A Monte Carlo simulation of magnetic field line tracing in the solar wind

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Abstract. It is well known that the structure of magnetic field lines in solar wind can be influenced by the presence of the magnetohydrodynamic turbulence. We have developed a Monte Carlo simulation which traces the magnetic field lines in the heliosphere, including the effects of magnetic turbulence. These effects are modeled by random operators which are proportional to the square root of the magnetic field line diffusion coefficient. The modeling of the random terms is explained, in detail, in the case of numerical integration by discrete steps. Furthermore, a proper evaluation of the diffusion coefficient is obtained by a numerical simulation of transport in anisotropic magnetic turbulence. The scaling of the fluctuation level and of the correlation lengths with the distance from the Sun are also taken into account. As a consequence, plasma transport across the average magnetic field direction is obtained. An application to the propagation of energetic particles from corotating interacting regions to high heliographic latitudes is considered.

1 Introduction

If charged particles have Larmor radius much smaller than the typical turbulence scale lengths, with good approximation, they move along the magnetic field lines so that the magnetic field structure determines particle transport. In addition to the global, average magnetic field configuration, a relevant level of magnetic turbulence is often present in space plasmas, which induces a random walk of magnetic field lines (Jokipii and Parker, 1968, 1969). This problem also attracted much interest in the plasma fusion field as well (Rosenbluth et al., 1966; Rechester and Rosenbluth, 1978; Krommes et al., 1983; Isichenko, 1991).

Here, we perform a numerical study of field line transport in the presence of magnetic turbulence. In order to trace the magnetic field lines in the heliosphere, we first integrate the magnetic field lines in a local cartesian frame, where a three-dimensional model of magnetic turbulence allows us to evaluate a non quasilinear magnetic field line diffusion coefficient even in the case of anisotropic turbulence, as observed in the solar wind. Then, by means of a Monte Carlo simulation, where a random force term proportional to the diffusion coefficient is added to the magnetic field line equations, we evaluate how the magnetic field lines diffuse in the heliosphere. To this end, simple but physically based assumptions on the scaling of the fluctuation level and of the correlation lengths with the radial distance are made. Finally, we consider Ulysses’ recurrent observations of energetic particles at high southern heliographic latitudes, made during its first descent toward the south polar region (e.g. Sanderson et al., 1995; Simnett et al., 1998). These particles are accelerated by corotating interaction regions (CIRs), which extend in latitude up to about ±35°, while energetic particles enhancements were observed up to 70°–74° S for protons, and even 80° S for electrons. We show that latitudinal magnetic field line diffusion due to anisotropic magnetic fluctuations can indeed explain the propagation to such southern latitudes of both ions and electrons.

2 Numerical simulation

The study is carried out in two consecutive steps: first, we perform the simulations in a local Cartesian frame \((x, y, z)\) (see Fig. 1) to determine the influence of the magnetic turbulence on the diffusion coefficients; second, we perform a Monte Carlo simulation to consider the inhomogeneity of the heliosphere, and to take into account the solar wind magnetic spiral structure. For this second step, spherical coordinates are used. This implies a separation of scales, e.g. that the turbulence correlation length is much smaller than the radius of curvature of the spiral, so that the diffusion coefficient found in the local, Cartesian frame can be used in the global, heliospheric simulation.

The magnetic field lines are, by definition, those lines which are tangent at any point in space to the magnetic field
direction. This means that the elementary displacement $dr$ along the field line is parallel to $B(r)$; we can express this by writing $dr = B(d\lambda)$, where $d\lambda$ is a scalar quantity. If $d\lambda$ is chosen as $ds/|B|$, we obtain the field line equations as $dr/d\xi = B/|B|$, and it is easily verified that $d\xi$ is the arc length element along $B$. If we choose $d\lambda$ as $d\xi/B_0$, with $B_0$ a constant, this yields

$$\frac{dr}{d\xi} = \frac{B(r)}{B_0} = \frac{B_0 + \delta B(r)}{B_0} \tag{1}$$

where $B_0 = B_0 \hat{e}_z$ is the average field and $\delta B(r)$ the fluctuating magnetic field. In this set of nonlinear, stochastic ordinary differential equations, $r \equiv (x, y, z)$ are the unknowns, and $\xi$ is the independent variable. It can be seen that $\xi$ represents the length of the unperturbed field lines (the same is true if $B_0(r) = |B_0(r)|$ varies in space). For $\delta B \neq 0$, the ensemble average of $dr/d\xi$ yields $\xi$ as the average value of the projection of field lines on the unperturbed field $B_0$, i.e. $d\xi = \langle dr \cdot B_0/B_0 \rangle = \langle dr \cdot \hat{e}_z \rangle = \langle dz \rangle$. We choose this form of the field line equations as it is more appropriate to perform the Monte Carlo simulation reported below.

2.1 Diffusion coefficients in local anisotropic turbulence

Here, as a first step, we evaluate the diffusion coefficients of magnetic field lines in an anisotropic magnetic turbulence. We assume the local frame $(x, y, z)$ of Fig. 1, and use the Cartesian geometry. Such a local approach is justified by the fact that the correlation length of the magnetic turbulence is much smaller than the scale of variation of the average spiral field (to be discussed later).

Magnetic turbulence is represented as the sum of static magnetic perturbations (Pommois et al., 1999a; Zimbardo et al., 2000):

$$\delta B(r) = \sum_{k, \sigma} \delta B(k) \hat{e}_\sigma(k) \exp[i(k \cdot r + \phi_k^\sigma)] \tag{2}$$

where $\hat{e}_\sigma(k)$ are the polarization unit vectors, $\phi_k^\sigma$ are random phases, and the Fourier amplitude $\delta B(k)$ is given by the spectrum:

$$\delta B(k) \propto \frac{1}{(k_x^2 l_x^2 + k_y^2 l_y^2 + k_z^2 l_z^2)^{\gamma/4+1/2}} \tag{3}$$

where $\gamma = 3/2$ is the spectral index, and $l_x, l_y, l_z$ are the correlation lengths in the $x, y,$ and $z$ directions, respectively. Different values of the correlation lengths quantify the anisotropy of turbulence as they define the shape of the ellipsoid representing the excited wave mode distribution in $k$–space.

By integrating a large number $N$ of magnetic field lines with different initial conditions, the variances

$$\langle \Delta x_i^2 \rangle = \frac{1}{N} \sum_{j=1}^{N} \left[ x_{i,j}(\xi) - x_{i,j}(0) \right]^2 \tag{4}$$

can be computed as a function of the integration parameter $\xi$, and the diffusion coefficients are obtained from the transport law $\langle \Delta x_i^2 \rangle = 2D_i \xi$ ($i = x, y$). (See Zimbardo et al., 1995; Pommois et al., 1998, 1999a, for more details on the numerical technique).

Extensive numerical simulations of magnetic field line transport were performed with a similar model by Pommois et al. (1999a) in the case of anisotropy in the plane perpendicular to the average field $B_0$, and by Zimbardo et al. (2000) in the case of anisotropy axially symmetric around $B_0$. We have computed the diffusion coefficient in the more general case when all the correlation lengths are different, as a function of $\delta B/B_0$, and where $l_x/l_y$ equals either 1 or 10, and $l_x/l_z$ varies from 1 to 8. Such a range of correlation lengths is consistent with that found from the analysis of the solar wind data (Matthaeus et al., 1990; Carbone et al., 1995). Indeed, several studies of solar wind turbulence indicate a strong anisotropy in the correlation lengths, although further data analysis is needed to better constrain the values of $l_x, l_y,$ and $l_z$. Note that the anisotropy of turbulence has been studied also considering a two-component model, i.e. two-dimensional plus slab fluctuations (Matthaeus et al., 1995; Gray et al., 1996), which implies very strong anisotropy, axially symmetric around $B_0$. Indeed, the slab component corresponds to $l_z \ll l_x, l_y$, while the two-dimensional component corresponds to the limit $l_z \gg l_x, l_y$. However, for this study, we maintain a single component anisotropic model which can reproduce either the slab or the two-dimensional model (see Zimbardo et al., 2000).

For the fluctuation levels relevant to the solar wind, $\delta B/B_0 \approx 0.5–1$ (e.g. Zank et al., 1998), and for the degrees of anisotropy of interest, the diffusion coefficients obtained by numerical simulation can be modelled by the following simple expression (Pommois et al., 2001):

$$D_i = D \left( \frac{\delta B}{B_0} \right)^\mu \frac{l_x}{l_x} \left( \frac{l_i}{l_x} \right)^\nu \tag{5}$$

with $i = x, y$, and where $D, \mu$ and $\nu$ are dimensionless parameters. Note that the field line diffusion coefficient $D_i$...
has the dimensions of a length. In the above expression, the “spare” \( l_x \) is to be used to set the physical value of \( D_i \). A best fit of the computed diffusion coefficient yields \( D = 0.028 \), \( \mu = 1.51 \) and \( v = 0.67 \). The best fitting line is shown in Fig. 2, together with the diffusion coefficients. In order to appreciate the scaling of \( D_i \) with the fluctuation level, we plotted \( D_i/[(l_x^2/l_z^2)(l_x/l_z)^{\nu}] \) versus \((\delta B/B_0)(l_x/l_z) \). As can be seen, a scaling of \( D_i \) different from the quasilinear one (which implies \( \mu = 2 \)) is obtained (see also Gray et al., 1996). Equation (5) implies that if \( l_x > l_y \), then \( D_i > D_y \), as well, and this anisotropy is often found in the solar wind \((l_x > l_y) \) (Carbone et al., 1995), where the \( x \) direction is chosen according to Fig. 1.

2.2 Monte Carlo simulation of field line tracing

As a second step, we trace the magnetic field lines in the heliosphere by integrating Eq. (1) and taking into account that the average magnetic field \( B_i(r) \) corresponds to the usual solar wind field (Parker, 1958). In spherical coordinates, we have

\[
\langle B_r \rangle = B_{rE} \left( \frac{r}{r_E} \right)^2
\]

\[
\langle B_\theta \rangle = 0
\]

\[
\langle B_\phi \rangle = -B_{rE} \left( \frac{r}{r_E} \right)^2 \frac{2}{r_{SW} \cos \theta}
\]

where \( r \) is the radial distance from the Sun, \( \theta \) is the heliographic latitude, \( \phi \) is the longitude, \( B_{rE} \) is the radial component of the solar wind magnetic field at the Earth \((r_E = 1 \text{ AU}) \) and \( \Omega \) is the solar rotation rate (26 days). In order to take into account the fast and slow stream structure of the solar wind, the solar wind speed is modeled as

\[
V_{SW} = V_{max} - \frac{V_{max} - V_{min}}{1 + (\sin \theta / \sin \theta_i)^8}
\]

where \( V_{max} = 750 \text{ km/s}, V_{min} = 350 \text{ km/s} \), and the transition velocity latitude is \( \theta_i = 15^\circ \) (e.g. Kóta and Jokipii, 1995).

The fluctuating magnetic field component is now modeled as a random process, i.e. \( \delta B_i(r) \) in Eq. (1) is replaced by (Kubo et al., 1985; Binder, 1979)

\[
\frac{\delta B_i(r)}{B_0(r)} = \eta_i(\xi)A_i(r)
\]

where \( i = x, y \) in the local frame of reference of Fig. 1, and \( \eta_i(\xi) \) and \( \eta_y(\xi) \) are two uncorrelated random functions with no memory (white noise) (Uhlenbeck and Ornstein, 1930). It should be understood that Eq. (8) leads to the same average field lines and the same transport properties of Eq. (1), but the random term \( \eta_i(\xi)A_i(r) \) is not meant to represent a realization of the fluctuating magnetic field. Indeed, the diffusion properties of Eq. (1) were studied in the previous subsection, and the value of the diffusion coefficients, Eq. (5), is now used to assess the amplitude of \( A_i(r) \), as indicated below. Indeed, it is straightforward to show that Eq. (8) leads to a transport law of the form \( \langle \Delta r^2 \rangle = 2D\xi \). In the case of analytic integration of Eqs. (1) and (8), the random “force” amplitudes \( A_i(r) \) are related to the diffusion coefficients in Eq. (5) by \( A_i(r) = \sqrt{6D_i(r)} \) (Uhlenbeck and Ornstein, 1930; Veltri et al., 1990).

It is interesting to notice that when performing numerical integration by discrete steps, \( \Delta \xi \), the relation between \( A_i(r) \) and \( D_i(r) \), is somewhat modified. In the discrete case, \( \eta_i \) is a dimensionless random number evenly distributed between \(-1 \) and \(+1 \). We number by \( n \) the integration steps, whose total number we call \( M \) and integrate Eqs. (1) and (8) in a direction perpendicular to the average field, for example, the \( x \) component. Then \( \Delta x_n/\Delta \xi_n = \eta_x(\xi_n)A_x(r_n) \), if we consider equal steps \( \Delta \xi \), yields,

\[
\langle \Delta x \rangle_M = \Delta \xi \sum_{n=1}^{M} \eta_x(\xi_n)A_x(r_n)
\]

Upon squaring we obtain

\[
\langle (\Delta x)^2 \rangle_M = \langle \Delta \xi \rangle^2 \sum_{n=1}^{M} \sum_{m=1}^{M} \eta_x(\xi_n)\eta_x(\xi_m)A_x(r_n)A_x(r_m)
\]

The random numbers are \( \delta \)-correlated, and that corresponds to \( \langle \eta_x(n)\eta_x(n) \rangle = \delta_{nn}/3 \), therefore,

\[
\langle (\Delta x)^2 \rangle_M = \frac{\langle \Delta \xi \rangle^2}{3} \sum_{n=1}^{M} A_x(r_n)A_x(r_n)
\]

Now we make use of the assumption of separation of scales as given above, i.e. the correlation length of the turbulence (the diffusion scale) has to be much smaller than the radial scale of change of the averaged quantities, which is the heliocentric distance \( r \). Thus, the quantity \( A_x(r_n)A_x(r_n) \) can be taken out of the sum and we have \( M \) equal addends, yielding

\[
\langle (\Delta x)^2 \rangle_M = \frac{A_x^2(r_n)}{3}M(\Delta \xi)^2
\]
The total number of steps $M$ is related to the total displacement $\xi$ along the unperturbed field lines by $M = \xi / \Delta \xi$, whence

$$\langle (\Delta x)^2 \rangle = \langle (\Delta x)^2 \rangle = \frac{A_x^2(r)}{3} \xi \Delta \xi$$

Comparison of this expression with the standard diffusion law shows that in the case of numerical integration by discrete steps the random “kick” amplitude $A_x(r)$ must be related to the diffusion coefficient by

$$A_x = \sqrt{\frac{6D_x}{\Delta \xi}}$$

A similar expression for $A_y$ is obtained. It can be seen that $A_x$ is dimensionless, since both $D_x$ and $\Delta \xi$ have the dimensions of a length, and that $A_x$ depends on the value of the integration step $\Delta \xi$. In practice, at each step in the numerical integration, the field line position $r$ is advanced along the unperturbed field by $\Delta \xi$, and perpendicular to the unperturbed field by $\eta_x A_x \Delta \xi = \eta_x \sqrt{6D_x / \Delta \xi}$. Also, note that the standard estimate of diffusion coefficients as the mean square displacement $\lambda^2$ over the displacement time $\tau$, $D \sim \lambda^2 / \tau$, is recovered from the above expression when $\lambda \rightarrow \eta_x A_x \Delta \xi$ and $\tau \rightarrow \Delta \xi$.

### 2.3 Expression of the diffusion coefficient in the solar wind

In order to have the numerical value of the diffusion coefficients in Eq. (5), it is necessary to relate $l_x$ to the correlation lengths of the observed magnetic turbulence. Introducing the radial correlation length $\lambda_r$ and the angle $\alpha$ between the average magnetic field and the radial direction (see Fig. 1), we obtain that the expression of $l_x$ is

$$l_x = \lambda_r \left( \frac{l_x^2 \sin^2 \alpha + l_z^2 \cos^2 \alpha}{l_z^2} \right)^{-1/2}$$

Using the data on magnetic turbulence of several spacecrafts, Horbury et al. (1996) reported the value of the radial breakpoint wavenumber $k_r$ as a function of $r$. The breakpoint wavelength represents the radial correlation length. A best fit of $\lambda_r = 2\pi / k_r$ as a function of the distance from the Sun (see Fig. 3)

$$\lambda_r(r) = \left( \frac{r}{r_{\text{SW}}} \right)^{1.29} \times 0.033 \text{AU}$$

Next, the variation of the turbulence level $\delta B / B_0$ as a function of the position $r$ of the magnetic field lines is to be considered, as well. The magnetic fluctuations $\delta B$ are assumed to evolve with radial distance according to the WKB scaling, i.e. $\delta B^2 / B_0^2 \sim r_{\text{SW}}^2 / r^3$, where $\delta B$ is the fluctuation amplitude at the Earth’s orbit. The WKB scaling of magnetic fluctuations in the solar wind has been confirmed for turbulence periods less than 2 hours and at 10 hours by Belcher and Burchsted (1974), and by Roberts et al. (1990), respectively, and for periods up to one day by Jokipii et al. (1995), although Goldstein et al. (1995) report indications of the WKB scaling down to $10^{-6}$ Hz. While understanding the scaling of magnetic turbulence with distance is a basic issue for solar wind studies (e.g. Zank et al., 1996), we adopt the WKB scaling as a simple model consistent with observations. On the other hand, the slower decay of the fluctuations at larger scales would enhance the field line transport reported below. Thus, the magnetic turbulence level is modelled as

$$\frac{\delta B}{B_0} = \frac{\delta B_E}{B_E} \left( \frac{1 + \beta^2 r_{\text{SW}}^2}{1 + \beta^2 r^2 \cos^2 \theta} \right)^{1/2} \left( \frac{r}{r_{\text{SW}}} \right)^{1/2}$$

where $\delta B_E / B_E$ is the fluctuation level at 1 AU in the ecliptic plane (here, $B_E = B_E (1 + \beta^2 r_{\text{SW}}^2)^{1/2}$ and $\beta = \Omega / V_{\text{SW}}$). Finally, the value of the diffusion coefficient $D_i(r)$ to be used for modelling the random “force” in Eq. (14), is obtained by inserting Eqs. (15) and (17) into Eq. (5).

### 3 Results of the simulation

In the simulation, we fix the starting point of the magnetic field line at $(r_0, \theta_0, \phi_0)$, and we choose the parameters modelling the fluctuations, i.e. $\delta B_E / B_E, l_x / l_z$ and $l_z / l_x$. For instance, for an anisotropy of the correlation lengths given by $l_x / l_z = l_z / l_x = 8$, a fluctuation level at 1 AU of $\delta B_E / B_E = 0.7$ (Zank et al., 1998), and an assumed source of energetic...
particle on field lines corresponding to \( r_0 = 8 \) AU and to \( \vartheta_0 = 30^\circ \pm 10^\circ \), we show in Fig. 4 the angular distribution of field lines obtained at an heliocentric distance of \( r = 3 \) AU. Note that the spread in azimuth at low latitudes (i.e. the “tail” in Fig. 4) is due to the change of the solar wind velocity at \( \vartheta_t = 15^\circ \) of latitude (for more details see Pommois et al., 2000).

As an application, we consider the recurrent energetic particle events detected at high southern latitudes (70–74\(^\circ\)) by the Ulysses spacecraft (Simnett et al., 1998). These particles are accelerated by corotating interaction regions (CIRs) located at lower latitude (less than 35\(^\circ\)). Ulysses also confirmed that the average magnetic field in the solar wind follows the constant latitude Parker model, even at high latitudes (Forsyth et al., 1996). Consequently, the particles accelerated at the CIR should undergo cross field transport in latitude up to 40\(^\circ\) to be observed by Ulysses (see Fig. 5). This discovery has stimulated theoretical studies on the non radial structure of the average, large scale magnetic field (Fisk, 1996), as well as studies of latitudinal diffusion due to magnetic field fluctuations (Kóta and Jokipii, 1995, 1998; Giacalone, 1999). In particular, Kóta and Jokipii (1995, 1998) have pointed out the importance of anisotropic magnetic field line diffusion.

To understand whether the magnetic turbulence can allow the propagation of the particles to high heliographic latitudes, we assume that the energetic particles are accelerated at 8 ÷ 10 AU from the Sun, and we follow the magnetic field lines toward the Sun. We analyse the simulation results from the spacecraft’s point of view. It is as if the pattern in Fig. 4 rotates over Ulysses every 26 days, while the spacecraft slowly changes latitude. For a given interval \( \Delta \vartheta \) corresponding to the Ulysses position, we count the number of field lines in Fig. 4 as a function of \( \varphi \), with \( \Delta \varphi \) bins of 9\(^\circ\), so that we have an histogram as a function of \( \varphi \). Because of the correspondence between the time and azimuthal angles, the histogram is plotted as a function of time, and when \( \varphi \) has increased by 360\(^\circ\), a new interval \( \Delta \vartheta \) is considered (see Fig. 5). This yields the histograms of field line distribution as a function of day of the year 1994 as reported in Fig. 6, where the ratio \( l_x/l_y \) is going from 1 to 8. It can be seen that some field lines travel until a latitude of 70\(^\circ\) or more, and therefore show that magnetic field line diffusion can provide the required magnetic connection between CIRs and high heliographic latitudes. Increasing the anisotropy \( l_x/l_y \) leads to peaks at higher latitudes (see the variation of the high latitude peaks from top panels to bottom panels in Fig. 6). Even for a moderate degree of anisotropy, such as \( l_x/l_y = 3 \), there is a peak in field line distribution at \( \sim 74^\circ \) (see Fig. 6b) which is in agreement with Ulysses observations of 1 Mev protons. Increasing the distance \( r_0 \) has the same effect of increasing the fluctuation level \( \delta B_e/B_e \), as shown by Fig. 6, panel (c) and (e).

It appears that when reasonable levels of anisotropy, \( l_x/l_y = 3–5 \), are considered, the results of the simulation of Fig. 6 (see panels b, c, e), are similar to the observations of energetic particles events made by Ulysses, and reported, for instance, by Simnett et al. (1998).

### 4 Conclusions

In this paper, we have presented a numerical simulation that traces the magnetic field lines in the heliosphere including the effect of magnetic turbulence. Anisotropy of turbulence is taken into account by a first numerical simulation in Carte-
Fig. 6. Histograms of the distributions of magnetic field lines versus time obtained using the result of the Monte Carlo simulation. The lower horizontal axis reports the day of the year 1994 (see text). The simulation parameters for each run are the following: for panels (a), (b), (c) and (d), $\delta B_E/B_E = 0.7$, $r_0 = 8$ AU, and (a): $l_x/l_y = 1$; (b): $l_x/l_y = 3$; (c): $l_x/l_y = 5$; (d): $l_x/l_y = 8$. For panel (e) $l_x/l_y = 5$, $\delta B_E/B_E = 0.5$, and $r_0 = 10$ AU.

We argue that diffusive field line transport can explain both the electron and the ion observations at high souther latitudes made by Ulysses (Simnett et al., 1998). Indeed, Figs. 6 exhibits peaks decreasing in intensity with latitude, with a peak at nearly 80°, as observed for the electrons.

Finally, this numerical tool can be used to study several other problems, such as the propagation of pick-up ions in the heliosphere, high latitude cosmic ray modulation by CIRs, and the propagation of solar energetic particles from the Sun to the Earth (Zimbardo et al., 2001). For these problems, other effects such as the dependence of transport on particle energy and drift motion effects are to be taken into account.

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