Single-mode nonlinear Langevin emulation of magnetohydrodynamic turbulence
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Single mode Nonlinear Langevin Emulation of Magnetohydrodynamic Turbulence

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Based on the Langevin equation of Brownian motion, we present a simple model that emulates a typical mode in incompressible magnetohydrodynamic turbulence, providing a demonstration of several key properties. The model equation is consistent with von Kármán decay law and Kolmogorov’s symmetries. We primarily focus on the behavior of inertial range modes although we also attempt to include some properties of the large scale modes. Dissipation scales are not considered. Results from the model are compared with results from published Direct Numerical Simulations.

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I. INTRODUCTION

Turbulence, whether in a hydrodynamic, magnetohydrodynamic (MHD) or weakly collisional plasma, is characterized by nonlinear effects that produce complex observable signatures. In strong turbulence the dynamics recorded in individual measurements become sufficiently complex that the underlying degrees of freedom are often treated as random variables. This type of behavior would be expected, for example, in pointwise measurements of velocity, in strong turbulence, and increasingly so at large mechanical or magnetic Reynolds numbers. Much of turbulence theory proceeds through a statistical characterization of this behavior. Dissipation and linear effects such as waves may act to attenuate, organize, and modify the intensity of the nonlinear effects, thus modifying the statistical characterization. Here we are concerned with the particular problem of modeling statistics of magnetohydrodynamic turbulence in the presence of an externally supported mean magnetic field. We employ a simple model to demonstrate stochastic behavior of an inertial range Fourier mode, while it also engages in wave like couplings associated with the mean magnetic field. Rather than attempting a formal analysis, we develop a model starting with a simple stochastic differential equation, the Langevin equation. After suitable modifications, we arrive at a model with two real degrees of freedom and a nonlinear damping force. The results validate the model design and reproduce several basic features of the MHD turbulence cascade. We view the purpose of a simple model such as the present one as demonstrating salient statistical properties of MHD turbulence rather than either predicting or explaining physical effects. In this way the purpose parallels that of the Langevin formalism, which is well known to demonstrate properties of Brownian motion.

II. BACKGROUND

The Langevin equation provides a reasonable starting point to represent certain stochastic properties of turbulence and turbulent transport. A classical result [1] is that the Langevin equation demonstrates the relaxation of a particle with an initial peculiar velocity to a state consistent with thermal equilibrium, and a Maxwellian (Gaussian) distribution. It follows that the displacements represent an instance of Brownian motion. The statistics of solutions to the Langevin equation formally obey a Fokker Planck equation [1], which links this approach to many possible applications in diffusion and turbulence theory. It has been shown that even the linear damping Langevin formulation can form the basis for representation of the more complex physics occurring in turbulence. For example, Beck [2] showed that a linear Langevin formulation with chaotic forcing can describe the turbulence statistics of inertial range velocity increments. Analysis of a linear Langevin model incorporating oscillations associated with an applied magnetic field was carried out by Balescu et al. [3] for application to charged particle diffusion. TenBarge et al. [4] employed such a damped, driven linear oscillator as a method for driving plasma simulation. These studies represent antecedents to the approach and goals of the present work.

The random behavior of turbulent fields in real space is mirrored by random behavior of its Fourier modes. This relationship becomes direct in a simple spatially periodic model representation of homogeneous turbulence. Relying in each case on an assumption of ergodicity, Gibbsian statistical mechanics [5] has been fruitfully applied to the ideal, finite dimensional (truncated) Galerkin model of both hydrodynamic and MHD turbulence [6–8]. The impressive accuracy of the Gibbsian predictions for various wavenumber spectra in these models provides affirmative support to the assumption of ergodicity of the real and imaginary parts of the Fourier amplitudes of velocity and, where applicable, magnetic fields.1

1 Long wavelength modes sometimes exhibit broken ergodicity.
The stochastic behavior of individual Fourier degrees of freedom survives into the regime of driven, dissipative high Reynolds number MHD turbulence e.g., [12]. However, when MHD turbulence evolves in the presence of an externally supported DC magnetic field, wave motions are induced, including the Alfvén wave, which survives to the incompressible limit. Wave propagation itself does not cause stochastic behavior, but rather induces an orderly rotation in the complex (Re, Im) phase plane. This contrast in behavior is illustrated in Fig. (1), which shows the time history, of the real and imaginary parts of the Fourier amplitude of a single cartesian magnetic field component, in a driven, dissipative MHD simulation [12]. It is apparent that one of these trajectories acts more like a constrained random walk, while the other admits a stronger sense of rotation as it is more dominantly influenced by the DC magnetic field. Demonstrating the balance and transition between these two types of behavior by varying control parameters for inertial range modes is a major goal in the present paper.

Stochastic behavior of a dynamical system motivates development of statistical theories that invoke ergodicity, e.g., the property that permits replacement of ensemble averages by time averages. The stochastic aspects of MHD or plasma dynamics might become less prominent for certain modes when an applied magnetic field of sufficient strength is present. In applications that invoke “critical balance”, wave and nonlinear time scales are often set equal to one another, as a reflection of this balance. In some related approaches, wave activity is presumed to be the dominant feature, and nonlinear effects are computed using perturbation theory. In formal weak turbulence theory, the leading order behavior is that of a wave, and nonlinearities that give rise to turbulence occur as next order corrections. Variations of this idea, often less formally implemented, include the “wave turbulence” approach [13–17] that models finite amplitude plasma turbulence by approximating turbulent fluctuations as superposition of randomly-phased linear wave modes. This “quasilinear premise” performs well in the case of weak turbulence, and it is argued to remain somewhat valid even in strong turbulence (as in the case of Goldreich and Sridhar’s critical balance theory.)

For linear waves, the dynamics of a specified Fourier mode is expected to be that of a stochastic oscillator rather than of a simple harmonic oscillator with a characteristic frequency, e.g. as pointed out by Matthaeus et al. [18]. For Alfvénic turbulence, TenBarge et al. [4] attempted to model the effect of large scale modes, greater than the simulation system size, by coupling individual Fourier modes $z^\pm (k)$ to an oscillating Langevin antenna. Dmitruk et al. [19] constructed a phenomenological model based on reduced MHD (RMHD) to describe the driving of turbulence in the open line regions of the corona, incorporating both wave propagation effects, and models for strong nonlinearity. More complex turbulence models such as these may clearly benefit from improved simple schemes to drive them at large scales or even in the inertial range. This provides a practical motivation for development in the present paper of an elementary model designed to emulate the statistics of MHD turbulence. Clearly there are a wide range of models and applications in which the relative balance between wave activity and stochastic behavior become very important. Besides these two disparate qualitative behaviors, one might expect the relative influence of driving and dissipation to enter as well. Our motivation in developing the present model is to provide a tractable simple dynamical model that demonstrates these effects quantitatively with some level of consistency with turbulence solutions obtained by much more demanding DNS approaches.

The outline of the paper is as follows: in Sec. III, we build up the basic equations. In Sec. IV A, we model the nonlinear dissipation and Alfvénic wave term. In Sec. IV B, we normalize the equations. In Sec. IV C, we enforce the Kolmogorov’s symmetries for inertial scale modes. In Sec. IV D, we build in some scaling rules for the large scale modes. In Sec. V, we discuss the numerical details. Sec. VI contains our results. We discuss some of the previous similar schemes and conclude in Sec. VII.

### III. LANGEVIN AND SINGLE-MODE MODELS

The one dimensional Langevin equation describing the Brownian motion of a particle is given by,

$$\frac{du}{dt} = -\alpha u + g(t). \quad (1)$$

Where $u$ is the velocity of the particle. A systematic linear drag term $-\alpha u$ represents the friction and a fluctuating part $g(t)$ models the random kicks experienced by
the particle from the surrounding medium. A Gaussian white noise is usually used for \( g(t) \) [1, 20].

The Langevin equation and its solutions have many interesting properties and applications. Of historical importance is that its solutions provide a useful description of Brownian motion [1, 21, 22]. One may also readily show that its solutions are equivalent to solutions of a Fokker-Plack equation [20], and as such it can be related to various problems in diffusion theory and in approaches to equilibrium distributions. The addition of an oscillatory degree of freedom is quite relevant to the present model, and was introduced [3] to describe charge particle collisional diffusion including gyration in a uniform large scale magnetic field.

Our specific goal is to model the dynamical behavior of a single Fourier mode in the inertial range of MHD turbulence. As such the physical structure and appropriate normalization of the basic incompressible model will be relevant. The equations of incompressible MHD can be expressed in terms of the Els"asser variables, \( z_\pm = u \pm b / \sqrt{4 \pi \rho} \) as:

\[
\frac{\partial z_\pm}{\partial t} = \pm v_A \cdot \nabla z_\pm - z_\mp \cdot \nabla z_\pm - \nabla P / \rho_0 - \mu \nabla^2 z_\pm \tag{2}
\]

Where \( u \) and \( b \) are velocity and magnetic field fluctuations respectively. \( v_A \) is the Alfvén velocity defined as \( v_A = B_0 / \sqrt{4 \pi \rho_0} \), where \( B_0 \) is the mean magnetic field. \( P \) is the total pressure (thermal+magnetic), \( \rho_0 \) is the constant density and \( \mu \) is the viscosity, assumed to be equal to the resistivity. The quadratic non-linear term, \( z_+ \cdot \nabla z_- \) and pressure term, \( \nabla P / \rho_0 \) are responsible for transferring energy from large scales, into and through the inertial range. The plasma also responds to the linear term, \( v_A \cdot \nabla z_\pm \), which induces wave-like dynamics. The last term, \( \mu \nabla^2 z_\pm \) is responsible for dissipation, and for large Reynolds numbers, this term is negligible except at very small scales. For description of inertial range scales (\( \gg \) dissipation range scales), the explicit dissipation makes no contribution, its influence is manifested in the continual transfer of energy towards the smaller scales. In quasi-steady conditions the transfer due to eddy motions will balance the viscous effects at the dissipation scales, and therefore it is natural to suppose that inertial range eddies provide a kind of effective dissipation, or eddy viscosity.

A simple model was introduced by Dmitruk et al. [23] to approximate the average damping experienced by a typical mode in the inertial range, due to the net effect of all smaller scale modes. Writing the MHD equations for a typical or representative mode at a selected scale \( l \), the model proceeds to account for nonlinear effects in a way that involves only the amplitude at scale \( l \) in accord with Kolmogorov’s scale locality hypothesis. The nonlinearity takes the form of a quadratic drag force that is consistent with a Taylor-von Kármán decay law for MHD [24], and is a close relative of an eddy viscosity. This approach will be incorporated below.

IV. DEVELOPMENT OF THE MODEL

We begin with the assumption that the effects of nonlinearity are principally local in scale. Then a single Fourier mode (velocity or magnetic) residing in the inertial range, experiences a random net input of energy from the larger scales, while it dissipates by transferring energy to smaller scales. On average, the input and dissipation balance, so that there is no secular pile up of energy at any scale (no buildup of spectral amplitude at any wave number). Therefore, in analogy with the Langevin equation, Eq. (1) we write a model equation for the velocity (and magnetic) fluctuation at length scale \( l \),

\[
\frac{\partial u_l}{\partial t} = -\alpha u_l + g_l(t). \tag{3}
\]

Here, we represent both velocity and magnetic fluctuation at length scale \( l \) by \( u_l \) for convenience. Note that unlike Eq. (1), the fluctuating part \( g_l(t) \) in Eq. (3) is not Gaussian white noise, but a chaotic force changing on a typical time scale \( t_c \). (See Sec. V for more discussion.) The amplitude of \( g_l(t) \) as well as the time scale \( t_c \) are expected to change with length scale \( l \). In steady state magnetohydrodynamic (MHD) turbulence, usually a forcing function acts at some large scale \( L \) which excites the nearby modes. A mode deep in the inertial range does not feel the same driving force. Rather, the influence of the force is cascaded by the larger scale couplings, through many intermediate modes, down to the scale of interest \( l \). Here, we represent the driving felt at length scale \( l \) by the term \( g_l(t) \).

We remark that Eq. (3), which remains formally a Langevin equation, was also adopted by Beck [2] for describing (or, as here, emulating) properties of turbulence. In contrast to the present case, Beck’s Langevin model (Eq. (3)) is written for the evolution of an inertial range velocity increment, and the focus is on constructing a model that can reproduce scaling of higher order structure functions in the inertial range. Scaling (i.e., intermittency) is introduced in the model through use of a forcing function based on a logistic map scheme. As shown presently, our approach is quite different.

A. Modeling of nonlinearity and Alfvén waves

To modify the classical Langevin equation, Eq. (1), we start with the dissipative term \(-\alpha u_l \). From von Kármán similarity hypothesis, extended to MHD, we expect that [24, 25],

\[
\frac{du_l^2}{dt} \propto \frac{u_l^3}{l}. \tag{4}
\]

Accordingly, we modify the linear drag term in Eq. (3) so that it becomes nonlinear, as,

\[
\alpha u_l \to C \frac{u_l}{|u_l|} u_l. \tag{5}
\]
and the model equation Eq. (1) becomes,

$$\frac{\partial u_i}{\partial t} = -\frac{C}{\lambda} |u_i| u_i + g_i(t). \quad (6)$$

In this equation, if we set the forcing term to zero, the energy goes as,

$$\frac{\partial |u_i|^2}{\partial t} \sim -\frac{C}{\lambda} |u_i|^3. \quad (7)$$

The constant \(C\) appearing in Eq. (19) and (27), is expected to be close to Taylor-von Kármán decay constant, extended to MHD \([24, 26]\). The value of \(C\) has been measured to be around 0.5 for hydrodynamic turbulence \([27]\). In MHD and kinetic plasmas, recent studies show hints of a universal decay rate at large Reynolds number, with a decay constant close to unity \([28, 29]\). We use a value of \(C = 0.5\) in this study.

MHD turbulence also supports Alfvén waves, most easily described by introducing a uniform mean magnetic field \(B_0\). When present, the Alfvén wave frequencies are \(\omega \sim k \cdot \mathbf{V}_A = k B_0 \cos \theta\). To accommodate the physics of these incompressible MHD waves in the present model, we introduce a new term to the model equation Eq. (6), which becomes

$$\frac{\partial u_i}{\partial t} = i \omega u_i - \frac{C}{\lambda} |u_i| u_i + g_i(t). \quad (8)$$

Here \(i = \sqrt{-1}\), and since \(l \sim 1/k\), we have \(\omega \sim B_0 \cos \theta / l\). Here \(B_0\) is the characteristic magnetic field strength in Alfvén speed units. Note that the dependent variable \(u_i\) in Eq. (6) has become complex, and represents a typical Fourier amplitude, and not simply a typical speed at scale \(l\). This is commensurate with the interpretation of a typical Fourier mode in Dmitruk et al. \([19]\].

Using this interpretation and our notation, \(|u_i|^2\) can be equated to (twice) the energy per unit mass in fluctuations at a scale \(l\) in turbulence. To make this correspondence we view \(|u_i|\) as a contribution to a full ( omnidirectional) spectrum \(E(k)\) that varies over wavenumber \(k\). By construction, with \(k \rightarrow 1/l\)

$$|u_i|^2 = k E(k), \quad \text{or,} \quad E(k) = l |\tilde{u}_i|^2 \quad (9)$$

and therefore we can directly obtain a spectrum from \(u_i\) by varying \(l\).

**B. Normalization**

In order to compare the results from our model equation with other systems like DNS, we normalize our equations in a physically revealing way. In the process, we shall also specify the characteristic timescale (correlation timescale) that associated with \(g_i(t)\). The following treatment will also enable us to specify an appropriate scale dependence of \(g_i\), i.e., \(g_i(t) = g(l, t)\).

To normalize Eq. (8), we select a large scale length \(\lambda\), associated with which, we have a typical velocity (or magnetic) fluctuation \(u_{0\lambda}\). This establishes the characteristic time scale \(\tau_{0\lambda}\) through

$$\tau_{0\lambda} = \frac{\lambda}{u_{0\lambda}}. \quad (10)$$

The scale \(\lambda\) will represent the energy containing scale, and so \(\tau_{0\lambda}\) is the system eddy turnover time. Similarly, at another length scale of interest \(l\), where for the inertial range, \(l < \lambda\), there is typical velocity \(u_{0l}\) and an implied time scale \(\tau_{0l}\) such that

$$u_{0l} = \frac{l}{\tau_{0l}}. \quad (11)$$

We would like to emphasize the difference between \(u_{0l}\) and \(u_{0\lambda}\) or \(\tau_l\) and \(\tau_{0\lambda}\). \(u_l\) and \(\tau_l\) are the instantaneous velocity fluctuation and time scale at length scale \(l\) while \(u_{0l}\) and \(\tau_{0l}\) are the typical velocity and time scale at same length scale \(l\). With this, we normalize different quantities as follows,

$$u_l = u_{0l} \tilde{u}_l, \quad t = \tau_{0l} \tilde{t}, \quad l = \lambda \tilde{l}. \quad (12)$$

Further, we write \(g_l\) as,

$$g_l = \left(\frac{u_{0l}}{\tau_{0l}}\right) \tilde{g}, \quad (13)$$

where \(\tilde{g}\) is a dimensionless order-one random function of time. The quantities with \(\tilde{}\) are the instantaneous velocity, \(\tilde{u}\) the dependent variable, \(\tilde{l}\) the independent variable, and \(\tilde{t}\) a fixed constant during time integration.

Plugging Eq. (12), (13) into Eq. (8),

$$\frac{u_{0\lambda}}{\tau_{0\lambda}} \frac{\partial \tilde{u}_l}{\partial \tilde{t}} = i \omega u_{0\lambda} \tilde{u}_l - i u_{0\lambda} \tilde{u}_l$$

$$\quad - \frac{C}{\lambda} \tilde{u}_l \tilde{u}_l \tilde{u}_l + \frac{u_{0l}}{\tau_{0l}} \tilde{g}, \quad (14)$$

$$\frac{\partial \tilde{u}_l}{\partial \tilde{t}} = i (\omega \tau_{0\lambda}) \tilde{u}_l - \frac{C}{l} \tilde{u}_l \tilde{u}_l \tilde{u}_l + \left(\frac{u_{0l} \tau_{0\lambda}}{\tau_{0l} u_{0\lambda}}\right) \tilde{g}. \quad (15)$$

Now, we note that the wave time scale can also be written in eddy turnover time units as

$$\omega \tau_{0\lambda} = k || B_0 || \tau_{0\lambda}$$

$$\quad = (k || \lambda ||) \left(\frac{B_0}{u_{0\lambda}}\right)$$

$$\quad = k || \tilde{B}_0$$

$$\quad = \omega. \quad (16)$$

Therefore, we have,

$$\frac{\partial \tilde{u}_l}{\partial \tilde{t}} = i \omega \tilde{u}_l - \frac{C}{l} \tilde{u}_l \tilde{u}_l \tilde{u}_l + \left(\frac{u_{0l} \tau_{0\lambda}}{\tau_{0l} u_{0\lambda}}\right) \tilde{g}. \quad (16)$$
C. Inertial range modes

In this section we aim to recover the Kolmogorov scaling $E(k) \sim k^{-5/3}$ for the inertial range in a systematic way. For $l$ in the inertial range, following Kolmogorov [30], we enforce the following symmetries in Eq. (16),

$$\frac{\tau_{0l}}{\tau_{0\lambda}} = \left(\frac{l}{\lambda}\right)^{2/3}, \quad \frac{u_{0l}}{u_{0\lambda}} = \left(\frac{l}{\lambda}\right)^{1/3}. \quad (17)$$

So, Eq. (16) becomes

$$\frac{\partial \tilde{u}_l}{\partial t} = i \bar{\omega} \tilde{u}_l - C \left| \tilde{u}_l \right|^3 + \bar{l}^{-1/3} \bar{g} \tilde{u}_l. \quad (19)$$

This is the equation we propose for emulation of inertial range modes.

From Eq. (19) we can write,

$$\frac{\partial |\tilde{u}_l|^2}{\partial t} = -2 C \left| \tilde{u}_l \right|^3 + \bar{l}^{-1/3} \left( \bar{g} \tilde{u}_l + \bar{g}^{*} \tilde{u}_l \right). \quad (20)$$

In the steady state, $\frac{\partial |\tilde{u}_l|^2}{\partial t} = 0$ and $|\bar{g}| \sim 1$. So,

$$\frac{C \left| \tilde{u}_l \right|^3}{l} \sim \bar{l}^{-1/3} |\tilde{u}_l|, \quad (21)$$

$$|\tilde{u}_l|^2 \sim \bar{l}^{2/3}, \quad (22)$$

which is consistent with Kolmogorov’s theory (See Eq. (18)).

The random term $\bar{g}$ fluctuates randomly in time and it has a correlation time $t_c$ associated with it. For a particular mode to be driven efficiently, one expects that the correlation time, $t_c$, to be of the same order of the local turbulence time scale ($\tau_l$)(See [4, 31, 32]). Therefore we equate the correlation time with the local turbulence time scale,

$$\tilde{t}_c = \frac{\tau_{0l}}{\tau_{0\lambda}}. \quad (23)$$

D. Large scale modes

Large scale modes do not exhibit universal scaling in three dimensional MHD turbulence. Still there are some common characteristics observed in large scale modes in MHD turbulence. One such feature is presence of $1/f$ or “flicker noise” in the lowest wavenumber mode. Presence of low frequency $1/f$ signal in turbulent systems was investigated in some detail by Dmitruk and Matthaeus [33], and Dmitruk et al. [34]. A heuristic reasoning was proposed in [33] and [34] to explain the occurrence of low frequency $1/f$ noise in the lowest wavenumber mode. The lowest wavenumber mode, say $k = 1$, interacts with other modes via triadic interaction of the (schematic) form

$$\frac{\partial b(k = 1)}{\partial t} \sim i \sum_{p+q=1} u(q) b(p), \quad (24)$$

Where $b(k = 1)$ represents the first mode, and $u(p), u(q)$ are generic Fourier mode amplitudes. If the interaction is nonlocal, $p, q \gg k = 1, p \sim q$, the time scale from the right hand side of Eq. (24) is $|u(q) b(q) b(k = 1)|^{-1}$, which is much longer than the local eddy turn over time scale since $u(q), b(q) \ll u(k = 1), b(k = 1)$. It is worth mentioning here that $1/f$ signal has also been observed in other turbulent plasma systems like interplanetary magnetic field [35], solar corona [36] and photosphere [37] although the source of $1/f$ signal in these systems may be (at least partially) different from the above heuristic reasoning.

One might anticipate the emergence of low frequency $1/f$ noise in a Langevin model such as Eq. (19), if, for the case in question, one imposes a time scale ($t_c$) of the stochastic forcing $\bar{g}$, that is much greater than the local eddy turn over time ($l/|\tilde{u}_l|$). We demonstrate this in the following way. We postulate (in an ad hoc fashion) that for the large scale modes with $l \gg \lambda$, the time scale go as square of length scale. So we have,

$$\left(\frac{\tau_{0l}}{\tau_{0\lambda}}\right) = \left(\frac{l}{\lambda}\right)^2. \quad (25)$$

We further assume that in this range of scales, the characteristic speeds are simply proportional to the respective characteristic lengths, i.e.,

$$\left(\frac{u_{0l}}{u_{0\lambda}}\right) = \left(\frac{l}{\lambda}\right). \quad (26)$$

So, for large scale modes, Eq. (16) becomes

$$\frac{\partial \tilde{u}_l}{\partial t} = i \bar{\omega} \tilde{u}_l - C \left| \tilde{u}_l \right|^3 + \bar{l}^{-1/3} \bar{g} \tilde{u}_l. \quad (27)$$

Also we equate the correlation time of the forcing, $t_c$ with the time scale in Eq. (25),

$$\tilde{t}_c = \frac{\tau_{0l}}{\tau_{0\lambda}} = \left(\frac{l}{\lambda}\right)^2. \quad (28)$$

We choose $\lambda$ = the length scale which separates the large scale modes from the inertial modes. So, for $l < \lambda$, we use the Eq. (19) and for $l \gg \lambda$, we use Eq. (27). Note that in this notation, the non-dimensional wavenumber $\bar{k} = 1/\bar{l} = \lambda/l$ can be greater (inertial scales), equal, or less (large scales) than one. From now on, for convenience, we will use the variables without the $\bar{}$ in the overhead.

V. NUMERICAL DETAILS

For numerical implementation, Eq. (19) and (27) are advanced in time using the fourth-order Runge-Kutta (RK4) scheme. The nondimensional wavenumber
$k$ varies logarithmically from 0.3 to 30. The total number of points in wavenumber space is 128. The variables used in Eq. (19) have a real and an imaginary component. Numerically, we determine the random forcing term $g$ as,

$$
g(t) = mg(t - \Delta t) + \sqrt{1 - m^2}r(t). \quad (29)$$

The value of $g$ at $(n+1)$th step i.e. at time $t = (n+1)\Delta t$, is generated from the previous value (at nth step) of $g$ and a random number, $r$. The constant $m$ is a memory constant that relates how the sequence “remembers” the past values. The random number $r$ satisfies the following properties,

$$
\langle r \rangle = 0, \quad (30)
$$

$$
\langle r(t)r(t') \rangle = \delta(t - t'). \quad (31)
$$

These are satisfied by a normalized Gaussian random number generator. With these properties one can derive the correlation function for $g$ (See [38]),

$$
G_c(\tau) = \langle g(t)g(t + \tau) \rangle = e^{-\tau/t_c}, \quad (32)
$$

and, $t_c = \Delta t / (1 - m). \quad (33)$

These results are valid in the appropriate limit, with, e.g., $\Delta t \to 0$, and $n \to \infty$, such that $\tau = n\Delta t$ remains constant, $t$ similarly defined, $m \to 1$ with $t_c$ constant, and Eqs. (30), (31) enforced. Also note that the real and imaginary part of the random term $\tilde{g}$ in Eq. (19) are independent of each other. That is, at each time step the real and imaginary components are determined from Eq. (29) with same memory function $m$, but employing different random numbers.

We choose a time step $\Delta t = 10^{-3}$, and we run the simulation for $10^6$ time steps i.e. $10^3$ units of nondimensionalized time.

For calculating frequency spectra, we use an ensemble average of ten independent time series with random initial conditions. This helps eliminate unwanted noise in the Fourier spectrum.

VI. RESULTS

A. Isotropic Case

Following the numerical method described in the preceding section, we obtain solutions for with varying length scale $l$ (reciprocal of the wavenumber $k$). For the results shown, $k\lambda$ ranges from 0.3 to 30. In this section, we consider the case $\omega = 0$, which corresponds to the situation of globally isotropic MHD with no mean magnetic field, $B_0 = 0$.

As a first step, we examine the relationship between the imposed correlation time scale $t_c$ of the forcing $g$, with the local eddy turn over time ($\tau_{ereddy} \sim l/|u_l|$), since we control the former while the latter is determined from the solution. Fig. 2 shows this comparison. For the $\tau_{ereddy}$ calculation, we use time averaged value of $|u_l|$. At smaller scales associated with the inertial range, the characteristic local nonlinear time was chosen to follow a Kolmogorov scaling (Eq. 17) and the forcing correlation time and computed eddy turnover time are found to be almost equal. However, for the long wavelength modes with $l > \lambda$ the imposed scaling was modified (Eq. 25) to favor longer timescales, and we find from the solutions that $t_c \gg \tau_{ereddy}$ for the lowest wavenumber $k\lambda = 0.3$. This establishes the long wavelength conditions that have been argued [33] to favor generation of a $1/f$ signal in the frequency spectra, an issue we address below.

The distribution of energy over wavenumber (inverse length scale) is a central issue in turbulence, and our simple model is designed to reproduce this basic result. In contrast to hydrodynamics, the energy spectra in MHD is perennially debated and there have been a number of proposed phenomenological models (See [39] for a review). As an example, using a renormalization group technique, Verma [40] showed that isotropic MHD should follow a $-5/3$ energy spectrum in the inertial range. Solar wind observation and DNS results also favor Kolmogorov like spectra. In the present model wave number $k$ and length scale $l$ are related simply by $k \sim 1/l$ and the energy spectrum corresponds to $E(k) \to l^2|u_l|^2$.

Figure 3 shows the spectrum $E(k)$ as function of wavenumber $k$ using our model. Kolmogorov $k^{-5/3}$ scaling is evident at large $k$. At small wavenumbers, $k < 1$, the spectrum scales approximately as $k^{-1}$; this is a consequence of the particular choice of long wavelength time scales Eq. 25 and should not be viewed as of essential import. For each $k$, we have time averaged $|u_l|^2$ to obtain $E(k)$.

The scale dependent two-time correlation function for a full Fourier representation of the Elasissier variables is
defined as,

\[ R(k, \tau) = \frac{\langle \mathbf{z}^+(k, t) \cdot \mathbf{z}^+\!(k, t + \tau) + \text{c.c.} \rangle}{\langle |\mathbf{z}^+(k)|^2 \rangle}. \]  

(34)

Where \( \langle \cdots \rangle \) represents average over all time \( t \), c.c. stands for complex conjugate, \( k \) is a specified wave vector, \( \tau \) is the time lag and \( \mathbf{z}^\pm(k, t) \) is the Fourier amplitude of \( \mathbf{z} \) at wave vector \( k \) at time \( t \). Scale dependent time correlations are well recognized as essential elements of turbulence theory [41] including closures [42].

For our model equation, we calculate the two-time autocorrelation function as,

\[ R(k, \tau) = \frac{\langle u_k(t)u_k^\ast(t + \tau) + \text{c.c.} \rangle}{\langle |u_k|^2 \rangle}. \]  

(35)

Where, it is understood that \( k = 1/l \) and \( u_k = u_l \). Numerically, for computing the autocorrelation function, we use the Blackman-Tukey technique [43], which gives a consistent approximation based on the formula

\[ \langle |u_k|^2 \rangle R(n) = \frac{1}{M - n} \sum_{p=1}^{M-n} [u_k(P)u_k^\ast(P + n) + \text{c.c.}]. \]  

(36)

Here, \( N \) is the maximum lag for which \( R \) is calculated and \( M \) is the total number of data points. Data points are separated by time step \( \Delta t \). We computed the two-time correlation function obtained from solutions of the model equation for varying scale size \( l \). The results are shown in Figure 4. Previously, Servidio et al. [44] and Lugones et al. [45] calculated the two-point (scale dependent) temporal autocorrelation functions for isotropic MHD turbulence. These studies found that the correlation function \( R(k, \tau) \) approaches zero with different rates for different wave vector \( k \). The higher \( k \)s decay at faster rate compared to lower \( k \)s. Similar behavior can be seen from plots in Figure 4. Once the calculation of \( R(\tau) \) is done, we can also calculate the correlation time \( \tau(k) \) as a function of effective wavenumber \( k = 1/l \),

\[ \tau(k) = \int_0^\infty R(\tau)d\tau. \]  

(37)

In practice the upper limit of the integral extends to the final time in the data record. The plots of correlation time as function of \( k \) is shown in Figure 5. Servidio et al. [44] used a best fit of six data points and found that the scaling of \( \tau(k) \) with \( k \) is closer to the sweeping time \( \tau_{sw} \), which goes as \( k^{-1} \), than the local nonlinear time \( \tau_{nl} \), which scales like \( k^{-2/3} \). Lugones et al. [45] used more dense data points in \( k \) space and showed that, for isotropic case, the correlation time \( \tau(k) \) is close to the sweeping time \( \tau_{sw} \sim k^{-1} \) for small \( k \) and it is close to the nonlinear time \( \tau_{nl} \sim k^{-2/3} \) at large \( k \) values. In Figure 5, we see that in the inertial range, the correlation time \( \tau(k) \) scales like \( k^{-2/3} \), rather than \( k^{-1} \), as observed.
in isotropic MHD simulations [45]. This indicates that our model does not capture the sweeping effects properly. We discuss this issue more elaborately later in the paper.

Complementary views are provided by alternative analyses of the space-time correlations. For example scale the dependent correlation functions, as in Eq. 34, or more specific to our model, Eq. 35, may also be Fourier analyzed in time. This leads to scale (or wave vector) dependent frequency spectra, examples of which are shown for model results in Figure 6. In this figure, \(P(f)\) is the square absolute value of the complex Fast Fourier Transform (F.F.T.) of the time series \(u_k(t)\)

\[
\hat{u}_k(f) = \text{F.F.T.}[u_k(t)],
\]

\[
P(f) = |\hat{u}_k(f)|^2.
\]  

In three dimensional, isotropic MHD, a \(1/f\) signal is observed in the frequency spectra, in the largest mode, while in three dimensional hydrodynamics (HD), \(1/f\) noise is absent, or at least weaker than MHD [33]. In Figure 6 we show the ensemble averaged compensated frequency space spectrum for \(k = 0.3\), which is the largest mode in our system, and for one of the large modes, \(k = 0.6\). We have plotted the product of frequency by spectral power, \(fP(f)\) to facilitate identification of \(1/f\) power. Both axes are in nondimensional units as discussed in Sec IV B. For \(k = 0.3\) mode, \(1/f\) noise appears to be present for more than one decade while it is absent or at least less clear for \(k = 0.6\) mode. This is a consequence of the time scales that we imposed on the large scale modes, given in Eq. 25. However the result does demonstrate the plausibility of the explanation for \(1/f\) noise advanced by Dmitruk et al.[33], as further discussed below.

Dmitruk et al. [34] argued that the emergence of \(1/f\) fluctuations in the frequency spectra of the largest modes in MHD is related to the long range interaction between the largest mode and the small scale modes. The largest mode spends more times in clusters of phase space before jumping to a different region and thereby covers less area in the phase space in a given time interval, compared to the large scale modes. This phenomenon is a manifestation of broken ergodicity [10, 11] and is thought to be related to the appearance of \(1/f\) noise. We analyze the phase space diagram for the \(k = 0.3\) and \(k = 0.6\) modes in Figure 7. The left and right panels in each set of figures show the evolution of the phase space trajectory in same intervals of times for the two modes. It is clear that in the same interval of time, the \(k = 0.3\) mode covers less area of the phase space compared to the \(k = 0.6\) mode. The \(k = 0.6\) mode covers the phase space more uniformly compared to the \(k = 0.3\) mode which mostly remains limited to the left quadrants during the time considered.

**B. Anisotropic Case: Effect of the Imposed DC Magnetic Field**

We perform a set of simulations of the model equation with \(\omega = 0.5, 1.0, 2.0\). This may be related to MHD turbulence in presence of a dc mean magnetic field \(B_0\). It is well known that turbulence in MHD with a dc field \(B_0\) has a strong tendency to become anisotropic, the cascade producing gradients stronger in the two directions perpendicular to \(B_0\) and weaker in the parallel direction [46, 47]. Physically this occurs because Alfvén wave-like couplings destructively interfere with correlations that establish nonlinear spectral transfer. This suppresses parallel spectral transfer but has no direct effect on perpendicular transfer.
The present model is in effect one-dimensional, so it is not possible to fully represent the anisotropic dynamics anticipated for a full MHD representation. However from the developments leading to the model equation above, we can compare the frequency dependent wave term to the nonlinear term, for example in Eq. 16. The ratio \( \frac{k_{\perp}V_A}{u/l} = \cos \theta \frac{V_A}{u} \). Consequently if we choose a scale \( l \), a turbulence level and a mean magnetic field strength, then the strength of the Alfvén wave effect is controlled only by the angle \( \theta \) between \( B_0 \) and \( k \).

While we again emphasize that a simplified one-dimensional model cannot capture the full physics of anisotropic MHD, by varying \( \omega \) we can examine how changing the applied field strength (or, equivalently, the angle \( \theta \)) affects the solutions.

There is another, more subtle way that wave activity may enter. Consider modes that have wave vector purely perpendicular to the direction of \( B_0 \), so that \( k_\parallel = 0 \). One might naively expect that these \( k_\perp \) modes (also called “2D modes”) would not experience wave signatures since their intrinsic Alfvén frequency \( \omega = k_\perp B_0 = 0 \). However, through nonlinear interactions, the 2D/\( k_\perp \) modes are coupled to modes with nonzero \( k_\parallel \) modes. Dmitruk and Matthaeus [12] studied this phenomena in some detail, finding the presence of wave activity in certain \( k_\parallel = 0 \) modes manifested by appearance of Alfvén frequency peaks in the frequency spectrum of \( k_\perp \) modes. Howes and Nielson [48] derived some elementary nonlinear couplings of this type by considering collision of Alfvén waves in the weakly nonlinear limit. One concludes that the effective value of the Alfvén frequency \( \omega \) for a mode with specified wave vector \( k_\perp \) depends on which \( k_\parallel \) mode interacts most dominantly. This may vary in different systems with different setups.

In principle a Fourier mode with wave vector perpendicular to the mean magnetic field direction can feel a frequency value anywhere in the range \( 0 < \omega < \infty \). However, for direct wave couplings, the increasing values of \( \omega \) is qualitatively similar to the effect of increasing dc field while holding \( k_\parallel \) constant or keeping the dc field constant while increasing \( k_\parallel \), up to a maximum value of \( k_\parallel = k = 1/l \). Indirect wave couplings may be qualitatively studied by judiciously selecting a nonzero \( \omega \) for any chosen \( k_\perp \) mode.

Figure 8 shows the energy spectrum plots obtained from the model for the three cases, \( \omega = 0.5, 1, 2 \). One may interpret this as an illustration of the anisotropic spectrum \( E(k_\parallel, k_\perp) \) plotted as functions of \( k_\perp \), for a series of three values of \( k_\parallel \). A spectral form \( E(k_\perp) \sim k_\perp^{5/3} \) is clearly present in the inertial range.

Following the same procedure as mentioned for the \( \omega = 0 \) case, we calculate the two-time autocorrelation function from the model for different values of \( \omega \). Results are shown in Figure 9. Similar to the \( \omega = 0 \) case, the correlation function \( R(k, \tau) \) drops faster for larger \( k \), but the disparity becomes less prominent with larger \( \omega \). This is consistent with the DNS results as found in [44, 45].

An interesting observation can be made from Figure 10. In Figure 10 (a), (b), and (c) we have plotted the decorrelation time \( \tau \) as function of wavenumber \( k_\parallel \), for \( \omega = 0.5, 1.0 \) and 2.0 respectively, as obtained from the model equation. We fit the data with nonlinear time \( \tau_{nl} \sim \left( k_\perp + k_\parallel \right)^{-1/3} \), for \( k_\parallel \) in the ratio of 1 : 2 : 4 for the three cases \( \omega = 0.5, 1.0, 2.0 \). We found reasonably good fit for \( k_\parallel = 2, 4, 8 \) for (a), (b), (c). The fitting curves have been scaled by multiplying a constant to align with the data. Like the \( \omega = 0 \) case, we can compare Figure 10 with the findings of Lugones et al. [45] where it was found that, for the anisotropic case, the effect of Alfvén frequency enters the decorrelation time \( \tau(k) \) in a way that \( \tau(k) \) follows the sweeping time scale, \( \tau_{sw} \), more closely than the nonlinear time \( \tau_{nl} \). As mentioned before, since we do not consider the effects of sweeping eddies in the present model, we expect the decorrelation time to scale like local nonlinear time as found in Figure 10. We come back to the discussion on sweeping effects in Sec. VII.

Dmitruk and Matthaeus [33] showed that \( 1/f \) signal appears at low frequencies in the frequency spectrum and the signal becomes stronger with increasing mean field. In Figure 11 we show the compensated frequency spectrum obtained from the model for \( \omega = 1 \). Again, a clear presence of \( 1/f \) power can be seen in the \( k = 0.3 \) mode in the left panel while the \( k = 0.6 \) mode show no such scaling. Also, comparing Figure 6(a) and Figure 11(a), the range of \( 1/f \) power for the \( \omega = 1.0 \) case is somewhat larger than the \( \omega = 0.0 \) case. Therefore, it can be concluded that the \( 1/f \) signal becomes stronger with increasing \( \omega \), as seen in MHD simulations [33].

We also show the phase space diagram of the largest mode for the two cases \( \omega = 0.5 \) and \( \omega = 1.0 \) in Figure 12. It is evident from the panels that the wave nature of the trajectory becomes stronger with increasing \( \omega \) (Compare Figure 7 and 12). One way of quantifying the wave versus
turbulent nature of a time series is through analogy to the signal-to-noise-ratio (SNR) defined as [12, 49]

\[
SNR = \log_{10} \left( \frac{P(f_0)}{P_0(f_0)} \right). \tag{40}
\]

Here \(f_0\) is the frequency at the peak (center), corresponding to the applied frequency in the model (Eq. (16)), and \(P_0(f_0)\) is a background value of the power spectrum, if the power law were continued through \(f_0\), ignoring the peak at the wave frequency. The meaning of this parameter is illustrated in Figure 13.

The SNR values for the \(k = 0.3\) mode for different \(\omega\), are reported in Table I. The SNR is 0 for the \(\omega = 0\) case and increases monotonically for the increasing values of \(\omega\). The fact that the phase space trajectories be-

FIG. 9. Correlation function \(R(\tau)\) as function of the time lag \(\tau\) for different \(k\) modes with nonzero \(\omega\). In each panel, \(\omega\) is constant; (a) \(\omega = 0.5\), (b) \(\omega = 1\), (c) \(\omega = 2\).

FIG. 10. Correlation time \(\tau\) as a function of perpendicular wavenumber \(k_\perp\) for different values of \(\omega\); (a) \(\omega = 0.5\), (b) \(\omega = 1\), (c) \(\omega = 2\). The dashed curves show a fitted nonlinear time, \(\sim (k_\perp^2 + k_\parallel^2)^{-1/3}\) for comparison. (a) \(k_\parallel = 2\), (b) \(k_\parallel = 4\), (c) \(k_\parallel = 8\).

FIG. 11. Ensemble averaged compensated frequency power spectrum. A horizontal bar in panel (a) indicates the region of approximate \(1/f\) spectral behavior. No such region is prominent in panel (b).
Fig. 12. Phase space plot of the mode $k = 0.3$ for $\omega = 0.5$ and $\omega = 1$. Panel (a) and (b) show the trajectory of the $k = 0.3$ mode for $\omega = 0.5$ at time $t = 0 - 100$ and $t = 0 - 200$ respectively. Panel (c) and (d) show the trajectory of the $k = 0.3$ mode for $\omega = 1$ at time $t = 0 - 100$ and $t = 0 - 200$ respectively.

Fig. 13. Scheme for illustrating the calculation of signal-to-noise-ratio (SNR). Variable $w$, used in the figure, and the frequency $f$ are related by $w = 2\pi f$. (Adapted from [12])

Table I. SNR for the $k = 0.3$ mode for different values of $\omega$.

<table>
<thead>
<tr>
<th>$\omega$</th>
<th>SNR</th>
</tr>
</thead>
<tbody>
<tr>
<td>0.0</td>
<td>0.0</td>
</tr>
<tr>
<td>0.5</td>
<td>0.44</td>
</tr>
<tr>
<td>1.0</td>
<td>1.64</td>
</tr>
<tr>
<td>2.0</td>
<td>2.30</td>
</tr>
</tbody>
</table>

come more wave-like (See Figure 7 & 12) with noticeable peak at corresponding $\omega$ (See Figure 11 (a)) is reflected through this observation. This is again consistent with the findings based on full MHD simulations [33].

VII. DISCUSSION

In this paper, we have modified the Langevin equation of Brownian motion and the equation of Kubo-type oscillator to mimic some properties of MHD turbulence. By a systematic conglomeration of von Karman similarity decay hypothesis, Kolmogorov symmetries, and the Langevin process of Brownian motion, the model is shown to produce some results well in agreement with DNS results. A number of similar “map” models have been proposed in the past to model hydrodynamic turbulence. Bak et al. [50] suggested a discrete “cellular automata” may be thought of as a “toy” turbulence model. Quantitative agreement with experimental results have been shown using Langevin type models (See [51]). Beck proposed a series of simple cascade models based on an extension of Langevin theory to recover scaling and intermittency properties of hydrodynamic turbulence [2, 52, 53](Also see [54]). Similar Langevin models with complex variables with a linear term have also been used to study simple models for quantum turbulence [55, 56]. However, apart from subtle differences, our model is different from the earlier models in at least two ways:

1. We do not introduce any cascade in our model. Different length scales evolve independently of each other, while the cascade is modeled by a correlated random forcing.

2. For the anisotropic case, we introduce a wave term which models the Alfvén waves in MHD. This property is absent in incompressible hydrodynamic turbulence.

Due to the structure that we have imposed, the present model is able to reproduce a number of important and realistic features of MHD turbulence, at extremely low computational cost:

- the model obtains a Kolmogorov inertial range spectrum;
- at long wavelengths, modifying a parameter to generate long correlation times, the model obtains a range of modes with $1/f$ frequency spectra;
introduction of wave activity in the model gives rise to expected effects on correlation times, $1/f$ spectra and phase space behavior.

While the model is not constructed to emulate sweeping time decorrelation, it is evident that introducing wave activity has the expected effect on the time-decorrelations in the computed solutions, in absence of sweeping (See Figure 8) although the energy spectra maintains Kolmogorov scaling in the inertial range even after introducing the wave term (See Figure 8).

We remark that this kind of approach is not entirely new in plasma physics and our scheme is similar to that described in TenBarge et al. [4]. Our model validates and generalizes the scheme even further. Plasma systems with system sizes much larger than kinetic scales show MHD like behavior at large scales but small scales properties like dissipation are described by kinetic physics. Even with state of the art computational resources, PIC kinetic simulations with some of the largest system sizes only begin to probe near the edge of inertial range. The study presented in this paper may be useful to couple kinetic simulations to large scale fluid driving.

The arguments presented here do not capture the sweeping effects properly. The smaller eddies in a turbulent system are swept away by the larger eddies before any significant deformation takes place. As a consequence, a sweeping or advection time scale ($\tau_k \sim k^{-1}$) comes into play apart from the local nonlinear time $[57]$ (viscous dissipation time scale becomes important only in dissipation range). This effect induces a profound difference in the Eulerian statistics and the Lagrangian statistics (following fluid elements). Of course the present model, having only a single independent complex degree of freedom at each scale, is too simple to distinguish such Lagrangian effects $[58]$. A more complete model would be required to incorporate this level of realism. Whether this can be done with a relatively simple model remains to be established. Further, the arguments presented here do not produce the intermittency effects as observed in MHD. We are in the process of including such effects into a more advanced model like [2].

Here we concentrate mostly on turbulent plasma systems. The ideas presented here may be extended to other turbulent systems like convective turbulence, stably stratified flows, rotating turbulence etc. Our approach may be useful to model other chaotic phenomena like stock market exchange, earthquake intensities, prices of commodities etc.

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