"Drunkard's walk" simulation of particle paths in homogeneous turbulence

Write a program¹ to compute an ensemble of N_P (of order 10³, say) independent particle trajectories Z(t), X(t) originating at the origin (coordinates x = z = 0) at time t = 0 in unbounded, homogeous, stationary, two-dimensional turbulence. Assume the Eulerian velocity vector is of form (\overline{u}, w) where the mean velocity on the z axis, i.e. \overline{w} , is zero. The needed velocity statistics are to be prescribed as:

$$\overline{u} = 1 \,\mathrm{m\,s}^{-1}\,,\tag{1}$$

$$\sigma_w = 1 \,\mathrm{m\,s}^{-1}\,,\tag{2}$$

$$\tau = 1 s, \qquad (3)$$

where σ_w is the standard deviation of w and τ is the turbulence time scale.

Trajectories are to be computed with discrete timestep $dt \ll \tau$, the algorithm being

$$dX = \overline{u} dt, \qquad (4)$$

$$dZ = \sqrt{2 K dt} r, \qquad (5)$$

where r is a standardized Gaussian random number (i.e. a normally distributed random variate with mean value 0 and variance 1) and $K \equiv \sigma_w^2 \tau$ is the eddy diffusivity.

 $^{^1\}mathrm{A}$ flow chart accompanies this Lab Description.

In terms of output from your simulation, please compute the ensemble mean² square displacement of particles on the z axis, $\langle Z^2(t) \rangle$, at times $t/\tau = (0.1, 0.2, 0.5, 1, 2, 5, 10, 20, 50)$. To speed up the calculation you may wish to vary the time step: e.g. for travel times $t/\tau \leq 1$ you might use dt = 0.02, and for longer travel times use dt = 0.1.

Plot the root mean square displacement $\sigma_z = \sqrt{\langle Z^2 \rangle}$ versus t. Compare your results (graphically) with the formula

$$\sigma_z = \sqrt{2\,\sigma_w^2\,\tau\,t} \;. \tag{6}$$

Briefly document your lab exercise (PDF format), and submit for feedback. You should submit at least two figures, i.e. your curve of $\sigma_z = \sqrt{\langle Z^2 \rangle}$ versus t, and a sample of your trajectories as Z versus t (or versus $x \equiv \overline{u} t$). It will suffice to display only a handful of the actual trajectories (so as to give a "flavour" of what the simulation is doing), but your graph of $\sigma_z(t)$ should be based on a value of N_P that is sufficiently large to yield a reasonably smooth curve.

²An ensemble mean is often represented using the angle bracket $\langle \rangle$.