roughly in order of increasing bedload flux (see *Ancey et al.* (2008) for more details). In all simulations, we take the packing fraction $\phi = 0.6$ – a typical value for a pile of spheres (e.g., *Bennett*, 1972), and we set $L = 22.5\text{cm}$ and $a = 0.3\text{cm}$ in accord with the *Ancey et al.* (2008) experiments. Each simulation was run for 250 hours of virtual time, a period selected to ensure neat convergence of particle activity and bed elevation statistics.

3.2.2 Approximate solutions of the joint model

We approximately decouple the n and m dynamics in equation (5.4) using the inequality $l \gg z_1$ (equivalently $\kappa \ll 1$) which holds for large values of the active layer depth l . These inequalities mean many entrainment or de-

position events are required for an appreciable change in the entrainment or deposition rates. We concentrate on steady state conditions $\partial P/\partial t = 0$ and introduce the exact decomposition $P(n, m) = A(n|m)M(m)$ to equation (5.4), with the new distributions normalized as $\sum_m M(m) = 1$ and $\sum_n A(n|m) = 1$. This provides the steady state equation

$$0 = \nu A(n-1|m)M(m) + [\lambda + \mu(n-1)][1 + \kappa(m+1)]A(n-1|m+1)M(m+1) \\ + \sigma(n+1)[1 - \kappa(m-1)]A(n+1, m-1)M(m-1) + \gamma(n+1)A(n+1|m)M(m) \\ - \{\nu + [\lambda + \mu n](1 + \kappa m) + \sigma n(1 - \kappa m) + \gamma n\}A(n, m)M(m). \quad (3.8)$$

Summing this equation over n provides a still exact description of the distribution of bed elevations $M(m)$ in terms of the conditional mean particle activity $\langle n|m \rangle = \sum_n nA(n|m)$:

$$0 = [\lambda + \mu\langle n|m+1 \rangle][1 + \kappa(m+1)]M(m+1) \\ + \sigma\langle n|m-1 \rangle[1 - \kappa(m-1)]M(m-1) \\ - \{[\lambda + \mu\langle n|m \rangle](1 + \kappa m) + \sigma\langle n|m \rangle(1 - \kappa m)\}M(m). \quad (3.9)$$

Unfortunately, these two equations are no easier to solve than the original master equation, since the coupling between n and m is not reduced in equation (3.8).

The simplest approximation to these equations holds that κ is so small that the dynamics of n are totally independent of m : $A(n|m) = A(n)$. Taking this limit in equation (3.8), summing over m , and using $\langle m \rangle = 0$ reproduces the *Ancey et al.* (2008) particle activity model. As shown by *Ancey et al.* (2008), this has solution

$$A(n) = \frac{\Gamma(r+n)}{\Gamma(r)n!} p^r (1-p)^n. \quad (3.10)$$

which is a negative binomial distribution for the particle activity with parameters $r = (\nu+\lambda)/\mu$ and $p = 1-\mu/(\sigma+\gamma)$. This result implies $\langle n|m \rangle = \langle n \rangle$, so with the definitions of E and D and the equilibrium condition $E = D$,

equation (3.9) provides

$$0 \approx [1 + \kappa(m + 1)]M(m + 1) + [1 - \kappa(m - 1)]M(m - 1) - 2M(m). \quad (3.11)$$

This mean field equation matches the discrete Ornstein-Uhlenbeck model of bed elevation changes developed by *Martin et al.* (2014). We summarize that the independent bed elevation and particle activity models of *Martin et al.* (2014) and *Ancey et al.* (2008) derive from the model we present in a mean field approximation when κ is insignificant.

In the supplementary information we show the Fokker-Planck approximation (*Gardiner*, 1983) formed by expanding $M(m \pm 1)$ to second order in m within equation (3.11) provides the solution $M(m) \propto \exp(-\kappa m^2)$: this is a normal distribution of bed elevations with variance $\sigma_m^2 \propto \frac{1}{2\kappa}$. As we will demonstrate in section 5.3, and as we have already suggested with equation (3.6), this is a poor approximation to the bed elevation variance. Nevertheless, this approximation does capture the Gaussian shape of the bed elevation distribution. The essential issue with this mean field approach is that the conditional mean particle activity $\langle n|m \rangle$ varies significantly with m in actuality, especially when collective entrainment contributes to the mean entrainment rate E . We will discuss these points subsequently when developing more refined approximations and presenting numerical results.

A more careful approximate solution to equation (3.9) can be obtained by prescribing a phenomenological equation for $\langle n|m \rangle$ into equation (3.9) in order to close the equation for m without solving equation (3.8). From numerical simulations we determine that

$$\langle n|m \rangle \approx \langle n \rangle \left(1 - \frac{2\kappa m}{1 - \mu/\sigma} \right) \quad (3.12)$$

captures the general features of the conditional mean particle activity. As we show in the supplementary information, introducing this closure equation to (3.9), making the Fokker-Planck approximation, and neglecting terms of $O(\kappa^2)$ provides

$$M(m) \approx M_0 e^{-2\kappa m^2}, \quad (3.13)$$

representing a Gaussian distribution with variance $\sigma_m^2 = \frac{1}{4\kappa}$ – smaller than the former mean field theory by a factor of two and in agreement with the result posited in equation (3.6). M_0 is a normalization constant. As we will demonstrate, this closure equation approach shows good coorespondence with numerical solutions of equation (5.4), at least for the flow parameters in table 3.1.

3.3 Results

From the initial conditions, all simulations show a rapid attainment of steady-state stochastic dynamics of n and m which support a time-independent joint distribution $P(n, m)$. We show an elevation time-series in the bottom panel of figure 3.1. In order to describe the implications of coupling bedload transport to bed elevation changes, we present the numerical and analytical results for the probability distributions of bedload transport and bed elevations in section 3.3.1 and the statistical moments of these quantities in section 3.3.2. We isolate the effects of collective entrainment on bed elevation changes in section 3.3.3, and we present the resting times of sediment undergoing burial in section 3.3.4.

3.3.1 Probability distributions of bedload transport and bed elevations

We compute this joint distribution by counting occurrences of the states (n, m) in the simulated time series. From this joint distribution we compute marginal distributions $P(n)$ and $P(m)$ by summing over m and n respectively. A representative subset of these marginal distributions is displayed in figure 4.1 alongside the approximate results of equations (3.10) and (3.13). The mean field equation (3.10) for the particle activity n closely represents the numerical results, and while there are small differences between numerical and analytical results for the relative number m of resting particles, the numerical solutions approximately match equation (3.13), having Gaussian profiles consistent with our assumption of a symmetric scaling of erosion and deposition rates with bed elevation changes.

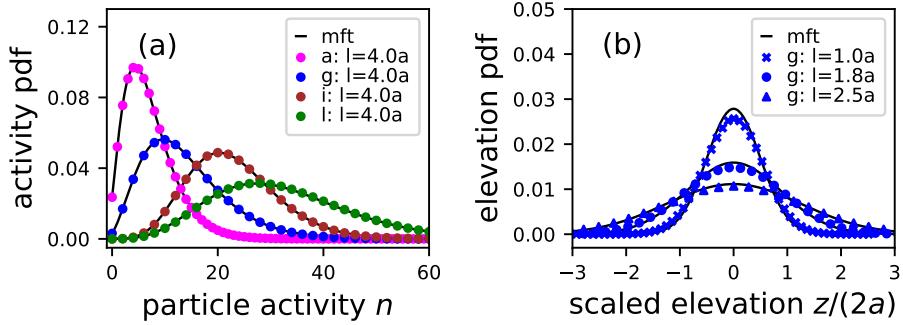


Figure 3.2: Panel (a) presents the probability distribution of particle activity n and panel (b) presents the probability distribution of the relative number of particles m for a representative subset of simulations. These distributions represent different flows from table 3.1, distinguished by color, and different values of the active layer depth l (equivalently the coupling constant κ), distinguished by the marker style. The mean field theories (mft) of equations (3.10) and (3.13) are displayed as solid black lines.

3.3.2 Statistical moments of bed elevation and the particle activity

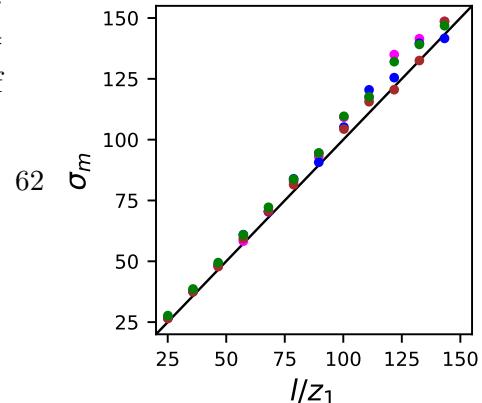
We calculate the moments of n and m by summing over $P(n, m)$. The j th order unconditional moment of the particle activity n derives from

$$\langle n^j \rangle = \sum_n n^j P(n), \quad (3.14)$$

while the j th order moment of n held conditional on m is

$$\langle n^j | m \rangle = \sum_n n^j P(n, m). \quad (3.15)$$

We observe no dependence of the moments of m on the value of n . The mean elevation is always $\langle m \rangle = 0$ due to our initial assumption of



symmetry in the entrainment and deposition rate scaling with m . Figure 4.2 demonstrates that the variance of bed elevations is approximately $\sigma_z^2 = z_1^2 \sigma_m^2 = \frac{1}{4\kappa} = l^2$, agreeing with the approximation in equation (3.13); this result supports our earlier assertion that l is a characteristic length scale of bed elevation fluctuations. The close correspondence between the mean field approximation and the numerical simulations in figure (4.1a) suggests the unconditional moments of n correspond closely with the *Ancey et al.* (2008) result. We find them to be identical within numerical uncertainty.

The coupling between bed elevation changes and the erosion and deposition rates develop a strong dependence of the particle activity on m . Figure (3.4) displays the mean shift $[\langle n|m \rangle - \langle n \rangle]/\langle n \rangle$ and the variance shift $[\text{var}(n|m) - \text{var}(n)]/\text{var}(n)$ of the particle activity due to departures of the bed elevation from its mean position. Figure (3.4a) demonstrates that the *Ancey et al.* (2008) flow conditions support departures of the mean particle activity by as much as 60% from the overall mean value when the bed is in a degraded state $z \approx -3l$, and the activity can be decreased by 20% when the bed is in an aggraded state. The closure model (3.12) used to derive the approximate bed elevation distribution (3.13) is plotted behind the conditional mean profiles in figure (3.4a), where it appears to be crude approximation, as it does not capture the asymmetry in this quantity. Nevertheless, figure 4.2 demonstrates the variance $1/(4\kappa)$ derived from this closure equation is representative of the numerical relationship. For the parameters of the *Ancey et al.* (2008) experiments, figure (3.4b) displays a variance shift with bed elevation changes that is less severe than the mean shift but is nevertheless appreciable, with bed elevations changing the magnitude of bedload activity

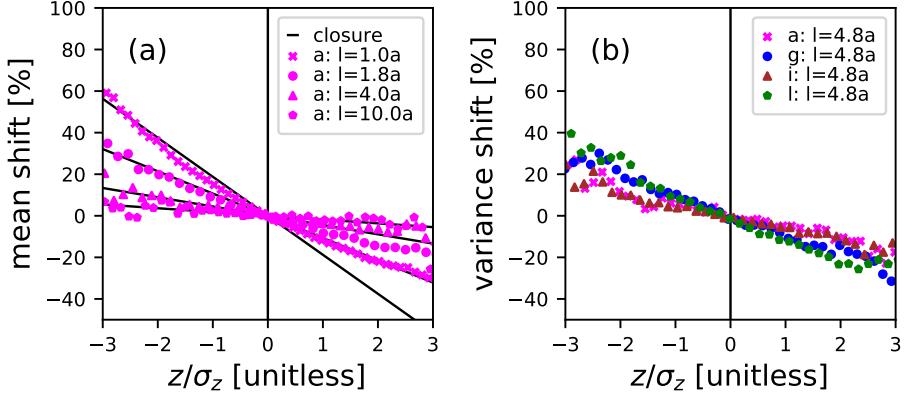


Figure 3.4: The shifts between particle activity moments conditioned on instantaneous elevations and their over-all mean values. Panel (a) indicates the mean particle activity shift versus the bed elevation measured in units of $\sigma_z = l$. This shift displays asymmetric dependence on m at the flow conditions of the *Ancey et al.* (2008) experiments, and departures of the bedload transport mean can be as much as 60% when the bed is in a severely degraded state with $z \approx -3l$. The closure equation (3.12) is plotted in panel (a) Panel (b) demonstrates a more symmetrical variance shift with some dependence on flow conditions displaying shifts of up to 20% with bed elevations. These results indicate that bedload statistics measurements on short timescales could be severely biased by departures from the mean bed elevation.

fluctuations by as much as 20%. We summarize that bed elevation changes regulate the particle activity moments, with a moment suppression effect when the bed is aggraded, and a moment enhancement effect when the bed is degraded.

3.3.3 Collective entrainment and bedload activity fluctuations

Noting that bed elevations regulate the particle activity moments, we now study the influence of collective entrainment on this effect by modifying the

relative proportion of the individual to collective contributions in the mean entrainment rate $E = \lambda + \sigma\langle n \rangle$. Using the equilibrium condition $E = D$, we determine the fraction of entrainment due to the collective process is $f = \mu\langle n \rangle/E = \mu/\sigma$. Using this fraction, we can hold E constant and modify the prevalence of the collective entrainment process by setting $\lambda = E(1-f)$ and $\mu = \sigma f$. As we interpolate f between zero and one, the particle activity component of the master equation 5.4 interpolates from a purely Poissonian model (*Ancey et al.*, 2006) to a negative binomial model (*Ancey et al.*, 2008), isolating the imprint of collective entrainment on particle activity statistics over a dynamic sedimentary bed. Figure 3.5 depicts the modification of the

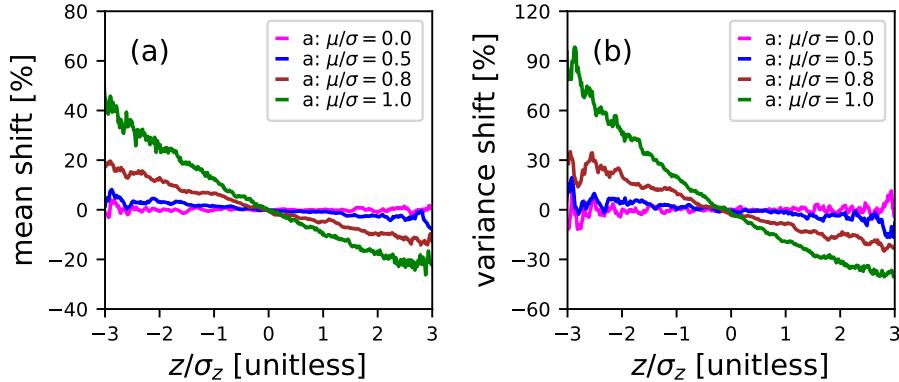


Figure 3.5: The shift of the mean particle activity in panel (a) and its fluctuations in panel (b) with departures of the bed elevation from its mean. All simulations are at flow condition (g) from table 3.1 except λ and μ are modified to shift the fraction $f = \mu/\sigma$ of the over-all entrainment rate E due to collective entrainment. Clearly, collective entrainment drives strong departures of the bedload statistics away from the mean field model (3.10) at large departures from the mean bed elevation. Panel (b) shows particle activity fluctuations suppressed by 90% when $z \approx -3l$ and collective entrainment is the dominant process. When collective entrainment is absent, meaning $\mu/\sigma = 0$, this moment regulation effect vanishes: it is a consequence of collective entrainment.

particle activity mean and variance as the importance of collective entrainment is tuned (through λ and μ) with all other parameters fixed. When $f = 0$, the bed elevation ceases to influence the particle activity mean or variance, while larger fractions increasingly enable the moment regulation effect we introduced in section 3.3.2.

3.3.4 Resting times of sediment undergoing burial

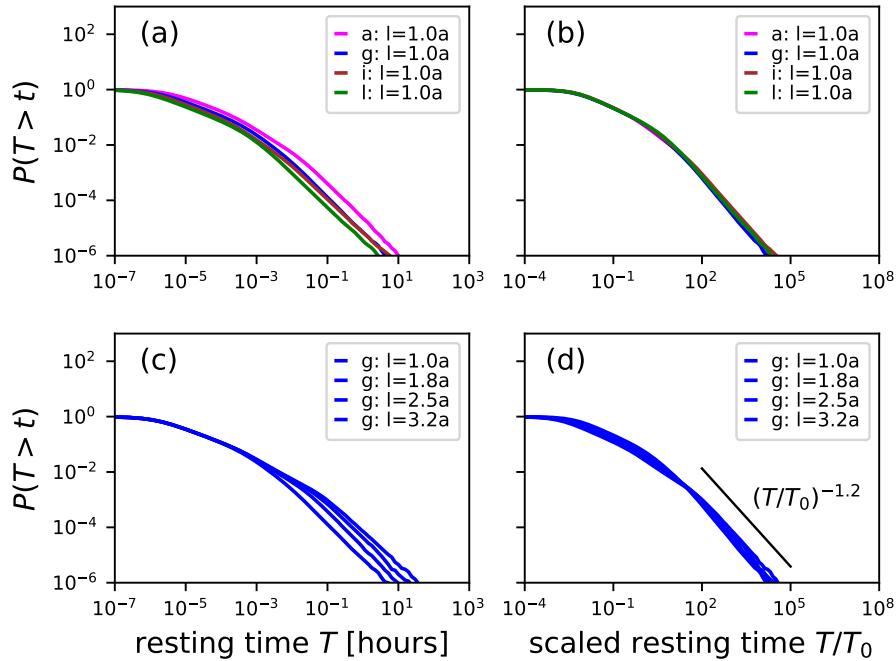


Figure 3.6: Resting time statistics scale differently with transport conditions and the bed elevation variance. Panel (a) shows differing flow conditions at a fixed l value, while panel (c) shows fixed flow conditions at differing l . When scaled by T_0 (3.17), both types of difference collapse in the tails of the distributions, as shown in panels (b) and (d). In panels (b) and (d), the black dotted lines indicate a power law decay of the collapsed tails having parameter $\alpha \approx 1.18$.

Resting times for sediment undergoing burial are obtained from analyzing the return times from above in the time-series of m (e.g., Redner, 2007). Following Voepel *et al.* (2013) and Martin *et al.* (2014), we concentrate on a particular bed elevation m' , and find all time intervals separating deposition events at $m = m'$ from erosion events at $m = m' + 1$. These are the return times from above of the sedimentary bed conditional to the elevation m' . Binning these conditional return times (using logarithmically-spaced bins to reduce computational load) and counting the occurrences in each bin, we obtain an exceedance distribution of return times t_r held conditional to the elevation m' : $P(T > t_r | m')$. Using the marginal probability distribution of bed elevations $P(m)$ (figure 4.1(b)), we derive the unconditional exceedance distribution of resting times as a sum over all elevations (Martin *et al.*, 2014; Nakagawa and Tsujimoto, 1980; Voepel *et al.*, 2013; Yang and Sayre, 1971):

$$P(T > t_r) = \sum_{m'} P(m') P(T > t_r | m'). \quad (3.16)$$

A representative subset of these results are displayed in figure 3.6. Comparing panels 3.6(a) and 3.6(c) shows two separate variations with input parameters: first, the distributions vary with the flow conditions, and second, they vary with the standard deviation of bed elevations (l). However, as shown in panels 3.6(b) and 3.6(d), a characteristic timescale T_0 is found to collapse away both variations. We obtained this T_0 heuristically by considering the characteristic speed of bed elevation change. This is the mean number of grains leaving the bed per unit time is E , and the removal of a single grain changes the bed elevation by z_1 (3.1). Therefore, bed elevations change with a characteristic speed $v = z_1 E$. Since the range of elevation deviations is l (figure 4.2), the time required for the bed to shift through this characteristic distance is l/v , or equivalently

$$T_0 = \frac{l}{z_1 E}. \quad (3.17)$$

When scaling the resting time by this T_0 , we obtain the collapse shown in figure 3.6. Using the log-likelihood estimation technique described by

Newman (2005), we estimate the scaled resting time non-exceedance distributions decay as a heavy tailed power law with parameter $\alpha = 1.18 \pm 0.32$ for all return times satisfying $T/T_0 > 10^3$. These distributions are sufficiently heavy tailed to violate the central limit theorem and drive anomalous super-diffusion of bedload, a result which supports the earlier conclusions of *Voepel et al.* (2013) and *Martin et al.* (2014).

3.4 Discussion

3.4.1 Context of the research

Einstein developed the first stochastic models of bedload tracer diffusion (*Einstein*, 1937) and the bedload flux (*Einstein*, 1950), and his ideas can be viewed as the nexus of an entire paradigm of research that extends into the present day (e.g., *Ancey et al.*, 2008; *Hassan et al.*, 1991; *Hubbell and Sayre*, 1964; *Nakagawa and Tsujimoto*, 1976; *Wu et al.*, 2019a). These models aim to predict bedload transport characteristics from stochastic concepts of individual particle motions. With some exceptions (*Nakagawa and Tsujimoto*, 1980; *Pelosi et al.*, 2014; *Wu et al.*, 2019a,b; *Yang and Sayre*, 1971), existing descriptions are spatially one-dimensional, concentrating on the motion of grains in the downstream direction without including the vertical dimension wherein local bed elevation changes imply sediment burial (*Martin et al.*, 2014; *Voepel et al.*, 2013) and change the mobility of surface grains (*Nakagawa and Tsujimoto*, 1980; *Yang and Sayre*, 1971).

3.4.2 New contributions

In this paper, we have built on earlier works (*Ancey et al.*, 2008; *Martin et al.*, 2014) to include the vertical dimension of bed elevation dynamics, study the interplay between bedload transport and bed elevation fluctuations, and investigate resting time distributions of sediment undergoing burial. To our knowledge, this model is the first description of bedload transport and bed elevations as a coupled stochastic population model based on individual grains. Numerical solutions and analytical approximations provided nega-

tive binomial distributions of bedload activity and normal distributions of bed elevations. Although experiments under more natural conditions with segregation processes, migrating bedforms, or sediment supply perturbations have shown particle activity distributions with heavier tails (*Dhont and Ancey*, 2018; *Saletti et al.*, 2015) and non-Gaussian bed elevations (*Aberle and Nikora*, 2006; *Singh et al.*, 2012), our results reproduce the key features of the most controlled bed elevation (*Martin et al.*, 2014; *Wong et al.*, 2007) and bedload transport (*Ancey et al.*, 2008; *Heyman et al.*, 2016) experiments in the literature.

Our inclusion of coupling between the bed elevation and entrainment and deposition rates revealed a novel dependence of particle activity on bed elevation changes, highlighting a new consequence of the collective entrainment process (*Ancey et al.*, 2008; *Lee and Jerolmack*, 2018). This coupling develops a significant variation of the particle activity moments with deviations of the bed from its mean elevation. We isolated the role of collective entrainment in this bedload activity regulation, and pointed out that particle activity variations with bed elevations disappear in the absence of collective entrainment. Finally, we obtained resting times for sediment undergoing burial within the sedimentary bed by analyzing return times from above in the bed elevation time-series. We found heavy-tailed power law resting times with tail parameters sufficient to drive anomalous diffusion of bedload at long timescales. The distribution tails were found to collapse across flow conditions using a timescale formed from the mean erosion rate and the active layer depth.

As our model builds on earlier works describing particle activity and bed elevation changes independently, it also reduces to these works in simplified limits when the coupling between the particle activity and bed elevation vanishes. With the mean field approach in section 3.2.2, we derived the *Martin et al.* (2014) Ornstein-Uhlenbeck model for bed elevations and the *Ancey et al.* (2008) birth-death model for the particle activity as simplified limits of our coupled model. While the mean field description of bed elevations over-predicts the bed elevation variance by approximately a factor of two, it does capture the Gaussian shape of the bed elevation distribution,

and its conclusions on the tail characteristics of resting time distributions for sediment undergoing burial are identical to ours within the numerical uncertainty: *Martin et al.* (2014) described a power-law distribution with tail parameter $\alpha \approx 1$ which falls neatly within our estimation $\alpha = 1.18 \pm 0.32$. In addition to our original contributions, we have corroborated the models of *Ancey et al.* (2008) and *Martin et al.* (2014) from an alternate perspective, showing their results to be mostly robust when accounting for bed elevation changes.

3.4.3 Next steps for research

The model we have presented computes statistical characteristics of the bed-load particle activity and bed elevation within a control volume by assuming all particles on the bed surface have similar mobility characteristics while sediment transport and bed topography are in equilibrium. In actuality, particles span a range of sizes, and spatial organization occurs both in the forces imparted to particles by the flow (*Amir et al.*, 2014; *Shih et al.*, 2017) and in the mobility characteristics of particles on the bed surface (*Charru et al.*, 2004; *Hassan et al.*, 2007; *Nelson et al.*, 2014). Together, these factors may generate spatial correlations in particle activities that models concentrating on a single control volume will be unable to capture. Models chaining multiple control volumes together have shown spatial correlations in the particle activity as a result of collective entrainment (*Ancey et al.*, 2015; *Heyman et al.*, 2014), and similar approaches have also been applied to study correlations in turbulent flows (*Gardiner*, 1983). In light of this work, we consider the model we have presented as a preliminary step toward a multiple-cell model of particle activities and bed elevation changes with potential to express spatial correlations between longitudinal profile and particle activity statistics.

Like *Martin et al.* (2014), we obtained heavy-tailed power-law resting times for sediment undergoing burial by treating bed elevation changes as an unbounded random walk with a mean reverting tendency. This result suggests sediment burial can explain the heavy-tailed rests seen in field

data (*Bradley*, 2017; *Olinde and Johnson*, 2015; *Pretzlav*, 2016). Our resting time distributions show a divergent variance and possibly a divergent mean, since this occurs for $\alpha < 1$ (*Sornette*, 2006) which is within range of our results. Divergent mean resting time distributions present a paradox, since they imply all particles should eventually be immobile, violating the equilibrium transport assumption. *Voepel et al.* (2013) demonstrated that a bounded random walk for bed elevations provides a power-law distribution that eventually transitions to a faster thin-tailed decay, allowing for power-law scaling like our result and *Martin et al.* (2014) without this divergent mean paradox. One resolution to this issue could come from a spatially distributed model with multiple cells. Neighboring locations might bound excessive local elevation changes through granular relaxations from gradients above the angle of repose. In this interpretation, divergent mean power law resting time distributions may be relics of single cell models for bed elevation changes. We should always expect a maximum depth to which the bed can degrade relative to neighboring locations; this could temper the power law tail without required the reflecting boundaries used by *Voepel et al.* (2013).

Finally, we studied probability distribution functions and first and second moments of the particle activity and bed elevation, making novel conclusions about coordination between the statistical characteristics of these quantites which deserve experimental testing. In the last decade, particle tracking experiments have emerged (*Fathel et al.*, 2015; *Heyman et al.*, 2016; *Lajeunesse et al.*, 2010; *Liu et al.*, 2019; *Martin et al.*, 2014; *Roseberry et al.*, 2012), that allow joint resolution of bed elevations and bedload transport. A suitably designed experiment could test our prediction that bed elevations regulate particle activity statistics, as essentially represented in figures 3.4 and 3.5. However, we have left many other statistical characteristics of bedload transport for future studies. For example, the dependence of bedload transport (*Saletti et al.*, 2015; *Singh et al.*, 2009) and bed elevation statistics (*Aberle and Nikora*, 2006; *Singh et al.*, 2009, 2012) on the spatial and temporal scales over which they are observed is an emerging research topic. Statistical quantities can either be monoscaling or multiscaling across

the observation scale (*Sornette*, 2006), and we currently lack physical understanding and general conclusions about the scale dependence of particle activity and bed elevation signals. The model we have presented shows statistical monoscaling for both quantities (e.g. *Saletti et al.*, 2015), whereas other experiments indicate statistical multiscaling (*Aberle and Nikora*, 2006; *Singh et al.*, 2009, 2012). We consider this topic to go beyond the scope of the present work, and we have focused on statistical characteristics at the highest temporal resolutions, with no averaging over the observation scale.

3.5 Summary and conclusion

We developed a stochastic model for particle activity and local bed elevations including feedbacks between elevation changes and the erosion and deposition rates. This model includes collective entrainment, whereby moving particles tend to destabilize stationary ones. We analyzed this model using a mixture of numerical and analytical methods and provided two key results:

1. Resting times for sediment undergoing burial lie on a heavy-tailed power law distributions with tail parameter $\alpha \approx 1.2$;
2. Collective entrainment generates a statistical regulation effect, whereby bed elevation changes modify the mean and variance of the particle activity by as much as 90%: this effect vanishes when collective entrainment is absent.

These results imply measurements of bedload transport statistics could be severely biased at observation timescales smaller than adjustments of the bed elevation timeseries when collective entrainment occurs. Next steps are to generalize our model to a multi-cell framework and to study spatial correlations in bed elevation and particle activity statistics.

Chapter 4

Burial-induced three-range diffusion in sediment transport

Many environmental problems including channel morphology (*Hassan and Bradley*, 2017), contaminant transport (*Macklin et al.*, 2006), and aquatic habitat restoration (*Gaeuman et al.*, 2017) rely on our ability to predict the diffusion characteristics of coarse sediment tracers in river channels. Diffusion is quantified by the time dependence of the positional variance σ_x^2 of a group of tracers. With the scaling $\sigma_x^2 \propto t$, the diffusion is said to be normal, since this is found in the classic problems (*Taylor*, 1920). However, with the scaling $\sigma_x^2 \propto t^\gamma$ with $\gamma \neq 1$, the diffusion is said to be anomalous (*Sokolov*, 2012), with $\gamma > 1$ defining super-diffusion and $\gamma < 1$ defining sub-diffusion (*Metzler and Klafter*, 2000). *Einstein* (1937) developed one of the earliest models of bedload diffusion to describe a series of flume experiments (*Ettema and Mutel*, 2004). Interpreting individual bedload trajectories as a sequence of random steps and rests, Einstein originally concluded that a group of bedload tracers undergoes normal diffusion.

More recently, Nikora et al. realized coarse sediment tracers can show either normal or anomalous diffusion depending on the length of time they have been tracked (*Nikora et al.*, 2001b, 2002). From numerical simulations

and experimental data, Nikora et al. discerned “at least three” scaling ranges $\sigma_x^2 \propto t^\gamma$ as the observation time increased. They associated the first range with “local” timescales less than the interval between subsequent collisions of moving grains with the bed, the second with “intermediate” timescales less than the interval between successive resting periods of grains, and the third with “global” timescales composed of many intermediate timescales. Nikora et al. proposed super-diffusion in the local range, anomalous or normal diffusion in the intermediate range, and sub-diffusion in the global range. They attributed these ranges to “differences in the physical processes which govern the local, intermediate, and global trajectories” of grains (Nikora et al., 2001b), and they called for a physically based model to explain the diffusion characteristics (Nikora et al., 2002).

Experiments support the Nikora et al. conclusion of multiple scaling ranges (Fathel et al., 2016; Martin et al., 2012), but they do not provide consensus on the expected number of ranges or their scaling properties. This lack of consensus probably stems from resolution issues. For example, experiments have tracked only moving grains, resolving the local range (Fathel et al., 2016; Furbish et al., 2012a, 2017); grains resting on the bed surface between movements, resolving the intermediate range (Einstein, 1937; Nakagawa and Tsujimoto, 1976; Yano, 1969); grains either moving or resting on the bed surface, likely resolving local and intermediate ranges (Martin et al., 2012); or grains resting on the surface after floods, likely resolving the global range (Bradley, 2017; Phillips et al., 2013). At long timescales, a significant fraction of tracers bury under the bed surface (Ferguson et al., 2002; Haschenburger, 2013; Hassan et al., 1991, 2013; Papangelakis and Hassan, 2016), meaning burial dominates long term diffusion characteristics (Bradley, 2017; Martin et al., 2014; Voepel et al., 2013), possibly at global or even longer “geomorphic” timescales (Hassan and Bradley, 2017) than Nikora et al. originally considered. As a result, three diffusion ranges can be identified by patching together multiple datasets (Nikora et al., 2002; Zhang et al., 2012), but they are not resolved by any one dataset.

Newtonian bedload trajectory models also show multiple diffusion ranges, although they also do not provide consensus on the expected number of

ranges or their scaling properties. The majority of these models predict two ranges of diffusion (local and intermediate) without predicting a global range. Among these, *Nikora et al.* (2001b) used synthetic turbulence (*Kraichnan*, 1970) with a discrete element method for the granular phase (*Cundall and Strack*, 1979); *Bialik et al.* (2012) used synthetic turbulence with a random collision model (*Sekine and Kikkawa*, 1992); and *Fan et al.* (2016) used a Langevin equation with probabilistic rests. To our knowledge, only *Bialik et al.* (2015) have claimed to capture all three ranges from a Newtonian approach. They incorporated a second resting mechanism into their earlier model (*Bialik et al.*, 2012), implicitly suggesting that three diffusion ranges could result from two distinct timescales of sediment rest. However, Newtonian approaches have not evaluated the effect of sediment burial on tracer diffusion, probably due to the long simulation timescales required.

Random walk bedload diffusion models constructed in the spirit of *Einstein* (1937) provide an alternative to the Newtonian approach and can include a second timescale of rest by incorporating sediment burial. Einstein originally modeled bedload trajectories as instantaneous steps interrupted by durations of rest lying on statistical distributions (*Hassan et al.*, 1991), but this generates only one range of normal diffusion (*Einstein*, 1937; *Hubbell and Sayre*, 1964; *Nakagawa and Tsujimoto*, 1976). Recently, researchers have generalized Einstein's model in a few different ways to describe multiple diffusion ranges. *Lisle et al.* (1998) and *Lajeunesse et al.* (2018a) promoted Einstein's instantaneous steps to motion intervals with random durations and a constant velocity, providing two diffusion ranges – local and intermediate. *Wu et al.* (2019a) retained Einstein's instantaneous steps but included the possibility that grains can become permanently buried as they rest on the bed, also providing two diffusion ranges – intermediate and global. These earlier works suggest the minimal required components to model three bedload diffusion ranges: (1) exchange between motion and rest intervals and (2) the sediment burial process.

In this study, we incorporate these two components into Einstein's original approach to describe three diffusion ranges with a physically based model, as called for by *Nikora et al.* (2002). Einstein was a giant in river

geophysics and fostered an entire paradigm of research leveraging and generalizing his stochastic methods (*Gordon et al.*, 1972; *Hubbell and Sayre*, 1964; *Nakagawa and Tsujimoto*, 1976; *Paintal*, 1971; *Yang and Sayre*, 1971; *Yano*, 1969). Einstein's model can be viewed as a pioneering application of the continuous time random walk (CTRW) developed by *Montroll* (1964) in condensed matter physics to describe the diffusion of charge carriers in solids. To incorporate motion intervals and sediment burial, we utilize the multi-state CTRW developed by *Weiss* (1976, 1994) that extends the CTRW of *Montroll* (1964). Below, we develop and solve the model in section 5.2. Then, we discuss the predictions of our model, present its implications for local, intermediate, and global ranges of bedload diffusion, and suggest next steps for bedload diffusion research in sections 5.4 and 5.5.

4.1 Bedload trajectories as a multi-state random walk

4.1.1 Assumptions of the burial model

We construct a three-state random walk where the states are motion, surface rest, and burial, and we label these states as $i = 2$ (motion), $i = 1$ (rest), and $i = 0$ (burial). Our target is the probability distribution $p(x, t)$ to find a grain at position x and time t if we know it started with the initial distribution $p(x, 0) = \delta(x)$. We characterize times spent moving or resting on the surface by exponential distributions $\psi_2(t) = k_2 e^{-k_2 t}$ and $\psi_1(t) = k_1 e^{-k_1 t}$, since numerous experiments show thin-tailed distributions for these quantities (*Ancey et al.*, 2006; *Einstein*, 1937; *Fathel et al.*, 2015; *Martin et al.*, 2012; *Roseberry et al.*, 2012). We expect our conclusions will not be contingent on the specific distributions chosen, since all thin-tailed distributions provide similar diffusion characteristics in random walks (*Weeks and Swinney*, 1998; *Weiss*, 1994). We consider grains in motion to have characteristic velocity v (*Lajeunesse et al.*, 2018a; *Lisle et al.*, 1998), and we model burial as long lasting enough to be effectively permanent (*Wu et al.*, 2019a), with grains resting on the surface having a probability per unit time κ to become

buried, meaning $\Phi(t) = e^{-\kappa t}$ represents the probability that a grain is not buried after resting for a time t , while $1 - \Phi(t)$ represents the probability that it is buried. We specify the initial conditions with probabilities θ_1 and θ_2 to be in rest and motion at $t = 0$, and we require $\theta_1 + \theta_2 = 1$ for normalization.

4.1.2 Governing equations

Using these assumptions, we derive the governing equations for the set of probabilities $\omega_{ij}(x, t)$ that a transition occurs from state i to state j at position x and time t using the statistical physics approach to multi-state random walks (*Schmidt et al.*, 2007; *Weeks and Swinney*, 1998; *Weiss*, 1994). Denoting by $g_{ij}(x, t)$ the probability for a particle to displace by x in a time t within the state i before it transitions to the state j , the transition probabilities $\omega_{ij}(x, t)$ sum over all possible paths to the state i from previous locations and times:

$$\omega_{ij}(x, t) = \theta_i g_{ij}(x, t) + \sum_{k=0}^2 \int_0^x dx' \int_0^t dt' \omega_{ki}(x', t') g_{ij}(x - x', t - t'). \quad (4.1)$$

Defining another set of probabilities $G_i(x, t)$ that a particle displaces by a distance x in a time t within the state i and possibly remains within the state, we perform a similar sums over paths for the probabilities to be in the state i at x, t :

$$p_i(x, t) = \theta_i G_i(x, t) + \sum_{k=0}^2 \int_0^x dx' \int_0^t dt' \omega_{ki}(x', t') G_i(x - x', t - t'). \quad (4.2)$$

Finally, the overall probability to be at position x at time t is

$$p(x, t) = \sum_{k=0}^2 p_k(x, t) \quad (4.3)$$

This joint density is completely determined from the solutions of equations (4.1-4.2). We only need to specify the distributions g_{ij} and G_i .

4.1.3 Joint probability distribution of particle position with burial

We construct these distributions from the assumptions described in section 4.1.1. Since particles resting on the bed surface bury in a time t with probability $\Phi(t)$, and resting times are distributed as $\psi_1(t)$, we obtain $g_{12}(x, t) = \delta(x)k_1e^{-k_1t}e^{-\kappa t}$ and $g_{10}(x, t) = \delta(x)k_1e^{-k_1t}(1 - e^{-\kappa t})$. Since motions have velocity v for times distributed as $\psi_2(t)$, we have $g_{21}(x, t) = \delta(x - vt)k_2e^{-k_2t}$. Since burial is quasi-permanent, all other $g_{ij} = 0$. The G_i are constructed in the same way except using the cumulative probabilities $\int_t^\infty dt' \psi_i(t') = e^{-k_i t}$, since these characterize motions and rests that are ongoing (Weiss, 1994). We obtain $G_1(x, t) = \delta(x)e^{-k_1 t}$ and $G_2(x, t) = \delta(x - vt)e^{-k_2 t}$.

To solve equations (4.1-4.2) with these g_{ij} and G_i , we take Laplace transforms in space and time ($x, t \rightarrow \eta, s$) using a method similar to *Weeks and Swinney* (1998) to unravel the convolution structure of these equations, eventually obtaining

$$\tilde{p}(\eta, s) = \frac{1}{s} \frac{(s + \kappa + k')s + \theta_1(s + \kappa)\eta v + \kappa k_2}{(s + \kappa + k_1)\eta v + (s + \kappa + k')s + \kappa k_2}, \quad (4.4)$$

where $k' = k_1 + k_2$. Inverting this result using known Laplace transforms (Arfken, 1985; Prudnikov *et al.*, 1988) obtains

$$\begin{aligned} p(x, t) = & \theta_1 \left[1 - \frac{k_1}{\kappa + k_1} \left(1 - e^{-(\kappa+k_1)t} \right) \right] \delta(x) \\ & + \frac{1}{v} e^{-\Omega\tau-\xi} \left(\theta_1 \left[k_1 \mathcal{I}_0(2\sqrt{\xi\tau}) + k_2 \sqrt{\frac{\tau}{\xi}} \mathcal{I}_1(2\sqrt{\xi\tau}) \right] \right. \\ & \left. + \theta_2 \left[k_1 \delta(\tau) + k_2 \mathcal{I}_0(2\sqrt{\xi\tau}) + k_1 \sqrt{\frac{\xi}{\tau}} \mathcal{I}_1(2\sqrt{\xi\tau}) \right] \right) \\ & + \frac{1}{v} \frac{\kappa k_2}{\kappa + k_1} e^{-\kappa\xi/(\kappa+k_1)} \left[(\theta_1/\Omega) \mathcal{Q}_2(\xi/\Omega, \Omega\tau) + \theta_2 \mathcal{Q}_1(\xi/\Omega, \Omega\tau) \right] \end{aligned} \quad (4.5)$$

for the joint distribution that a tracer is found at position x at time t . This result generalizes the earlier results of *Lisle et al.* (1998) and *Einstein* (1937) to include sediment burial. In this equation, we used the

shorthand notations $\xi = k_2 x/v$, $\tau = k_1(t - x/v)$, and $\Omega = (\kappa + k_1)/k_1$ (Lisle *et al.*, 1998). The \mathcal{I}_ν are modified Bessel functions of the first kind and the \mathcal{Q}_μ are generalized Marcum Q-functions defined by $\mathcal{Q}_\mu(x, y) = \int_0^y e^{-z-x} (z/x)^{(\mu-1)/2} \mathcal{I}_{\mu-1}(2\sqrt{xz}) dz$ and originally devised for radar detection theory (Marcum, 1960; Temme, 1996). The Marcum Q-functions derive from the burial process. Since we assumed resting grains could bury with an exponential probability while the resting probability follows a modified Bessel distribution (Einstein, 1937; Lisle *et al.*, 1998), burial develops the Q-function convolution structure.

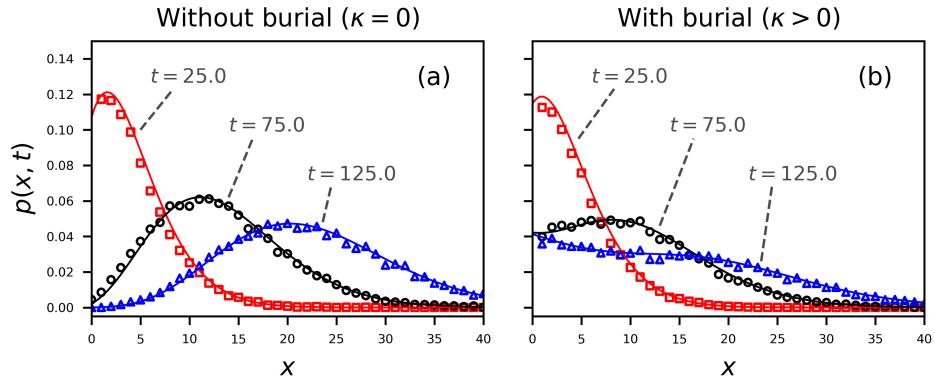


Figure 4.1: Joint distributions for a grain to be at position x at time t are displayed for the choice $k_1 = 0.1$, $k_2 = 1.0$, $v = 2.0$. Grains are considered initially at rest ($\theta_1 = 1$, $\theta_2 = 0$). The solid lines are the analytical distribution in equation (4.5), while the points are numerically simulated, showing the correctness of our derivations. Colors pertain to different times. Units are unspecified, since we aim to demonstrate the general characteristics of $p(x, t)$. Panel (a) shows the case $\kappa = 0$ – no burial. In this case, the joint distribution tends toward Gaussian at large times (Einstein, 1937; Lisle *et al.*, 1998). Panel (b) shows the case when grains have rate $\kappa = 0.01$ to become buried while resting. Because of burial, the joint distribution tends toward a more uniform distribution than Gaussian.

Figure 4.1 depicts the distribution (4.5) alongside simulations generated by a direct method based on evaluating the cumulative transition probabil-

ties between states on a small timestep (*Barik et al.*, 2006). When grains do not become buried, as in panel (a) of figure 4.1, the distribution becomes Gaussian-like at relatively large observation times, exemplifying normal diffusion and satisfying the central limit theorem. When grains become buried, as in panel (b) of figure 4.1, the Q-function terms prevent the distribution from approaching a Gaussian at large timescales, exemplifying anomalous diffusion (*Weeks and Swinney*, 1998) and violating the central limit theorem (*Metzler and Klafter*, 2000; *Schumer et al.*, 2009).

4.1.4 Downstream diffusion

To obtain an analytical formula for tracers diffusing downstream while they gradually become buried, we derive the first two moments of position by taking derivatives with respect to η of the Laplace space distribution (B.13) using an approach similar to *Shlesinger* (1974) and *Weeks and Swinney* (1998), and we use these to calculate the positional variance $\sigma_x^2 = \langle x^2 \rangle - \langle x \rangle^2$. The first two moments are

$$\langle x(t) \rangle = A_1 e^{(b-a)t} + B_1 e^{-(a+b)t} + C_1, \quad (4.6)$$

$$\langle x^2(t) \rangle = A_2(t) e^{(b-a)t} + B_2(t) e^{-(a+b)t} + C_2, \quad (4.7)$$

so the variance is

$$\sigma_x^2(t) = A(t) e^{(b-a)t} + B(t) e^{-(a+b)t} + C(t). \quad (4.8)$$

In these equations, $a = (\kappa + k_1 + k_2)/2$ and $b = \sqrt{a^2 - \kappa k_2}$ are effective rates having dimensions of inverse time, while the A , B , and C factors are provided in table 4.1.

The positional variance (4.8) is plotted in figure 4.2 for conditions $\theta_1 = 1$ and $k_2 \gg k_1 \gg \kappa$. We interpret “ \gg ” to mean “of at least an order of magnitude greater”. These conditions are most relevant to tracers in gravel-bed rivers, since they represent that grains are initially at rest (*Hassan et al.*, 1991; *Wu et al.*, 2019a), motions are typically much shorter than rests (*Einstein*, 1937; *Hubbell and Sayre*, 1964), and burial requires a much

Table 4.1: Abbreviations used in the expressions of the mean (4.6), second moment (4.7) and variance (4.8) of bedload tracers.

$A_1 = \frac{v}{2b} \left[\theta_2 + \frac{k_1 + \theta_2 \kappa}{b - a} \right]$
$B_1 = -\frac{v}{2b} \left[\theta_2 - \frac{k_1 + \theta_2 \kappa}{a + b} \right]$
$C_1 = -\frac{v}{2b} \left[\frac{k_1 + \theta_2 \kappa}{b - a} + \frac{k_1 + \theta_2 \kappa}{a + b} \right]$
$A_2(t) = \frac{v^2}{2b^3} \left[(bt - 1)[k_1 + \theta_2(2\kappa + k_1 + b - a)] + \theta_2 b + \frac{(\kappa + k_1)(\theta_2 \kappa + k_1)}{(b - a)^2} [(bt - 1)(b - a) - b] \right]$
$B_2(t) = \frac{v^2}{2b^3} \left[(bt + 1)[k_1 + \theta_2(2\kappa + k_1 - a - b)] + \theta_2 b - \frac{(\kappa + k_1)(\theta_2 \kappa + k_1)}{(a + b)^2} [(bt + 1)(a + b) + b] \right]$
$C_2 = \frac{v^2}{2b^3} (\kappa + k_1)(\theta_2 \kappa + k_1) \left[\frac{2b - a}{(b - a)^2} + \frac{a + 2b}{(a + b)^2} \right]$
$A(t) = A_2(t) - 2A_1 C_1 - A_1^2 \exp[(b - a)t]$
$B(t) = B_2(t) - 2B_1 C_1 - B_1^2 \exp[-(a + b)t]$
$C(t) = C_2 - C_1^2 - 2A_1 B_1 \exp[-2at]$

longer time than typical rests (*Ferguson and Hoey*, 2002; *Haschenburger*, 2013; *Hassan and Church*, 1994). Figure 4.2 demonstrates that under these conditions the variance (4.8) shows three diffusion ranges with approximate power law scaling ($\sigma_x^2 \propto t^\gamma$) that we identify as the local, intermediate, and global ranges proposed by Nikora et al., followed by a fourth range of no diffusion ($\sigma_x^2 = \text{const}$) stemming from the burial of all tracers. We suggest to call the fourth range geomorphic, since any further transport in this range can occur only if scour re-exposes buried grains to the flow (*Martin et al.*, 2014; *Nakagawa and Tsujimoto*, 1980; *Voepel et al.*, 2013; *Wu et al.*, 2019b).

4.1.5 Diffusion exponents and three range scaling

Two limiting cases of equation (4.8) provide the scaling exponents γ of the diffusion $\sigma_x^2 \propto t^\gamma$ in each range. Limit (1) represents times so short a negligible amount of sediment burial has occurred, $t \ll 1/\kappa$, while limit (2) represents times so long motion intervals appear as instantaneous steps of mean length $l = v/k_2$, $1/k_2 \rightarrow 0$ while $v/k_2 = \text{constant}$. Limit (1) provides local exponent $2 \leq \gamma \leq 3$ depending on the initial conditions θ_i , and

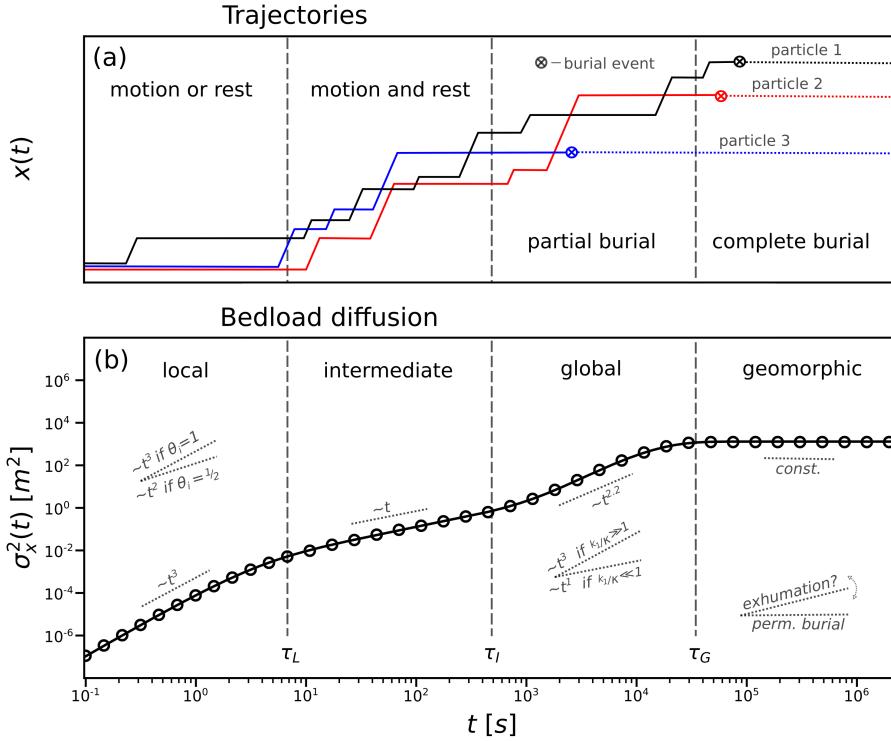


Figure 4.2: Panel (a) sketches conceptual trajectories of three grains, while panel (b) depicts the variance (4.8) with mean motion time 1.5 s, resting time 30.0 s, and movement velocity 0.1 m/s – values comparable to laboratory experiments transporting small (5 mm) gravels (Lajeunesse *et al.*, 2010; Martin *et al.*, 2012). The burial timescale is 7200.0s (two hours), and grains start from rest ($\theta_1 = 1$). The solid line is equation (4.8), and the points are numerically simulated. Panel (b) demonstrates four distinct scaling ranges of σ_x^2 : local, intermediate, global, and geomorphic. The first three are diffusive. Three crossover times τ_L , τ_I , and τ_G divide the ranges. Within each range, a slope key demonstrates the scaling $\sigma_x^2 \propto t^\gamma$. Panel (a) demonstrates that different mixtures of motion, rest, and burial states generate the ranges. At local timescales, grains usually either rest or move; at intermediate timescales, they transition between rest and motion; at global timescales, they transition between rest, motion, and burial; and at geomorphic timescales, all grains bury. Additional slope keys in the local and global ranges of panel (b) illustrate the effect of initial conditions and rest/burial timescales on the diffusion, while the additional slope key within the geomorphic range demonstrates the expected scaling when burial is not permanent, as we discuss in section 5.4.

intermediate exponent $\gamma = 1$. If grains start in motion or rest exclusively, meaning one $\theta_i = 0$, the local exponent is $\gamma = 3$, while if grains start in a mixture of motion and rest states, meaning neither θ_i is zero, the local exponent is $\gamma = 2$. Limit (2) provides global exponent $1 \leq \gamma \leq 3$ depending on the relative importance of κ and k_1 . In the extreme $k_1/\kappa \ll 1$, we find $\gamma = 1$ in the global range, while in the opposite extreme $k_1/\kappa \rightarrow \infty$ we find $\gamma = 3$. We summarize when $k_2 \gg k_1 \gg \kappa$ so all three diffusion ranges exist, equation (4.8) implies:

1. local range super-diffusion with $2 < \gamma < 3$ depending on whether grains start from purely motion or rest ($\gamma = 3$) or from a mixture of both states ($\gamma = 2$),
2. intermediate range normal diffusion $\gamma = 1$ independent of model parameters, and
3. global range super-diffusion $1 < \gamma < 3$ depending on whether burial happens relatively slowly ($\gamma \rightarrow 1$) or quickly ($\gamma \rightarrow 3$) compared to surface resting times.

Finally, the burial of all tracers generates a geomorphic range of no diffusion.

4.2 Discussion

4.2.1 Local and intermediate ranges with comparison to earlier work

We extended *Einstein* (1937) by including motion and burial processes in a multi-state random walk (*Weeks and Swinney*, 1998; *Weiss*, 1994) to demonstrate that a group of bedload tracers moving downstream while gradually becoming buried will generate a super-diffusive local range (*Fathel et al.*, 2016; *Martin et al.*, 2012; *Witz et al.*, 2019), a normal-diffusive intermediate range (*Nakagawa and Tsujimoto*, 1976; *Yano*, 1969), and a super-diffusive global range (*Bradley*, 2017; *Bradley et al.*, 2010), before the diffusion eventually terminates in a geomorphic range (*Hassan and Bradley*, 2017). *Nikora*

et al. (2002) highlighted the need for such a physical description, although they suggested to use a two-state random walk between motion and rest states with heavy-tailed resting times, and they did not discuss sediment burial. However, other works have demonstrated that a two-state walk with heavy-tailed rests provides two diffusion ranges – not three (*Fan et al.*, 2016; *Weeks et al.*, 1996), and although heavy-tailed resting times have been documented for surface particles (*Fraccarollo and Hassan*, 2019; *Liu et al.*, 2019), they are more often associated with buried particles (*Martin et al.*, 2012, 2014; *Olinde and Johnson*, 2015; *Pelosi et al.*, 2014; *Pierce and Hassan*, 2020a; *Voepel et al.*, 2013), while surface particles retain light-tailed resting times (*Ancey et al.*, 2006; *Einstein*, 1937; *Nakagawa and Tsujimoto*, 1976; *Yano*, 1969). Accordingly, we developed a random walk model of bedload trajectories with light-tailed surface resting times that incorporates sediment burial.

The local and intermediate range diffusion characteristics resulting from our model correspond closely to the original Nikora et al. concepts, while our global range has a different origin than Nikora et al. envisioned. *Nikora et al.* (2001b) explained that local diffusion results from the non-fractal (smooth) characteristics of bedload trajectories between subsequent interactions with the bed, while intermediate diffusion results from the fractal (rough) characteristics of bedload trajectories after many interactions with the bed. Our model represents these conclusions: non-fractal (and super-diffusive) bedload trajectories exist on timescales short enough that each grain is either resting or moving, while fractal (and normal-diffusive) bedload trajectories exist on timescales when grains are actively switching between motion and rest states. We conclude that local and intermediate ranges stem from the interplay between motion and rest timescales, as demonstrated by earlier two-state random walk models (*Lajeunesse et al.*, 2018a; *Lisle et al.*, 1998) and by all Newtonian models that develop sequences of motions and rests (*Bialik et al.*, 2012; *Nikora et al.*, 2001b), even those including heavy-tailed rests (*Fan et al.*, 2016).

4.2.2 Global and geomorphic ranges with next steps for research

Nikora et al. explained that divergent resting times generate a sub-diffusive global range. However, studies have demonstrated that divergent resting times can generate super-diffusion in asymmetric random walks (*Weeks and Swinney*, 1998; *Weeks et al.*, 1996), and both experiments (*Bradley*, 2017; *Bradley et al.*, 2010) and models (*Pelosi et al.*, 2014; *Wu et al.*, 2019a,b) of bedload tracers undergoing burial have demonstrated global range super-diffusion. While our results also show global range super-diffusion, they do not necessarily refute the Nikora et al. conclusion of sub-diffusion at long timescales. We assumed sediment burial was a permanent condition which developed a non-diffusive geomorphic range. In actuality, burial is a temporary condition, because bed scour can exhume buried sediment back into transport (*Wu et al.*, 2019b), probably after heavy-tailed intervals (*Martin et al.*, 2014; *Voepel et al.*, 2013). We anticipate that a generalization of our model to include heavy-tailed timescales between burial and exhumation would develop four ranges of diffusion, where the long-time decay of the exhumation time distribution would dictate the geomorphic range diffusion characteristics as depicted in figure 4.2. If cumulative exhumation times decay faster than $T^{-1/2}$, as suggested by equilibrium transport models (*Martin et al.*, 2014; *Pierce and Hassan*, 2020a; *Voepel et al.*, 2013) and laboratory experiments (*Martin et al.*, 2012, 2014), we expect a super-diffusive geomorphic range (*Weeks and Swinney*, 1998). However, if they decay slower than $T^{-1/2}$, as implicitly suggested by the data of *Olinde and Johnson* (2015), we expect a genuinely sub-diffusive geomorphic range (*Weeks and Swinney*, 1998), leaving Nikora et al. with the final word on long-time sub-diffusion.

The analytical solution of bedload diffusion in equation (4.8) reduces exactly to the analytical solutions of the *Lisle et al.* (1998) and *Lajeunesse et al.* (2018a) models in the limit without burial ($\kappa \rightarrow 0$), the *Wu et al.* (2019a) model in the limit of instantaneous steps ($k_2 \rightarrow \infty$ and $l = v/k_2$), and the original *Einstein* (1937) model in the limit of instantaneous steps without burial. These reductions demonstrate that the majority of recent bedload diffusion models, whether developed from Exner-type equations (*Pelosi and*

Parker, 2014; *Pelosi et al.*, 2014; *Wu et al.*, 2019a) or advection-diffusion equations (*Lajeunesse et al.*, 2018a; *Lisle et al.*, 1998), can be viewed equivalently as continuous-time random walks applied to individual bedload trajectories. Within random walk theory, sophisticated descriptions of transport with variable velocities (*Masoliver and Weiss*, 1994; *Zaburdaev et al.*, 2008), correlated motions (*Escaff et al.*, 2018; *Vicsek and Zafeiris*, 2012), and anomalous diffusion (*Fa*, 2014; *Masoliver*, 2016; *Metzler et al.*, 2014) have been developed. Meanwhile, in bedload transport research, variable velocities (*Furbish et al.*, 2012a; *Heyman et al.*, 2016; *Lajeunesse et al.*, 2010), correlated motions (*Heyman et al.*, 2014; *Lee and Jerolmack*, 2018; *Saletti and Hassan*, 2020), and anomalous diffusion (*Bradley*, 2017; *Fathel et al.*, 2016; *Schumer et al.*, 2009) constitute open research issues. We believe further developing the linkage between existing bedload models and random walk concepts could rapidly progress our understanding.

4.3 Conclusion

We developed a random walk model to describe sediment tracers transporting through a river channel as they gradually become buried, providing a physical description of the local, intermediate, and global diffusion ranges identified by *Nikora et al.* (2002). Pushing their ideas somewhat further, we proposed a geomorphic range to describe diffusion characteristics at timescales larger than the global range when burial and exhumation both moderate downstream transport. At base level, our model demonstrates that (1) durations of sediment motions, (2) durations of sediment rest, and (3) the sediment burial process are sufficient to develop three diffusion ranges that terminate when all tracers become buried. A next step is to incorporate exhumation to better understand the geomorphic range. Ultimately, we emphasize that the multi-state random walk formalism used in this paper implicitly underlies most existing bedload diffusion models and provides a powerful tool for researchers targeting landscape-scale understanding from statistical concepts of the underlying grain-scale dynamics.

Chapter 5

Collisional Langevin model of bedload sediment velocity distributions

5.1 Introduction

Bulk bed load transport rates show wide and frequent fluctuations which originate from coupling between the fluid and granular phases. Due to these fluctuations, measured transport rates often show slow convergence through time (*Dhont and Ancey*, 2018; *Turowski*, 2010), and predicted rates can deviate from measured values by several orders of magnitude (*Martin*, 2003; *Recking et al.*, 2012). These challenges limit numerous ecological and engineering applications that rely on sediment transport predictions (*Gaeuman et al.*, 2017; *Malmon et al.*, 2005). In recent decades, stochastic formulations of the bed load flux have become increasingly popular for their potential to predict the mean transport rates required by applications while also predicting the magnitude of transport fluctuations (*Ancey et al.*, 2008) and quantifying the dependence of measurements on the observation scale (*Turowski*, 2010). Recent indications that sediment transport fluctuations might explain longstanding and unsolved problems in alluvial channel stability, such

as channel width maintenance (*Abramian et al.*, 2019) and bedform initiation (*Bohorquez and Ancey*, 2016; *Jerolmack and Mohrig*, 2005) provide additional motivation to develop these stochastic approaches. One subset of stochastic methods expresses downstream transport rates as a sum over the instantaneous streamwise velocities of all particles in motion within a control volume (*Ancey et al.*, 2008; *Furbish et al.*, 2012a). This formulation requires the instantaneous velocity distributions of sediment particles (*Lajeunesse et al.*, 2010), although our understanding of these distributions unfortunately remains limited. We have as of yet no consensus on the shape of the bedload velocity distribution, and although models have described some extreme end-member distributions (e.g. *Ancey and Heyman*, 2014; *Fan et al.*, 2014), we have as of yet no mechanistic models that describe the full range of experimental observations (*Fathel et al.*, 2015; *Heyman et al.*, 2016; *Houssais and Lajeunesse*, 2012; *Lajeunesse et al.*, 2010; *Liu et al.*, 2019). In this chapter, I develop a stochastic model of particle velocities which addresses this shortcoming.

Particle trajectories are a compromise between turbulent drag and particle-bed collision (*Wiberg and Smith*, 1985). We therefore anticipate that the Stokes number, which is known to characterize colliding bodies within a viscous fluid (), is an important dimensionless parameter of the bedload velocity distribution. The Stokes number is defined as ... where

High-speed video experiments have measured different streamwise particle velocity distributions without providing much understanding as to why one distribution or another appears in a given set of hydraulic and sedimentary conditions. One set of studies has shown exponential particle velocity distributions (*Charru et al.*, 2004; *Fathel et al.*, 2016, 2015; *Lajeunesse et al.*, 2010; *Roseberry et al.*, 2012; *Seizilles et al.*, 2014). These experiments involve uniformly-sized small sands or glass beads (0.05–2mm) having typical Stokes numbers $St \sim 1 – 10$. Their flow conditions are generally sub-critical ($Fr < 1$) and turbulent ($Re > 5000$) but not always: flows in *Lajeunesse et al.* (2010) were super-critical ($Fr > 1$), and flows in *Charru et al.* (2004) and *Seizilles et al.* (2014) were viscous. A second set of studies have shown Gaussian particle velocity distributions (*Ancey and Heyman*, 2014; *Heyman*

et al., 2016; *Martin et al.*, 2012). In these experiments, particles are typically larger (2 – 8mm) uniformly-sized gravels or glass beads having higher Stokes numbers ($St \sim 10 - 500$). In all Gaussian cases, flows are turbulent ($Re > 5000$) and super-critical ($Fr > 1$). Two other experiments display velocity distributions that are intermediate between exponential and Gaussian and appear more like a Gamma distribution (*Houssais and Lajeunesse*, 2012; *Liu et al.*, 2019). The *Houssais and Lajeunesse* (2012) experiments involved a binomial distribution of glass beads with diameters 0.7mm and 2.2mm in turbulent and supercritical flow conditions. They resolved the velocity distributions for larger grains only. The *Liu et al.* (2019) experiments used uniformly-graded sand having median diameter 1.1mm. Flows were again turbulent and subcritical. From this experimental record, we can summarize that the shape of the velocity distribution does not consistently relate to whether a flow is super or sub-critical (Fr), whether sediment grains are natural (sand, gravel) or synthetic (beads), or whether the flow is laminar or turbulent (Re). However, the typical Stokes numbers of particles do seem to increase monotonically from exponential velocity experiments (where $St \sim 1$), to intermediate (Gamma-like) experiments (where $St \sim 10$), and eventually to Gaussian experiments (where $St \sim 10^2$.) Apparently, the shape of streamwise bed load velocity distributions depends on the particle size.

Existing models of streamwise bed load velocities can be divided into computational and statistical physics categories. Computational models numerically integrate some approximate coupled dynamics for individual grains and the fluid, generally modelling particles as spheres interacting through repulsive forces, and the flow using direct simulation of the Navier-Stokes equations or some related approximation (such as large eddy simulation or the St-Venant equations). When streamwise particle velocities have been analyzed in such simulations, they show exponential tails (*Furbish and Schmeeckle*, 2013; *González et al.*, 2017) that agree with only a subset of the experimental data. Statistical physics models have incorporated stochastic driving and resisting terms into the Newtonian dynamics of individual grains to develop a Langevin-like description of bed load par-

ticle motions. For the downstream velocity $u(t)$, *Fan et al.* (2014) wrote $\dot{u} = F - \gamma sgn u + \xi(t)$ where F represents the steady component of the fluid forcing, the term involving γ is a quasi-static (Coulomb-type) friction term representing momentum dissipation by particle-bed collisions, and $\xi(t)$ is a Gaussian white noise representing variability in these forces. This model provides exponential velocity distributions which agree with one subset of experiments. *Ancey and Heyman* (2014) took a similar approach that includes different forces, solving $\dot{u} = \gamma(\bar{u} - u) + \xi(t)$. Here the term involving γ is similar to a Stokes drag, except it involves the mean sediment velocity \bar{u} , not the fluid velocity as for a “real” Stokes drag. $\xi(t)$ is again a Gaussian white noise representing fluctuations, and the model provides Gaussian velocity distributions that agree with another subset of experiments. While these models build insight into grain-scale sediment transport mechanics and provide powerful techniques with which to approach the problem, they have not yet provided a comprehensive explanation for the range of streamwise velocity distributions resolved in experiments.

Here, motivated by the realization that experimental particle velocity distributions vary systematically with the grain size, as summarized above, we hypothesize that the shape of the streamwise velocity distribution is controlled by the momentum dissipation characteristics of particle-bed collisions. It is well-known that the elasticity of granular collisions within viscous fluids depends on the particle size. In addition, the velocity distributions of granular gases are known to develop increasingly heavier tails than the Gaussian (Boltzmann) form of elastic gases as the inelasticity of particle-particle collisions is increased. Taking inspiration from this established knowledge, we develop below a model for sediment grains in transport as they undergo inelastic particle-bed collisions. Our intentions are to test the hypothesis that particle-bed collision characteristics explain the range of experimentally-observed streamwise bed load particle velocity distributions, and to introduce more realistic forces into earlier statistical physics descriptions of individual bed load particle dynamics. We develop the model and explain our assumptions in section 5.2, then we present the analytical solution and major results in 5.3. We finally discuss the implications of these

results, summarize our findings, and suggest ideas for further research in sections 5.4 and 5.5.

5.2 Mechanistic description of particle velocities

Figure ?? indicates the configuration we have in mind. Nearly spherical and cohesionless particles of diameter d and mass m moving as bed load down a slope inclined at an angle θ in a steady turbulent shear flow. The flow is just strong enough to drive grains into rarefied transport of a kind typical in gravel-bed rivers: particles saltate along the bed in sequences of collisions between events of erosion and deposition; moving particles collide often with stationary particles, but rarely with other moving particles. Particles respond to turbulent drag forces $F_D(t)$ and episodic particle-bed collision forces. In contrast to the computational physics approach, we do not aim to characterize the exact timeseries of the forces on an individual particle. Instead, we model the ensemble of possible force timeseries that particles could conceivably experience. Each possibility implies a different velocity timeseries $u(t)$ in the downstream direction. Our objective is to calculate the probability distribution $P(u)$ of this downstream velocity by averaging over the ensemble of forces. We include the most realistic article-bed collision and fluid forces we can while still allowing for analytical solutions.

Collision forces dissipate streamwise momentum, partly by converting it to vertical, lateral, or rotational momentum, and partly by deforming particles and generating heat (*Williams and Furbish, 2021*). The microscopic details of particle-particle collisions have been thoroughly studied (*Brach, 1989; Lorenz et al., 1997; Montaine et al., 2011*). Here, we introduce a restitution-like coefficient ε as indicated in figure ???. This ranges from $\varepsilon = 0$ for completely inelastic collisions to $\varepsilon = 1$ for completely elastic collisions. If the streamwise velocity just prior to a collision is u , just after the collision it becomes εu . Since this quantity combines effects of particle shape and collision geometry and should vary from one collision to the next, we consider that the fraction of streamwise momentum dissipated per collision ε lies

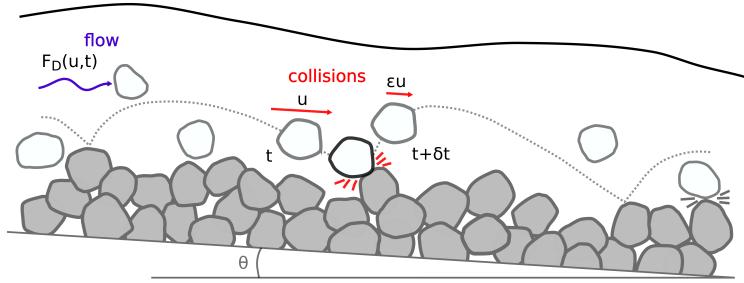


Figure 5.1: Definition sketch of rarefied sediment transport with turbulent fluid drag and particle-bed collision forces. During saltation, pre-collisional streamwise velocities u are transformed to postcollisional velocities $\varepsilon u < u$.

on a statistical distribution $\rho(\varepsilon)$. Similar ideas are available in the granular physics literature (*Serero et al.*, 2015). Further assuming that the number of collisions per unit time is ν and that the time intervals between subsequent particle-bed collisions are exponentially distributed (*Gordon et al.*, 1972), we write the collision force in the downstream direction as

$$F_C(u, t) = -mu \sum_{k=1}^{N_\nu(t)} (1 - \varepsilon_k) \delta(t - \tau_k). \quad (5.1)$$

Here, $N_\nu(t)$ is the number of collisions in time t , the τ_k ($k = 1, 2, \dots$) are times at which collisions occur, and the ε_k are elasticity coefficients characterizing the amount by which each collision slows the particle down. This collision force is a sequence of random impulses which are proportional to the pre-collisional streamwise momentum. This collision model should be adequate when the contact times between moving and resting particles are small compared to the times between collisions. These conditions are always satisfied for the idealized saltation-type motion depicted in figure ??.

Fluid forces on a coarse particle in a viscous flow depend on the Reynolds

number $\mathfrak{R}_p = dV/\nu$ defined by the particle size d , slip velocity V between particle and fluid, and kinematic viscosity ν . These forces have been calculated analytically from the Navier-Stokes equations for vanishing \mathfrak{R}_p and include acceleration, history, and velocity-dependent drag terms (*Auton*, 1987; *Hjelmfelt and Mockros*, 1966; *Maxey and Riley*, 1983). At realistic \mathfrak{R}_p analytical results are limited, so it is standard practice to turn instead to empirical corrections on the small \mathfrak{R}_p formulas (*Clift et al.*, 1978; *Schmeeckle et al.*, 2007). A dominant contribution to the downstream drag force F_D on nearly spherical particles at large \mathfrak{R}_p can be written $F_D = \frac{\pi}{8}\rho_f d^2 C_D(\mathfrak{R}_p)|V|V$, where ρ_f is the fluid density, d is the particle diameter, $C_D(\mathfrak{R}_p)$ is an empirical drag coefficient, and $V = U - u$ is the slip velocity between the fluid (U) and particle (u) velocities (*Coleman*, 1967; *Dwivedi et al.*, 2012; *Schmeeckle et al.*, 2007). In the present model we set $C_D = \frac{24}{\mathfrak{R}_p}(1 + 0.194\mathfrak{R}_p^{0.631})$ (*Clift et al.*, 1978; *González et al.*, 2017) and we do not involve acceleration and history terms for simplicity, although we acknowledge their potential importance for coarse sediment transport (*Armenio and Fiorotto*, 2001; *Michaelides*, 1997).

Drag forces have been argued to fluctuate rapidly compared to the inertial response times of coarse sediment grains (*Fan et al.*, 2014). The magnitude of drag fluctuations has been observed to follow a Gaussian distribution (*Celik et al.*, 2014; *Dwivedi et al.*, 2010; *Hofland and Battjes*, 2006; *Schmeeckle et al.*, 2007). Using these ideas, we make two key simplifications of the drag force above. First, we split the drag F_D into quasi-steady and fluctuating components (*Michaelides*, 1997), and second, we represent drag fluctuations as a Gaussian white noise characterized by a particle diffusivity D (*Ancey and Heyman*, 2014; *Fan et al.*, 2014). Defining \bar{V} as a representative slip velocity which we specify more carefully later, \bar{C}_D as the empirical drag coefficient evaluated at this slip velocity, and $\xi(t)$ as a Gaussian white noise of mean 0 and variance 1 (*Gardiner*, 1983), we express the fluid forces as

$$F_D(t) = \frac{\pi}{8}\rho_f d^2 \bar{C}_D \bar{V}^2 + \sqrt{2D}\eta(t). \quad (5.2)$$

In this drag force ?? and the collision force 5.1, the turbulent fluctuations

$\xi(t)$, collision times τ_k , and dissipation coefficients ε_k , can take any values consistent with their distribution and correlation functions. This set of possibilities defines a statistical ensemble.

5.2.1 Langevin equation for collisional transport

With the above forces, the Langevin equation $m\dot{u}(t) = F_D(t) + F_C(t)$ for the sediment dynamics becomes

$$m\dot{u}(t) = \Gamma + \sqrt{2D}\eta(t) - mu(t)\xi_{\nu,\varepsilon}(t). \quad (5.3)$$

This equation replaces the steady friction terms of earlier models () with an episodic term that provides a more realistic representation of particle-bed collisions during saltation. It represents a jump-diffusion process (*Daly and Porporato*, 2006) with multiplicative Poisson noise (*Denisov et al.*, 2009; *Dubkov et al.*, 2016). Collisions introduce “jumps” in velocity while turbulent generates “diffusion”, and the collision term is “multiplicative” in the sense that u multiplies the Poisson noise. Equations like 5.3 have long been studied in the stochastic physics literature (*Hanggi*, 1978; *Van Den Broeck*, 1983), but solving such equations remains extremely challenging (*Daly and Porporato*, 2010; *Dubkov and Kharcheva*, 2019; *Mau et al.*, 2014). One issue is that multiplicative white noises imply the prescription dilemma of stochastic calculus (*Gardiner*, 1983; *Risken*, 1984), meaning 5.3 is not defined without further specifying an integration rule (*Suweis et al.*, 2011). Here, the Ito interpretation (lower endpoint integration rule) is the physical choice since the energy dissipated by collisions depends strictly on pre-collisional velocities, not post-collisional. Given this integration rule, the remaining issues are to obtain the integro-differential equation characterizing the ensemble of velocities defined by 5.3, and then to solve this equation for the velocity distribution $P(u)$.

5.2.2 Chapman-Komogorov equation and particle-bed collision integral

The equation governing the streamwise velocity distribution $P(u, t)$ is derived in appendix B.1, providing

$$\nu^{-1} \partial_t P(u, t) = -\tilde{\Gamma} \partial_u P(u, t) + \tilde{D} \partial_u^2 P(u, t) + I_c(u, t). \quad (5.4)$$

In this equation, we introduced the scaled parameters $\tilde{\Gamma} = \Gamma/(\nu m)$ and $\tilde{D} = D/(\nu m)$. The term

$$I_c(u, t) = -P(u, t) + \int_0^1 \frac{d\varepsilon}{\varepsilon} P\left(\frac{u}{\varepsilon}, t\right) \rho(\varepsilon) \quad (5.5)$$

is a ‘‘collision integral’’ term representing particle-bed collisions. Equation 5.4 is a nonlocal extension of the Fokker-Planck equation used in earlier bed load models (*Ancey and Heyman*, 2014; *Fan et al.*, 2014). Such equations combining are known as Chapman-Komogorov equations (*Gardiner*, 1983). Nonlocality is introduced by the collision integral 5.5 which transfers probability from higher pre-collisional velocities u/ε to lower post-collisional velocities u . This term is analogous to the collision integral within the Boltzmann equation of kinetic theory (*Brilliantov and Poschel*, 2004; *Duderstadt and Martin*, 1979). Physically, it corresponds to binary collisions between particles having different masses and random restitution coefficients *Serero et al.* (2015) in the limit that the mass of one particle (here, the particle resting on the bed) goes to infinity. Mathematically, the collision integral term represents the probability distribution of the product between ε and u (c.f. *Feller*, 1967).

Owing to its nonlocality, equation 5.4 does not admit analytical solutions as is, so I introduce one further approximation. Assuming the distribution of dissipation coefficients $\rho(\varepsilon)$ is sharply peaked at some most common (mode) value ε' allows for a Kramers-Moyal type expansion of the particle-bed collision integral (*Gardiner*, 1983). Expanding all terms in the integrand except

$\rho(\varepsilon)$ provides

$$\mathcal{I}_c(u, t) = -P(u, t) + \frac{1}{\varepsilon'} P\left(\frac{u}{\varepsilon'}, t\right) + \sum_{k=1}^{\infty} \frac{\alpha_k}{k!} (\varepsilon - \varepsilon')^k \left[\frac{1}{\varepsilon} P\left(\frac{u}{\varepsilon}\right) \right]^{(k)} \Big|_{\varepsilon=\varepsilon'}, \quad (5.6)$$

where the $\alpha_k = \int_0^1 d\varepsilon \rho(\varepsilon) (\varepsilon - \varepsilon')^k$ are the central moments of ε around the mode elasticity ε' and the superscript (k) denotes the k th derivative. In what follows, I drop all but the first two terms in this expansion to obtain the leading order contribution of particle-bed collisions to the velocity distribution. Higher orders could always be included later by perturbation theory (*Morse and Feshbach*, 1953a). I solve the resulting approximate equation in steady-state, when $\partial P(u, t)/\partial t = 0$. Equation 5.4 indicates that this solution will be a good approximation to the time-dependent problem when particle motions generally survive multiple collisions ($t \gg 1/\nu$).

5.3 Results

5.3.1 Derivation of the bedload velocity distribution

Hereafter I drop the prime on the most common streamwise restitution coefficient ε' . With the truncation to two terms, equation 5.4 gives

$$0 = -\tilde{\Gamma} \partial_u P(u) + \tilde{D} \partial_u^2 P(u) - P(u) + \frac{1}{\varepsilon} P\left(\frac{u}{\varepsilon}\right), \quad (5.7)$$

which is now a functional differential equation that is nonlocal in velocity due to the last term on the right hand side. Such equations seen some attention in the mathematics literature, where they are called pantograph equations (*Hall and Wake*, 1989; *Kim*, 1998; *Zaidi et al.*, 2015). In the

appendix I solve equation 5.7 using Laplace transforms, providing

$$P(u) = \frac{\theta(-u)}{K_+} \sum_{l=0}^{\infty} \frac{\varepsilon^{-l} e^{\lambda_+ \varepsilon^{-l} u}}{\prod_{m=1}^l (-\tilde{D} \lambda_+^2 \varepsilon^{-2m} + \tilde{\Gamma} \lambda_+ \varepsilon^{-m} + 1)} \\ + \frac{\theta(u)}{K_-} \sum_{l=0}^{\infty} \frac{\varepsilon^{-l} e^{\lambda_- \varepsilon^{-l} u}}{\prod_{m=1}^l (-d \lambda_-^2 \varepsilon^{-2m} + \gamma \lambda_- \varepsilon^{-m} + 1)}. \quad (5.8)$$

The factors λ_{\pm} are defined in the appendix; they are proportional to $\tilde{\Gamma}/\tilde{D}$. The normalization factors are K_{\pm} are

$$K_{\pm} = d(\lambda_+ - \lambda_-) \prod_{l=1}^{\infty} (-d \lambda_{\pm}^2 \varepsilon^{2l} + \gamma \lambda_{\pm} \varepsilon^l + 1). \quad (5.9)$$

Although this velocity distribution appears quite complicated, one can verify that this is a normalized probability distribution ($\int du P(u) = 1$) which has very simple limiting behaviors as the mode dissipation constant ε approaches fully elastic ($\varepsilon = 1$) and inelastic ($\varepsilon = 0$) values.

It is possible to derive the moments of this probability distribution by multiplying 5.7 by u , integrating, and then solving the resulting moment evolution equations (c.f. *Cox and Miller*, 1965). From this method the mean velocity is

$$\langle u \rangle = \frac{\Gamma}{\nu(1-\varepsilon)} = \frac{\gamma}{1-\varepsilon}, \quad (5.10)$$

which is scales weakly with the mean fluid drag and sharply with the rate and typical elasticity of collisions. The second moment is

$$\langle u^2 \rangle = 2 \frac{d + \gamma \langle u \rangle}{1 - \varepsilon^2}, \quad (5.11)$$

leading to the velocity variance ($\sigma_u^2 = \langle u^2 \rangle - \langle u \rangle^2$)

$$\sigma_u = \sqrt{\frac{2d + \gamma^2}{1 - \varepsilon^2}}. \quad (5.12)$$

This equation demonstrates that velocity fluctuations originate from both the steady and fluctuating components of the flow forces, yet the variance

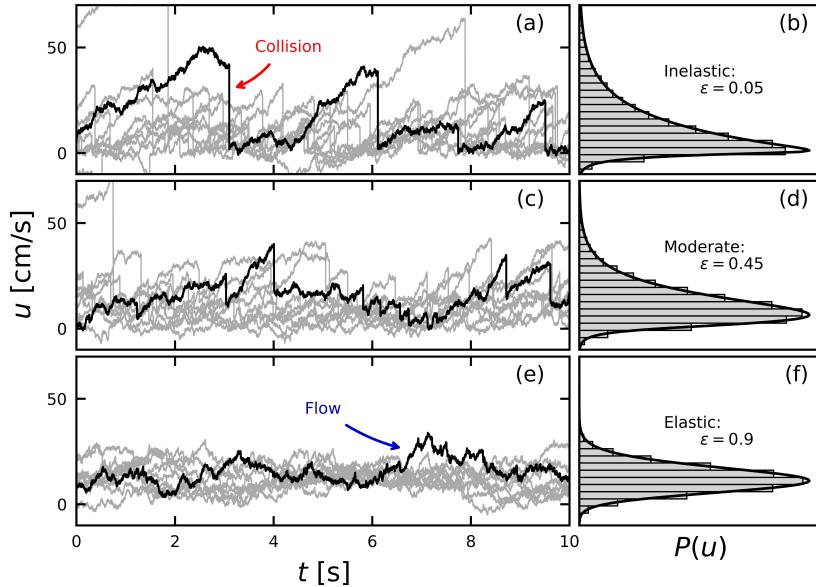


Figure 5.2: Left panels show velocity realizations as gray traces. Velocities are calculated from Monte Carlo simulations. Individual realizations are singled out as black traces. Particle-bed collisions imply sudden downward-velocity jumps. Flow forces generate fluctuating positive accelerations between collisions. Right panels show simulated histograms of particle velocities and exact solutions from equation 5.8.

is linear in these factors and is therefore relatively insensitive to fluid properties. In contrast, particle velocity fluctuations depend sharply on the parameters representing particle-bed collisions, suggesting collisions are the leading control on particle velocity fluctuations.

Figure 5.2 depicts the velocity characteristics of particles for different realizations of the fluid and collisional forces. We can see an apparent transition from exponential-like to Gaussian-like velocity distributions as typical collisions vary from more inelastic ($\varepsilon \rightarrow 0$) to more elastic ($\varepsilon \rightarrow 1$). In between, the full distribution 5.8 resembles a Gamma distribution, although it is not exactly a Gamma distribution.

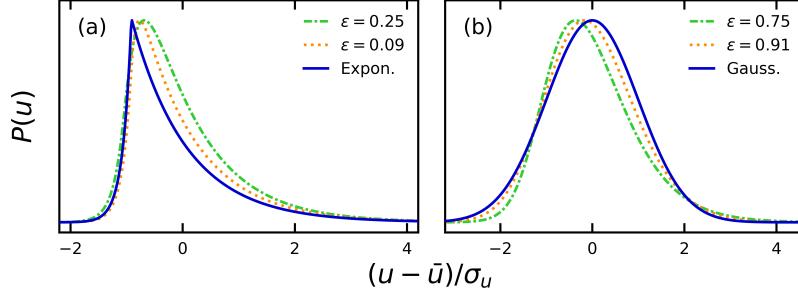


Figure 5.3: The particle velocity distribution approaches an exponential distribution in (a) as particle-bed collisions become extremely elastic ($\varepsilon \rightarrow 1$), and it approaches a Gaussian in (b) as they become extremely inelastic ($\varepsilon \rightarrow 0$). On the abscissa, the mean sediment velocity is standardized by its mean \bar{u} and standard deviation σ_u .

5.3.2 Exponential and Gaussian regimes: limits to earlier work

In fact, the apparent transition from exponential to Gaussian in figure 5.2 can be formalized: despite its complex appearance, simple Gaussian and exponential distributions appear as rigorous mathematical limits of equation 5.8. When particle-bed collisions are completely inelastic, 5.8 becomes an exponential distribution, and when they are completely elastic, 5.8 becomes Gaussian. Figure 5.3 demonstrates more closely the approach of the distribution toward these limits.

The exponential limit of 5.8 as $\varepsilon \rightarrow 0$ is rather easy to see. Taking $\varepsilon \rightarrow 0$ in 5.8, all terms in the series except for that with $l = 0$ become exponentially small, leaving behind the same two-sided exponential distribution derived by *Fan et al.* (2014) up to differences in notation:

$$P(u) = \frac{d}{\sqrt{\gamma^2 + 4d}} e^{\frac{\gamma u}{2d} - \frac{\sqrt{\gamma^2 + 4d}|u|}{2d}}. \quad (5.13)$$

Thus, for bed load transport conditions with typically very inelastic particle-bed collisions, we can expect exponential-like velocities and large deviations

from a Gaussian behavior.

The Gaussian limit as $\varepsilon \rightarrow 1$ of 5.8 is more difficult to evaluate. The challenge is that the statistical moments 4.6 and ?? diverge at the same time as the denominator factors of the distribution 5.8. In appendix B.2 I return instead to the original equation 5.7 to evaluate this elastic limit, obtaining

$$P(u) = \frac{1}{\sqrt{2\pi\sigma_u^2}} e^{-\frac{(u-\bar{u})^2}{2\sigma_u^2}}. \quad (5.14)$$

This result is identical to the velocity distribution derived by *Ancey and Heyman* (2014), up to notation.

5.3.3 Comparison with experimental data

A variety of velocity distributions have been observed in bedload transport experiments, ranging from exponential to Gaussian in shape. This section compares these with the theoretical result eq. 5.8. Comparing eq. 5.8 with experimental data requires values for the steady component of the drag force Γ , the particle mass m , the magnitude of turbulent drag fluctuations D , the rate of particle-bed collisions ν , and the most common fraction of momentum ε dissipated in each collision.

Below, I compare this formula with the results of six different experiments. In each case, the particle mass is computed from experimental parameters assuming spherical sediment as $m = \pi\rho_s d^3/6$, where ρ_s is the sediment density and d is the particle diameter. The steady component of the drag force is estimated as

$$\Gamma = \frac{\pi}{8} \rho C_D(Re_p) d^2 u_*^2, \quad (5.15)$$

where ρ is the fluid density, $C_D(Re_p)$ is the drag coefficient dependent on particle Reynolds number, and u_* is the shear velocity of the flow, considered as a proxy for the average slip velocity between moving particles and the flow. The magnitude D of turbulent fluctuations is eliminated with the mean and variance of the particle velocity. The remaining coefficients in the model, the dissipation per collision ε and the collision rate ν , are treated

Experiment	d [mm]	u_* [cm/s]	Re_p [-]	St [-]	Fr [-]	ε [-]	ν [s^{-1}]
(a) Fathel et al	0.5	2.0	9.97	2.9	0.3	0.08	24.
(b) Lajeau. et al	2.2	4.4	99.	29.	1.5	0.21	2.6
(c) Liu et al	1.1	8.6	94.	29.	0.3	0.28	34.
(d) Heyman et al	6.4	9.7	620.	180.	1.3	0.96	13.
(e) Ancey et al	8.0	7.4	590.	170.	2.1	0.92	4.8
(f) Martin et al	7.1	5.8	410.	120.	3.7	0.89	2.1

Table 5.1: Parameters used to fit the distributions in figure 5.4. The first five columns involve data from the experiments for particle diameter d , shear velocity u_* , particle Reynolds number Re_p , Stokes number St , and Froude number Fr . The final two columns involve values that were tuned to fit the theoretical distribution 5.8 to the experimental data, the dissipation ε and the collision rate ν . Units are indicated in square brackets. One can see a generally increasing relationship between particle size and elasticity, and likewise a decreasing relationship between particle size and collision frequency.

as calibration parameters and are tuned to provide best fit between the distribution 5.8 and the experimental data.

The parameters for each experiment and the best-fit calibration parameters are collated in table 5.1, while the results of fitting the model to the available experimental data are shown in figure 5.4. In every case, good agreement is obtained between the theoretical and empirical velocity distributions, suggesting that the Langevin model 5.3 captures most of the underlying physics.

5.4 Discussion

Here, I developed a Langevin description of bed load sediment transport which includes episodic collisions between particles and the bed. The model relates the shape of the instantaneous streamwise particle velocity distribution to the elasticity of particle-bed collisions, generalizes earlier approaches available in the literature which did not treat episodic collisions (*Ancey and*

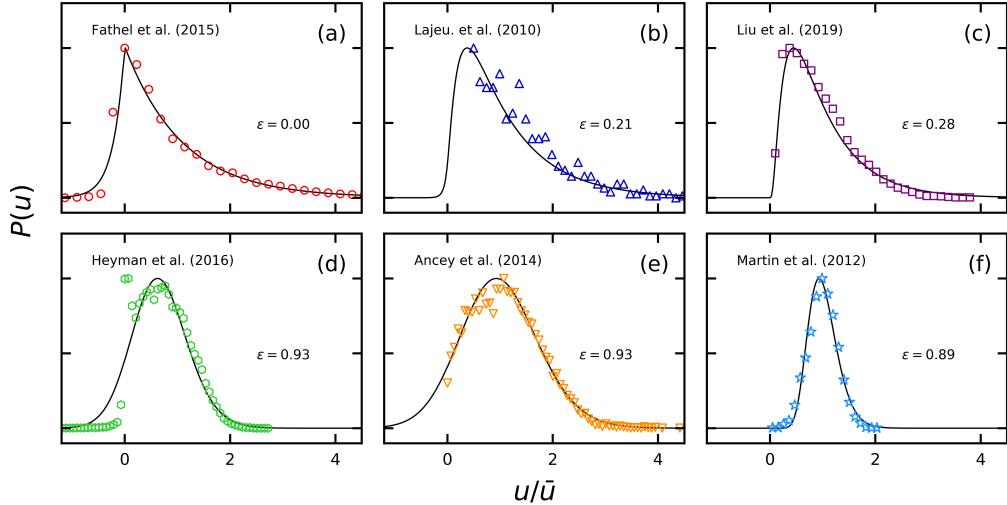


Figure 5.4: This figure compares the available experimental data on velocity distributions and the theoretical velocity distribution 5.8 with parameters ν , ε , and D treated as calibration parameters. In all cases there is good agreement, indicating that the model is capable of the range of distributions exhibited by the experimental data.

(Heyman, 2014; Fan et al., 2014), and provides a new physical explanation for the different streamwise sediment velocity distributions resolved in experiments. Although in reality, the turbulent forces on moving sediment particles vary in a complex spatio-temporal way, we have approximated the fluid forces on bed load particles as spatially uniform Gaussian white noise. Even though the non-Gaussian aspects of fluid turbulence certainly do impact sediment entrainment (Cameron et al., 2020; Celik et al., 2014), this flow model appears more or less justified since sediment transport experiments provide similar velocity distributions regardless of whether the flow is viscous or turbulent (Charru et al., 2004; Lajeunesse et al., 2010), and since particle relaxation times are typically long compared to the timescales of turbulent fluctuations (Hofland and Battjes, 2006; Nakagawa and Tsujimoto, 1981; Schmeeckle et al., 2007). We modelled particle-bed collision forces as a sequence of instantaneous impulses where the intervals between successive

collisions were characterized as exponential random variables. The effect of each collision on the streamwise particle velocities was parameterized by a restitution-like coefficient. Although such approximate descriptions of particle-particle collisions are common in the theory of granular gases, the setting here is somewhat different than grains in air. Because particles within a viscous flow in general interact at a distance, we should expect the collision model will become poor when the time between subsequent collisions becomes small. Therefore, although the model seems appropriate for saltation, it should be critically examined for “reptation”, when the times between subsequent particle-bed collisions are short. Of course, more realistic flow and collision forces could always be incorporated into Langevin equations for bed load transport, although these might require numerical methods for their solution. The theory of granular gases provides some indication of the types of more nuanced collision models which are possible (*Brilliantov and Poschel*, 2004).

Sediment transport experiments reveal correlations between particle size and the shape of the bed load velocity distribution. Experiments with smaller particles tend to give exponential distributions, and those with larger particles give Gaussian distributions. In fluid dynamics, the dissipation characteristics of particle-particle collisions in viscous flows are known to depend on the particle size and approach velocity through the Stokes number. In kinetic theory, it is known that gases of ideal elastic particles generate Gaussian (Boltzmann) velocity distributions, while gases of inelastic grains generate non-Gaussian distributions (*Brilliantov and Poschel*, 2004; *Chapman and Cowling*, 1970). Taken together, these ideas suggest that we might relate the shape of the particle velocity distribution to particle size. We can estimate typical Stokes numbers of colliding bed load particles in experiments as ..., using with the flow shear velocity and mean streamwise sediment velocity to calculate V . Estimating in this way, transport experiments with exponential velocities have $St \sim 1 - 10$, those with neither exponential nor Gaussian velocities have $St \sim 10 - 100$, and those with Gaussian velocities have $St > 100$. In experiments relating restitution coefficient to Stokes number for idealized collisions, restitution coefficients vary

sharply from 0 to 1 as St ranges from 1 to 500 *Joseph et al.* (2001); *Marshall* (2011); *Yang and Hunt* (2006). Although collision geometry and grain shape certainly complicate the narrative, these values of St are consistent with our model conclusion that the shape of the particle velocity depends on the elasticity of collisions.

In real channels, grain sizes often span a wide range. A major implication of the dependence of the shape of the particle velocity distribution on grain size is that different grain sizes in a mixture will impart distinct fluctuation signatures to the overall bulk transport rate. Even in the absence of sorting effects and differential mobility, smaller grains can be expected to carry more control over the largest fluctuations in the overall transport rate, since their velocity distributions have wider tails.

5.4.1 Implications for landscape evolution

Many phenomena of landscape evolution depend on the velocities of individual grains. The erosion rates of bedrock rivers are for example parameterized by the impact velocities of individual sediment grains against the bedrock surface (*Li et al.*, 2020; *Sklar and Dietrich*, 2004; *Turowski*, 2021), on which they have a sensitive dependence. It is not much of a stretch to imagine that bedrock erosion could be dominated by the largest impact velocities that originate from the extreme tail of the bedload velocity distribution. Here, we have shown that the weight of this tail depends sensitively on the dissipation characteristics of particle-bed collisions, suggesting that another feedback, that between dissipation and ... may be at play in the evolution of bedrock canyons.

5.5 Conclusion

We have demonstrated that particle-bed collisions control the shape of the particle velocity distribution.

Chapter 6

Summary and future work

The research in this thesis generalizes and extends earlier work to describe sediment transport as a stochastic process. In the research, I have characterized the movements of grains along a wider range of timescales than before, framed existing research in terms of Langevin and Master equations, and produced more detailed descriptions of the bedload transport phenomenon, addressing several long-recognized shortcomings of earlier stochastic models. In particular I have filled in the connection between sediment fluxes and individual particle motions, included particle velocity fluctuations in a descriptions of individual particle motions through rest and motion, evaluated the role of bed elevation changes on sediment transport rate fluctuations, and included the process of sediment burial in descriptions of downstream particle movement.

6.1 Overall methodology of the thesis

6.1.1 Langevin and master equations

The overarching strategy in all of these developments has been to identify control and response variables, represent variable controls by idealized noises (entrainment and deposition events, particle burial events, turbulent forces, or particle-bed collisions), and then to write dynamical equations relating

the responses variables to these stochastic control variables. This phrases sedimentary dynamics in terms of Langevin-like equations, stochastic analogues of Newton's $F = ma$, where the acceleration a is swapped for the response variable of interest in the problem and the force F is a stochastic idealization of the control variables.

Once the stochastic dynamical equation was written for a given problem, its solutions were counted () across realizations of the control variables to form a probability distribution of the response variable. These distributions were generally governed by integro-differential equations (), and the distributions solving these equations were obtained with transform calculus ()�.

In every case, the result is a probability distribution for the response variable of interest, which in the thesis has included at different points the bedload particle position (), particle velocity (), bed elevation (), and sediment transport rate (). The same basic strategy should be applicable to a wide range of problems in geomorphology where variability matters (*Furbish and Doane, 2021*).

6.1.2 Idealized noises and their combinations

A major challenge in this research is that only a handful of noises in statistical physics are comprehensively understood (*Horsthemke and Lefever, 1984*), so the available options in stochastic modelling are constrained. The noises used in this thesis include white Gaussian, Poisson, and dichotomous noises, representing erratic fluctuations, sequences of spikes, and random switches respectively (*Van Den Broeck, 1983*). Turbulence was described using Gaussian noise (); while instantaneous steps (), particle arrivals to a control surface (), and particle-bed collisions () were described with Poisson noise. Alternation between motion and rest was represented with dichotomous noise (). Whenever these processes acted in combination, the dynamical equations describing the response variable included multiple sources of idealized noise as required (). This inclusion of multiple noise sources has not yet to my knowledge been pursued in any earlier stochastic models of

sediment transport.

River science offers no guarantee that these idealized white noises which we happen to understand best are sufficient to describe its phenomena. White noises are an idealization which is probably never represented in nature (*Gardiner*, 1983; ?). In contrast, colored spectra in which fluctuations distribute power unevenly across frequencies are well-known to occur in many fluid and granular physics phenomena, most famously in context of fluid turbulence (*Kolmogorov*, 1941; *Nikora and Goring*, 2002) and granular collapse (*Bak et al.*, 1987; *Jensen*, 1998). In river science, many phenomena exhibit colored spectra, like the size distributions of bedforms (*Guala et al.*, 2014; *Nikora et al.*, 1997), the fluid forces on bed particles (*Amir et al.*, 2014; *Dwivedi et al.*, 2011), the roughness characteristics of gravel beds (*Aberle and Nikora*, 2006; *Singh et al.*, 2012), and sediment flux time-series (*Chartrand and Furbish*, 2021; *Dhont and Ancey*, 2018). It will be problematic if these phenomena require colored noise for their description, because dynamical equations driven by colored noise can be extremely challenging to solve (*Hanggi*, 1978; *Hänggi and Jung*, 2007; *Luczka*, 2005). Even if white noise models like those developed in this thesis are not exactly accurate, they remain necessary as a basis for comparison when formulating and solving colored noise models (*Fox*, 1986; *Moss and McClintock*, 1989).

6.2 Key contributions

6.2.1 Calculation of the probability distribution of the sediment flux from micromechanics of particle transport

The first major contribution of this thesis is in chapter (). Here, I formulated the probability distribution of the sediment flux from the trajectories of individual particles moving downstream. This work unifies the sediment trajectory models originating from Einstein () with the renewal theory approach to calculate the sediment flux (). The striking feature of this formulation is that, as a result of the particle dynamics, the mean bedload

flux becomes scale-dependent, whereby the expected magnitude of the flux depends on the time-period over which it is observed ()).

An expectation that scale-dependence derives from individual particle trajectories was described theoretically by *Ballio et al.* (2018), but this had not been described in a mathematical model until now. Descriptions of the mean sediment flux from the movement characteristics of individual grains have existed now for a long time (), and an emerging body of research was producing the full probability distribution of the flux, but without referencing individual movement characteristic (). This work unifies these two research themes and indicates a path toward a statistical mechanics formulation of bed load sediment transport based on the grain scale physics.

6.2.2 Inclusion of velocity fluctuations into Einstein's model of individual particle trajectories

Second, in chapter () I developed the first analytical description of sediment trajectories through motion and rest including velocity fluctuations within the motion state. Einstein originally formulated sediment transport as a sequence of instantaneous steps and rests (), and this was later improved to include the duration of motion (). Until this thesis, movement velocities in analytical models were considered constant () which contrasts with our experience (). Although some numerical models have described motion/rest cycles with velocity fluctuations (*Bialik et al.*, 2012; *Fan et al.*, 2016; *Schmeeckle*, 2014), they had not resolved the novel three-range diffusion characteristics these dynamics imply.

This description predicts multiple-range diffusion across local, intermediate, and global scales as a result of particle velocity fluctuations within the motion state (); it introduces a dimensionless Peclet number as an important characteristic of bedload sediment transport (); and it relates the timescales at which transitions between local, intermediate, and global timescales occur to the movement characteristics of individual grains (). These developments constitute a new understanding of bedload movement across its timescales ()�.

6.2.3 Quantification of the control of bed elevation fluctuations over sediment transport fluctuations

Third, chapter () modified the birth-death description of bedload transport () to include feedbacks between the local bed elevation and the entrainment and deposition rates. This allowed for a mathematical investigation of (1) how bed elevation changes affect sediment transport rates and (2) how bed elevation changes control the residence times of particles buried in the bed. Sediment transport fluctuations have come under increasing scrutiny with the resurgence of stochastic models in sediment transport (), while the burial times of particles are crucial for using sediment tracers to predict sediment transport (). Earlier birth-death models had generally considered that entrainment and deposition rates of particles remain constant even though these processes imply bed degradation and aggradation respectively, which are known to modify the entrainment and deposition rates in a negative feedback.

This work demonstrates that this negative feedback buffers bedload transport fluctuations whenever collective entrainment occurs, meaning the magnitude of bedload transport fluctuations depends on the rate of bed elevation change (). The residence times of buried particles are random variables that lie on heavy-tailed power-law distributions. These distributions allow for arbitrarily long resting times, which poses challenging implications for researchers attempting to predict the downstream sediment flux in applications by tracking sediment tracer particles ()�.

6.2.4 Characterization of how sediment burial affects the downstream transport of sediment particles

Fourth, chapter () presenting a model of sediment trajectories through motion, rest, and burial, describing sediment transport across local, intermediate, global, and geomorphic ranges (), and producing new understanding of how exactly the distinct spreading characteristics of particles within each of these ranges arise (e.g ?).

Until this work, the mechanisms which produce the different spreading

rates of particles across the scaling ranges identified by Nikora and coworkers had been uncertain for several decades (), and earlier models works had included what were believed to be the required features without describing three or more scaling ranges (). The work further demonstrates that many approaches to describe individual particle motions are just clever reproductions of the continuous time random walk formalism from physics, indicating underlying unity within a diverse body of research and bringing powerful tools from physics to the sediment transport problem.

6.2.5 Description of how particle-bed collisions control movement velocities of grains

Finally, chapter () displayed a new theoretical model of individual grains saltating downstream in a turbulent flow through a sequence of particle-bed collisions. This work provides the first comprehensive description of all bedload velocity distributions observed in experiments (), while earlier works had described only particular end-member cases ()�.

This work includes ideas from granular gas theory into sediment transport modelling and provides a concrete example of the control grain-scale processes exert over large scale landscape evolution. In particular, since the work implies the shape of the bedload particle velocity distribution may depend on particle size, this has implications for mechanistic understanding of how abrasion by collisions of saltating bedload occurs (), which relates ultimately to the rates at which Earth's bedrock canyons incise.

6.3 Limitations and future research directions

This thesis has produced new understanding of how to describe bedload transport using statistical physics, but its approach has many limitations deserving of future research attention. In some cases these are specific to the models produced in the thesis, but in others, they are shared in common with a majority of models in the stochastic sediment transport research paradigm (*Ancey, 2020a; Furbish and Doane, 2021*).

6.3.1 Landscape dynamics and channel morphology

The first limitation concerns the assumption, implicit in every chapter of this thesis, that sediment transport characteristics are steady and uniform in time and space. This assumption contrasts with conditions in real gravel-bed rivers, where riffles, bars, and steps coordinate the movements of individual grains (*Ashmore and Church*, 1998; *McDowell and Hassan*, 2020), sediment is supplied in episodic bursts from mass movements (*Müller and Hassan*, 2018; ?), woody debris coordinates sediment movement (*Eaton et al.*, 2012; ?), and variable flow conditions modify bed texture and sediment availability (*Mao*, 2012; *Phillips et al.*, 2018).

To date, very little work has concentrated on stochastic sediment transport models in unsteady conditions (e.g. *Bohorquez and Ancey*, 2016). The most obvious scheme to address unsteadiness is to introduce time and space dependence to movement velocities, diffusivities, or entrainment and deposition rates, but how exactly one should express these rates in terms of time and space is a matter for speculation, and would be contingent on a given context given our limited understanding of how these parameters relate to the flow hydraulics (e.g. *Heyman et al.*, 2016).

Future studies might investigate in more depth the linkage between flow hydraulics, the geometric arrangement of grains on the bed, and the bed topography with the entrainment and deposition rates of individual particles to develop the foundational knowledge to incorporate temporally or spatially variable flow and sedimentary conditions into stochastic models of sediment transport.

6.3.2 Grain size distributions

The second major limitation of this work concerns grain size. In actuality, sediments in rivers spans a range of sizes, and differential mobility based on particle size produces spatial sorting, both vertically as in bed armouring (*Aberle and Nikora*, 2006; *Parker and Klingeman*, 1982; *Wilcock and Southard*, 1989), and laterally as patch, particle cluster, or riffle development (*Nelson et al.*, 2014; *Venditti et al.*, 2017).

There have been a few works on stochastic modelling of sediment transport with multiple grain sizes (*Parker et al.*, 2002; *Sun and Donahue*, 2000), but these approaches are not spatially distributed, so there is as yet no stochastic method to understand sorting processes.

Future studies should revisit the stochastic framework applied to multiple grain sizes. Simplified experimental geometries based on bimodal sediment beds (e.g. *Houssais and Lajeunesse*, 2012) would be a great context to revisit these issues. Extending the motion-rest model of chapter () to two grain sizes with a matrix formulation, then calibrating its parameters to experiments would be a nice place to start.

6.3.3 The full range of geophysical flows

The final limitation I will mention is that all of the efforts in this thesis were concentrated on weak bedload transport, where densities of moving particles are low enough that they may interact with the static bed () but never with each other. This concentration is justified because weak bedload transport conditions are typical of gravel bed rivers (*Ashworth and Ferguson*, 1989; ?), but it is nonetheless a limitation given the diversity of processes which move sediment over Earth’s surface.

Earth’s landforms are shaped by numerous transport phenomena from booming debris flows (*Iverson*, 1997) to barely perceptible hillslope creep (*Deshpande et al.*, 2021). Different phenomena are basically distinguished by the relative importance of fluid, granular, and gravitational forces in sustaining them (*Jerolmack and Daniels*, 2019).

Weak bedload transport is characterized by fluid forces small in comparison to gravity, and collision forces comparable to gravity. Viewed in this way, the work in this thesis represents a minute region of the vast parameter space spanned by Earth’s geophysical flows, and geomorphology requires characterization of them all. Future studies should continue the effort (*Furbish and Doane*, 2021) to describe these processes as different expressions of the same basic building blocks. Statistical mechanics has some versatile blocks.

6.4 Conclusion

This thesis described the movements of individual grains along streambeds using probabilistic methods. The research has related the overall sediment transport rates responsible for channel evolution to the movements of individual grains. At base level, the thesis embraces variability as an intrinsic part of Earth surface dynamics, and it produces descriptions which predict mean values as well as the magnitude of their fluctuations.

The founders of process geomorphology always acknowledged the role of variability in landscape evolution (*Horton*, 1945; *Langbein and Leopold*, 1964; *Strahler*, 1952), although their main efforts were to develop strategies to describe landscapes without including it, like averaged shear stresses to avoid fluid turbulence (*Bagnold*, 1954; *Meyer-Peter and Müller*, 1948), competent conditions to replace climate fluctuations (*Wolman and Gerson*, 1978; *Wolman and Miller*, 1960), and representative grain sizes to avoid evolving grain size distributions (*Andrews*, 1983; *Parker and Klingeman*, 1982).

The stochastic descriptions of sediment transport developed in this thesis hint toward a methodology to step beyond averaged descriptions of landscape evolution, propagate noises through the equations governing landscape change, and revisit the old question in geomorphology: How does variability shape Earth's surface?

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Appendix A

Calculations involved in dynamical sediment flux model

A.1 Derivation of the master equation for particle position

The probability distribution of position in section

The numerator terms involving g are easily expressed as first and second derivatives with respect to x . The problem, then is to calculate the inverse Fourier integral of the denominator. This can be conducted by finding the zeros of the denominator, expanding in partial fractions, then applying the contour integral

$$\int_{-\infty}^{\infty} \frac{1}{2\pi i} \frac{e^{-igx}}{g + ic} dg = \theta(x)e^{-cx} \quad (\text{A.1})$$

that I've used to solve earlier problems. Rearranging the governing equation gives

$$\tilde{P}(g, s) = \frac{\phi D g^2 - igV\phi + s + k}{D(s + k_E)} \frac{1}{g^2 - i\frac{V}{D}g + \frac{s(s+k)}{D(s+k_E)}} \quad (\text{A.2})$$

The roots of the denominator are at

$$g_{\pm} = \frac{iV}{2D} [1 \pm R], \quad (\text{A.3})$$

where

$$R = \sqrt{1 + \frac{4D}{V^2} \frac{s(s+k)}{s+k_E}} \quad (\text{A.4})$$

The partial fractions expansion is therefore

$$\frac{1}{g^2 - i\frac{V}{D}g + \frac{s(s+k)}{D(s+k_E)}} = \frac{D}{iVR} \left[\frac{1}{g - g_+} - \frac{1}{g - g_-} \right] \quad (\text{A.5})$$

Giving

$$\tilde{P}(x, s) = \frac{-\phi D \partial_x^2 + V \phi \partial_x + s + k}{VR(s + k_E)} \left[\int \frac{dg}{2\pi i} \frac{e^{-igx}}{g - g_+} - \int \frac{dg}{2\pi i} \frac{e^{-igx}}{g - g_-} \right] \quad (\text{A.6})$$

or eventually

$$\tilde{P}(x, s) = \frac{-\phi D \partial_x^2 + V \phi \partial_x + s + k}{VR(s + k_E)} \left[\theta(x) \exp\left(\frac{Vx}{2D}(1-R)\right) + \theta(-x) \exp\left(\frac{Vx}{2D}(1+R)\right) \right]. \quad (\text{A.7})$$

which simplifies a bit

$$\tilde{P}(x, s) = \frac{-\phi D \partial_x^2 + V \phi \partial_x + s + k}{VR(s + k_E)} \exp\left[\frac{Vx}{2D} - \frac{V|x|}{2D}R\right], \quad (\text{A.8})$$

where as a reminder, $\phi = k_D/k$.

An incredible property from the Bateman manuscript by Erdelyi vol. 1 pg. 133 is

$$\mathcal{L}^{-1}\left\{\frac{1}{s}\tilde{g}(s - a/s)\right\} = \int_0^t \mathcal{I}_0\left(2\sqrt{au(t-u)}\right)g(u)du \quad (\text{A.9})$$

which can be derived by taking a Laplace transform and using u-substitution.

The problem is

$$P(x, t) = \mathcal{L}^{-1} \left\{ \frac{1}{V} [-\phi D \partial_x^2 + V \phi \partial_x + k + s] \exp \left(\frac{Vx}{2D} \right) \frac{\exp \left(-\frac{V|x|R}{2D} \right)}{(s + k_E)R} \right\} (t) \quad (\text{A.10})$$

Using the shift property, this becomes

$$P(x, t) = \frac{1}{V} e^{-k_E t} \mathcal{L}^{-1} \left\{ [-\phi D \partial_x^2 + V \phi \partial_x + k_D + s] \exp \left(\frac{Vx}{2D} \right) \frac{\exp \left(-\frac{-V|x|R_*}{2D} \right)}{s R_*} \right\}, \quad (\text{A.11})$$

where

$$R_* = \sqrt{1 + \frac{4D(k_D - k_E)}{V^2} + \frac{4D}{V^2} \left(s - \frac{k_E k_D}{s} \right)}. \quad (\text{A.12})$$

Using the property that $\mathcal{L}^{-1}\{s\tilde{f}\} = (\delta(t) + \partial_t)f(t)$ gives

$$P(x, t) = \frac{1}{V} e^{-k_E t} [-\phi D \partial_x^2 + V \phi \partial_x + k_D + \delta(t) + \partial_t] \exp \left[\frac{Vx}{2D} \right] \mathcal{L}^{-1} \left\{ \frac{-\exp \left[-\frac{-V|x|R_*}{2D} \right]}{s R_*} \right\} (t) \quad (\text{A.13})$$

Using the Erdelyi shifting property from Bateman manuscript gives

$$\begin{aligned} P(x, t) &= \frac{1}{V} e^{-k_E t} [-\phi D \partial_x^2 + V \phi \partial_x + k_D + \delta(t) + \partial_t] \exp \left[\frac{Vx}{2D} \right] \int_0^t du \mathcal{I}_0 \left(2\sqrt{k_E k_D u(t-u)} \right) \\ &\quad \times \mathcal{L}^{-1} \left\{ \frac{\exp \left[-\frac{-V|x|}{2D} \sqrt{a+bs} \right]}{\sqrt{a+bs}} \right\} (u) \end{aligned} \quad (\text{A.14})$$

where $a = 1 + 4D(k_E - k_E)/(V^2)$ and $b = 4D/V^2$. Using the trick of introducing a parameter and integrating over it to remove the square root from the denominator, the remaining transform can be evaluated from tables or mathematica, eventually giving (after integration over and setting to 1 of

the fake parameter),

$$P(x, t) = [-\phi D \partial_x^2 + V \phi \partial_x + k + \delta(t) + \partial_t] \int_0^t \mathcal{I}_0(2\sqrt{k_E k_D u(t-u)}) e^{-k_E(t-u)} \times \sqrt{\frac{1}{4\pi D u}} \exp\left[-k_D u - \frac{(x - Vu)^2}{4Du}\right] du \quad (\text{A.15})$$

We see here a convolution between a modified Bessel function describing the probability that a particle is at rest, and a Gaussian propagator, damped by deposition, describing the drift and diffusion of moving particles. Probably the \mathcal{I}_0 term represents the probability that the particle has been in motion for a time u after a time t has elapsed. The expansion of this formula by evaluating the derivatives and so on gives nothing nice. it becomes a sum of mainly three terms. Two are convolution integrals over bessels I_1 and I_0 with elementary functions also factors inside the integrals. One is a delta function decaying with k_D , and another is a Gaussian propagator decaying with k_E .

A.2 Moments of position

Multiplying the master equation by x^l and integrating over all x gives

$$\partial_t^2 m_l - V l \partial_t m_{l-1} - k_E V l m_{l-1} + k \partial_t m_l - D l(l-1) \partial_t m_{l-2} - k_E D l(l-1) m_{l-2} = 0, \quad (\text{A.16})$$

where $\langle x^l \rangle = m_l$. For $l = 1$ this generates

$$(\partial_t^2 + k \partial_t) \langle x \rangle = k_E V \quad (\text{A.17})$$

which has solution $\langle x \rangle = k_E V t / k$ given the initial conditions of the problem. The general solution is $\alpha_2 + k_E V t / k + \alpha_1 e^{-kt} / k$. The first moment is totally unaffected by diffusion. For $l = 2$, the governing equation is

$$(\partial_t^2 + k \partial_t) \langle x^2 \rangle = 2V(\partial_t + k_E) \langle x \rangle + 2k_E D. \quad (\text{A.18})$$

Plugging in the result for the first moment develops

$$(\partial_t^2 + k\partial_t)\langle x^2 \rangle = \frac{2V^2 k_E}{k}[1 + k_E t] + 2k_E D. \quad (\text{A.19})$$

This time the general solution is

$$\langle x^2 \rangle = \frac{2k_E}{k} \left[\frac{V^2 k_D}{k^2} + D \right] t + \left(\frac{V k_E t}{k} \right)^2 + C_1 e^{-kt}/k + C_2. \quad (\text{A.20})$$

This is subject to the conditions $\langle x^2 \rangle(0) = 0$ and $\partial_t \langle x^2 \rangle(0) = 2k_E D/k$, derived by the initial conditions used for the pdf, giving a variance

$$\sigma_x^2 = \frac{2k_E k_D V^2}{k^3} \left(t + \frac{1}{k} e^{-kt} - \frac{1}{k} \right) + 2 \frac{k_E D}{k} t. \quad (\text{A.21})$$

At short times $t \ll k^{-1}$, this becomes

$$\sigma_x^2 \sim \frac{k_E k_D V^2}{k^2} t^2 + \frac{2k_E D}{k} t, \quad (\text{A.22})$$

so it scales as $\sigma_x^2 \sim t^2$ when $t \gg \frac{2Dk}{V^2 k_D}$ and $\sigma_x^2 \sim t$ when $t \ll \frac{2Dk}{V^2 k_D}$. Similarly at long times $t \gg k^{-1}$,

$$\sigma_x^2 \sim \frac{2k_E k_D V^2}{k^3} t, \quad (\text{A.23})$$

so we have another non-trivial multi-scale diffusion phenomenon. Provided that $2D/V^2 \ll k_D/k^2$, we therefore have

$$\sigma_x^2 \sim \begin{cases} t, & t \ll \frac{2Dk}{V^2 k_D}, \\ t^2, & \frac{2Dk}{V^2 k_D} \ll t \ll \frac{1}{k}, \\ t, & t \gg \frac{1}{k}. \end{cases} \quad (\text{A.24})$$

Note in the physical condition when $k \approx k_D$, the condition for the existence of three ranges becomes $Pe \ll 1$, where $Pe = 2Dk_D/V^2$.

A.3 Calculation of the flux rate constant

The central object required for the flux is

$$\mu(t) = \rho \int_0^\infty dx_i \int_0^\infty dx P(x + x_i, t). \quad (\text{A.25})$$

This represents, up to a proportionality factor, the probability that a particle starts at x_i , somewhere to the left of $x = 0$, then manages to cross $x = 0$ by time t . This can be demonstrated as the rate of the Poisson flux distribution (although it's divided by the density). Taking the Laplace transform,

$$\tilde{\mu}(s) = \rho \int_0^\infty dx_i \int_0^\infty dx \tilde{P}(x + x_i, s). \quad (\text{A.26})$$

This means the starting point is integrating equation A.8. Noting that $x+x_i$ is always positive, The first integration gives ($\phi = k_D/k$)

$$\tilde{\mu}(s) = \int_0^\infty dx_i \exp\left[\frac{V(1-R)x_i}{2D}\right] \left(\phi \frac{1-R}{2R(s+k_E)} - \frac{\phi}{R(s+k_E)} - \frac{2D(s+k)}{V^2 R(1-R)(s+k_E)}\right), \quad (\text{A.27})$$

and the second integration gives

$$\tilde{\mu}(s) = -\frac{\phi D}{VR(s+k_E)} + \frac{2D\phi}{VR(1-R)(s+k_E)} + \frac{4D^2(s+k)}{V^3 R(1-R)^2(s+k_E)}. \quad (\text{A.28})$$

The problem is to take the inverse transform of this.

Starting from A.28, taking the inverse transform, converting the s factor in the numerator of the last term to $\partial_t + \delta(t)$, and using the shift property gives

$$\mu(t) = \left\{ -\frac{\phi D}{VR_\star s} + \frac{2D\phi}{VR_\star(1-R_\star)s} + \frac{4D^2(\bar{\partial}_t + k)}{V^3 R_\star(1-R_\star)^2 s} \right\}. \quad (\text{A.29})$$

Here the notation $\bar{\partial}_t$ means the derivative acts from the left on all terms

multiplying it. Now using the Erdelyi formula again provides

$$\mu(t) = e^{-k_E t} \int_0^t \mathcal{I}_0\left(2\sqrt{k_E k_D u(t-u)}\right) K(u) du, \quad (\text{A.30})$$

where

$$K(u) = \left\{ -\frac{\phi D}{V\sqrt{a+bs}} + \frac{2D\phi}{V\sqrt{a+bs}(1-\sqrt{a+bs})} + \frac{4D^2(\bar{\partial}_t + k)}{V^3\sqrt{a+bs}(1-\sqrt{a+bs})^2} \right\}(u) \quad (\text{A.31})$$

Using the shift property again provides

$$K(u) = e^{-au/b} \left\{ -\frac{\phi D}{V\sqrt{bs}} + \frac{2D\phi}{V\sqrt{bs}(1-\sqrt{bs})} + \frac{4D^2(\bar{\partial}_t + k)}{V^3\sqrt{bs}(1-\sqrt{bs})^2} \right\}(u) \quad (\text{A.32})$$

The three transforms within are (from mathematica):

$$\left\{ -\frac{\phi D}{V\sqrt{bs}} \right\}(u) = -\frac{\phi}{2} \sqrt{\frac{D}{\pi u}} \quad (\text{A.33})$$

$$\left\{ \frac{2D\phi}{V\sqrt{bs}(1-\sqrt{bs})} \right\}(u) = -\frac{k_D V}{2k} e^{V^2 u / 4D} \operatorname{erfc}\left(-\sqrt{\frac{V^2 u}{4D}}\right) \quad (\text{A.34})$$

$$\left\{ \frac{4D^2(\bar{\partial}_t + k)}{V^3\sqrt{bs}(1-\sqrt{bs})^2} \right\}(u) = (\bar{\partial}_t + k) \left[\sqrt{\frac{Du}{\pi}} + \frac{Vu}{2} e^{V^2 u / 4D} \operatorname{erfc}\left(-\sqrt{\frac{V^2 u}{4D}}\right) \right] \quad (\text{A.35})$$

so the net result is

$$\begin{aligned} \mu(t) &= \int_0^t \mathcal{I}_0\left(2\sqrt{k_E k_D u(t-u)}\right) e^{-k_E(t-u)-k_D u} \\ &\times \left[\sqrt{\frac{D}{\pi u}} \left([\bar{\partial}_t + k] u - \frac{k_D}{2k} \right) e^{-V^2 u / 4D} + \frac{V}{2} \left([\bar{\partial}_t + k] u - \frac{k_D}{k} \right) \operatorname{erfc}\left(-\sqrt{\frac{V^2 u}{4D}}\right) \right] du. \end{aligned} \quad (\text{A.36})$$

Evaluating the derivatives and doing algebra gives finally

$$\begin{aligned}
\mu(t) = & e^{-k_D t} \left\{ \sqrt{\frac{Dt}{\pi}} e^{-V^2 t/4D} + \frac{Vt}{2} \operatorname{erfc} \left(-\sqrt{\frac{V^2 t}{4D}} \right) \right\} \\
& + e^{-k_E t} \int_0^t \mathcal{I}_0 \left(2\sqrt{k_E k_D u(t-u)} \right) e^{-(k_D - k_E)u} \left(\left(k_D u - \frac{k_D}{2k} \right) \sqrt{\frac{D}{\pi u}} e^{-V^2 u/4D} + \frac{V k_D}{2} (u - k^{-1}) \operatorname{erfc} \left[-\sqrt{\frac{V^2 u}{4D}} \right] \right) du \\
& + e^{-k_E t} \int_0^t e^{-(k_D - k_E)u} \sqrt{\frac{k_E k_D u}{t-u}} \mathcal{I}_1 \left(2\sqrt{k_E k_D u(t-u)} \right) \left(\sqrt{\frac{Du}{\pi}} e^{-V^2 u/4D} + \frac{Vu}{2} \operatorname{erfc} \left[-\sqrt{\frac{V^2 u}{4D}} \right] \right) du
\end{aligned} \tag{A.37}$$

This one was hard work... that k_D/k term multiplying \mathcal{I}_0 was a pain and depends sensitively on getting the correct initial conditions at the starting point.

Appendix B

Calculations involved in the sediment burial model

B.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

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

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

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

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 (B.1) gives

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

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

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

This algebraic system solves for

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

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

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

Double transforming manuscript equations (4-6) gives

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

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

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

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

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

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

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

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

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

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

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

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 $p(x, t)$.

B.2 Calculation of the moments

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

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

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

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

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

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

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

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

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

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

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

This becomes

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

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).

B.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 (B.18) and (B.19) with initial condition $\theta_1 = 1$ to obtain

$$\langle \tilde{x} \rangle = v k_1 \frac{1}{s^2(s+k')}, \quad (\text{B.24})$$

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

Inverting these equations provides the variance

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

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.* (2018a)

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 (B.18) and (B.19) (e.g., *Weeks and Swinney*, 1998; *Weiss*, 1994). Expanding these equations in powers of $1/s$ and inverting the resulting transforms gives

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

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

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

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

We have taken only leading order terms for any option of θ_1 and θ_2 . Equation (B.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 (B.18) and (B.19) provide

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

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

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

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

This is mathematically identical to the key result of *Wu et al.* (2019a).

Expanding for small t provides $\sigma_x^2(t) = 2D_dt$ – 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 (B.32), and shows $2 \leq \gamma \leq 3$ depending on the ratio k_1/κ (cf., *Wu et al.*, 2019a). Finally, both equations (B.26) and (B.32) reduce to the Einstein result $\sigma_x^2(t) = 2D_dt$ in further simplified limits.

Appendix C

Calculations involved in the bed elevation model

C.1 Numerical simulation algorithm

The Gillespie Stochastic Simulation Algorithm (SSA) generates exact realizations of a Markov random process from a sequence of random numbers. It was originally developed for chemical physics by *Gillespie* (1977) and is reviewed in *Gillespie* (1992) and *Gillespie* (2007). The SSA hinges on the defining property of a Markov process. When the transition rates from one state to another are not dependent on the distant past, the process is Markov (e.g., *Cox and Miller*, 1965). In the following sections, we begin by demonstrating the time intervals τ between subsequent transitions (i.e., the intervals between transition times) are exponentially distributed within the model we develop in the main text. Then we describe the SSA as a consequence of this property.

C.1.1 Times between transitions of any kind

Our joint stochastic description of bedload and bed elevation changes is characterized by a set of states (n, m) where n and m are positive integers. Our description involves four possible transitions (migration in, entrainment,

deposition, migration out) with rates given in equations (2-5) in the main text. From the state (n, m) , the rate (probability per unit time) for any transition to occur is the sum over all possibilities:

$$A(n, m) = R_{MI}(n + 1, m|n, m) + R_E(n + 1, m - 1|n, m) \\ + R_D(n - 1, m + 1|n, m) + R_{MO}(n - 1, m|n, m). \quad (\text{C.1})$$

Using this, the probability that no transition occurs from the state (n, m) in a small time interval $\delta\tau$ is $1 - A(n, m)\delta\tau$. If we denote by $Q(\tau|n, m)$ the probability density that a transition of any kind occurs from the state (n, m) after a time τ , we can express the probability density that a transition happens after a slightly larger time $\tau + \delta\tau$ as

$$Q(\tau + \delta\tau|n, m) = [1 - A(n, m)\delta\tau]Q(\tau|n, m). \quad (\text{C.2})$$

This equation invokes the Markov property, since it does not involve the past history of states (n, m) . Taking $\delta\tau \rightarrow 0$ we find the master equation $\frac{d}{d\tau}Q(\tau|n, m) = -A(n, m)Q(\tau|n, m)$, from which we conclude the time τ between subsequent transitions is distributed as

$$Q(\tau|n, m) = A(n, m)e^{-A(n, m)\tau}. \quad (\text{C.3})$$

Therefore we have shown the time τ to the next transition from a state (n, m) is exponentially distributed with mean value $\bar{\tau} = 1/A(n, m)$. In deriving this result, we used the normalization condition $1 = \int_0^\infty Q(\tau|n, m)d\tau$.

This result implies if the stochastic process transitioned to the state (n, m) at a time t , the next transition will occur at a time $t + \tau$ with τ a random variable drawn from the exponential distribution C.3. Therefore, we can determine the times between subsequent transitions by drawing exponentially distributed random numbers.

C.1.2 Selection of transitions that occur

So far, we have determined how to step the time from one transition to the next, but we have not specified how to step the state variables n and m at each transition time. That is, we have not specified the type of transitions that occur at each time step. Intuitively, this will depend on the relative magnitudes of the rates from equations (2-5) in the main text: the transition with the highest rate is most likely to occur. This is formalized by generating the ratios

$$S = \left\{ \frac{R_{MI}(n+1, m|n, m)}{A(n, m)}, \frac{R_E(n+1, m-1|n, m)}{A(n, m)}, \frac{R_D(n-1, m+1|n, m)}{A(n, m)}, \frac{R_{MO}(n-1, m|n, m)}{A(n, m)} \right\}. \quad (\text{C.4})$$

By construction, $\sum\{S\} = 1$. By forming cumulative sums of the four ratios, we partition the unit interval $[0, 1]$ into four chunks, each associated with a transition – either migration in, entrainment, deposition, or migration out. The transitions with the highest rates have the largest associated chunks. To randomly select the transition that occurs at a transition time, we draw a random number on $[0, 1]$ and find which chunk it falls in.

In summary, to step the process through a single transition, we draw the time interval to the next transition from the distribution (C.3), then draw a uniform random from $[0, 1]$ and use it to select the transition that occurs from the cumulative sum of the ratios in (C.4). The SSA simply iterates this random number generation/selection process to generate exact realizations of the stochastic process: these are series of n and m through time from which we can calculate any statistics of interest.

C.1.3 Pseudo code for the Gillespie SSA

To initialize a simulation, we specify the initial conditions n_0 and m_0 , the model parameters for use in equations (2-7) in the main paper, and the desired simulation duration t_{\max} . The SSA uses these inputs to generate time series of n and m as follows:

$t = 0$

```

 $n = n_0$                                  $\triangleright$  Set the initial state  $(n_0, m_0)$ 
 $m = m_0$ 
while  $t < t_{\max}$ ; do            $\triangleright$  Simulation will go until  $t$  surpasses  $t_{\max}$ 
    record  $(n, m, t)$                    $\triangleright$  Build time series of  $n$  and  $m$ 
    draw  $\tau$  from eq. (C.3)           $\triangleright$  Select time to next transition
     $t := t + \tau$ 
    draw a random number  $r$  in  $[0, 1]$     $\triangleright$  Select type of transition that
    occurs
    compute the ratios  $r_1, r_2, r_3, r_4$  in eq. (C.4)
    form the cumulative sums  $r_i = \sum_{1 \leq j \leq i} r_j$   $\triangleright$  Now enact the transition
    if  $0 \leq r < r_1$  then            $\triangleright$  Migration in
         $n := n + 1$ 
    else if  $r_1 \leq r < r_2$  then       $\triangleright$  Entrainment
         $n := n + 1$ 
         $m := m - 1$ 
    else if  $r_2 \leq r < r_3$  then       $\triangleright$  Deposition
         $n := n - 1$ 
         $m := m + 1$ 
    else if  $r_3 \leq r \leq 1$  then       $\triangleright$  Migration out
         $n := n - 1$ 
    end if
end while

```

C.2 Approximate solutions of the Master equation

C.2.1 Mean field solution of particle activity

By assuming the dynamics of the particle activity are totally independent of the bed elevation and summing equation (8) of the manuscript over all

values of m , we obtain the mean field equation for the particle activity:

$$0 = \nu A(n-1) + [\lambda + \mu(n-1)]A(n-1) + \sigma(n+1)A(n+1) + \gamma(n+1)A(n+1) - (\nu + \lambda + \mu n + \sigma n + \gamma n)A(n). \quad (\text{C.5})$$

This can be solved by introducing the generating function (*Cox and Miller, 1965*) $G(x) = \sum_n x^n A(n)$, providing

$$0 = (\nu + \lambda)(x - 1)G + [\mu x^2 + \sigma + \gamma - (\mu + \sigma + \gamma)x]\frac{\partial G}{\partial x}, \quad (\text{C.6})$$

which is separable and integrates for

$$G(x) = \left(\frac{\gamma + \sigma - \mu}{\gamma + \sigma - \mu x} \right)^{\frac{\nu + \lambda}{\mu}} \quad (\text{C.7})$$

after applying the normalization condition $G(1) = 1$. From the definition of G we can determine $A(n) = \frac{1}{n!} \frac{d^n G}{dx^n}|_{x=0}$, giving the negative binomial distribution of particle activity demonstrated by *Ancey et al. (2008)* and stated in equation (10) of the manuscript.

C.2.2 Mean field solution of bed elevations

From the negative binomial distribution we have $\langle n|m \rangle = \langle n \rangle$, so equation (9) provides

$$\begin{aligned} 0 &= [\lambda + \mu\langle n \rangle][1 + \kappa(m + 1)]M(m + 1) + \sigma\langle n \rangle[1 - \kappa(m - 1)]M(m - 1) \\ &\quad - \{[\lambda + \mu\langle n \rangle](1 + \kappa m) + \sigma\langle n \rangle(1 - \kappa m)\}M(m). \end{aligned} \quad (\text{C.8})$$

Identifying $E = \lambda + \mu\langle n \rangle$ and $D = \sigma\langle n \rangle$ and incorporating $E = D$ gives equation (11) of the manuscript

$$0 = [1 + \kappa(m + 1)]M(m + 1) + [1 - \kappa(m - 1)]M(m - 1) - 2M(m). \quad (\text{C.9})$$

The *Martin et al. (2014)* Ornstein-Uhlenbeck model.

We solve this using the Fokker-Planck expansion (*Gardiner, 1983*) that effectively converts this discrete Master equation for m into a diffusion equa-

tion for the quasi-continuous variable $z = z_1 m$. This works since z_1 is small. Introducing z and writing $\bar{\kappa} = \kappa/z_1$ gives

$$0 = [1 + \bar{\kappa}(z + z_1)]M(z + z_1) + [1 - \bar{\kappa}(z - z_1)]M(z - z_1) - 2M(z). \quad (\text{C.10})$$

$\bar{\kappa}$ should not depend on z_1 since the magnitude of the feedbacks between bed elevations and entrainment and deposition rates depends on elevation changes, and not on the size of grains or the length of the control volume. Expanding the entire first and second terms to second order z_1 provides the Fokker-Planck equation

$$0 = -2\bar{\kappa}z_1[zM(z)]' + z_1^2M''(z). \quad (\text{C.11})$$

Taking into account that this distribution should be normalizable, $\lim_{z \rightarrow \pm\infty} M(z) = 0$, we find

$$M = M_0 e^{-\kappa(z/z_1)^2} \quad (\text{C.12})$$

as stated in the manuscript.

C.2.3 Closure equation approach for bed elevations

We set out to determine an approximate relationship to close $\langle n|m \rangle$ in terms of m valid to first order in κ .

$$\langle n|m \rangle \approx \langle n \rangle - \kappa c m, \quad (\text{C.13})$$

for the mean particle activity conditional to the elevation m into into manuscript equation (9), noting $E = D$, and neglecting terms of $O(\kappa^2)$ provides

$$0 \approx \left[1 + \kappa(m+1)\left\{1 - \frac{\mu c}{E}\right\}\right]M(m+1) + \left[1 - \kappa(m-1)\left\{1 + \frac{\sigma c}{E}\right\}\right] - \left[2 - \kappa m\left\{\frac{(\sigma + \mu)c}{E}\right\}\right]M(m) \quad (\text{C.14})$$

At this point, we consider c an undetermined positive constant that may depend on the entrainment, migration, and deposition rates. Taking the Fokker-Planck expansion and requiring the distribution $M(m)$ to vanish at

infinity for normalization yields

$$0 = 2\kappa m \left(2 + \frac{(\sigma - \mu)c}{E} \right) M(m) + \left\{ \left[2 - \kappa m \frac{(\sigma + \mu)c}{E} \right] M(m) \right\}'. \quad (\text{C.15})$$

Finally, integrating, expanding to first order in κ , and exponentiating to solve for M , we find

$$M(m) = M_0 \exp \left\{ -\kappa m^2 \left[1 + \frac{(\sigma - \mu)c}{2E} \right] \right\}. \quad (\text{C.16})$$

Since the numerical solutions show $\sigma_m^2 = \frac{1}{4\kappa}$, we determine the closure relation

$$\langle n|m \rangle = \langle n \rangle \left(1 - \frac{2\kappa m}{1 - \mu/\sigma} \right) \quad (\text{C.17})$$

corresponding to $c = 2E/(\sigma - \mu)$. This is the closure relationship provided in equation (12) of the manuscript that is plotted with the numerical simulations in manuscript figure (4a).

Appendix D

Calculations involved in the Collisional Langevin model

D.1 Derivation of Master Equation

To derive the master equation from 5.3, we temporarily consider the Gaussian white noise (GWN) $\xi(t)$ as a Poisson jump process having rate r and jumps $\sqrt{2dh}$ with h distributed as $f(h)$. We will later take a GWN limit on this noise. With this assumption, integrating 5.3 over a small time interval δt considering the Ito interpretation for the collision term provides

$$u(t + \delta t) = \begin{cases} u(t) + \gamma\delta t & \text{with probability } 1 - r\delta t - \nu\delta t \\ u(t) + \sqrt{2dh} & \text{with probability } r\delta t \\ \varepsilon u(t) & \text{with probability } \nu\delta t \end{cases} \quad (\text{D.1})$$

Considering the probability $P(u, t + \delta)$ as sum over possible paths from

$P(u, t)$ develops

$$P(u, t + \delta t) = (1 - r\delta t - \nu\delta t) \int_{-\infty}^{\infty} dw \delta(u - w - \gamma\delta t) P(w, t) \quad (\text{D.2})$$

$$+ r\delta t \int_{-\infty}^{\infty} dw \int_{-\infty}^{\infty} dh f(h) \delta(u - w - \sqrt{2d}h) P(w, t) \quad (\text{D.3})$$

$$+ \nu\delta t \int_{-\infty}^{\infty} dw \int_0^1 d\varepsilon \rho(\varepsilon) \delta(u - w\varepsilon) P(w, t). \quad (\text{D.4})$$

Evaluating all integrals over δ -functions provides

$$P(u, t + \delta t) = (1 - r\delta t - \nu\delta t) P(u - \gamma\delta t, t) \quad (\text{D.5})$$

$$+ r\delta t \int_{-\infty}^{\infty} dh f(h) P(u + \sqrt{2d}h) \quad (\text{D.6})$$

$$+ \nu\delta t \int_0^1 \frac{d\varepsilon}{\varepsilon} \rho(\varepsilon) P\left(\frac{u}{\varepsilon}\right). \quad (\text{D.7})$$

Finally, we take $\delta t \rightarrow 0$ and limit the Poisson noise involving $\sqrt{2d}$ to a Gaussian white noise by taking $r \rightarrow \infty$ as $h \rightarrow 0$ such that $h^2 r = 1$ *Van Den Broeck* (1983). This process finally obtains the master equation (5.4).

D.2 Derivation of Steady-state solution

Defining $\tilde{P}(s) = \int_{-\infty}^{\infty} du e^{ius} P(u)$ as the Fourier transform (FT) of $P(u)$ and taking the FT of ?? develops the recursion relation

$$\tilde{P}(s) = \frac{\tilde{P}(s\varepsilon)}{q(s)}. \quad (\text{D.8})$$

where

$$q(z) = dz^2 - i\gamma z + 1. \quad (\text{D.9})$$

Recurse $N + 1$ times provides

$$\tilde{P}(s) = \frac{\tilde{P}(s\varepsilon^{N+1})}{q(s\varepsilon^0)q(s\varepsilon^1)\dots q(s\varepsilon^N)}. \quad (\text{D.10})$$

The polynomials $q(z)$ can always be factored as $q(z) = d(z - i\lambda_-)(z - i\lambda_+)$ where

$$\lambda_{\pm} = \frac{\gamma}{2d} \left[1 \pm \sqrt{1 + 4d/\gamma^2} \right]. \quad (\text{D.11})$$

Using these factors to expand $\tilde{P}(s)$ in partial fractions provides

$$\tilde{P}(s) = \tilde{P}(s\varepsilon^{N+1}) \sum_{l=0}^N \left[\frac{R_l^-}{s\varepsilon^l - i\lambda_-} + \frac{R_l^+}{s\varepsilon^l - i\lambda_+} \right] \quad (\text{D.12})$$

where the coefficients R_l^{\pm} are the residues of the product $[q(s\varepsilon^0) \dots q(s\varepsilon^N)]^{-1}$:

$$R_l^{\pm} = \frac{s\varepsilon^l - i\lambda_{\pm}}{q(s\varepsilon^0) \dots q(s\varepsilon^N)} \Big|_{s=i\lambda_{\pm}\varepsilon^{-l}}. \quad (\text{D.13})$$

The Fourier transform (D.10) has a beautiful feature as $N \rightarrow \infty$: since $0 < \varepsilon < 1$, the prefactor $\tilde{P}(s\varepsilon^{N+1})$ becomes the normalization condition $\tilde{P}(0) = 1$ for the probability distribution $P(u)$ in the limit. Taking this limit and evaluating the residues provides

$$\begin{aligned} \tilde{P}(s) &= \frac{1}{d(\lambda_+ - \lambda_-) \prod_{m=1}^{\infty} q(i\lambda_- \varepsilon^m)} \sum_{l=0}^{\infty} \frac{i}{(s\varepsilon^l - i\lambda_-) \prod_{m=1}^l q(i\lambda_- \varepsilon^{-m})} \\ &+ \frac{1}{d(\lambda_+ - \lambda_-) \prod_{m=1}^{\infty} q(i\lambda_+ \varepsilon^m)} \sum_{l=0}^{\infty} \frac{-i}{(s\varepsilon^l - i\lambda_+) \prod_{m=1}^l q(i\lambda_+ \varepsilon^{-m})} \end{aligned} \quad (\text{D.14})$$

Finally, inverting the Fourier transforms term by term with contour integration and incorporating (D.9) provides the steady-state solution (5.8).

D.3 Calculation of the moments

Taking (5.4), multiplying by u^k , integrating over all space, and taking account of normalization of $P(u)$ provides a recursion relation for the moments:

$$0 = Dk(k-1)\langle u^{k-2} \rangle + \Gamma k \langle u^{k-1} \rangle + \nu(\varepsilon^k - 1) \langle u^k \rangle. \quad (\text{D.15})$$

$k = 1$ provides the mean

$$\langle u \rangle = \frac{\Gamma}{\nu(1 - \varepsilon)} = \frac{\gamma}{1 - \varepsilon} \quad (\text{D.16})$$

while $k = 2$ provides the second moment

$$\langle u^2 \rangle = 2 \frac{d + \gamma \langle u \rangle}{1 - \varepsilon^2}, \quad (\text{D.17})$$

leading to the velocity variance

$$\sigma_u = \sqrt{\frac{2d + \gamma^2}{1 - \varepsilon^2}}. \quad (\text{D.18})$$

D.4 Weak and strong collision limits

Now we demonstrate that weak collisions imply a Gaussian-like distribution for sediment velocities. The limit is challenging since the steady-state distribution 5.8 and the moments above all diverge as $\varepsilon \rightarrow 1$. Following *Hall and Wake* (1989), this suggests normalizing the distribution $P(u)$ using

$$z = \frac{u - \bar{u}}{\sigma_u} \quad (\text{D.19})$$

and

$$Q(z) = \sigma_u P(u) \quad (\text{D.20})$$

to seek a differential equation for $Q(z)$ with manageable behavior as $\varepsilon \rightarrow 1$. Incorporating this transformation into (5.4) provides a “normalized” Master equation

$$(1 - \varepsilon^2) \frac{d}{2d + \gamma} Q''(z) - \frac{\gamma \sqrt{1 - \varepsilon^2}}{\sqrt{2d + \gamma^2}} Q'(z) - Q(z) + \frac{1}{\varepsilon} Q \left(z + \left[\frac{1 - \varepsilon}{\varepsilon} z + \frac{\gamma \sqrt{1 - \varepsilon^2}}{\varepsilon \sqrt{2d + \gamma^2}} \right] \right) = 0 \quad (\text{D.21})$$

This equation remains exact and is only a change of variables from (5.4).

Now we approximate the equation for $\varepsilon \rightarrow 1$ by expanding the final term to

second order around $z = 0$ before setting $\varepsilon = 1$, obtaining

$$Q''(z) + zQ'(z) + Q(z) = 0, \quad (\text{D.22})$$

which is the classic Ornstein-Uhlenbeck Fokker-Planck equation whose solution is the standard normal distribution for $Q(z)$. This solution provides 5.14 when transformed back to the original variables $P(u)$ and u .