Bedload diffusion theory

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I consider a three-state random walk to describe the diffusion of sediment tracers undergoing burial within a river channel. The first state is motion, the second is resting on the bed, and the third is burial.

Let $\omega_2(x,t)$ be the probability that an (unburied) tracer just transitioned into motion having position x at time t, and let $\omega_1(x,t)$ be the probability that an unburied tracer just transitioned to rest having position x at time t. Suppose unburied tracers become buried tracers with constant probability κ per time. Then the probability a tracer does not become buried after resting for duration t is

$$\Phi(t) = e^{-\kappa t}. (1)$$

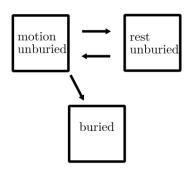


Figure 1: Schematic depiction of the three state process

1 Probabilities that a transition just occurred

Let the initial probabilities for a tracer being at rest or in motion be θ_1 and θ_2 ; let $\omega_1(x,t)$ be the joint distribution of finding the particle trapped at x,t just at the completion of a rest sojourn; let $\omega_1(x,t)$ be the joint distribution of finding the particle free at x,t just at the completion of a rest sojourn; and let $\omega_2(x,t)$ be the joint distribution to find the tracer at x,t just at the completion of a motion sojourn. Using arguments analogous to the two-state random walk [e.g. Weiss, 1976, 1994] and to reaction-diffusion problems [e.g. Schmidt et al., 2007], we have

$$\omega_1(x,t) = \theta_1 g_1(x,t) \Phi(t) + \int_0^t dt' \int_0^x dx' \omega_2(x',t') \Phi(t-t') g_1(x-x',t-t'), \tag{2}$$

$$\sigma_1(x,t) = \theta_1 g_1(x,t) \left[1 - \Phi(t) \right] + \int_0^t dt' \int_0^x dx' \omega_2(x',t') \left[1 - \Phi(t-t') \right] g_1(x-x',t-t'), \tag{3}$$

$$\omega_2(x,t) = \theta_2 g_2(x,t) + \int_0^t dt' \int_0^x dx' \omega_1(x',t') g_2(x-x',t-t')$$
(4)

The double laplace transforms are

$$\hat{\omega}_1(\eta, s) = \theta_1 \hat{g}_1(\eta, s) \tag{5}$$

$$\hat{\sigma}_1(\eta, s) = \theta_1 \left[\hat{g}_1(\eta, s) - \hat{g}_1(\eta, s + \kappa) \right] - \tag{6}$$

$$\hat{\omega}_2(\eta, s) = \theta_2 \hat{g}_2(\eta, s) \tag{7}$$

(8)

and this now purely algebraic system has solutions

$$\hat{\omega}_0 = \frac{\theta_1 \hat{g}_1(\eta, s) + \theta_2 \hat{g}_1(\eta, s) \hat{g}_2(\eta, s)}{1 - \hat{g}_1(\eta, s) \hat{g}_2(\eta, s + \kappa)} \left[\hat{g}_0(\eta, s) - \hat{g}_0(\eta, s + \kappa) \right]$$
(9)

$$\hat{\omega}_1 = \frac{\theta_1 \hat{g}_1(\eta, s) + \theta_2 \hat{g}_1(\eta, s) \hat{g}_2(\eta, s)}{1 - \hat{g}_1(\eta, s) \hat{g}_2(\eta, s + \kappa)}$$
(10)

$$\hat{\omega}_2 = \frac{\theta_2 \hat{g}_2(\eta, s) + \theta_1 \hat{g}_1(\eta, s) \hat{g}_2(\eta, s + \kappa)}{1 - \hat{g}_1(\eta, s) \hat{g}_2(\eta, s + \kappa)}$$
(11)

2 Probabilities away from transition points

Define

$$G_i(x,t) = f_i(x,t)\Psi_i(t) \tag{12}$$

where $\Psi_i(t) = \int_t^\infty \psi_i(t) dt$. This is the probability density that a sojourn in state *i* lasts longer than time *t* and the walker undergoes a displacement *x* during this time. Denote by $p_i(x,t)$ the probability that a tracer is found in state *i* having position *x* and *t*. These are related to the $\omega_i(x,t)$ by

$$p_0(x,t) = \int_0^x dx' \int_0^t dt' \omega_1(x',t') \left[1 - \Phi(t-t')\right] G_0(x-x',t-t')$$
(13)

$$p_1(x,t) = \theta_1 G_1(x,t) + \int_0^x dx' \int_0^t dt' \omega_2(x',t') G_1(x-x',t-t')$$
(14)

$$p_2(x,t) = \theta_2 G_2(x,t) + \int_0^x dx' \int_0^t dt' \omega_1(x',t') \Phi(t-t') G_2(x-x',t-t')$$
(15)

(16)

The total probability to be at x, t is

$$p(x,t) = p_0(x,t) + p_1(x,t) + p_2(x,t).$$
(17)

Taking double transforms provides

$$\hat{p}_0(\eta, s) = \hat{\omega}_1(\eta, s) \left[\hat{G}_0(\eta, s) - \hat{G}_0(\eta, s + \kappa) \right]$$
(18)

$$\hat{p}_1(\eta, s) = \theta_1 \hat{G}_1(\eta, s) + \hat{\omega}_2(\eta, s) \hat{G}_1(\eta, s)$$
(19)

$$\hat{p}_2(\eta, s) = \theta_2 \hat{G}_2(\eta, s) + \hat{\omega}_1(\eta, s) \hat{G}_2(\eta, s + \kappa)$$
(20)

(21)

The total probability is

$$p(x,t) = \tag{22}$$

3 Propagators

In all cases, $g_0(x,t) = \delta(x)\theta(t)$, reflecting the fact that buried tracers do not move and so are equally probable to be found at any future time exclusively at the location x. The other propagators g_1 and g_2 have been previously considered by Einstein [1937] and Lisle et al. [1998]. Einstein's propagators are $g_1(x,t) = \delta(x)k_1e^{-k_1t}$ and $g_2(x,t) = k_2e^{-k_2x}\delta(t)$ reflecting instantaneous steps and exponentially distributed steps and rests of characteristic scales k_1 and k_2 . Lisle's propagators are $g_1(x,t) = \delta(x)k_1e^{-k_1t}$ and $g_2(x,t) = \delta(x-vt)k_2e^{-k_2t}$ reflecting motions of characteristic timescale k_1 having velocity v and rests having characteristic timescale k_2 .

3.1 Einstein propagators

Einstein's assumptions in the double transformed representation are

$$\hat{g}_0(\eta, s) = \frac{1}{s} \tag{23}$$

$$\hat{g}_1(\eta, s) = \frac{k_1}{k_1 + s} \tag{24}$$

$$\hat{g}_2(\eta, s) = \frac{k_2}{k_2 + \eta} \tag{25}$$

(26)

and because of the exponential sojourn times,

$$\hat{G}_0(\eta, s) = \tag{27}$$

$$\hat{G}_1(\eta, s) = \frac{1}{k_1 + s} \tag{28}$$

$$\hat{G}_2(\eta, s) = \frac{1}{k_2 + \eta} \tag{29}$$

(30)

3.2 Lisle propagators

Lisle's are similarly

$$\hat{g}_0(\eta, s) = \frac{1}{s} \tag{31}$$

$$\hat{g}_1(\eta, s) = \frac{k_1}{k_1 + s} \tag{32}$$

$$\hat{g}_2(\eta, s) = \frac{k_2}{k_2 + \eta v + s} \tag{33}$$

and

$$\hat{G}_0(\eta, s) = \tag{34}$$

$$\hat{G}_1(\eta, s) = \frac{1}{k_1 + s} \tag{35}$$

$$\hat{G}_2(\eta, s) = \frac{1}{k_2 + \eta v + s} \tag{36}$$

(37)

References

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