

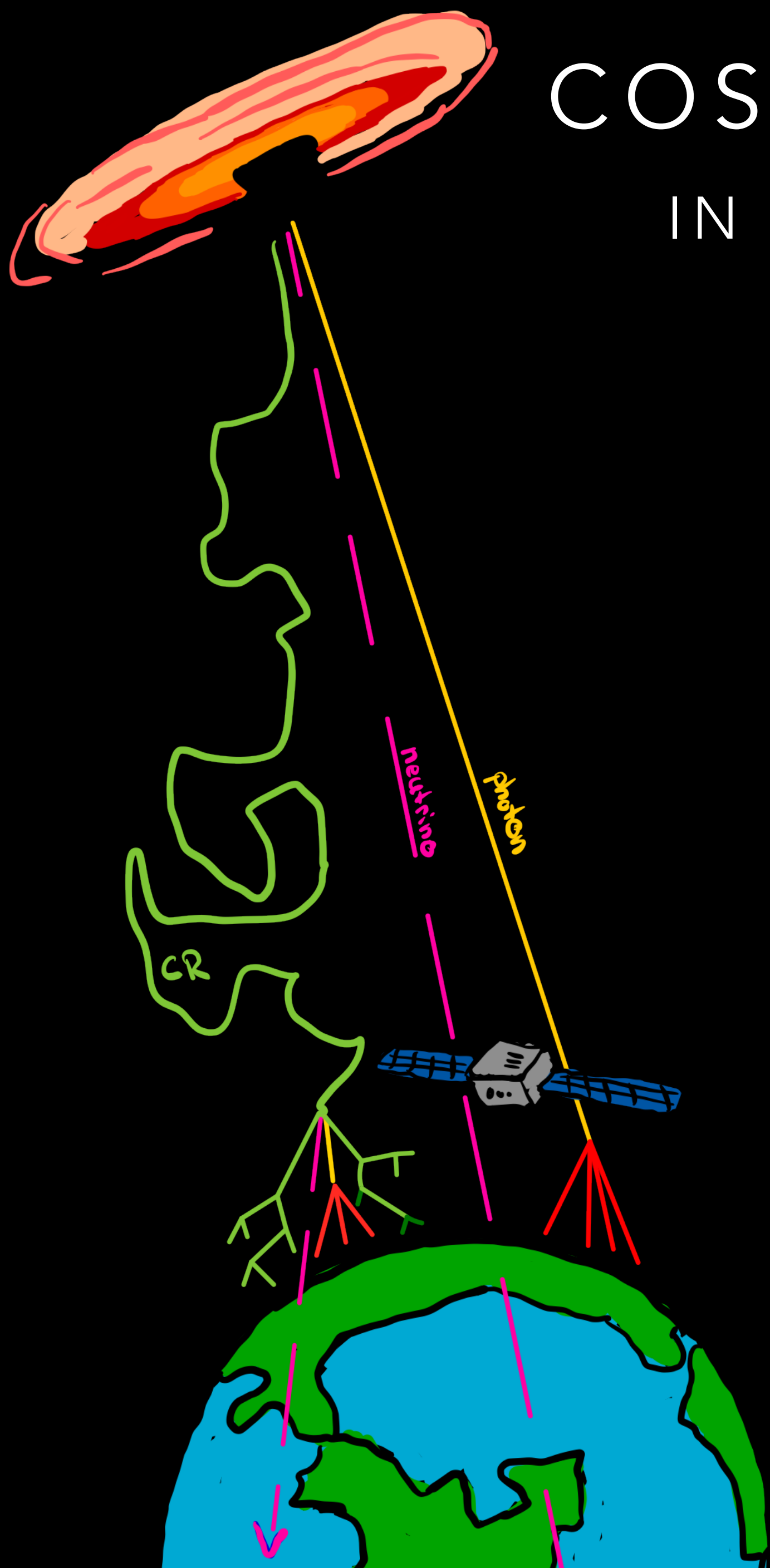


# A GENERALIZED FERMI MODEL OF SHEAR ACCELERATION

SOPHIE AERDKER - APC, PARIS & RUHR UNIVERSITY BOCHUM

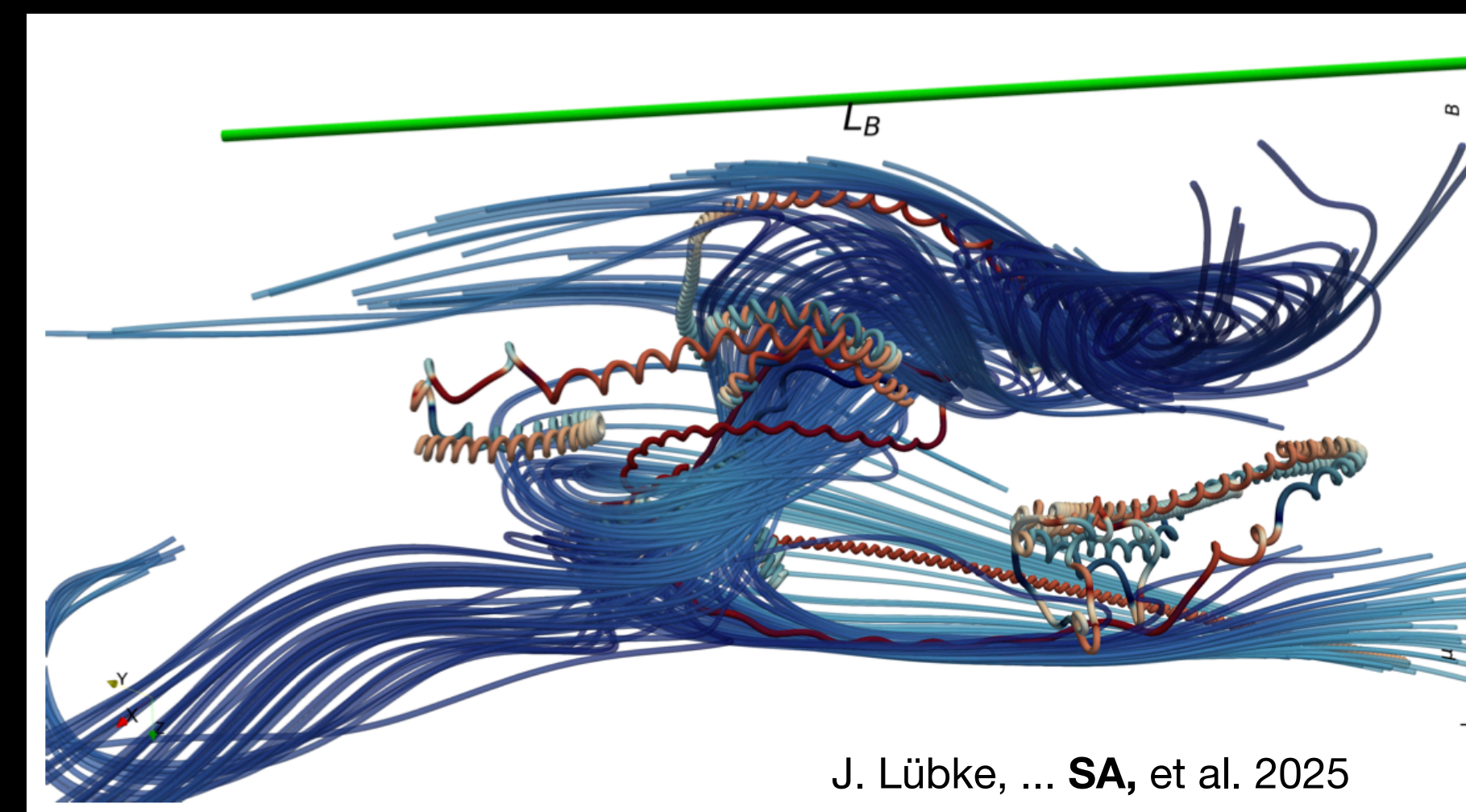
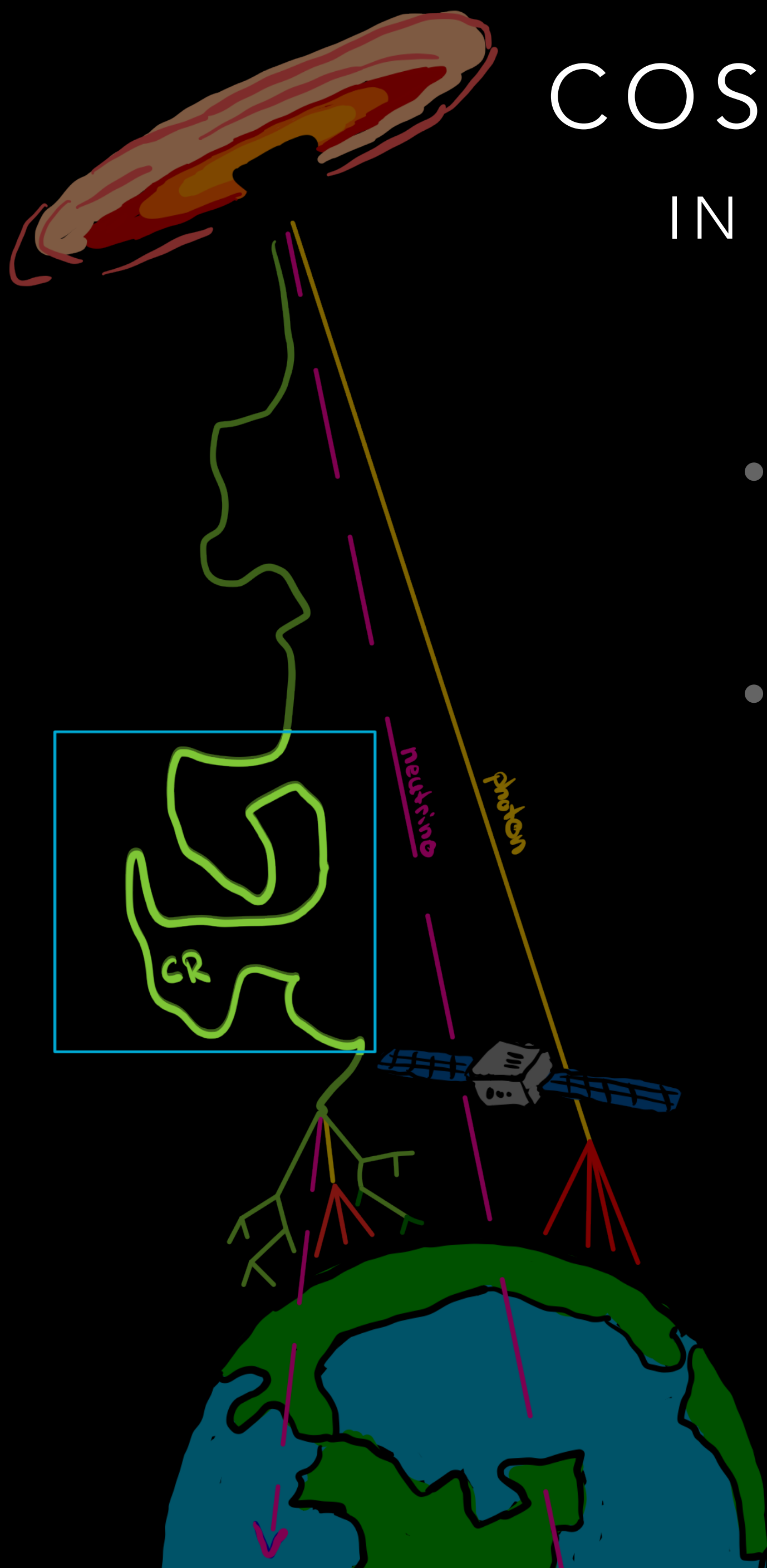
WITH LUKAS MERTEN, JULIA TJUS, MARTIN LEMOINE, FRANK RIEGER

# COSMIC RAY TRANSPORT IN TURBULENT MAGNETIC FIELDS



# COSMIC RAY TRANSPORT IN TURBULENT MAGNETIC FIELDS

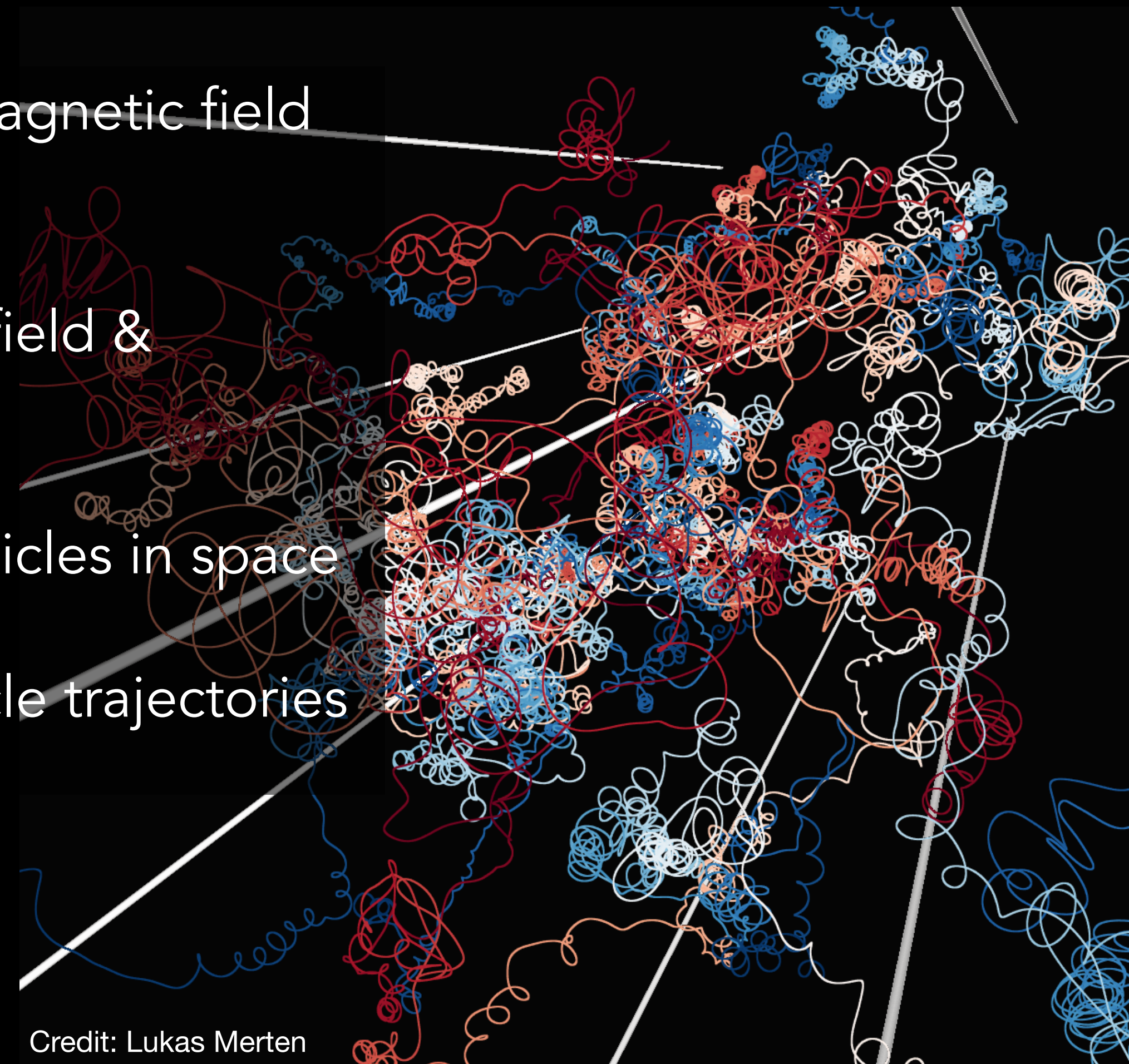
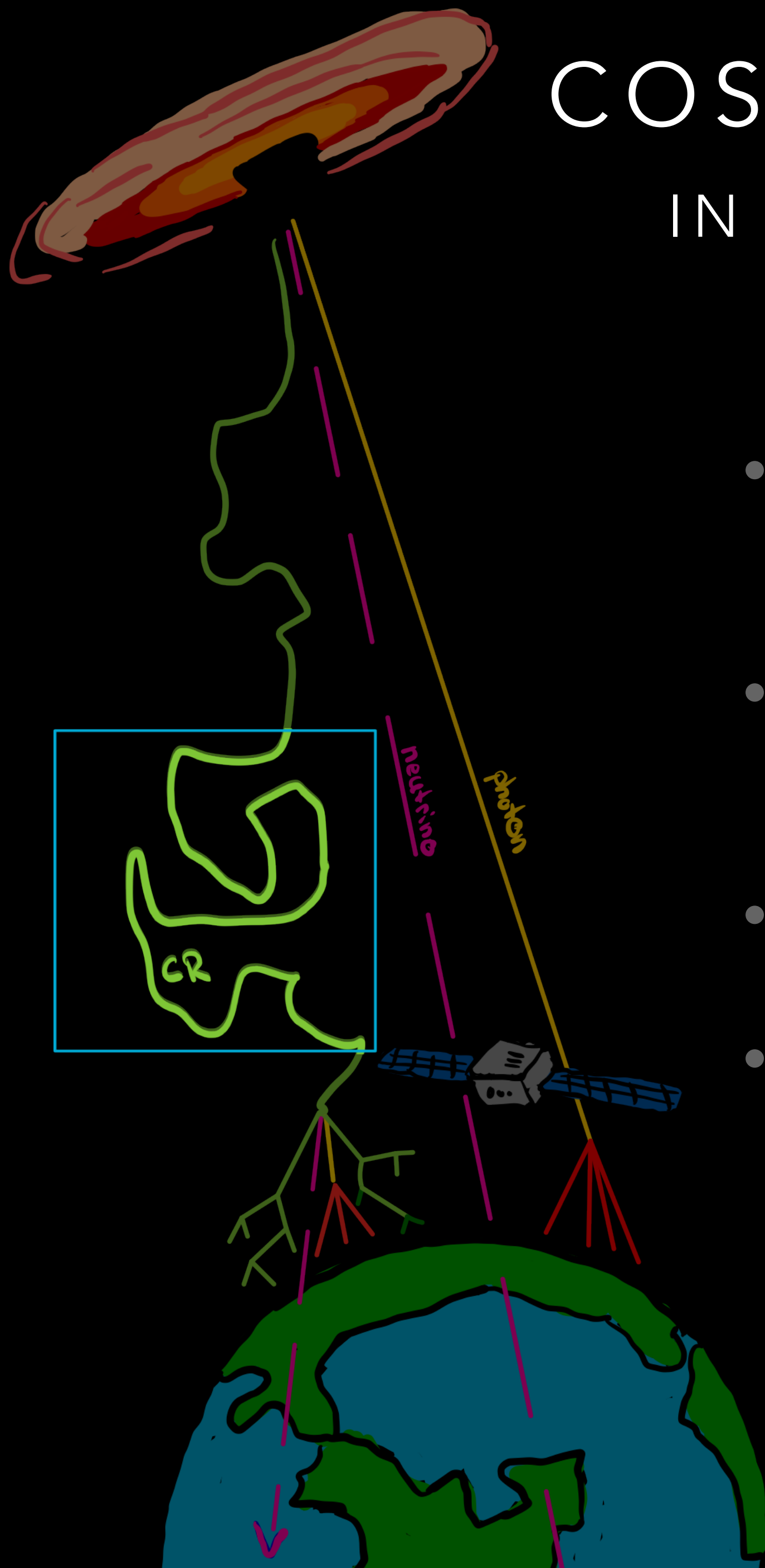
- Charged particles gyrate around magnetic field lines & scatter on inhomogeneties
- Good knowledge of the magnetic field & turbulence



# COSMIC RAY TRANSPORT

## IN TURBULENT MAGNETIC FIELDS

- Charged particles gyrate around magnetic field lines & scatter on inhomogeneities
- Good knowledge of the magnetic field & turbulence
- Scattering leads to diffusion of particles in space
- Unfeasible to track individual particle trajectories



Credit: Lukas Merten

# ENSEMBLE AVERAGED APPROACH

## TEST PARTICLE TRANSPORT EQUATION

$$\frac{\partial f}{\partial t} + \vec{u} \cdot \nabla f = \nabla \cdot (\hat{\kappa} \nabla f) + \frac{1}{p^2} \frac{\partial}{\partial p} \left( p^2 D \frac{\partial f}{\partial p} \right) + \frac{p}{3} (\nabla \cdot \vec{u}) \frac{\partial f}{\partial p} + S(\vec{x}, p, t)$$

advection      spatial diffusion      momentum diffusion      adiabatic energy change

# ENSEMBLE AVERAGED APPROACH

## TRANSPORT EQUATION - FOKKER-PLANCK EQUATION

$$\frac{\partial n}{\partial t} = \frac{1}{2} \nabla^2 (2\hat{k}n) - \nabla \left[ (\nabla \hat{k} + \vec{u}) n \right] + \frac{1}{2} \frac{\partial^2}{\partial p^2} (2Dn) - \frac{\partial}{\partial p} \left[ \left( \frac{\partial D}{\partial p} + \frac{2D}{p} - \frac{p}{3} \nabla \cdot \vec{u} \right) n \right] + S_n$$

# ENSEMBLE AVERAGED APPROACH

## TRANSPORT EQUATION & STOCHASTIC DIFFERENTIAL EQUATIONS

$$\frac{\partial n}{\partial t} = \frac{1}{2} \nabla^2 (2\hat{k}n) - \nabla \left[ (\nabla \hat{k} + \vec{u}) n \right] + \frac{1}{2} \frac{\partial^2}{\partial p^2} (2Dn) - \frac{\partial}{\partial p} \left[ \left( \frac{\partial D}{\partial p} + \frac{2D}{p} - \frac{p}{3} \nabla \cdot \vec{u} \right) n \right] + S_n$$

FROM FOKKER-PLANCK TO STOCHASTIC DIFFERENTIAL EQUATIONS:

$$d\vec{x} = (\nabla \cdot \hat{k} + \vec{u}) dt + \sqrt{2\hat{k}} d\vec{\omega}_{x,t} \quad dp = \left( \frac{2D}{p} + \frac{\partial D}{\partial p} - \frac{p}{3} \nabla \cdot \vec{u} \right) dt + \sqrt{2D} d\omega_{p,t}$$

# ENSEMBLE AVERAGED APPROACH

## TRANSPORT EQUATION & STOCHASTIC DIFFERENTIAL EQUATIONS

$$\frac{\partial n}{\partial t} = \frac{1}{2} \nabla^2 (2\hat{k}n) - \nabla \left[ (\nabla \hat{k} + \vec{u}) n \right] + \frac{1}{2} \frac{\partial^2}{\partial p^2} (2Dn) - \frac{\partial}{\partial p} \left[ \left( \frac{\partial D}{\partial p} + \frac{2D}{p} - \frac{p}{3} \nabla \cdot \vec{u} \right) n \right] + S_n$$

FROM FOKKER-PLANCK TO STOCHASTIC DIFFERENTIAL EQUATIONS:

$$d\vec{x} = (\nabla \cdot \hat{k} + \vec{u}) dt + \sqrt{2\hat{k}} d\vec{\omega}_{x,t} \quad dp = \left( \frac{2D}{p} + \frac{\partial D}{\partial p} - \frac{p}{3} \nabla \cdot \vec{u} \right) dt + \sqrt{2D} d\omega_{p,t}$$



**Pseudo-particles** propagated  
with Stochastic Differential  
Equations

**CR**  $\overrightarrow{\text{Propa}}$

Cosmic Ray Propagation  
Framework

L. Merten & SA,  
CPC, 2025

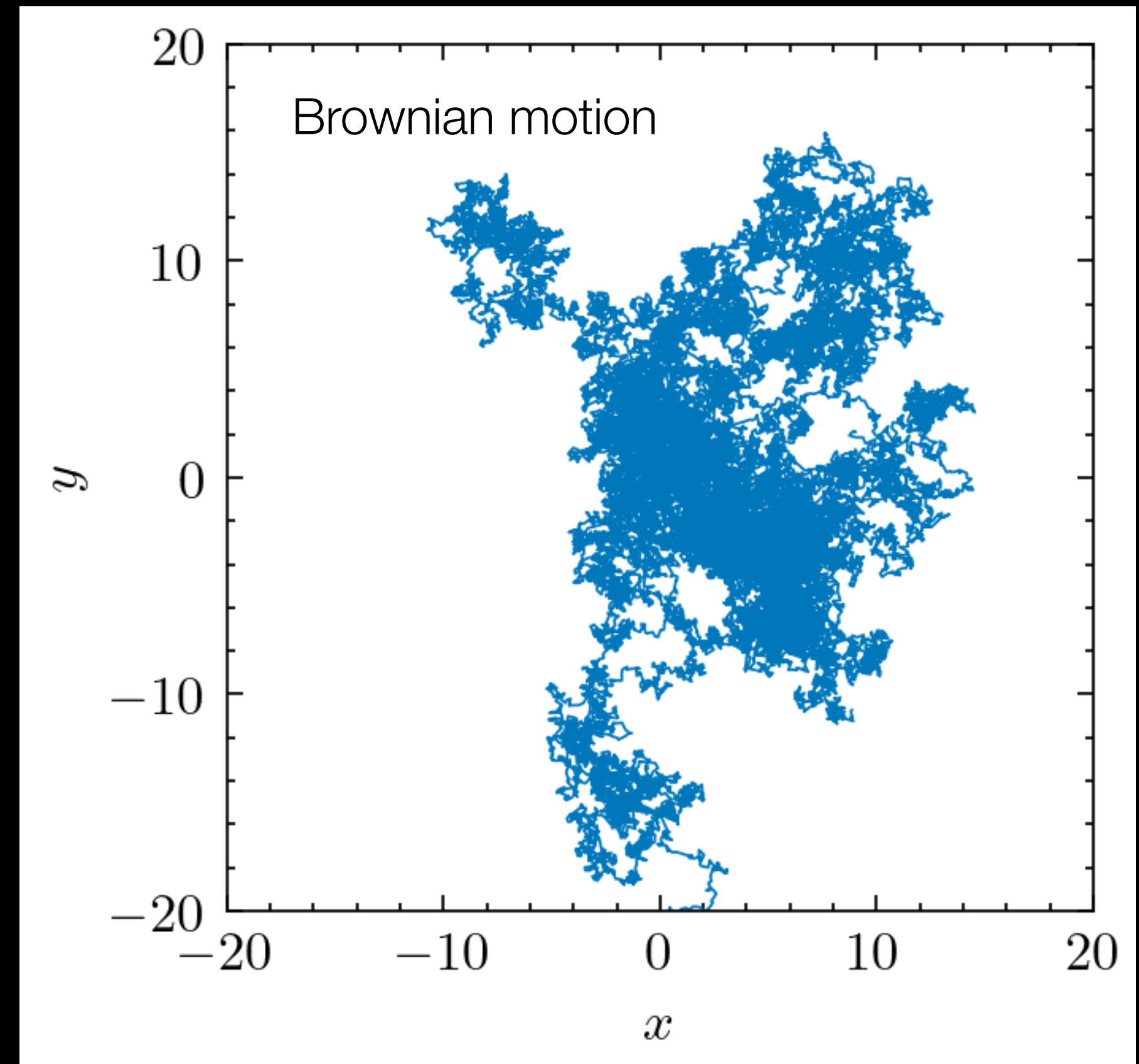
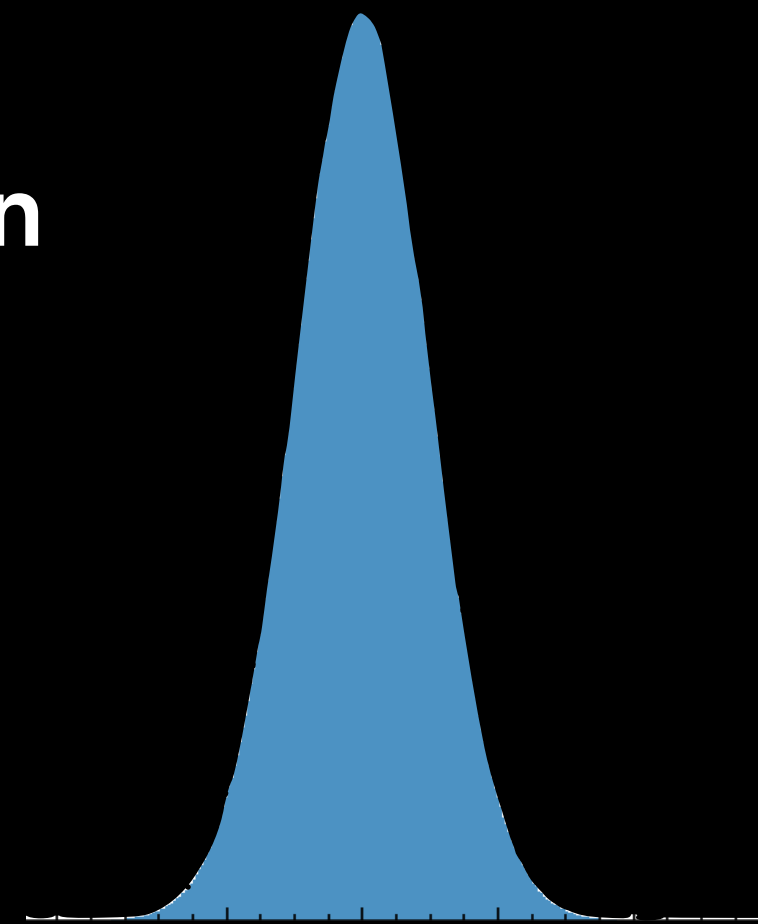
# BROWNIAN MOTION

## INTEGRATING STOCHASTIC DIFFERENTIAL EQUATIONS

- Pure diffusion, integrated with **Euler-Maruyama** scheme:

$$\vec{x}_{t+1} = \vec{x}_t + \sqrt{2\hat{k}}\sqrt{\Delta t}\vec{\eta}_{x,t}$$

- Random numbers  $\eta$  drawn from a **Gaussian distribution**



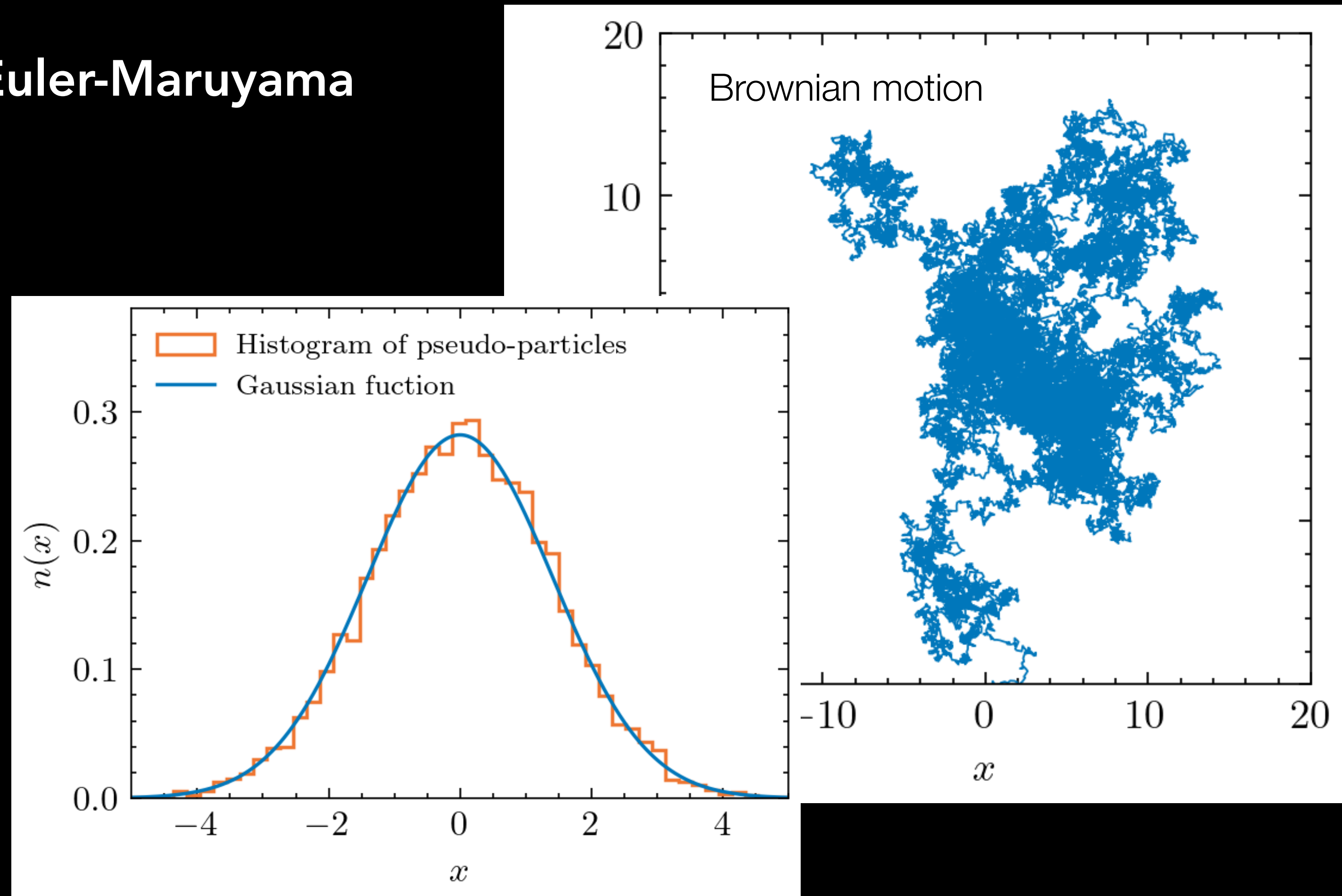
# BROWNIAN MOTION

## INTEGRATING STOCHASTIC DIFFERENTIAL EQUATIONS

- Pure diffusion, integrated with **Euler-Maruyama** scheme:

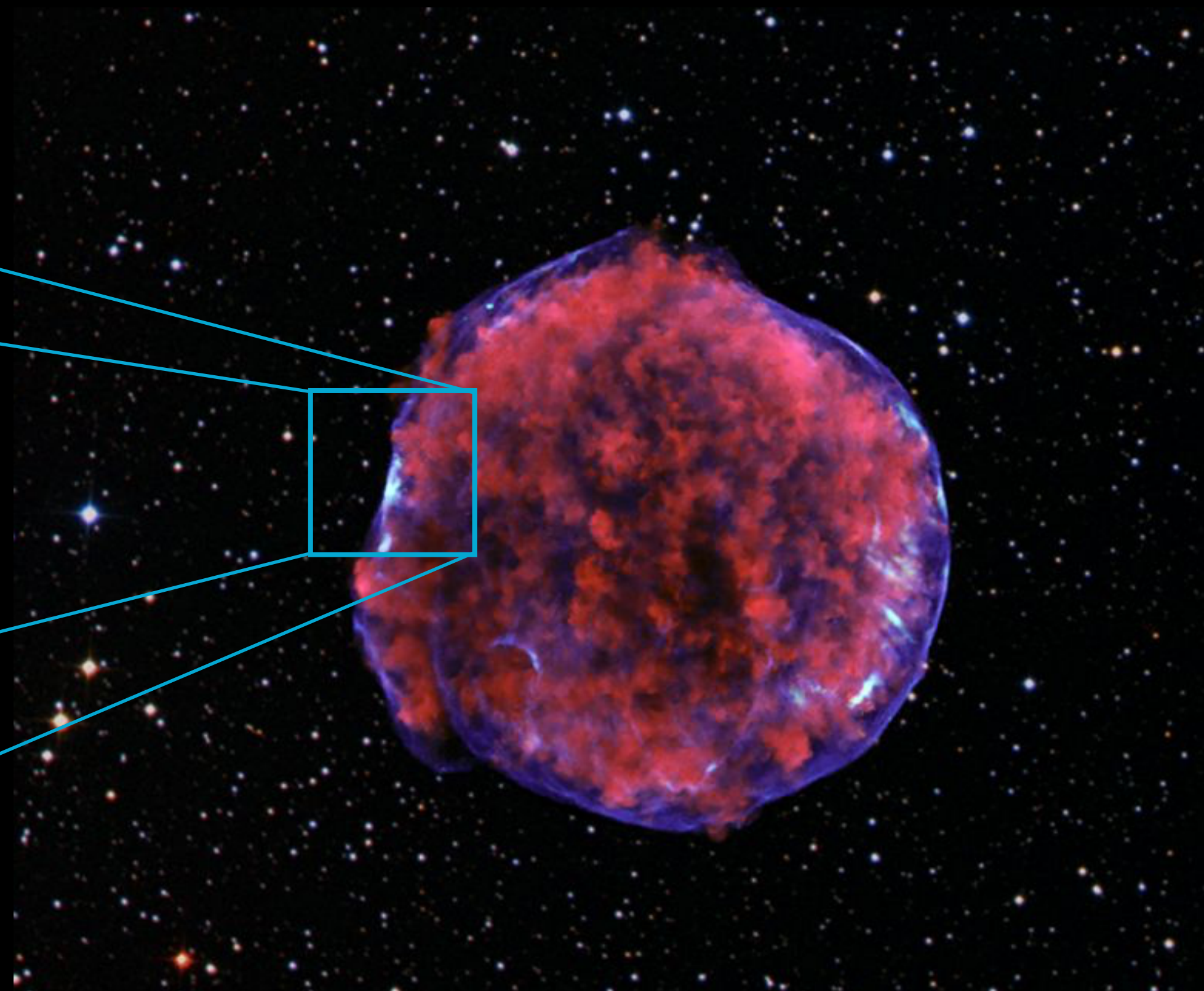
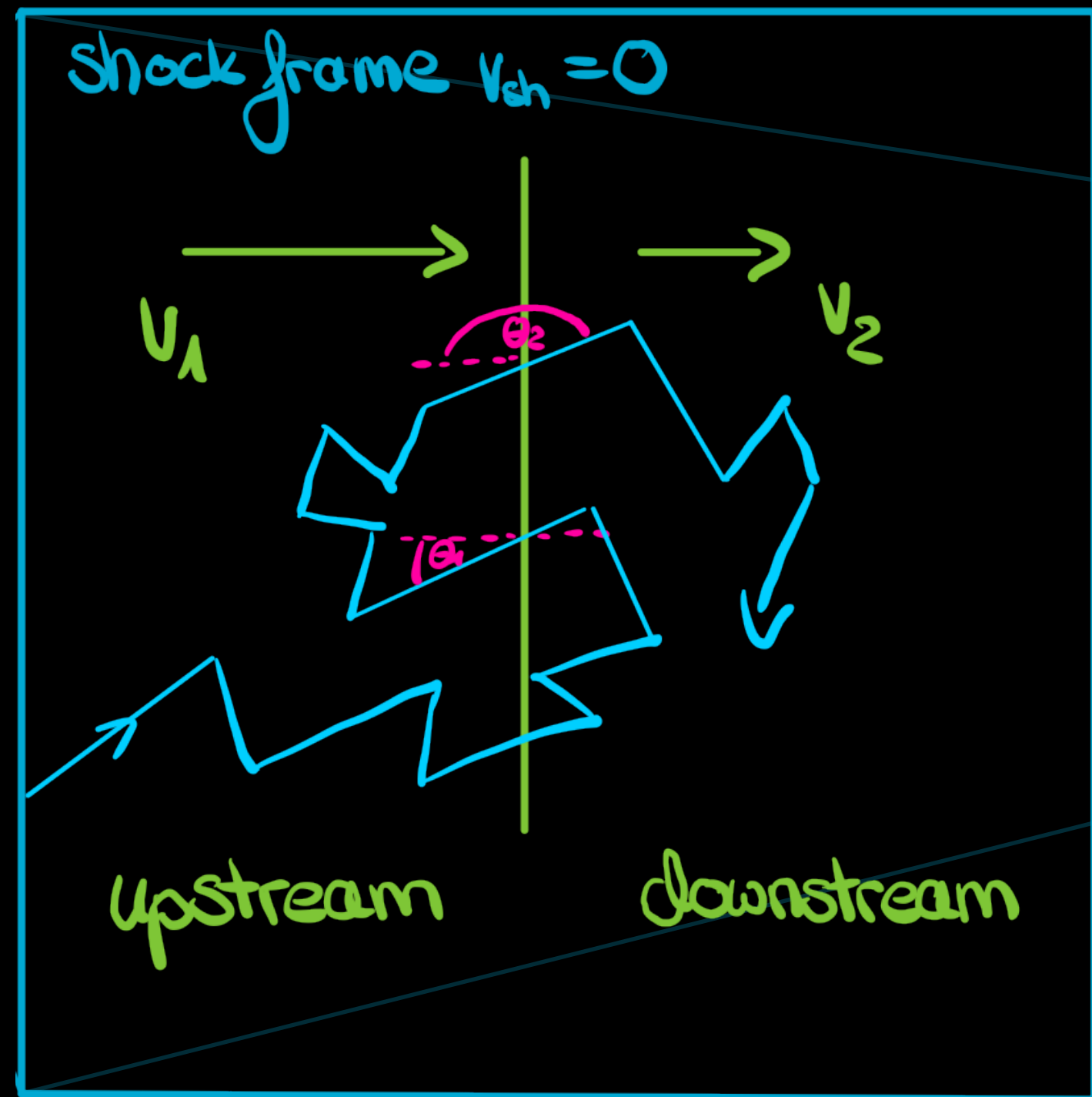
$$\vec{x}_{t+1} = \vec{x}_t + \sqrt{2\hat{k}}\sqrt{\Delta t}\vec{\eta}_{x,t}$$

- Random numbers  $\eta$  drawn from a **Gaussian distribution**
- Recover macroscopic quantities



# DIFFUSIVE SHOCK ACCELERATION





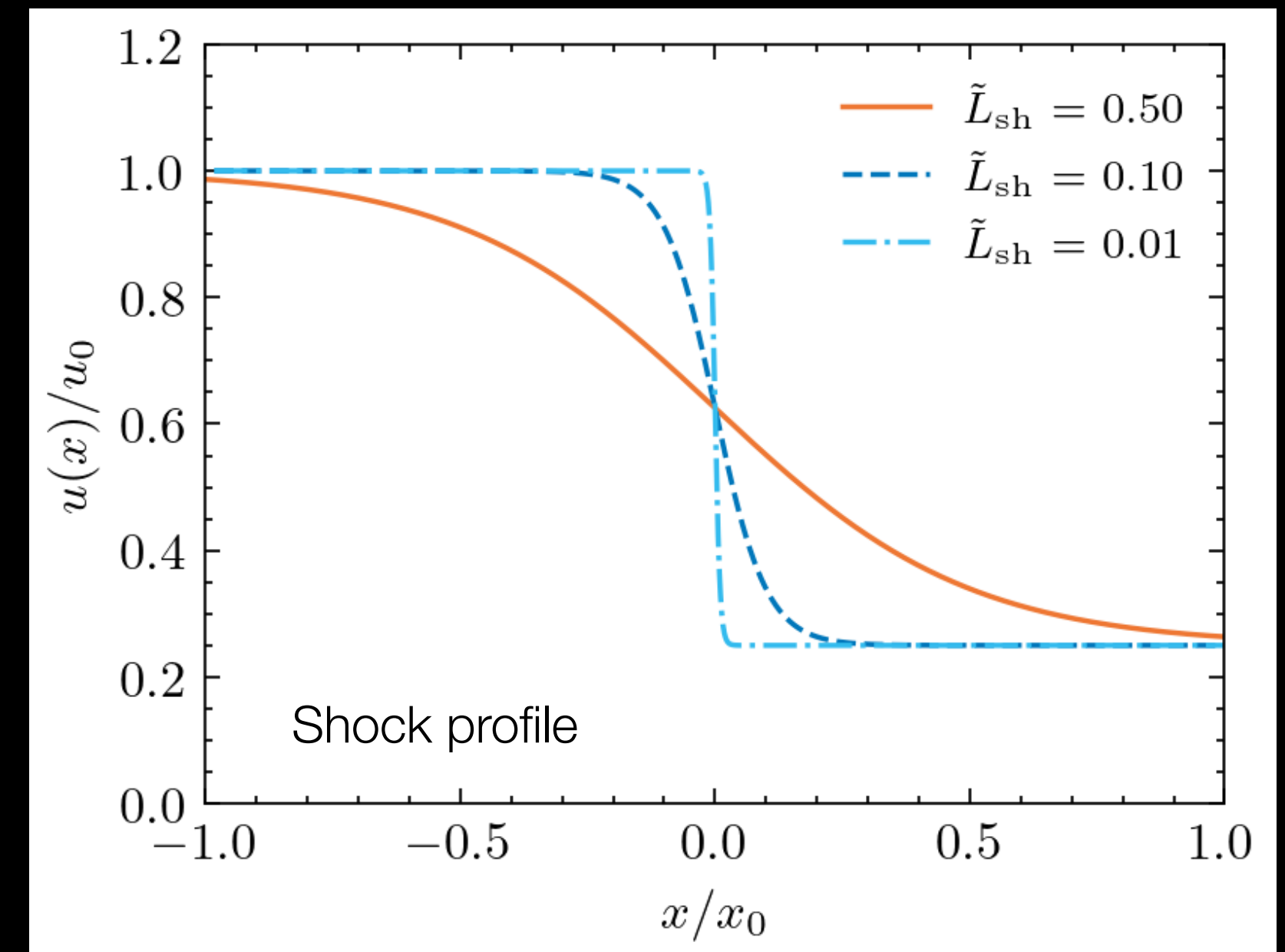
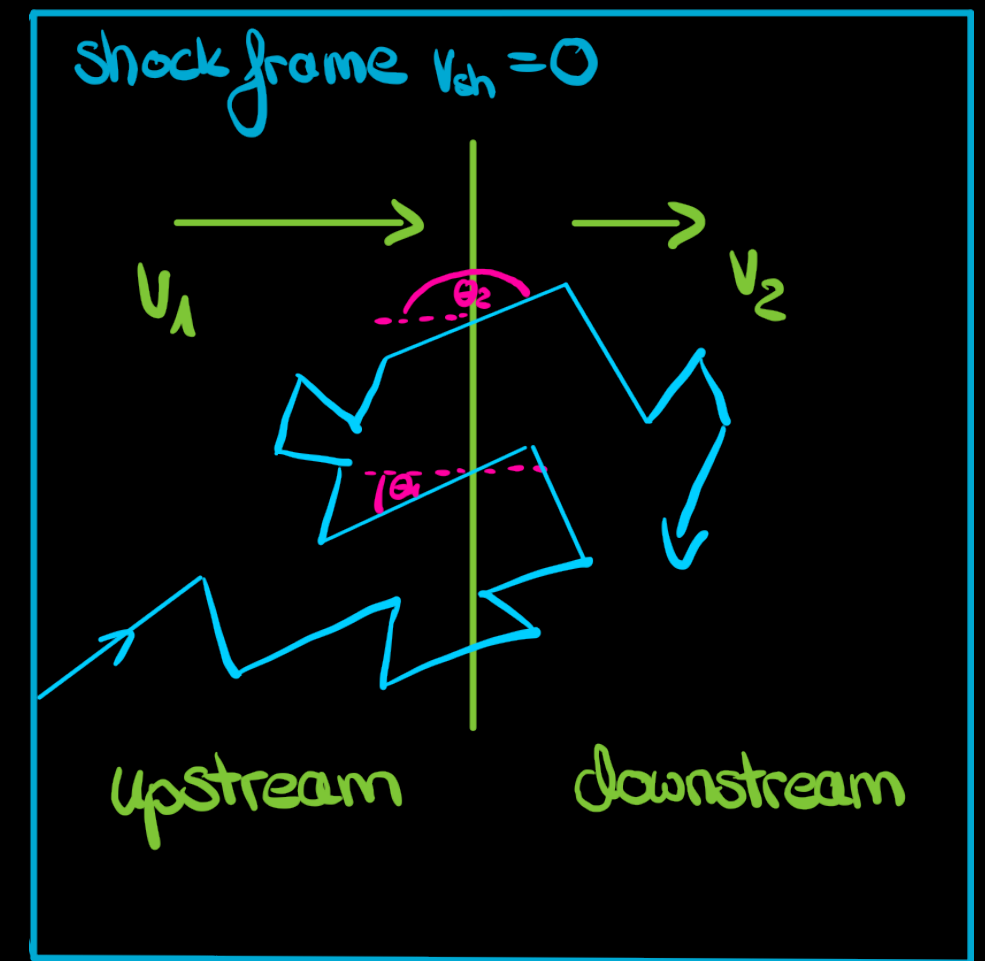
Tycho, Credit: X-ray: NASA/CXC/Rutgers/  
K.Eriksen et al.; Optical: DSS

# PARTICLE ACCELERATION

## DIFFUSIVE SHOCK ACCELERATION

$$dx = u(x)dt + \sqrt{2\kappa} dW_{x,t}$$

$$dp = -\frac{p}{3} \frac{\partial u}{\partial x} dt$$



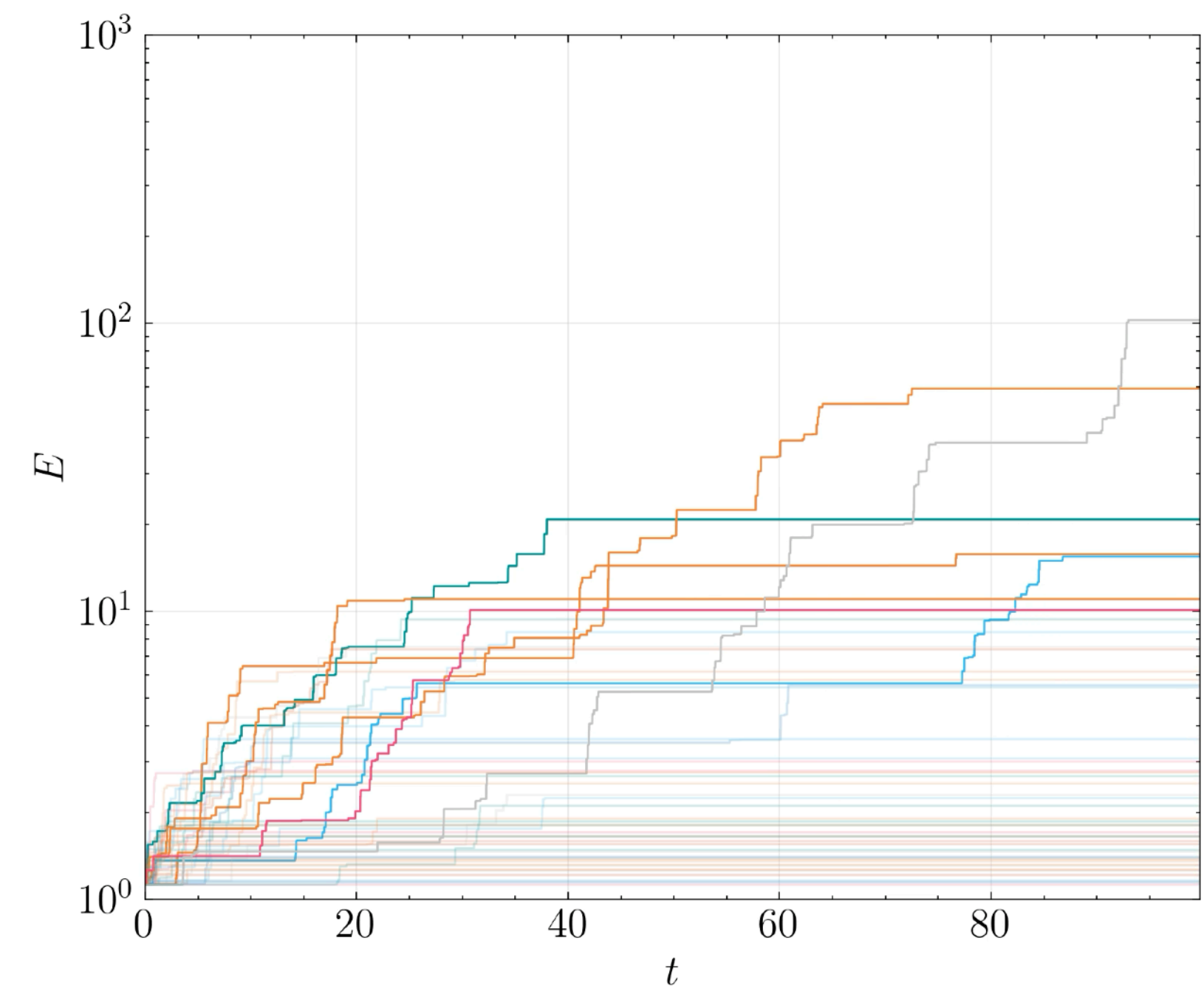
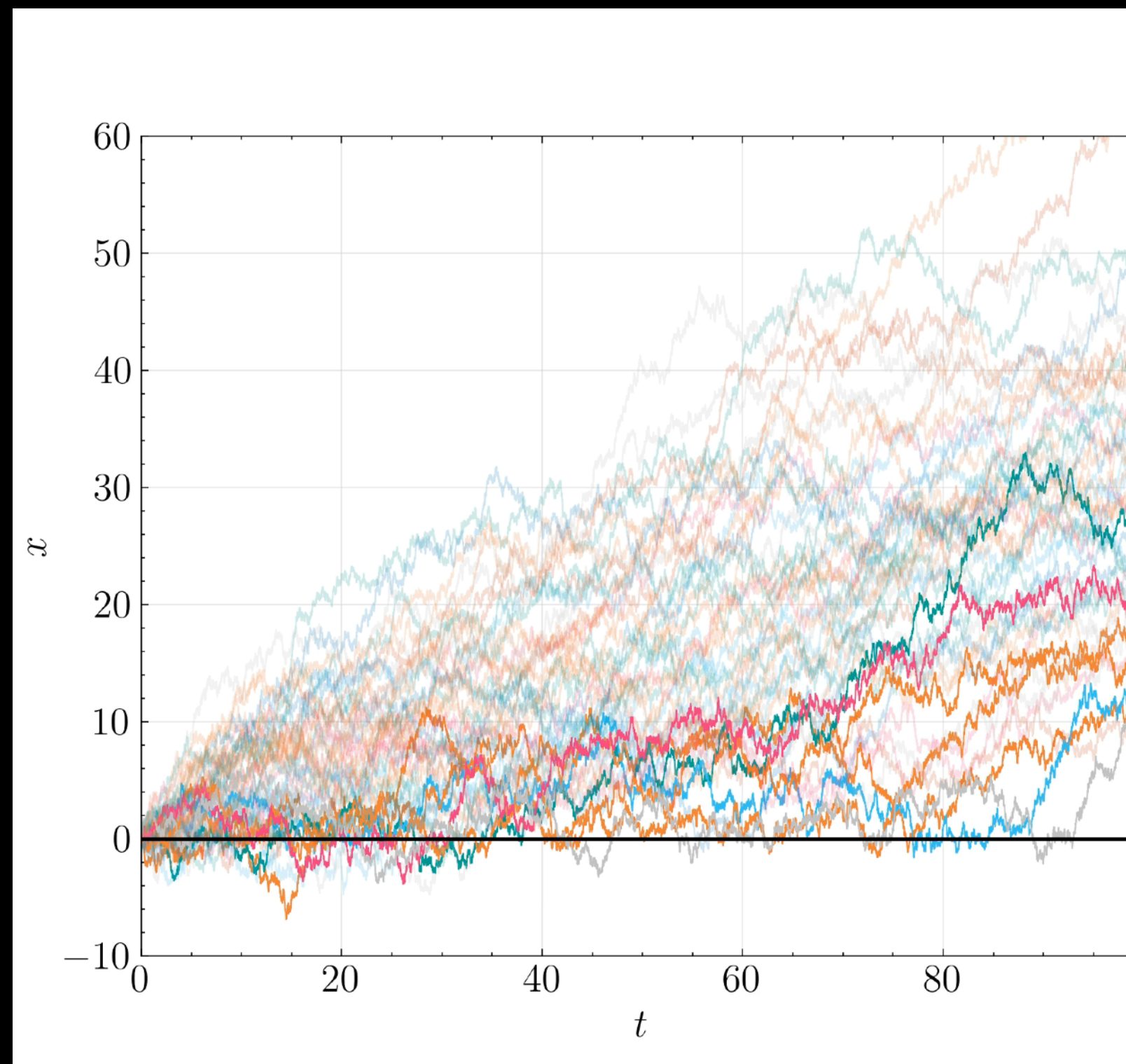
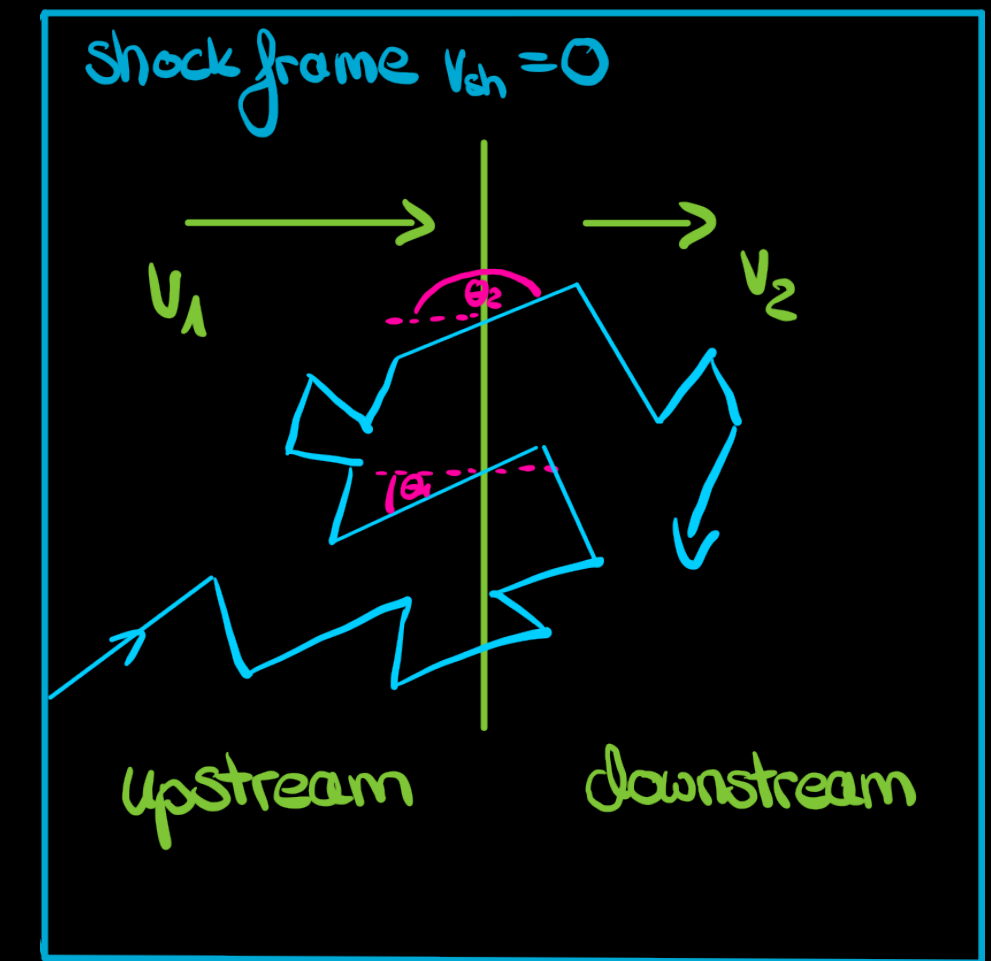
# PARTICLE ACCELERATION

## DIFFUSIVE SHOCK ACCELERATION

$$dx = u(x)dt + \sqrt{2\kappa} dW_{x,t}$$

$$dp = -\frac{p}{3} \frac{\partial u}{\partial x} dt$$

$$u\Delta t < L_{sh} \lesssim \sqrt{2\kappa\Delta t}$$



# PARTICLE ACCELERATION

## DIFFUSIVE SHOCK ACCELERATION

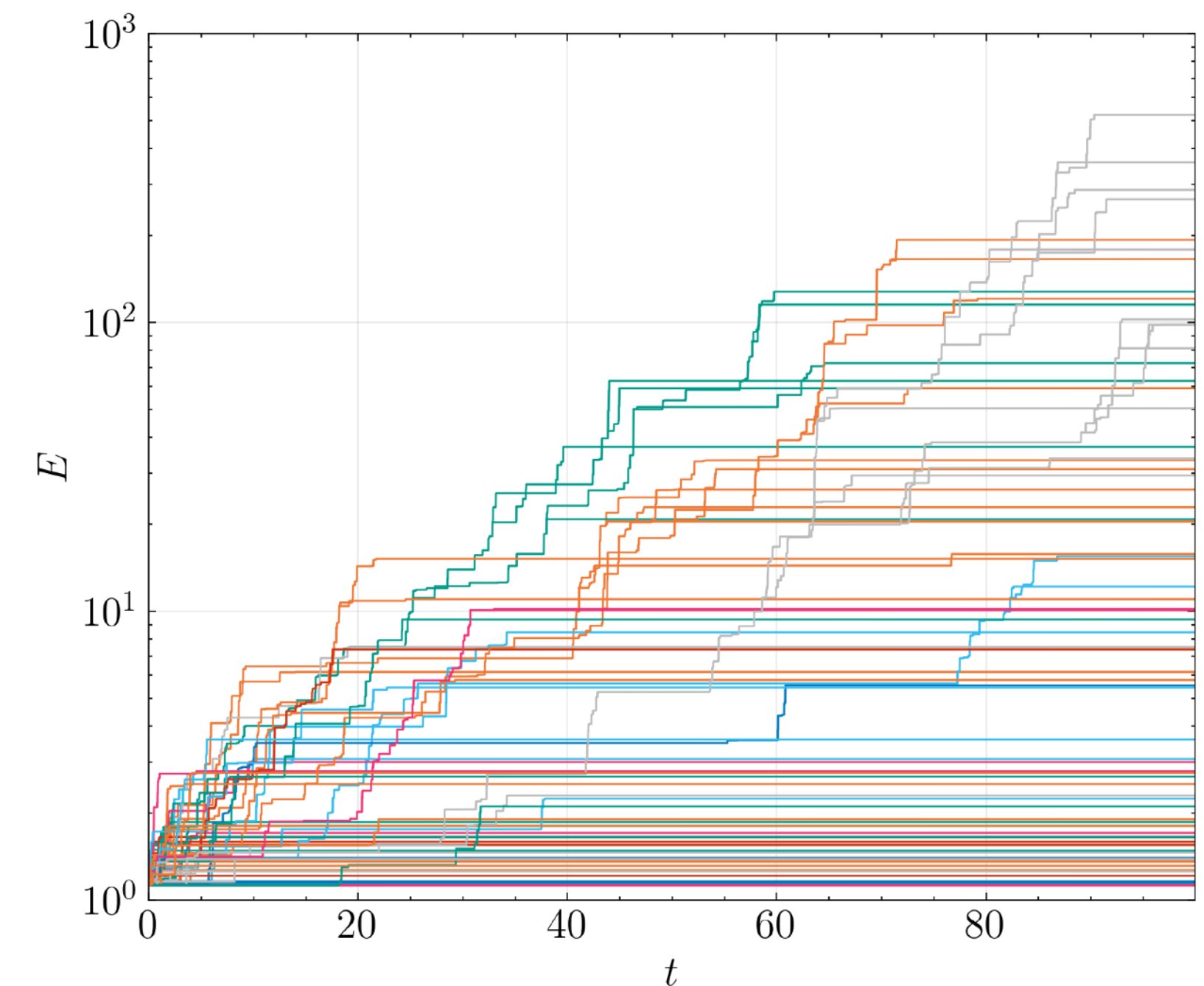
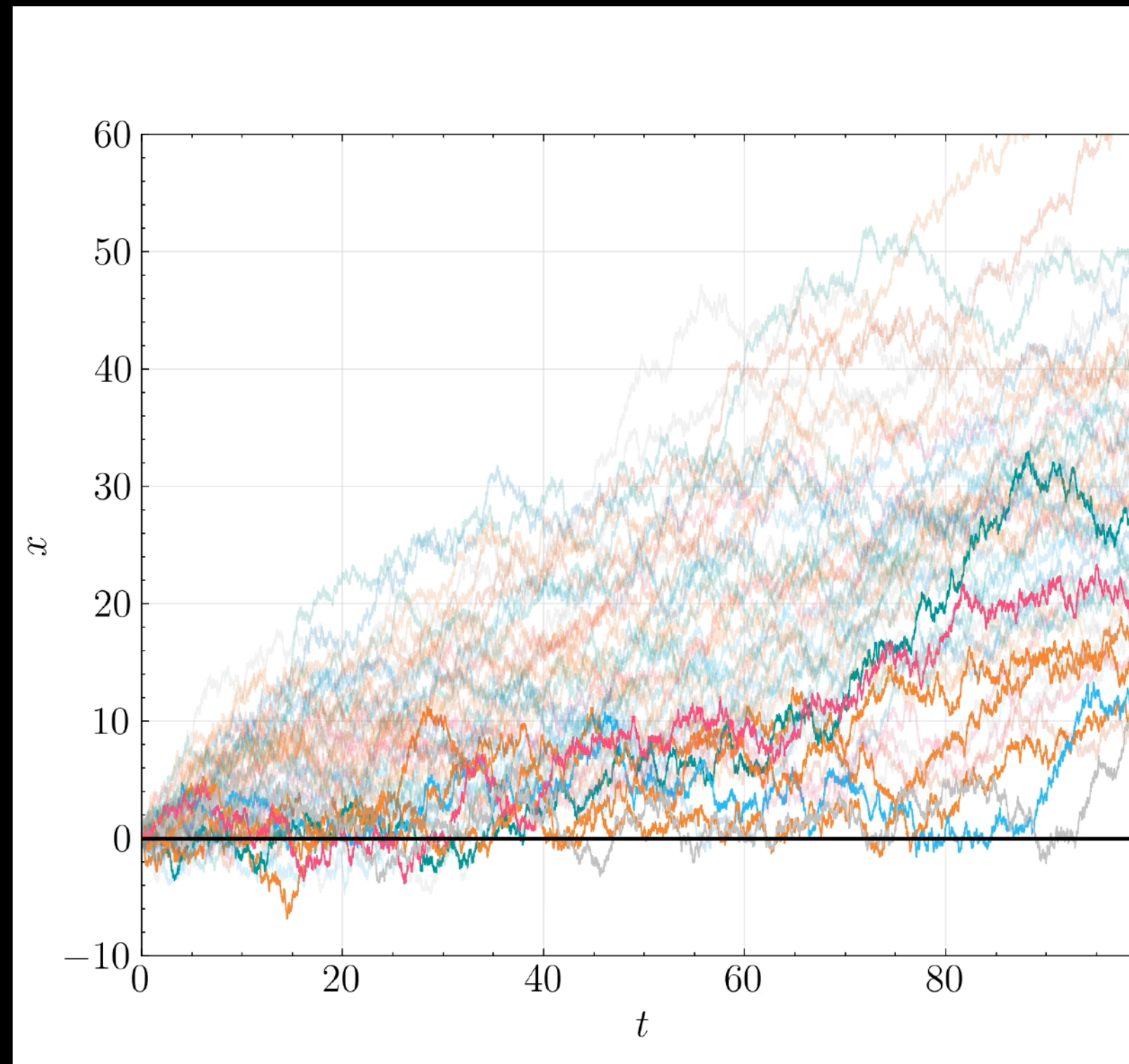
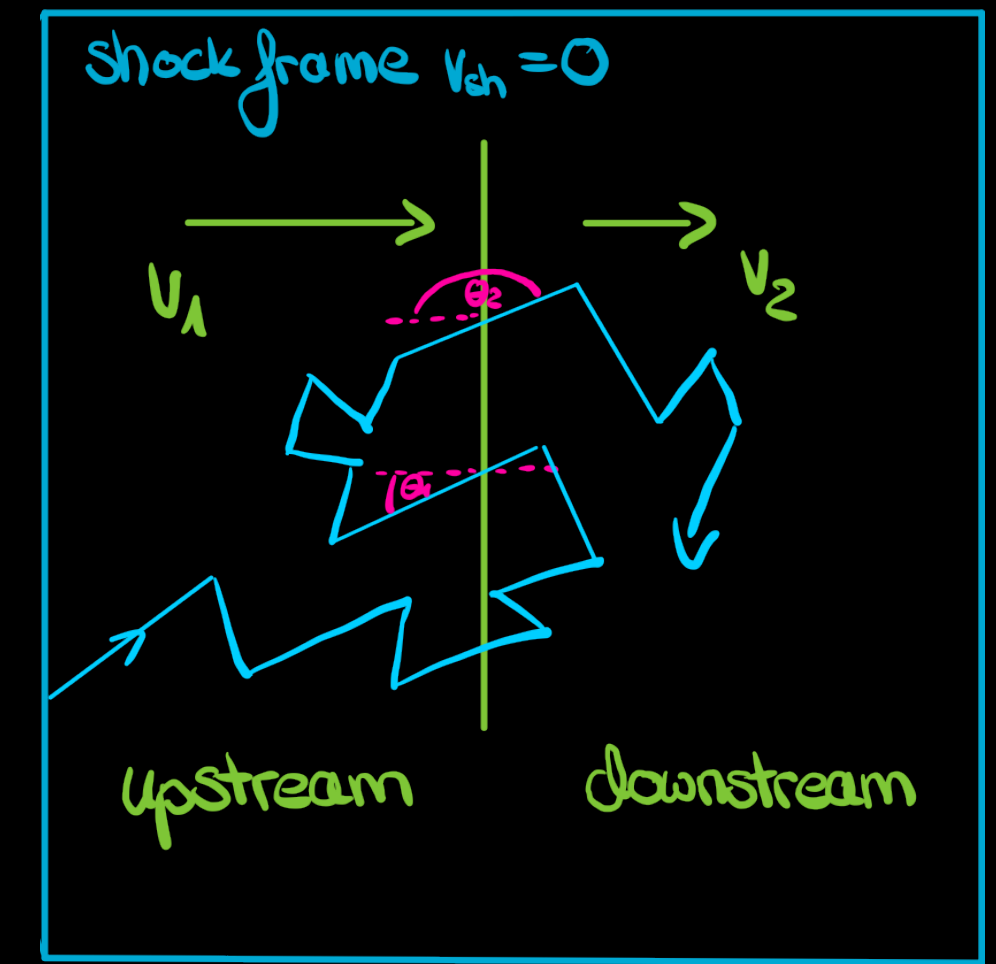
$$dx = u(x)dt + \sqrt{2\kappa} dW_{x,t}$$

$$dp = -\frac{p}{3} \frac{\partial u}{\partial x} dt$$

- Importance splitting

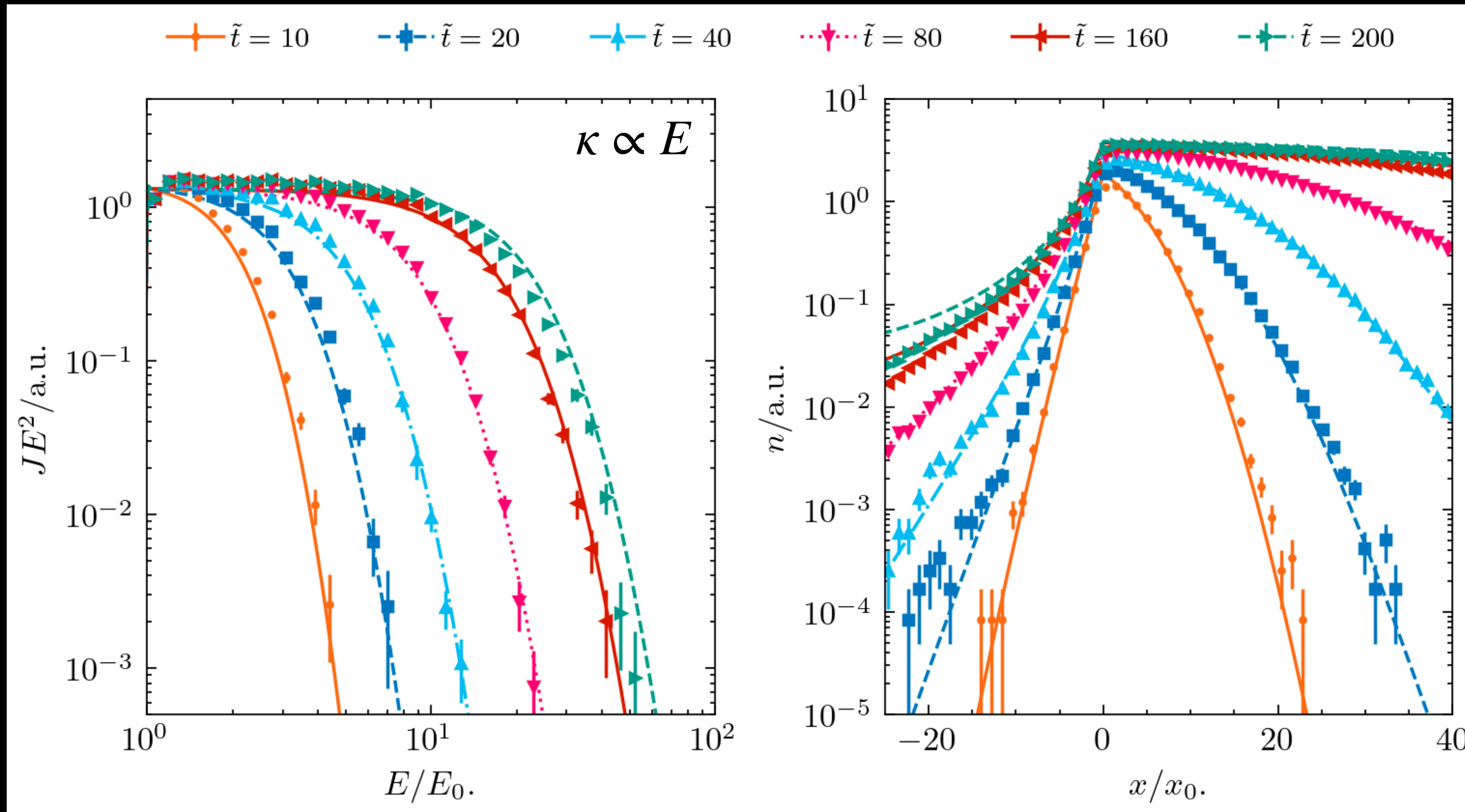
$$u\Delta t < L_{sh} \lesssim \sqrt{2\kappa\Delta t}$$

$$w_i = 1/n_{split}$$



# TIME-DEPENDENT SPECTRA

## DSA AT 1D PLANAR SHOCK



- Validation: Comparison against grid code VLUGR3 solving the transport equation
- Moving and colliding shocks: SA, Habegger+, 2025
- Superdiffusive shock acceleration: Effenberger, SA+, 2024 & SA, Merten+, 2025

# EXCURSION: SUPERDIFFUSION

# ANOMALOUS DIFFUSION

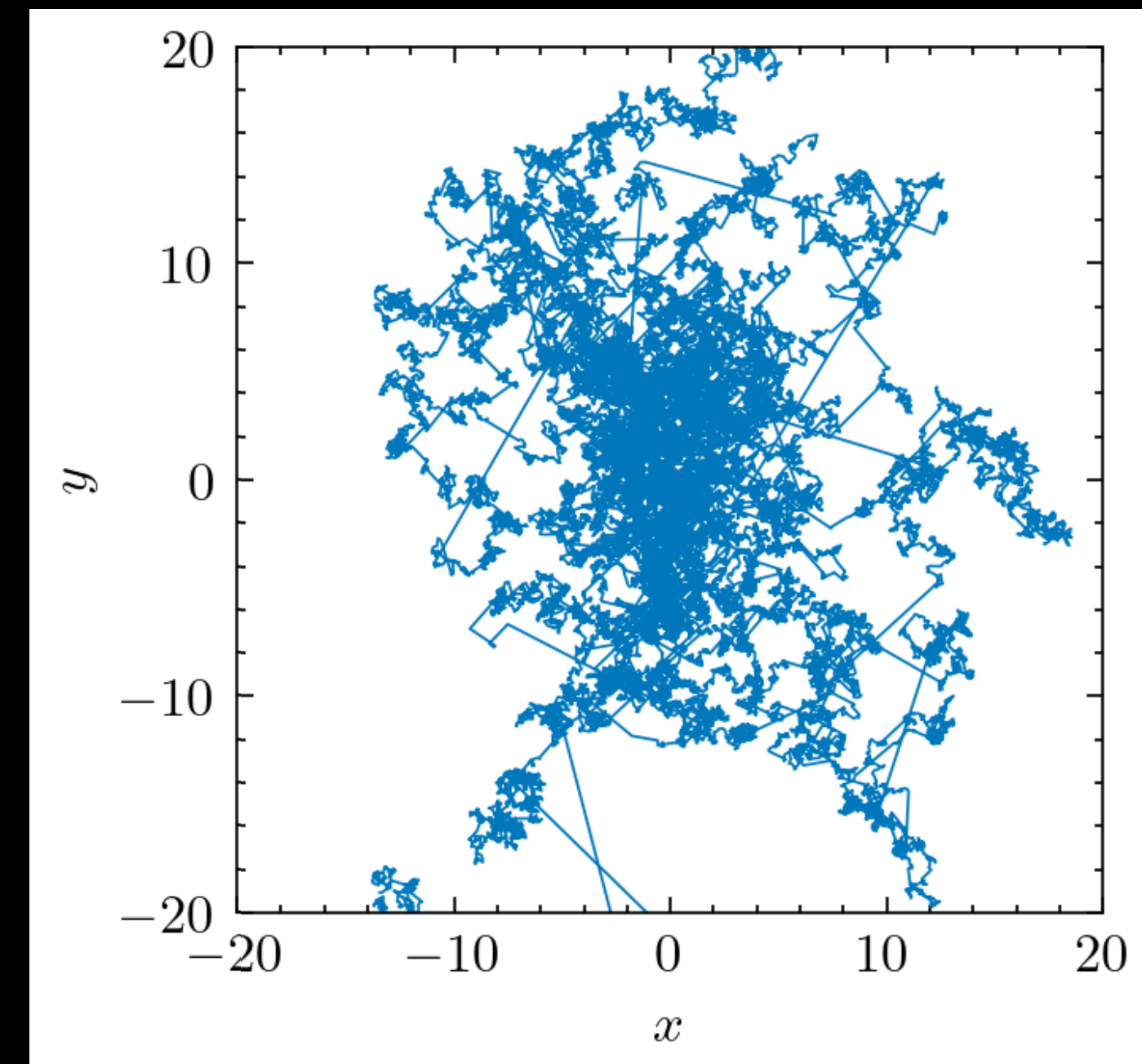
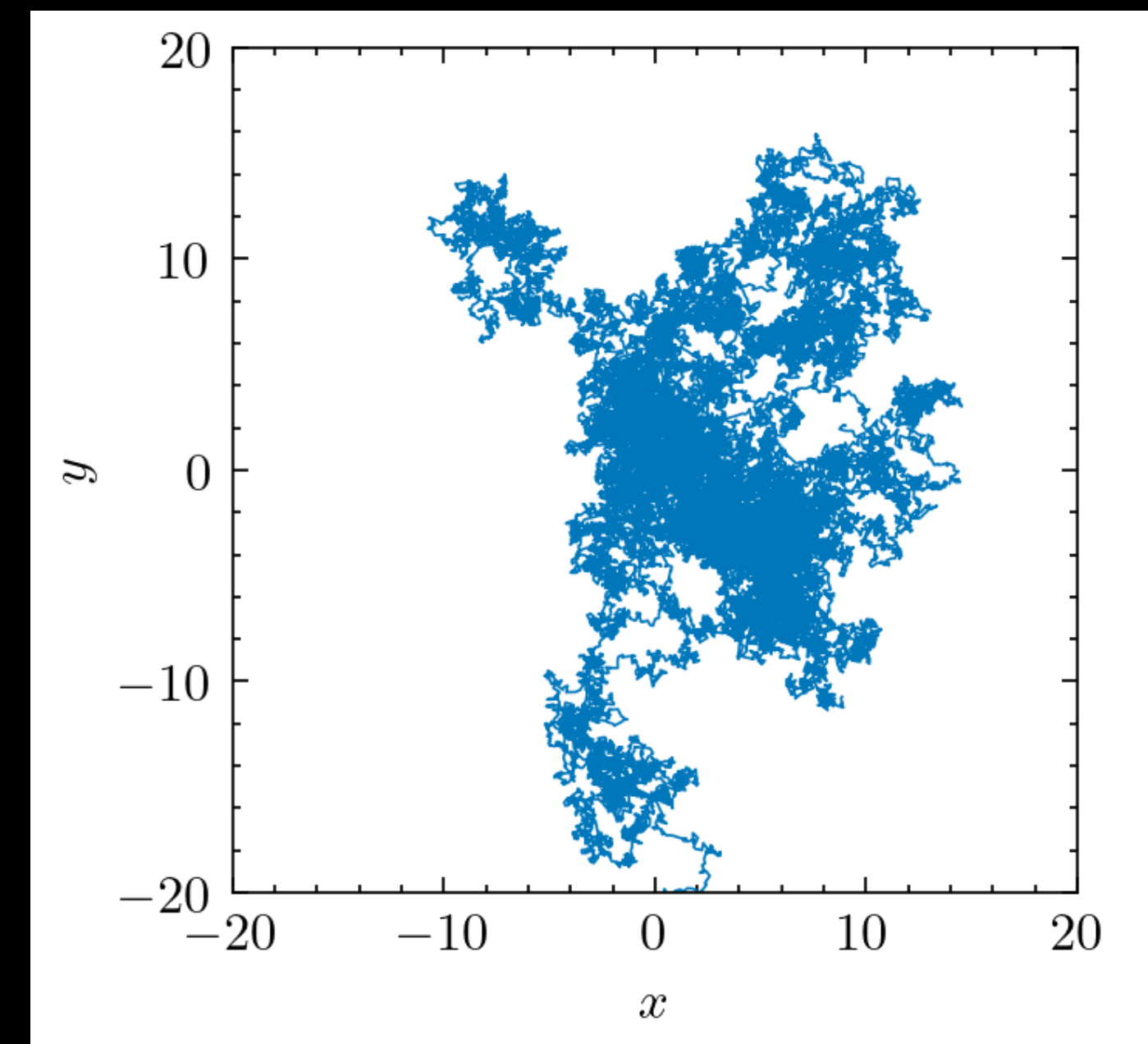
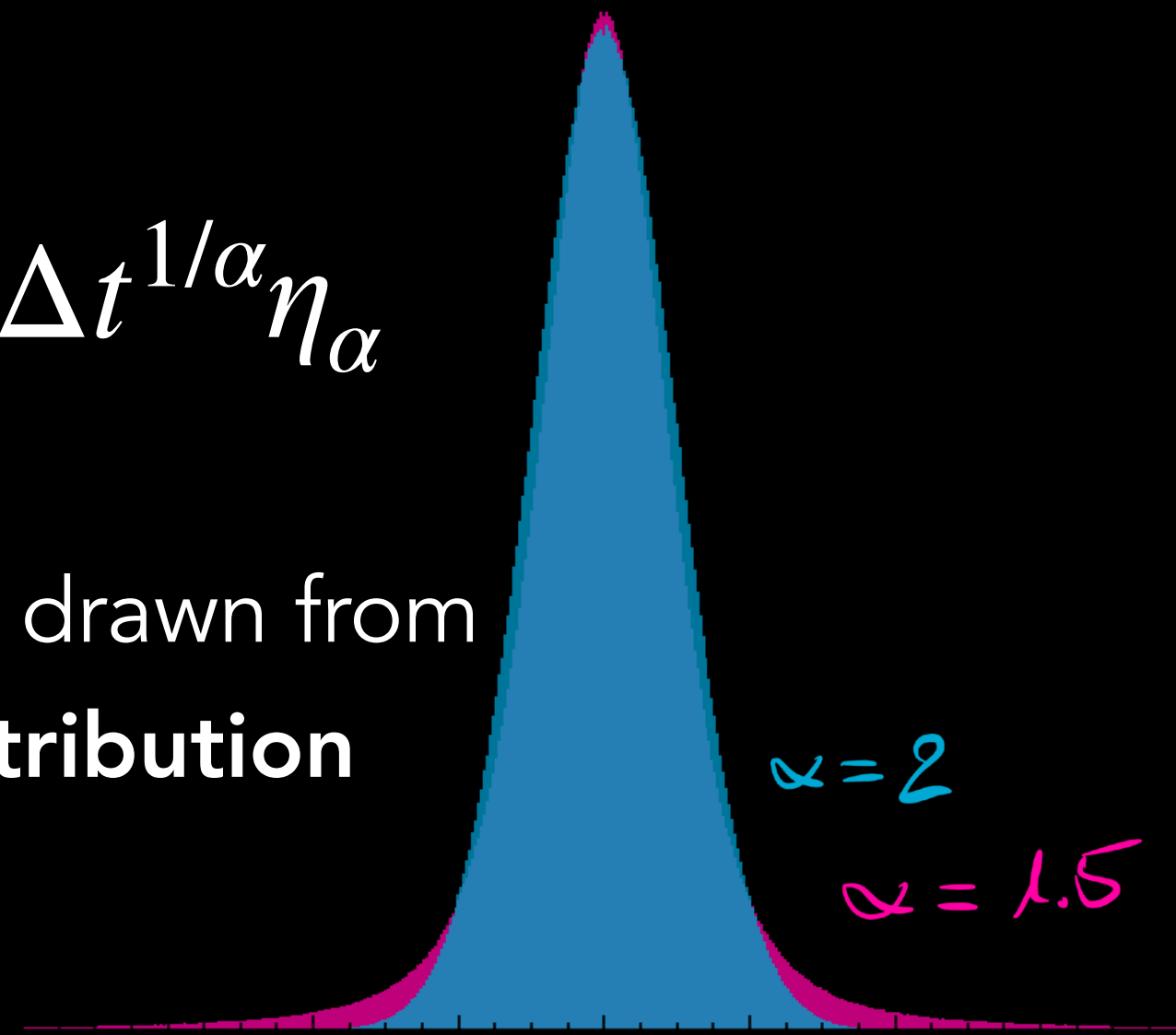
## LEVY FLIGHT MODEL

$$dx = u dt + \sqrt{2} (\kappa_\alpha)^{1/\alpha} dL_\alpha(t)$$

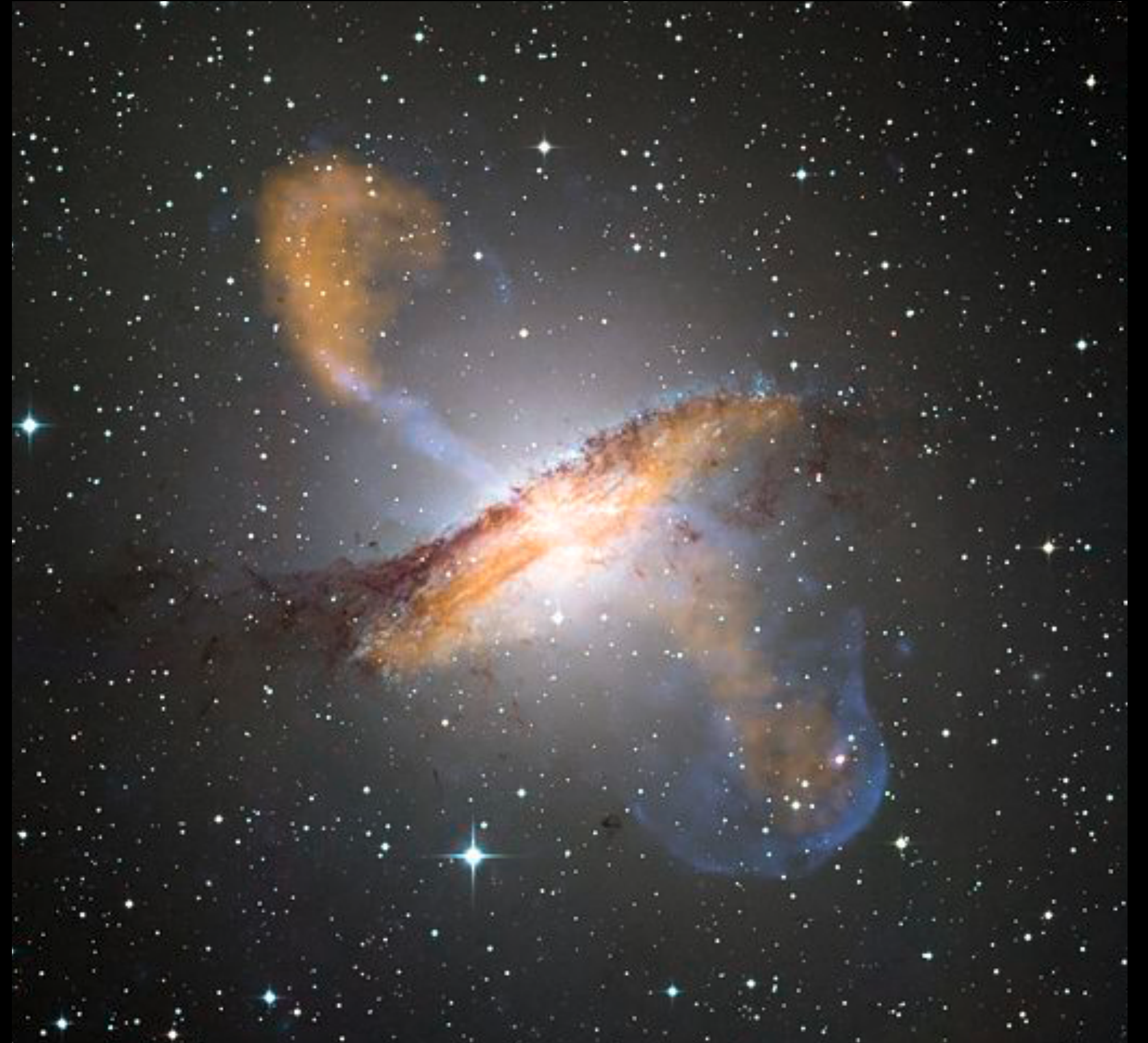
$$dp = -\frac{p}{3} \frac{\partial u}{\partial x} dt$$

$$\Delta L_\alpha = \Delta t^{1/\alpha} \eta_\alpha$$

- Random numbers  $\eta$  drawn from a  **$\alpha$ -stable Lévy distribution**  
(e.g. Janicki&Weron,



# SHEAR ACCELERATION



# FOKKER-PLANCK PICTURE

- Assuming isotropic spatial diffusion, non-relativistic gradual shear
- Momentum change expressed as diffusive process:

$$D_{pp} = \frac{1}{15} (\partial_x u_z)^2 p^2 \tau(p)$$

$$A_p = \frac{6-q}{15} (\partial_x u_z)^2 p \tau(p)$$

e.g. Rieger, 2019;  
Liu, Rieger, Aharonian 2017

# FOKKER-PLANCK PICTURE

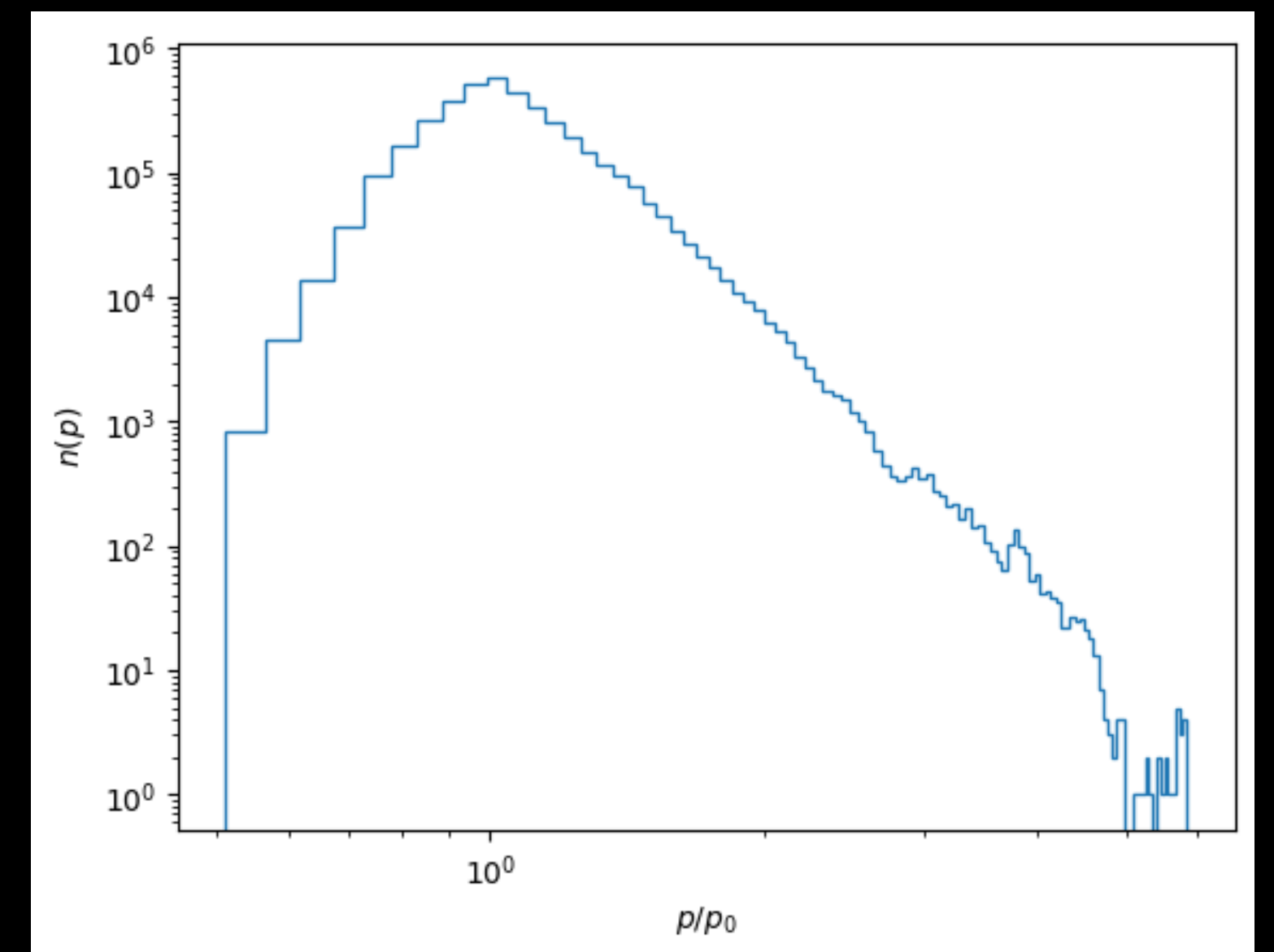
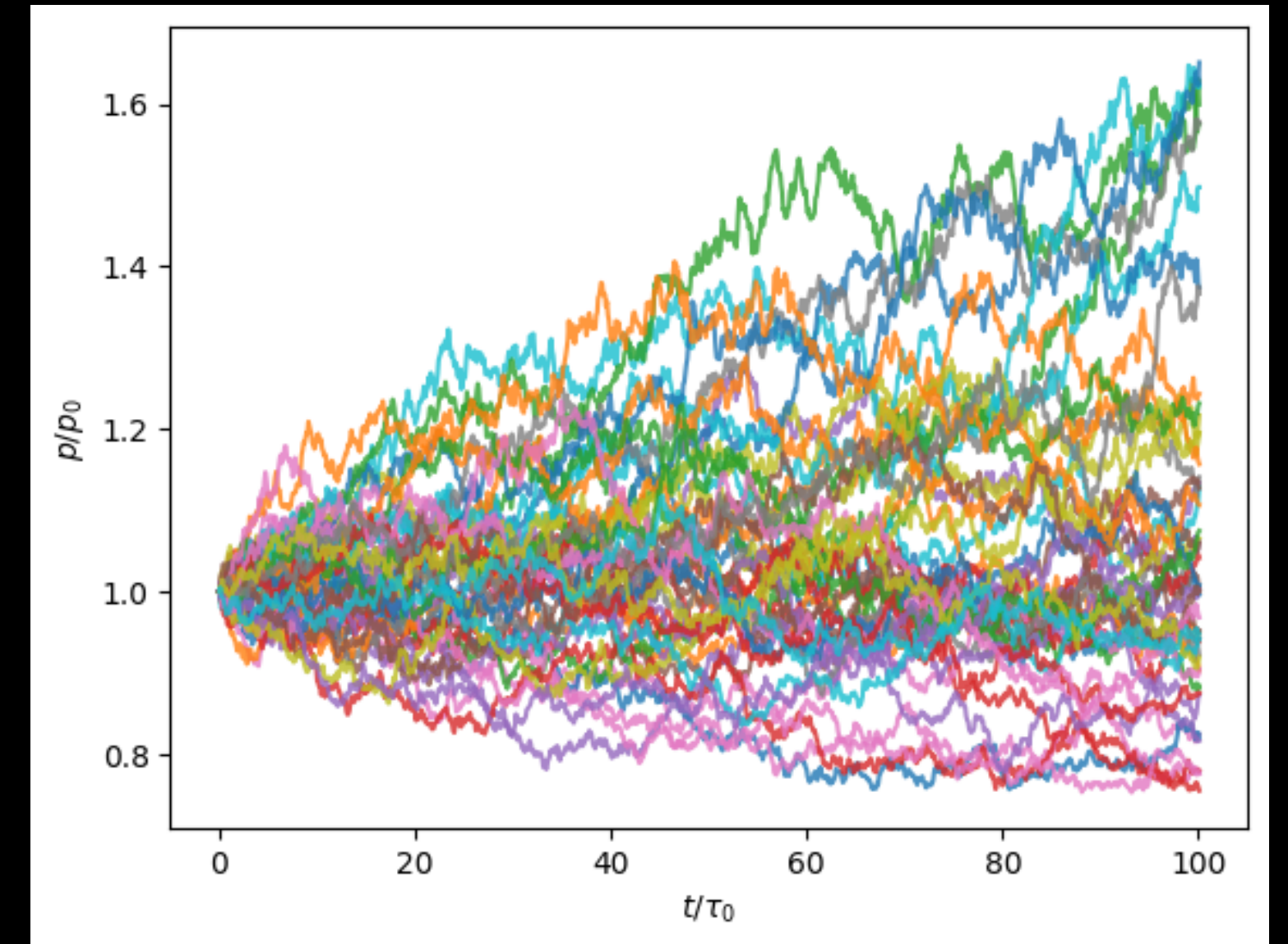
- Assuming isotropic spatial diffusion, non-relativistic gradual shear
- Momentum change expressed as diffusive process:

$$D_{pp} = \frac{1}{15} (\partial_x u_z)^2 p^2 \tau(p)$$

$$A_p = \frac{6 - q}{15} (\partial_x u_z)^2 p \tau(p)$$

e.g. Rieger, 2019;  
Liu, Rieger, Aharonian 2017

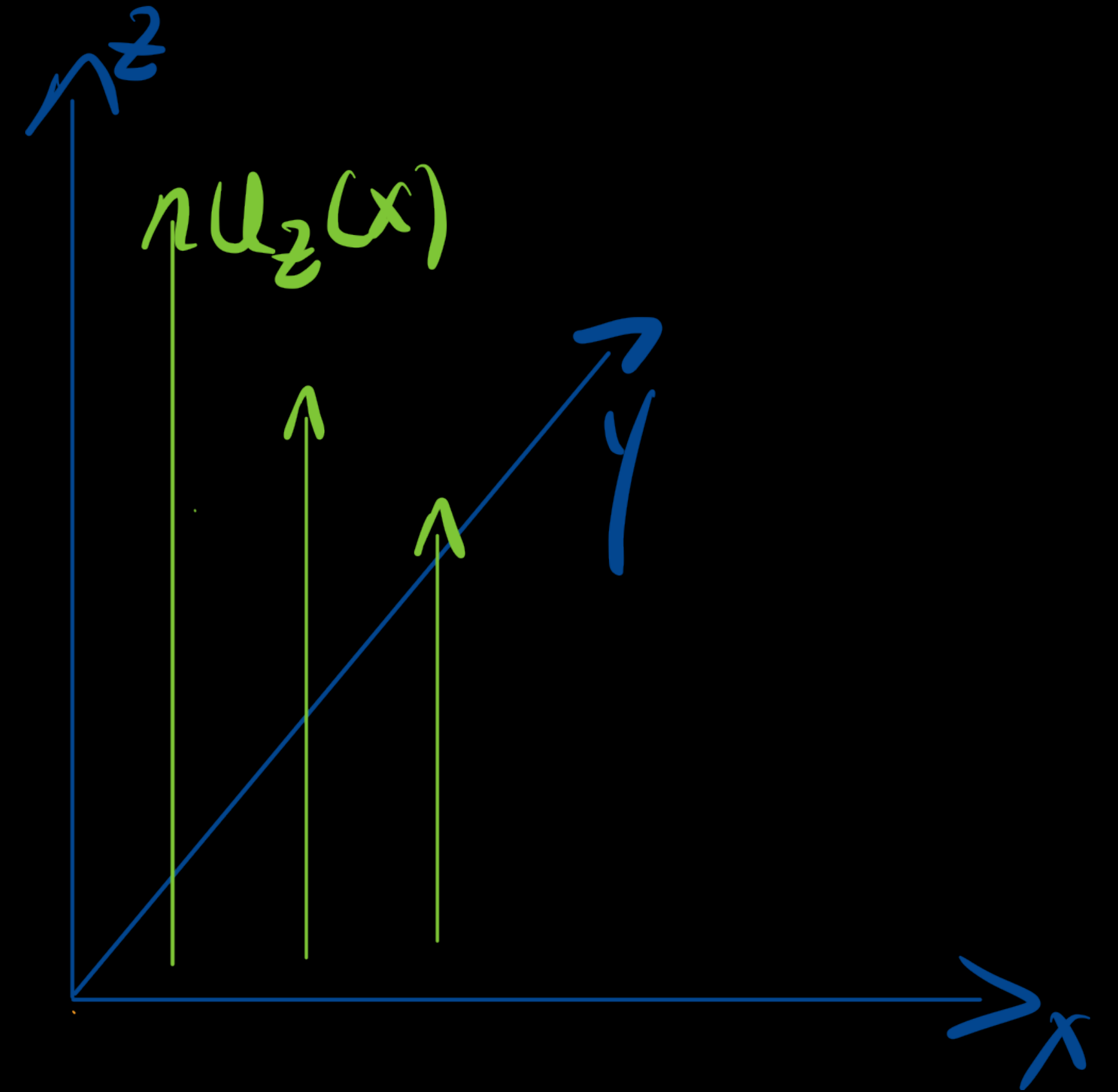
$$dp = \left( \frac{2D}{p} + \frac{\partial D}{\partial p} \right) dt + \sqrt{2D} d\omega_{p,t}$$



# GENERALIZED FERMI MODEL

## COMOVING FRAME

- Track particle momentum in the frame where the electric field vanishes
- Velocity perpendicular to magnetic field:  
 $\mathbf{v}_E = c\mathbf{E} \times \mathbf{B}/B^2$
- Velocity parallel to magnetic field unspecified
- Energy changes given by acceleration, compression and shear of the frame velocity



# SHEAR ACCELERATION

## IN THE COMOVING FRAME

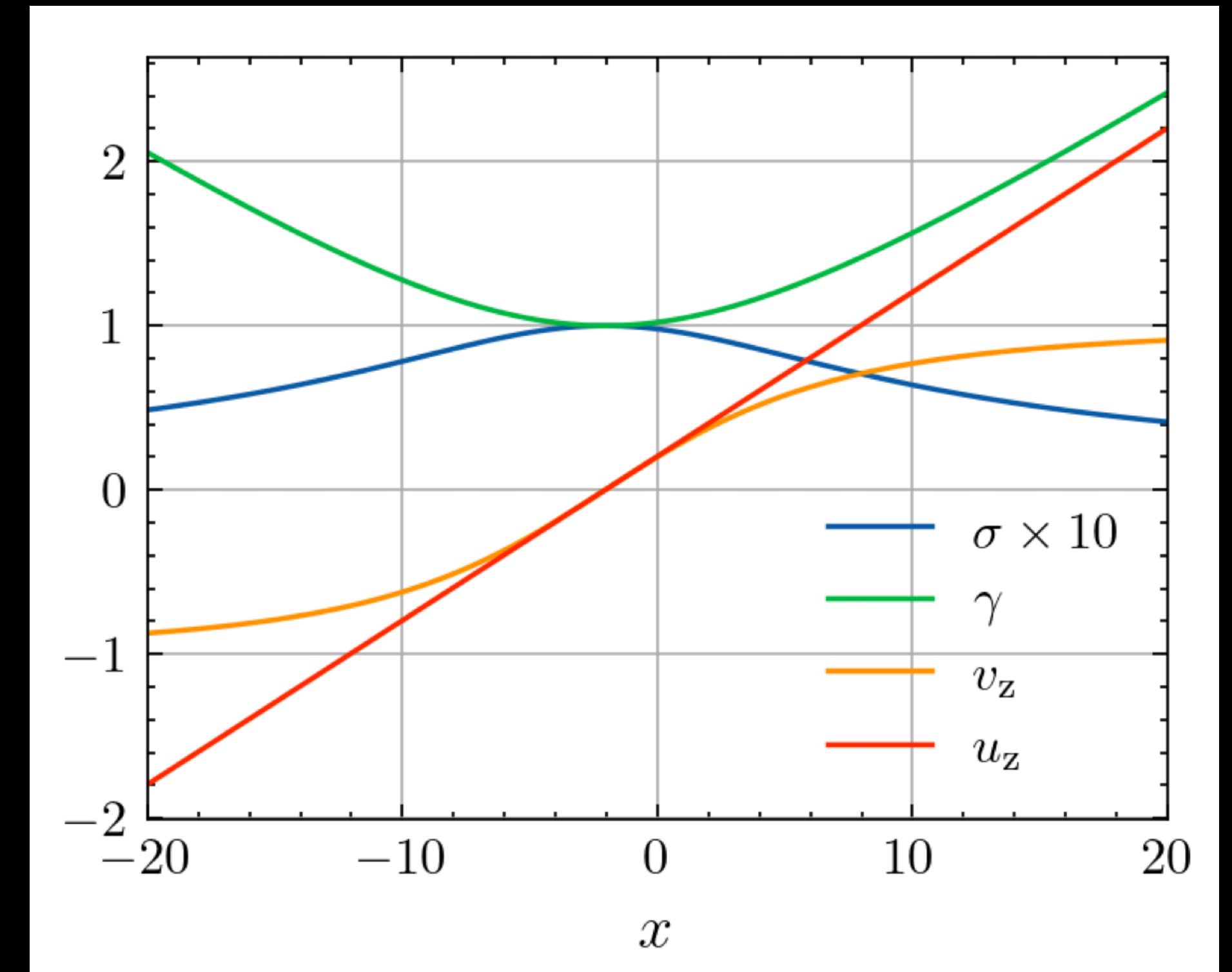
$$\dot{p}' = -p' (\mu'_2 \mu'_3 \sigma_{zx}) \quad \sigma_{zx} = \partial_x u_z / \gamma_E$$

$$\dot{\mu}'_1 = \mu'_1 \mu'_2 \mu'_3 \sigma_{zx} + \xi_1$$

$$\dot{\mu}'_2 = \mu'^2_2 \mu'_3 \sigma_{zx} + \xi_2$$

$$\dot{\mu}'_3 = -\mu'_2 (1 - \mu'^2_3) \sigma_{zx} + \xi_3 \quad \text{Lemoine, 2025}$$

- Need to track evolution of angular variables  $\mu'_i$ , not only position in space!



Infinite linear shear profile in  $u_z(x)$ :  $\sigma_{zx}$   
maximal when  $\gamma(x) \gtrsim 1$

Aerdker+, in prep.

# SHEAR ACCELERATION

## IN THE COMOVING FRAME

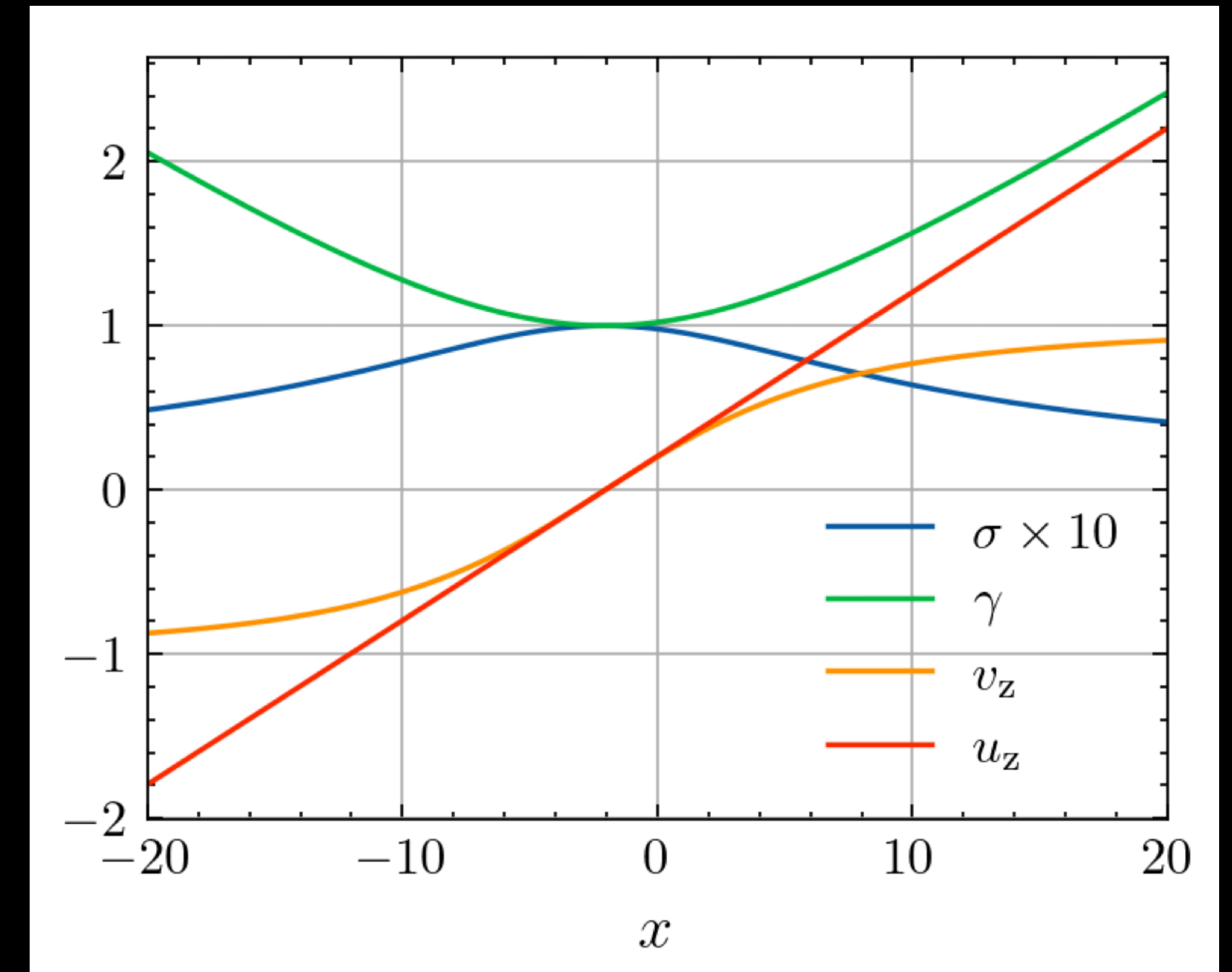
$$\dot{p}' = -p' (\mu'_2 \mu'_3 \sigma_{zx}) \quad \sigma_{zx} = \partial_x u_z / \gamma_E$$

$$\dot{\mu}'_1 = \mu'_1 \mu'_2 \mu'_3 \sigma_{zx} + \xi_1$$

$$\dot{\mu}'_2 = \mu'^2_2 \mu'_3 \sigma_{zx} + \xi_2$$

$$\dot{\mu}'_3 = -\mu'_2 (1 - \mu'^2_3) \sigma_{zx} + \xi_3 \quad \text{Lemoine, 2025}$$

- Need to track evolution of angular variables  $\mu'_i$ , not only position in space!



Infinite linear shear profile in  $u_z(x)$ :  $\sigma_{zx}$   
maximal when  $\gamma(x) \gtrsim 1$

Aerdker+, in prep.

# EXCURSION: PARTICLE SCATTERING

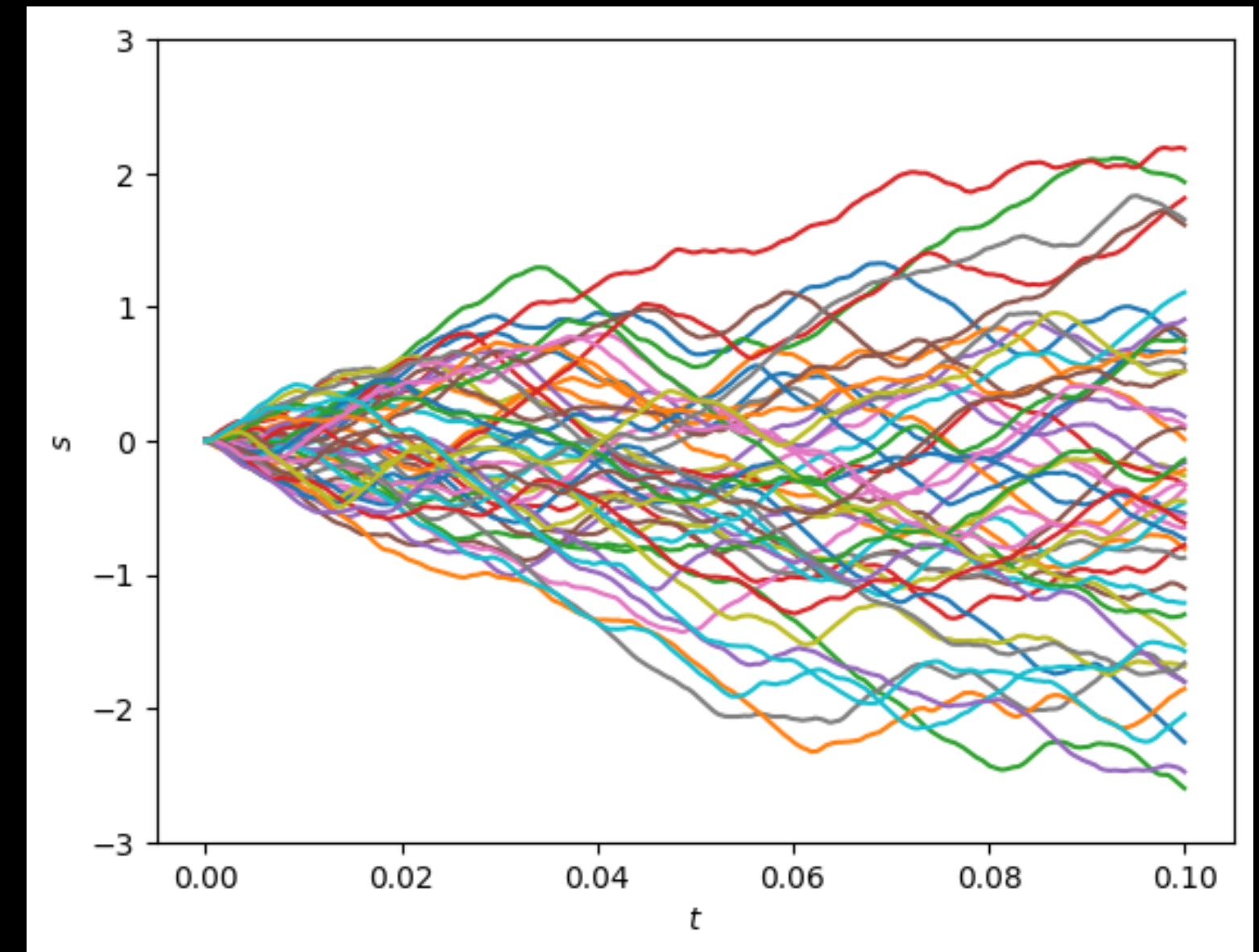
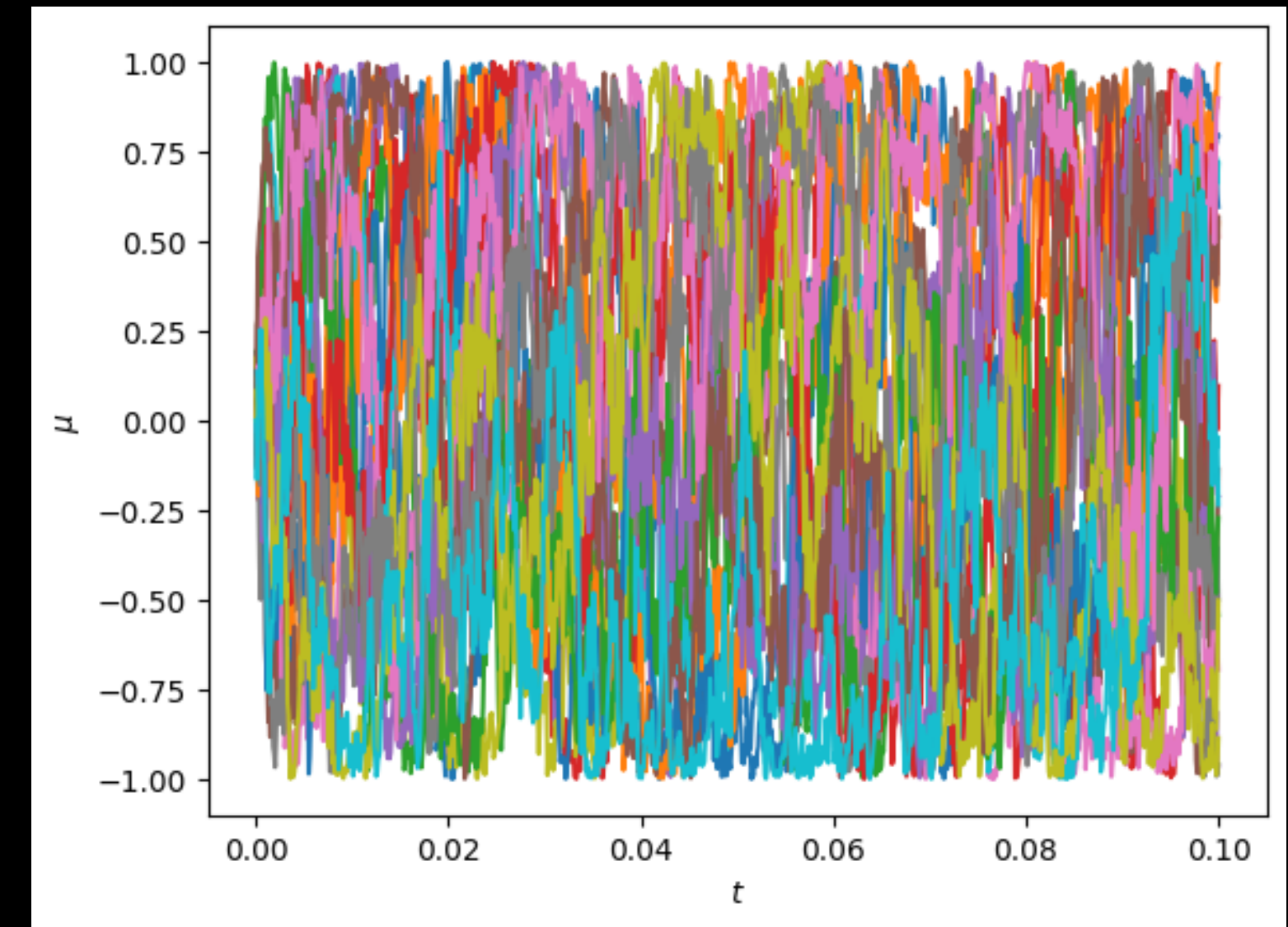
# PITCH-ANGLE SCATTERING

## ORNSTEIN-UHLENBECK PROCESS

- Scattering in pitch-angle leads to diffusion along the magnetic field

$$d\mu_1 = -2\mu_1 D_0 dt + \sqrt{2D_0(1 - \mu_1^2)} dW_\mu$$

$$ds = v\mu dt$$



# PITCH-ANGLE SCATTERING

## ORNSTEIN-UHLENBECK PROCESS

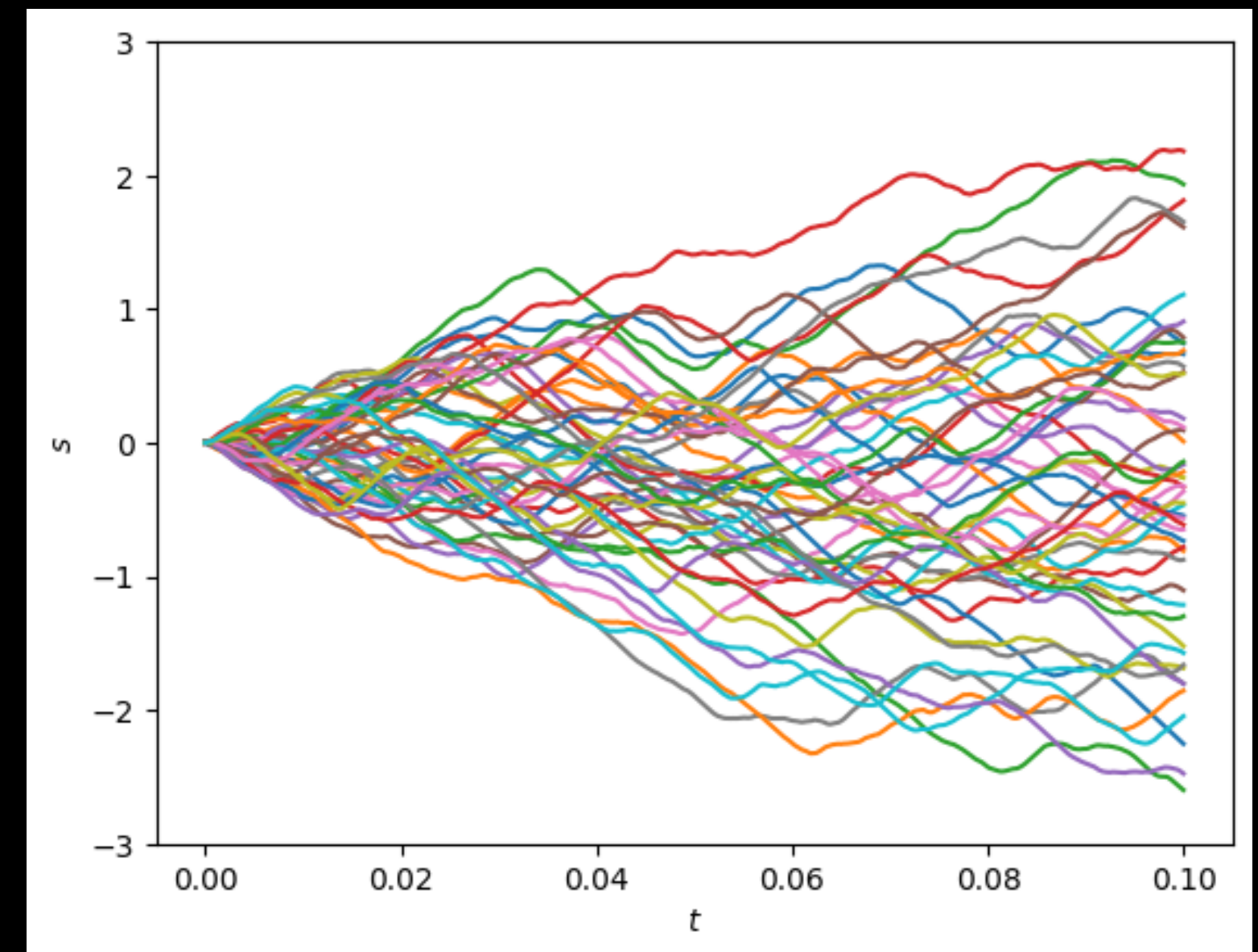
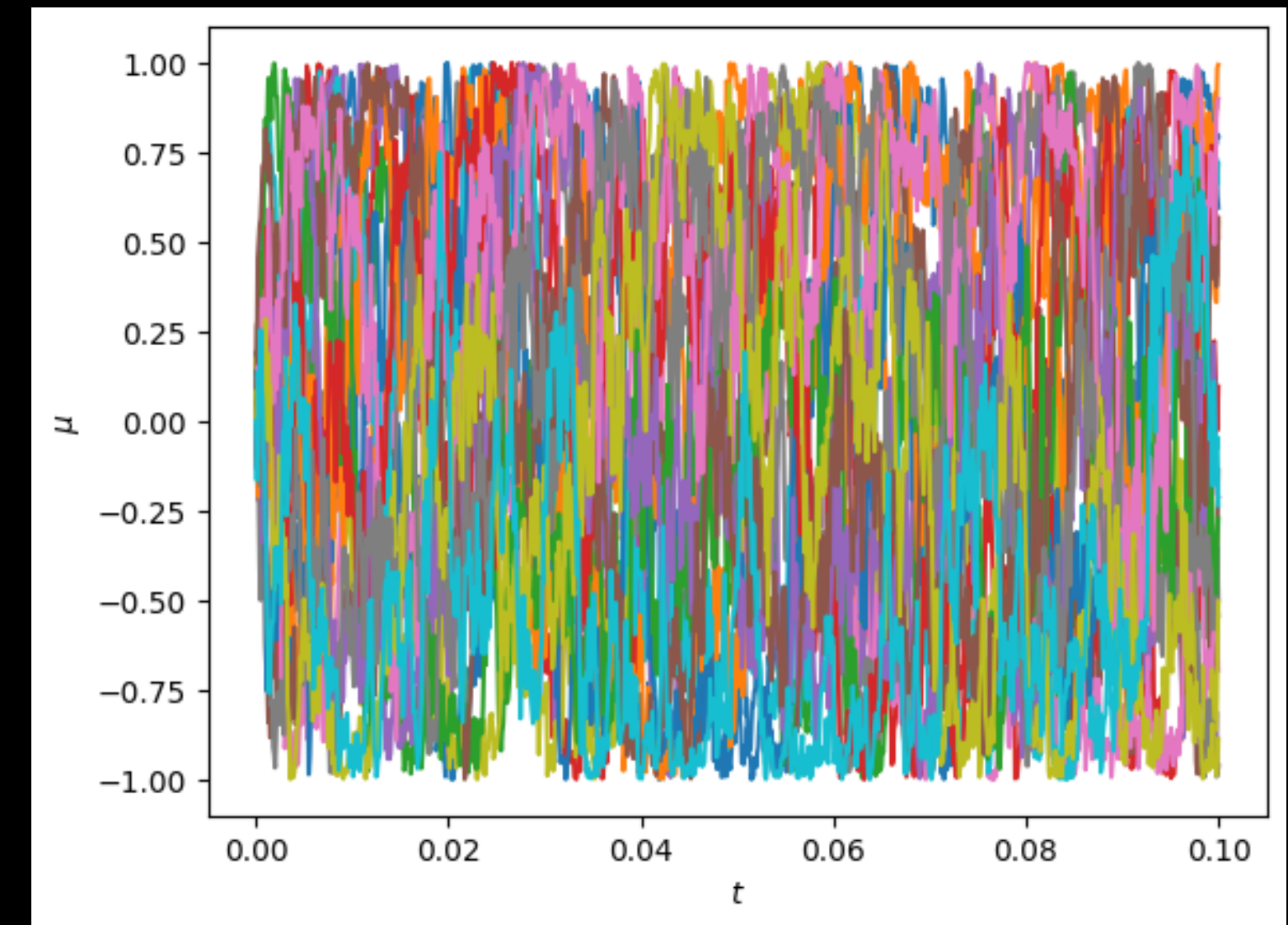
- Scattering in pitch-angle leads to diffusion along the magnetic field

$$d\mu_1 = -2\mu_1 D_0 dt + \sqrt{2D_0(1 - \mu_1^2)} dW_\mu$$

$$ds = v\mu dt$$

- Scattering in the gyrophase leads to (an-)isotropic diffusion in space

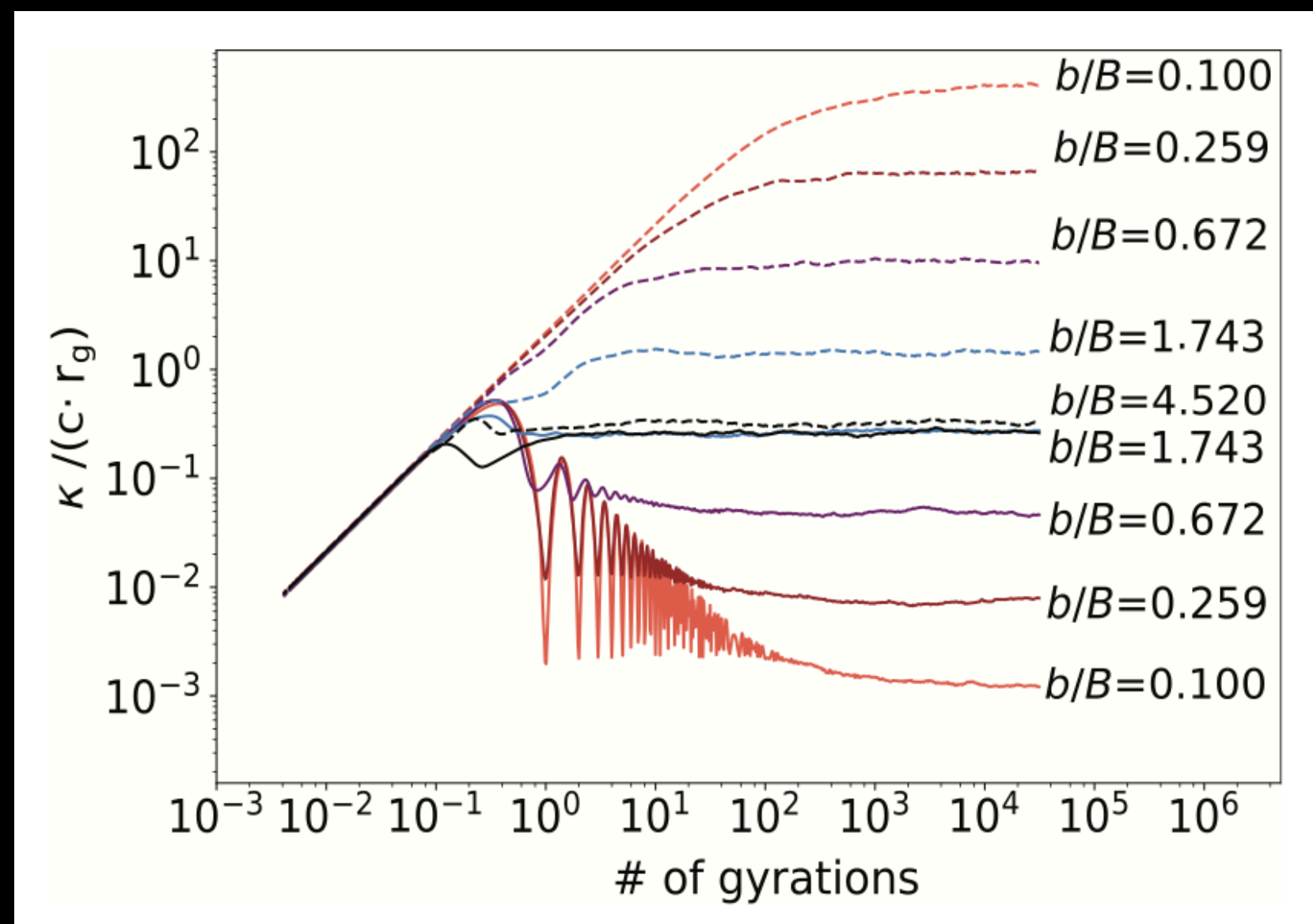
$$d\phi = \Omega dt + \sqrt{2D_\phi} dW_{\phi,t}$$



# PARTICLE SCATTERING

## (AN-)ISOTROPIC DIFFUSION IN SPACE

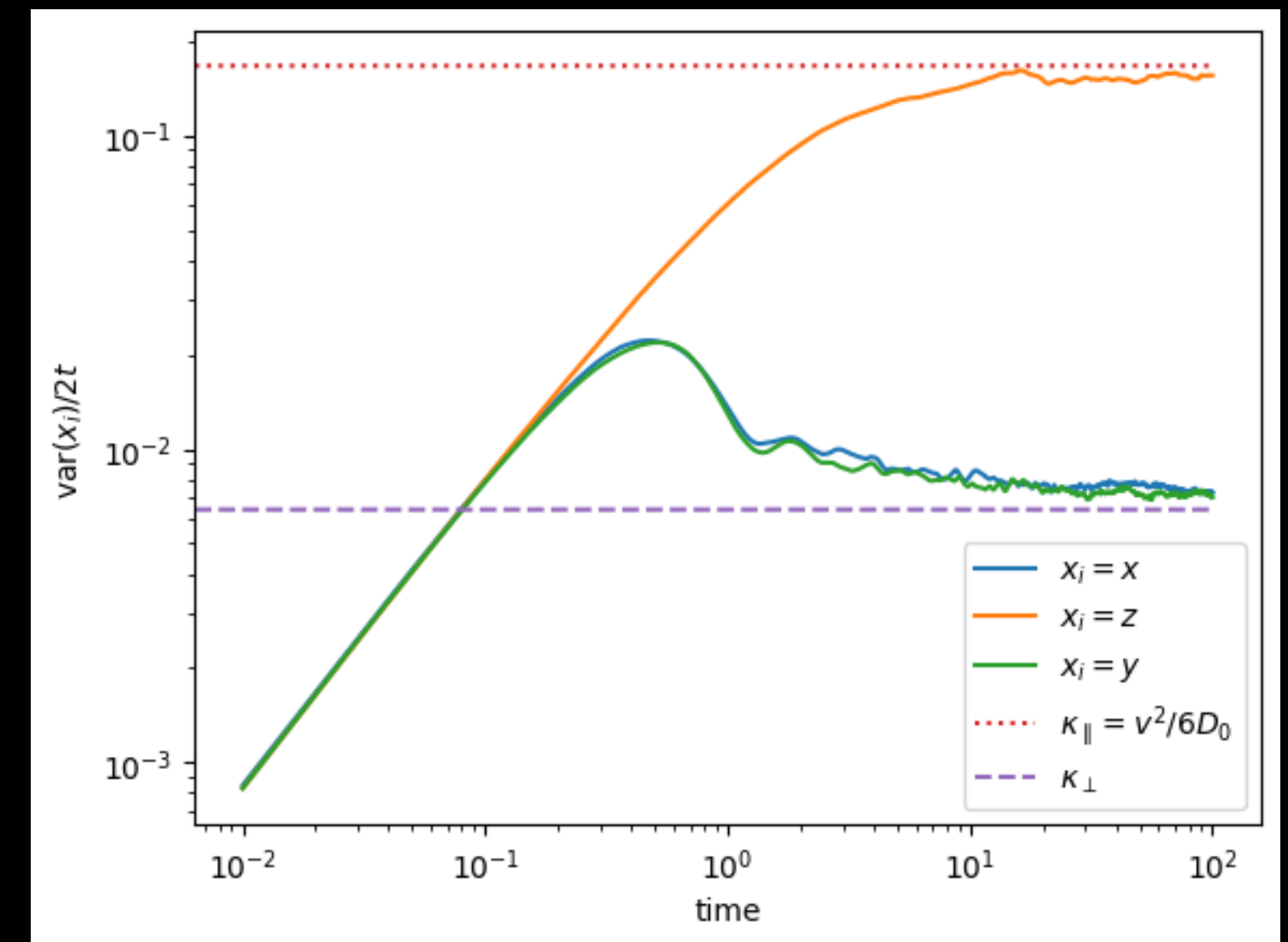
- Running diffusion coefficient:  $\langle (\Delta x)^2 \rangle / 2t$



Particle transport in synthetic turbulence: Reichherzer, et al. 2020

$$\kappa_{\parallel} = \frac{v^2 \tau_{\parallel}}{3}$$

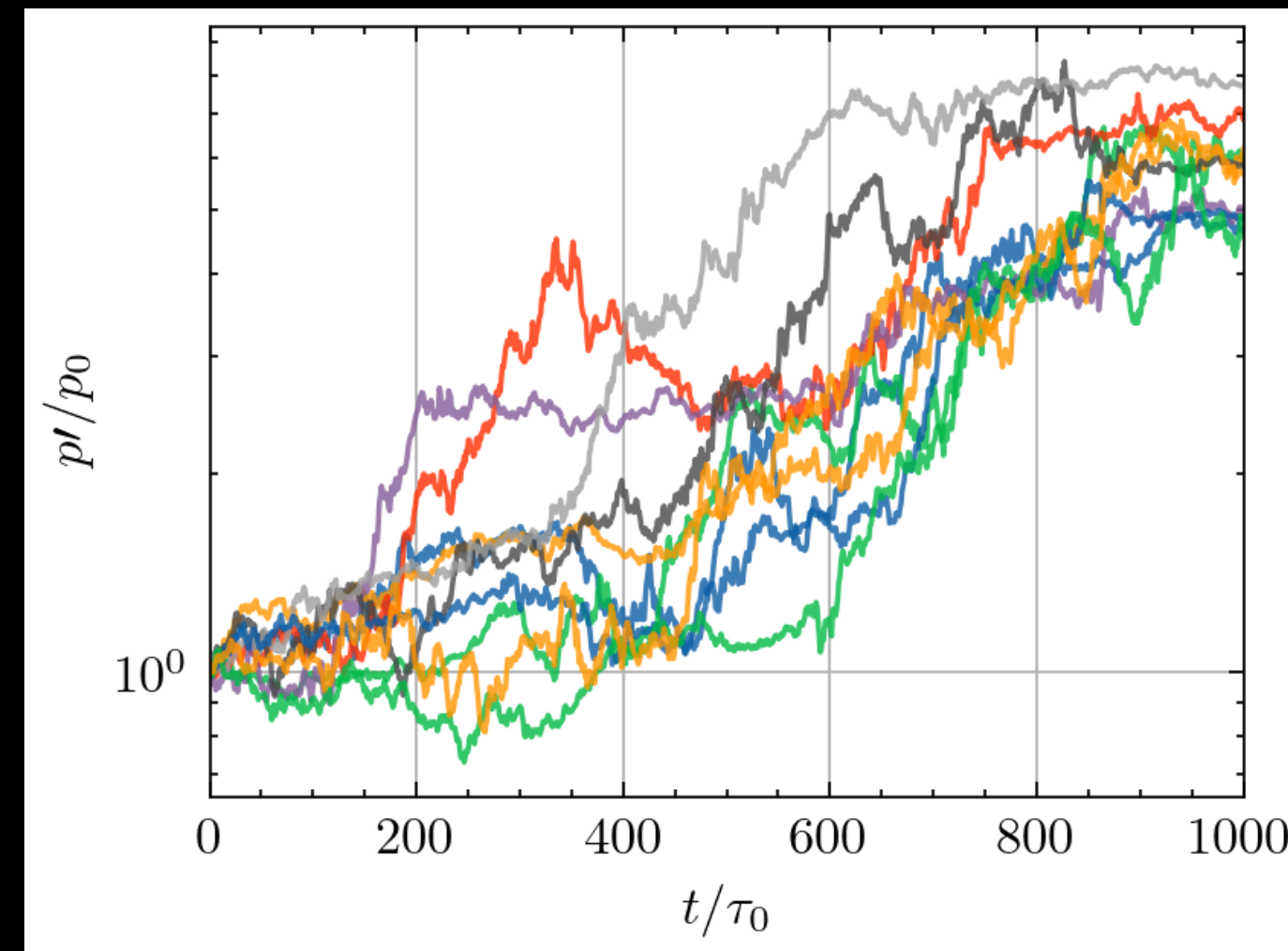
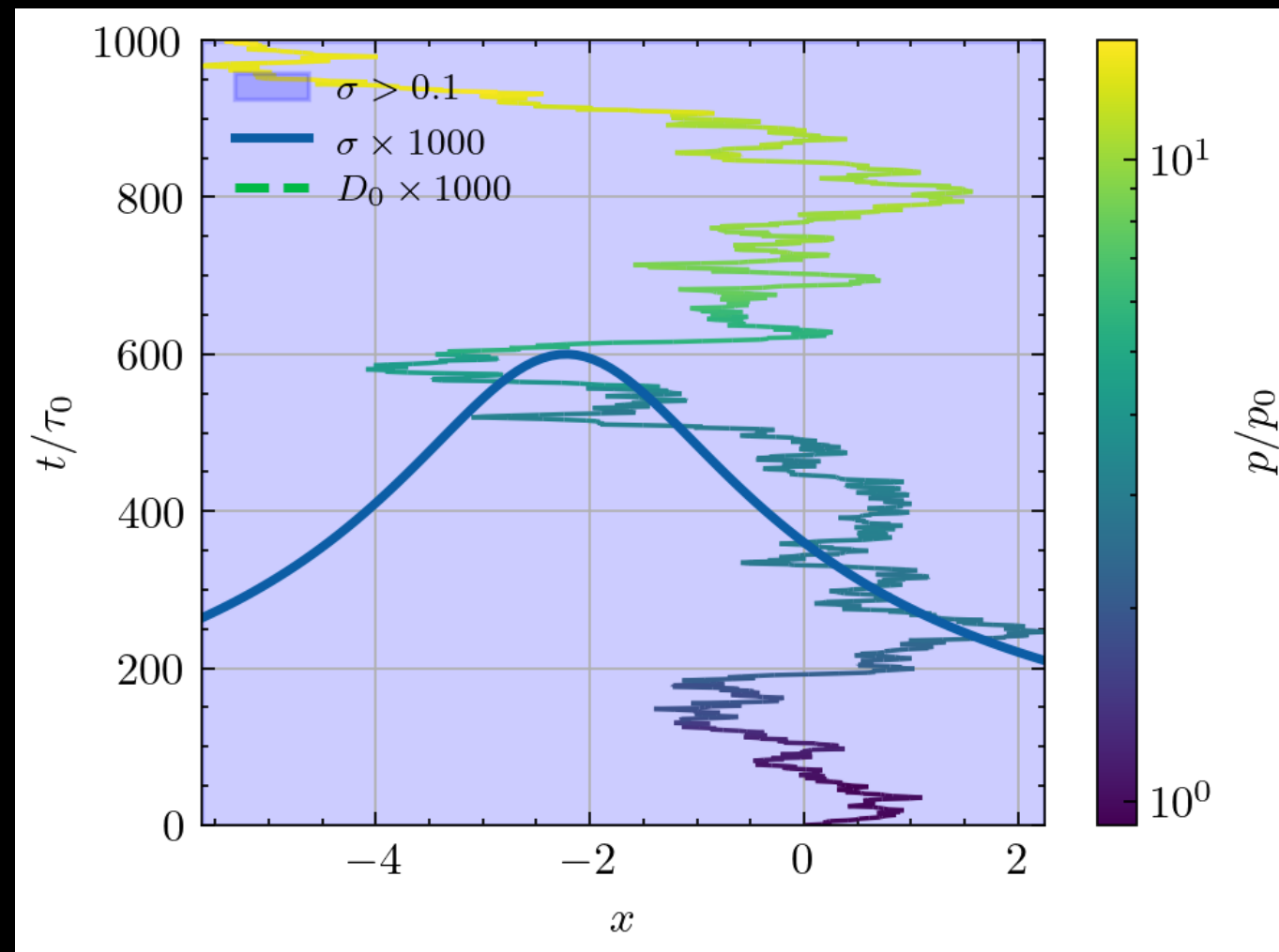
$$\kappa_{\perp} = \frac{v r_g}{3} \frac{\Omega \tau_{\perp}}{1 + \Omega^2 \tau_{\perp}^2}$$



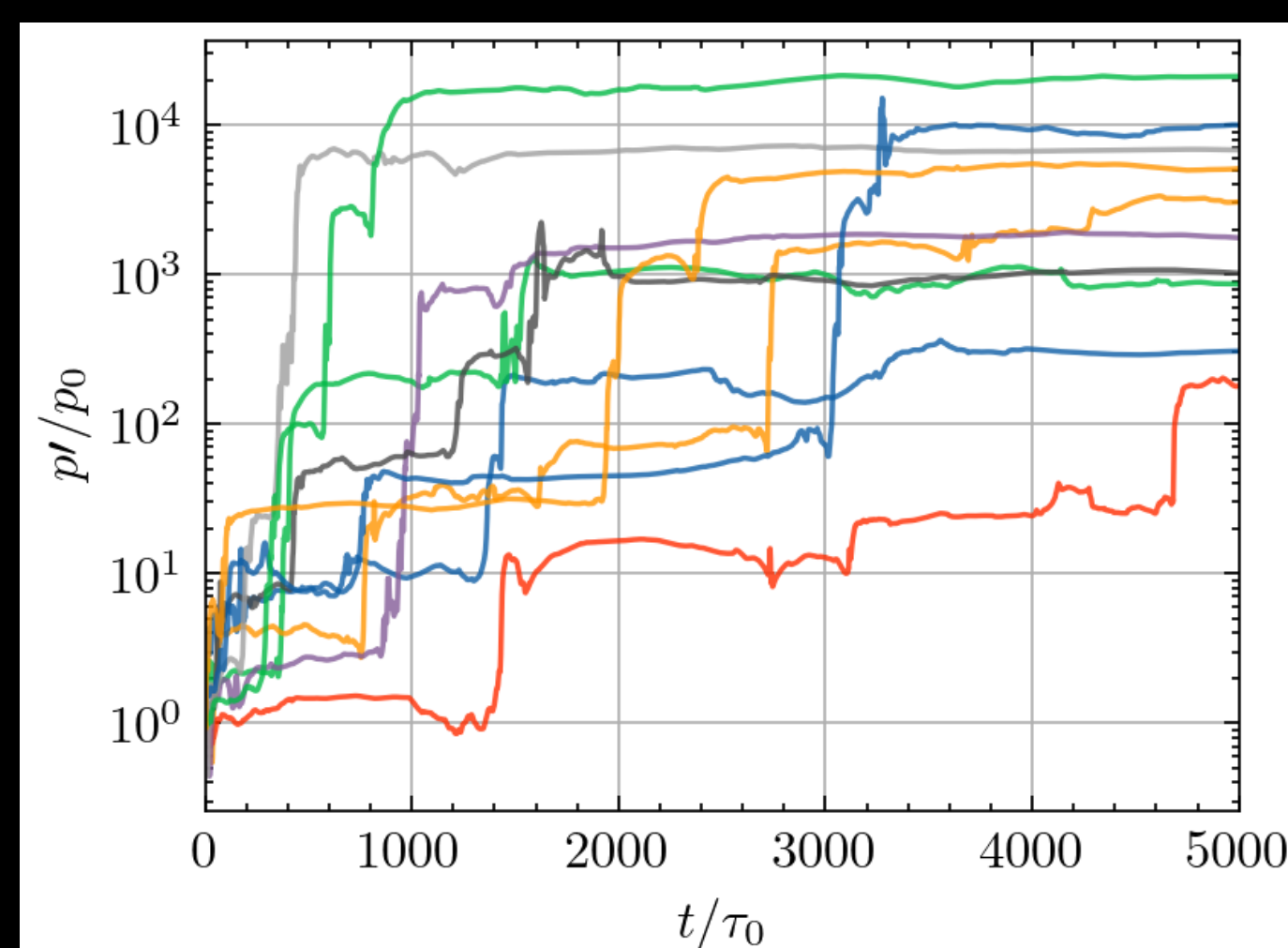
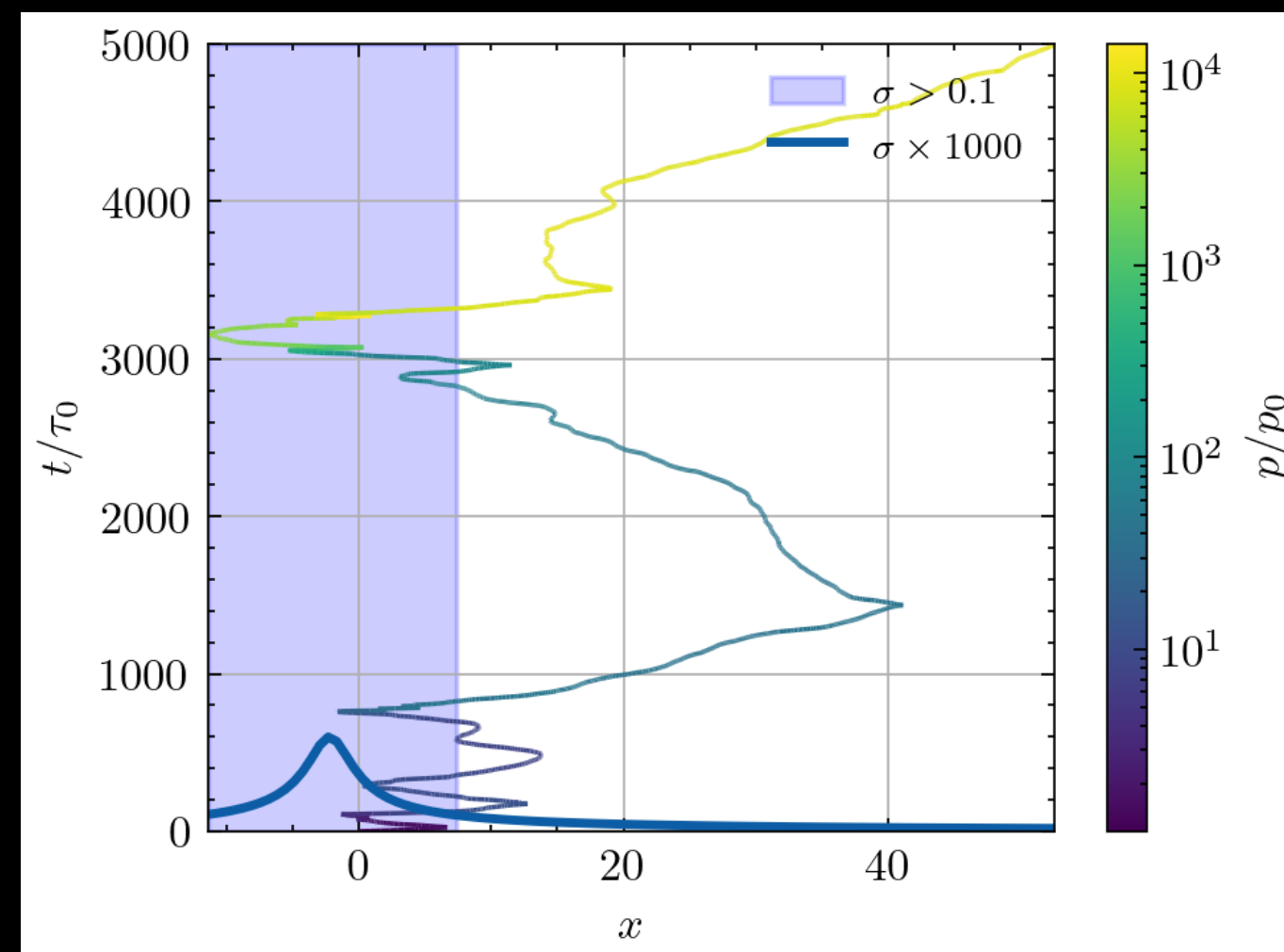
Pitch-angle & gyrophase scattering with SDEs, Aerdker+, in prep.

# SUBDIFFUSION IN MOMENTUM

## NON-GRADUAL SHEAR ACCELERATION



- Reproducing Fokker-Planck expectations for  $\tau'\sigma < 1$  at early times

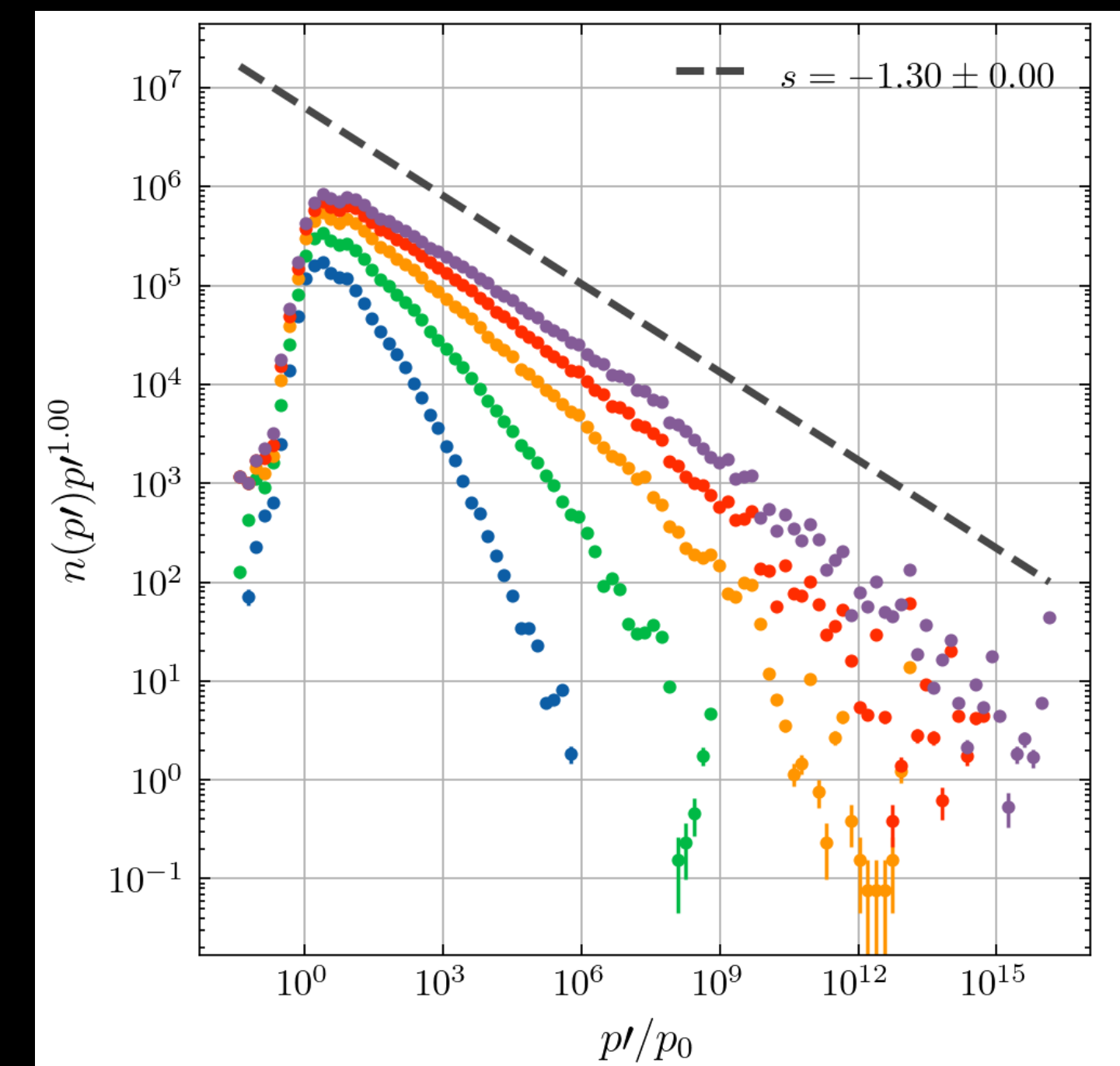
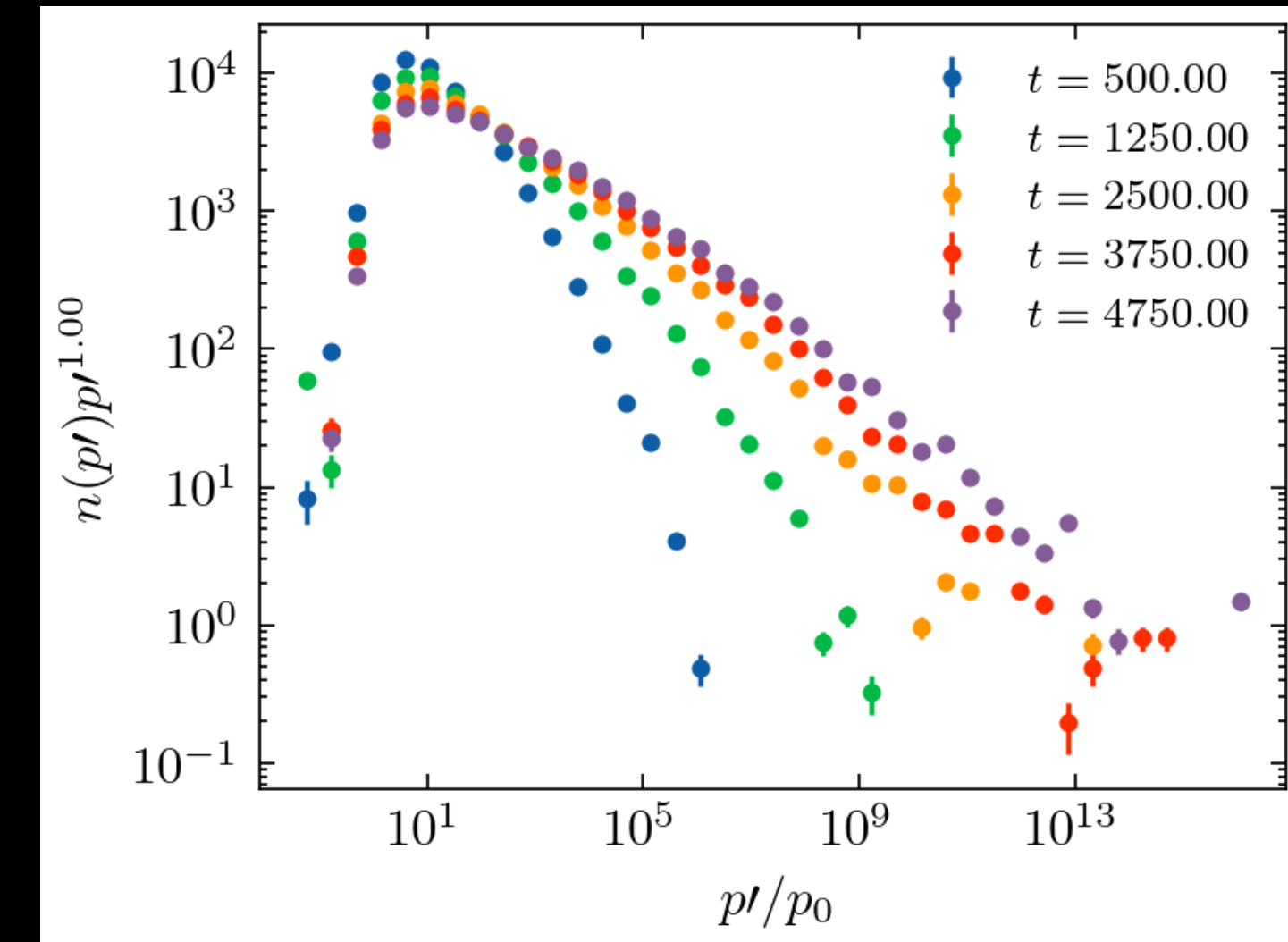


- Non-gradual shear acceleration ( $\tau'\sigma > 1$ ) shows subdiffusion in momentum

# PARTICLE SPECTRA

## NON-GRADUAL SHEAR ACCELERATION

- Time-dependent spectra show power-laws - explained by power-law waiting time distributions
- Integrated spectra are steeper compared to simple Fokker-Planck models - correction for the flow profile (Rieger & Duffy, 2019) points to soft spectra
- Highest energy particles in the region of strongest shear - where jet is mildly-relativistic
- Addition of loss processes, escape, ... to come!



# STOCHASTIC PARTICLE TRANSPORT

- Fast & flexible approach:
  - Not dependent on source: Re-weighting and recycling of simulation data
  - Extension to anomalous diffusion
- Part of the CRPropa framework:
  - Parallelization, adaptive time step & importance splitting
  - Magnetic field line integration
- Applications:
  - (Super-)diffusive shock acceleration, momentum diffusion, Galactic transport
  - Gradual & non-gradual shear acceleration

BACKUP

# SHEAR ACCELERATION

## IN THE COMOVING FRAME

$$dp' = -p' (\mu'_2 \mu'_3 \sigma_{32}) dt$$

$$d\mu'_1 = (\mu'_1 \mu'_2 \mu'_3 \sigma_{32} - 2\mu'_1 D_0) dt + \sqrt{2D_0(1 - \mu_1'^2)} dW_{\mu'_1}$$

$$d\phi' = \sqrt{2D_{\phi'}} dW_{\phi'}$$

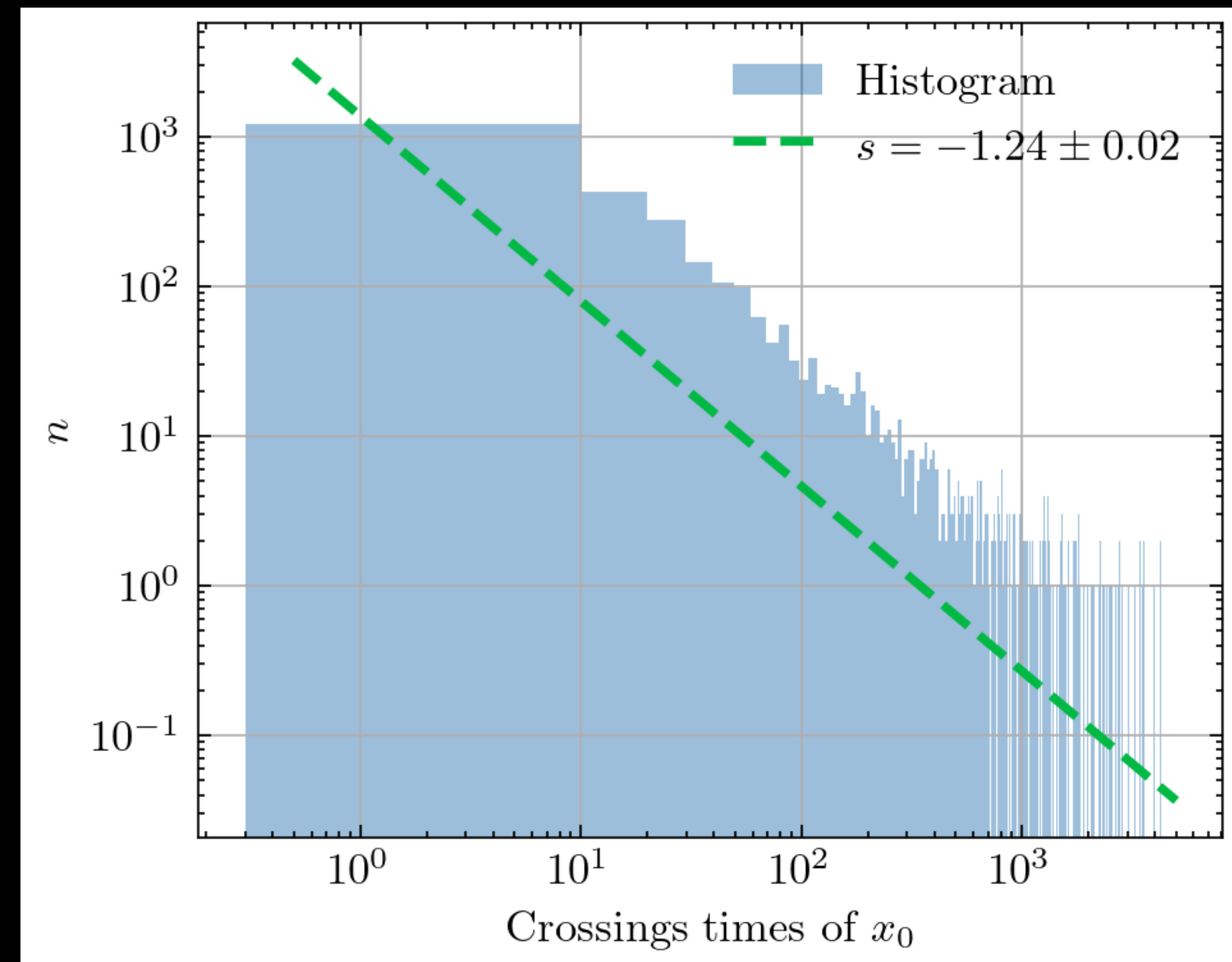
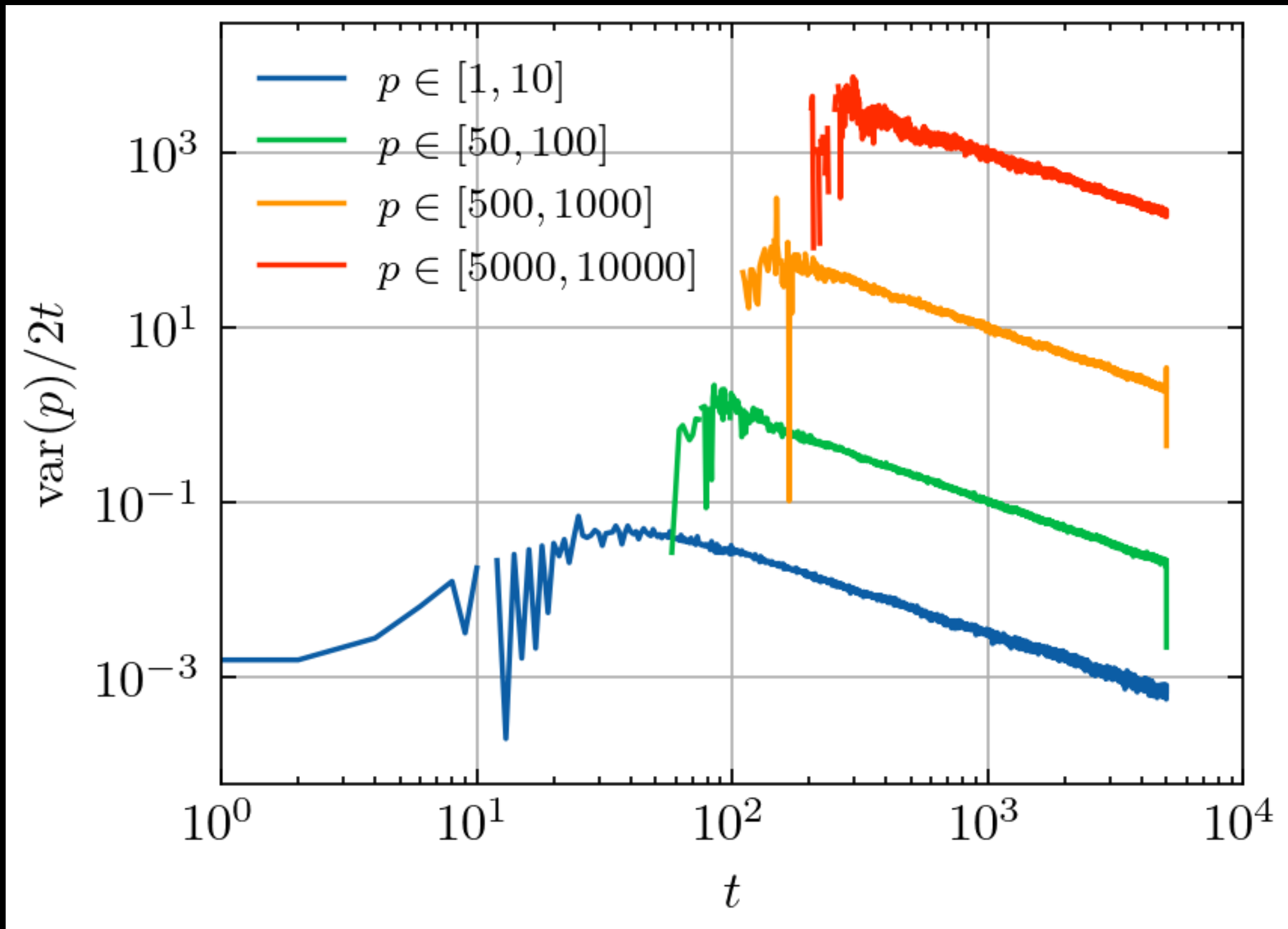
$$d\mu'_2 = \mu_2'^2 \mu'_3 \sigma_{32} dt + f(\mu'_1, \phi')$$

$$d\mu'_3 = -\mu'_2 (1 - \mu_3'^2) \sigma_{32} dt + g(\mu'_1, \phi')$$

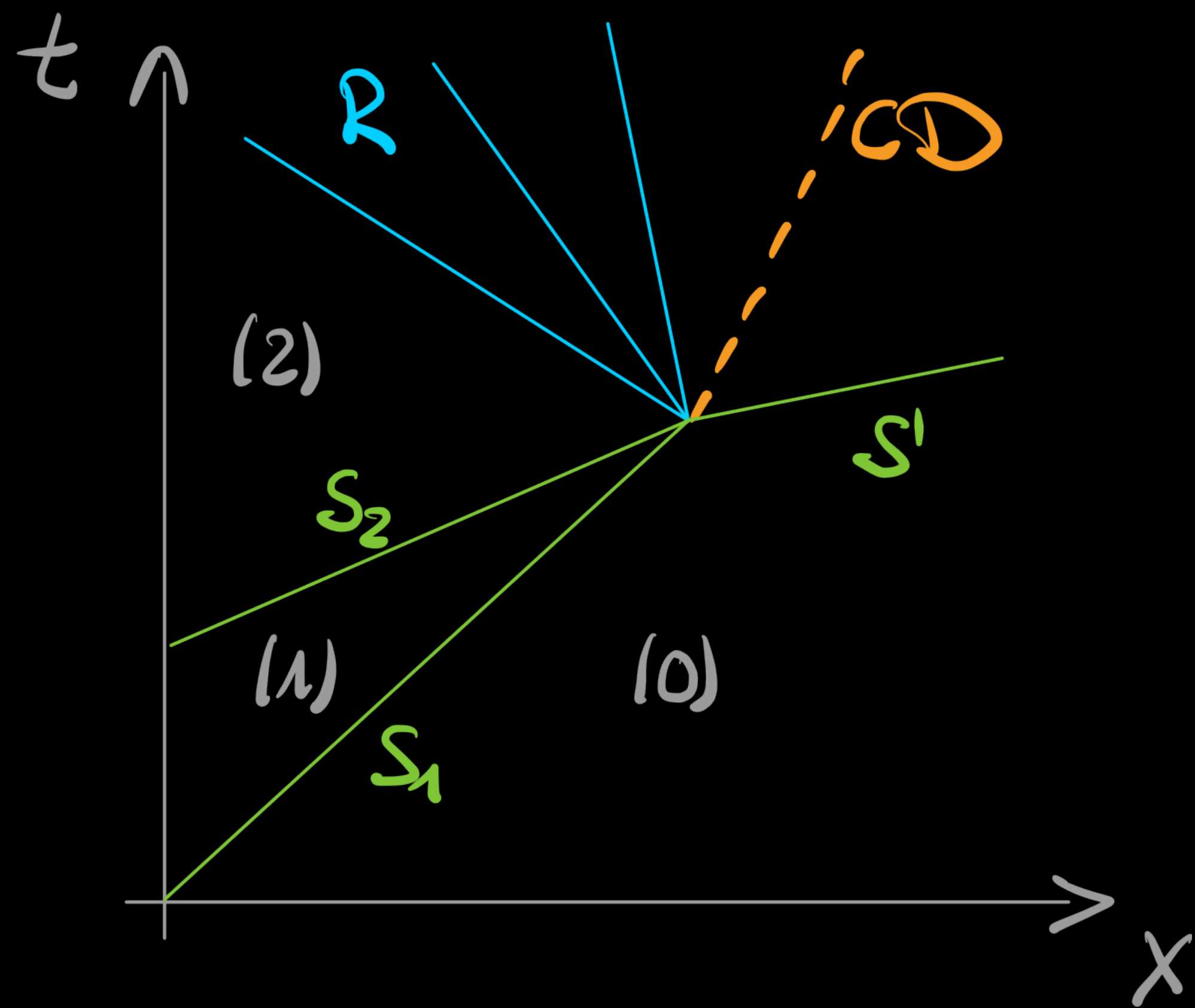
- Every time step  $\Delta t'$ :
  - Boost time and momentum  $(t', p')$  to lab frame  $(t, p)$ , depending on particle position & momentum

# SUBDIFFUSION IN MOMENTUM

## NON-GRADUAL SHEAR ACCELERATION



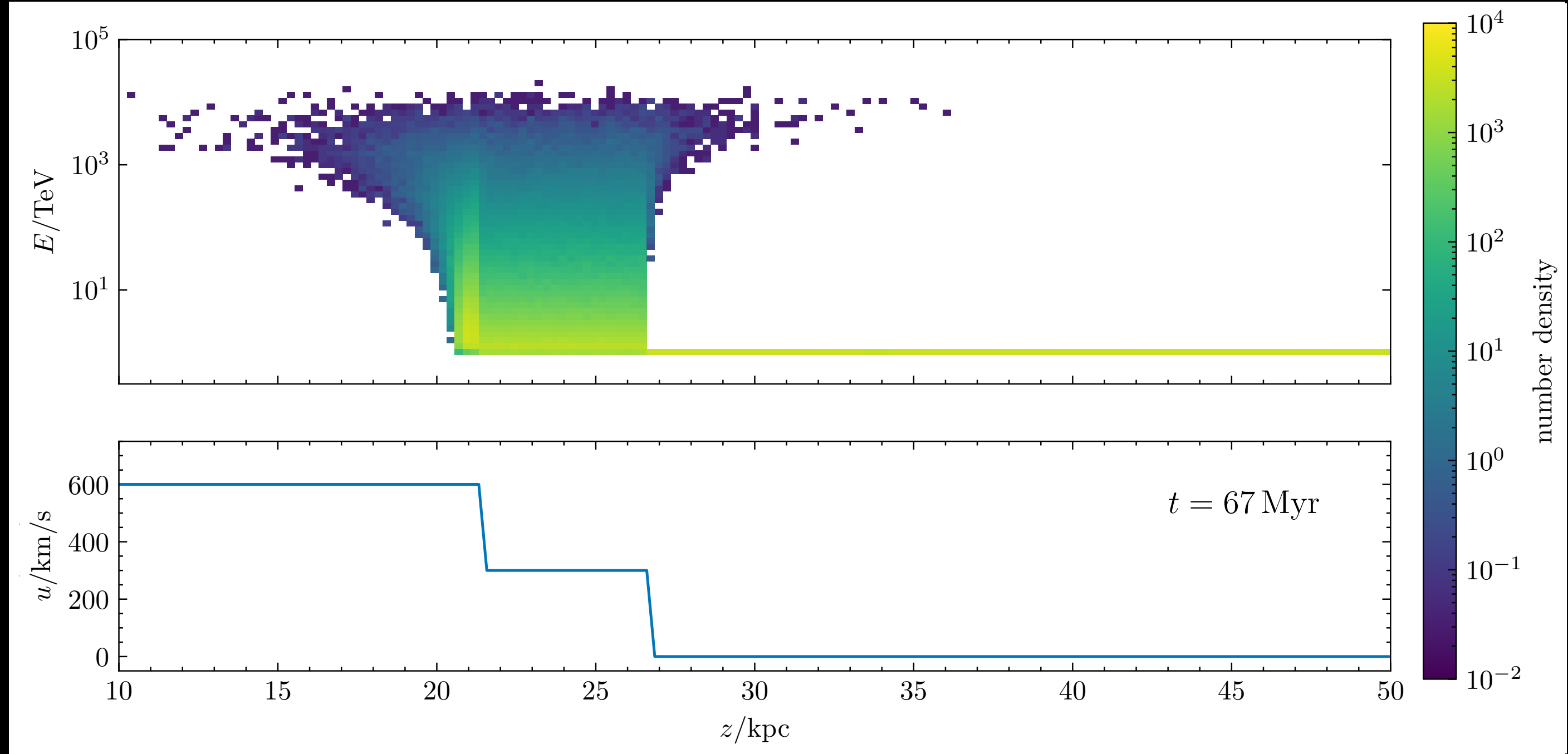
# COLLIDING SHOCKS



# COLLIDING SHOCKS

CATCHING UP WITH EACH OTHER

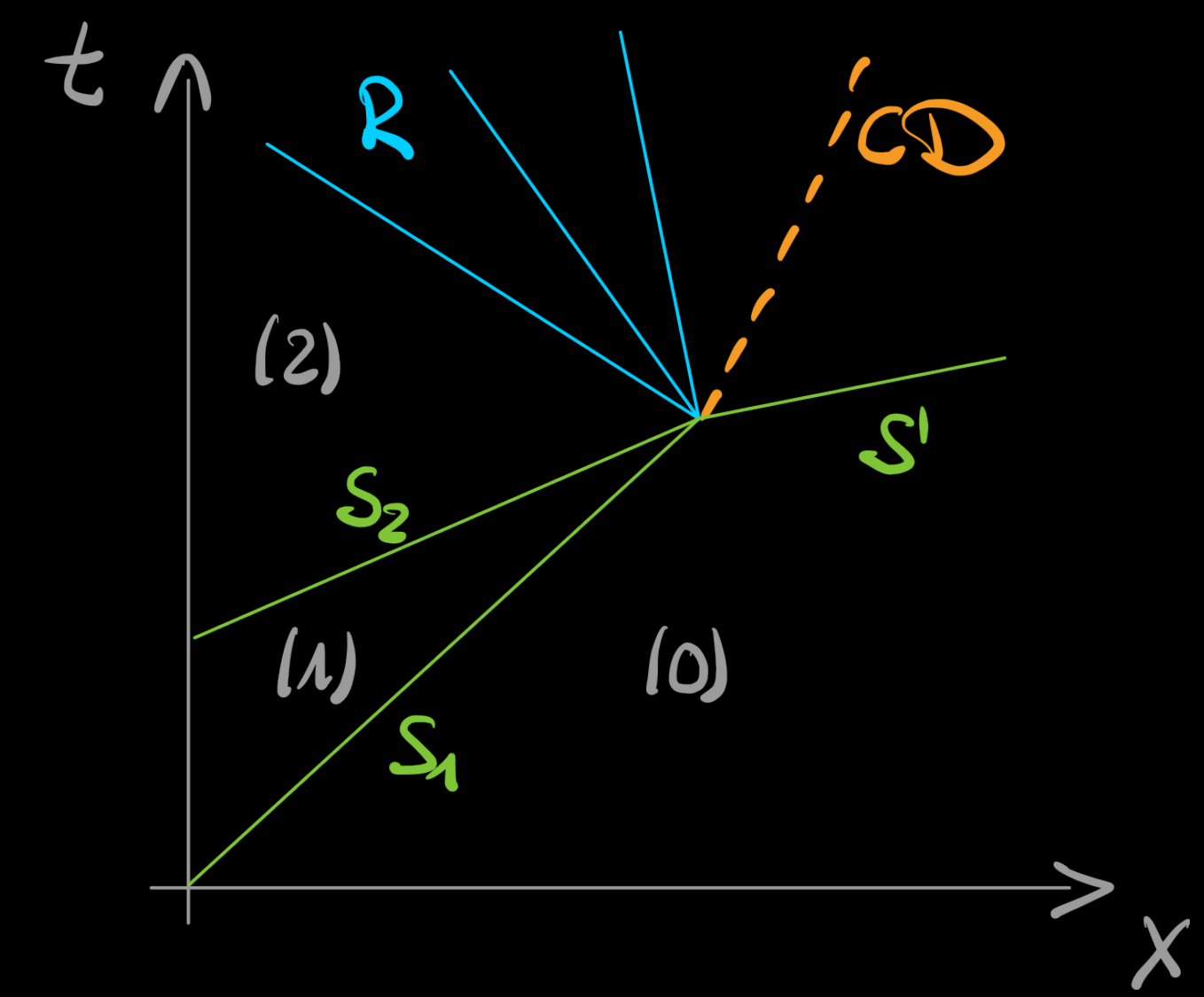
mono-energetic →



SA, et al., 2025

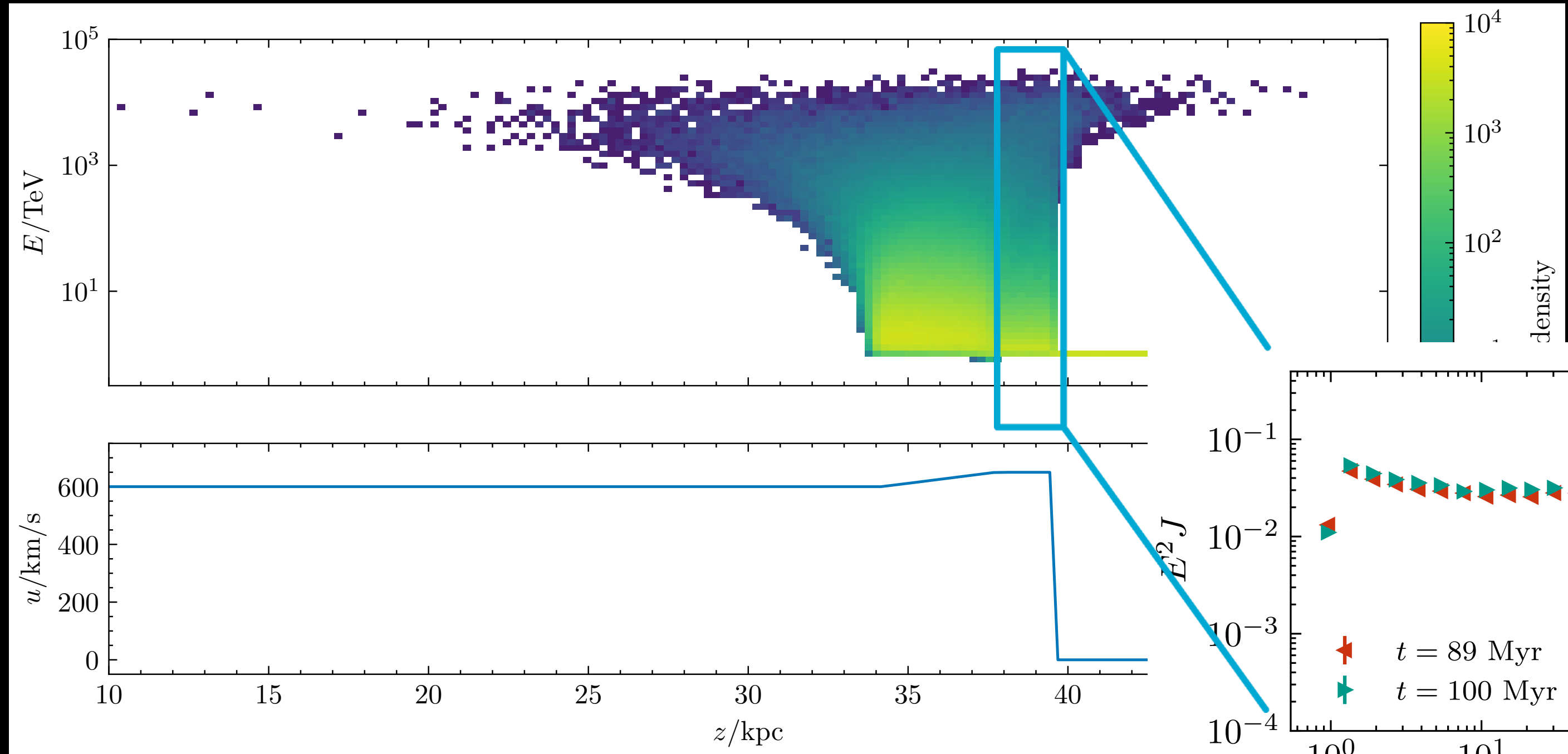
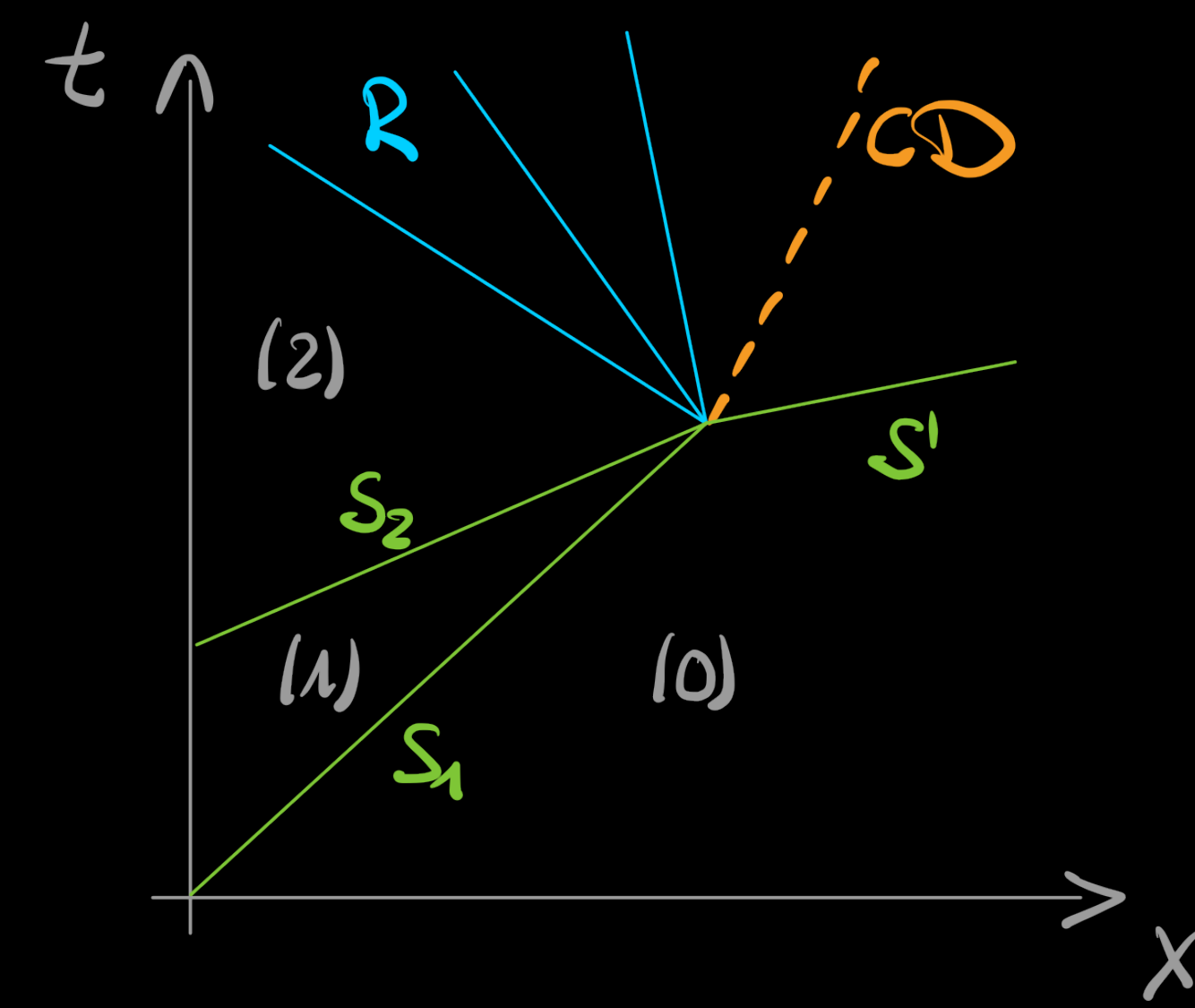


injected upstream of shock

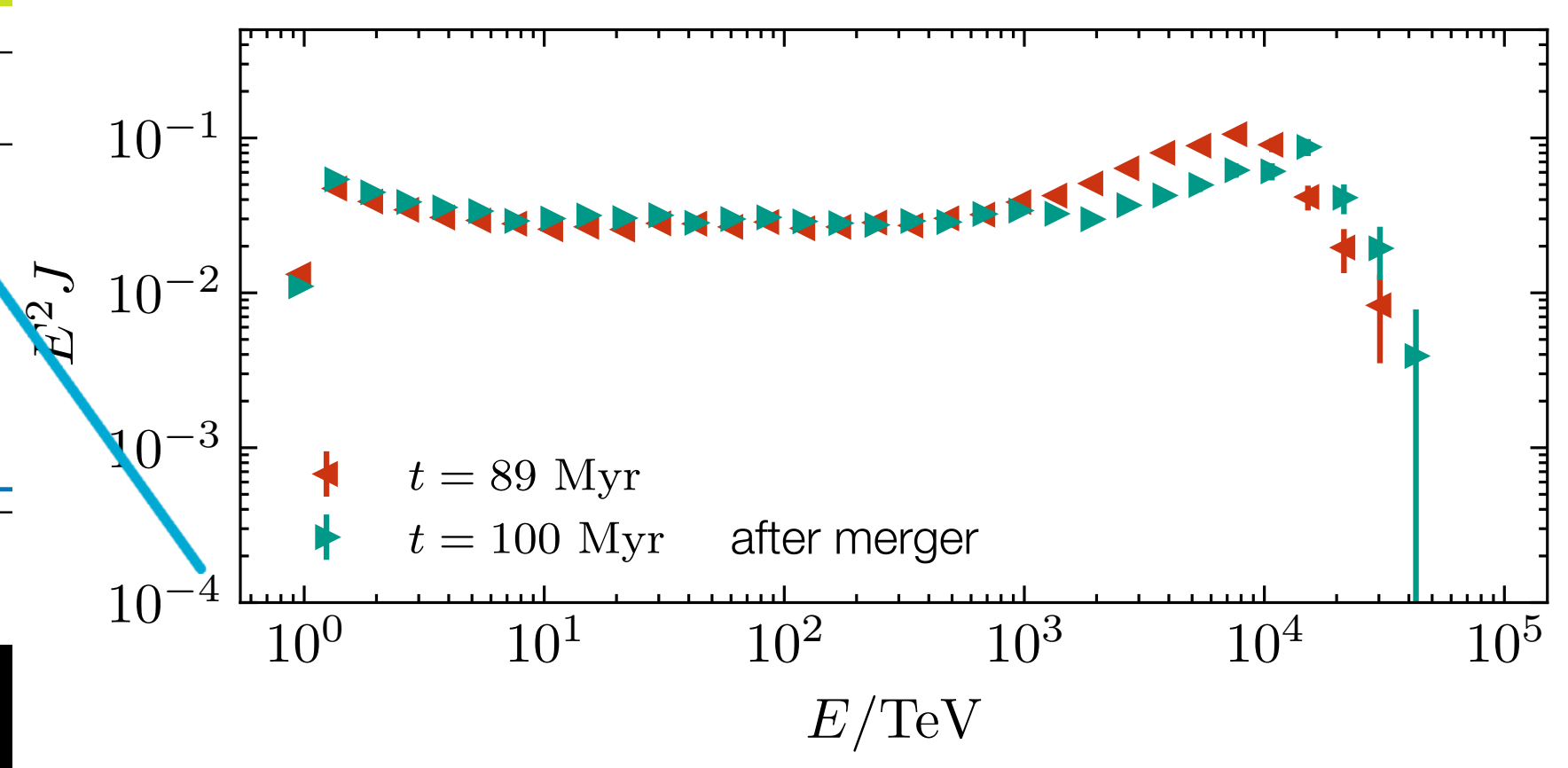


# COLLIDING SHOCKS

CATCHING UP WITH EACH OTHER



mono-energetic →

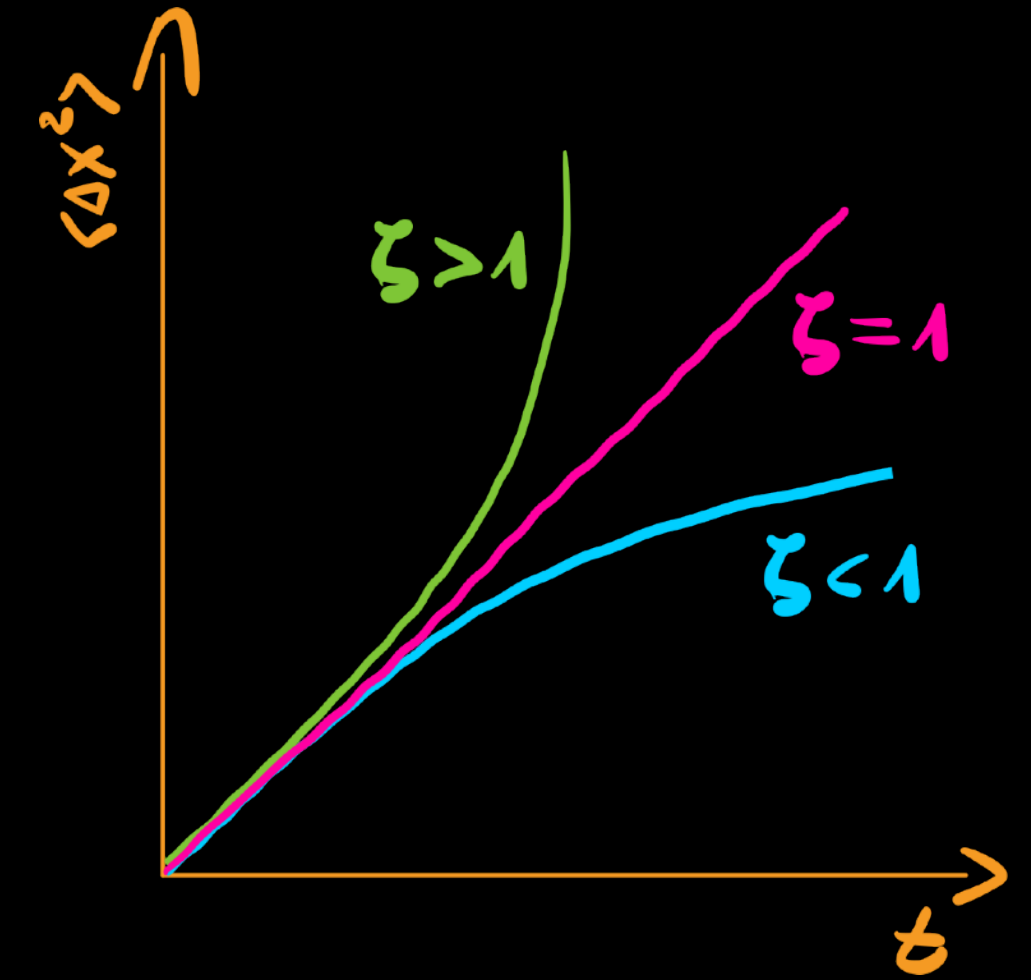


SA, et al., 2025

injected upstream of shock

# SUPERDIFFUSION

## SOLVING FRACTIONAL TRANSPORT EQUATIONS



$$\frac{\partial f(x, t)}{\partial t} = {}_0D_t^{1-\beta} \left( \frac{\partial}{\partial x} V'(x) + \kappa \nabla^\alpha \right) f(x, t)$$

Riemann-Liouville  
fractional derivative

$$\kappa = \kappa_0^{1/\zeta}$$

Riesz  
derivative

$${}_0D_t^{1-\beta} f(t) = \frac{1}{\Gamma(\beta)} \frac{d}{dt} \int_0^t (t-s)^{\beta-1} f(s) ds$$

$$\nabla^\alpha f(x) = -\frac{1}{2 \cos(\alpha\pi/2)} ({}_{-\infty}D_x^\alpha + {}_xD_{+\infty}^\alpha) f(x)$$

# SUPERDIFFUSION

## SPACE-FRACTIONAL TRANSPORT EQUATION

$$\frac{\partial f}{\partial t} = \kappa_\alpha(p) \frac{\partial^\alpha f}{\partial |x|^\alpha} - u \frac{\partial f}{\partial x} + \frac{p}{3} \frac{\partial u}{\partial x} \frac{\partial f}{\partial p} + S$$

generalized  
Itô lemma

$$dx = u dt + \sqrt{2} (\kappa_\alpha)^{1/\alpha} dL_\alpha(t)$$

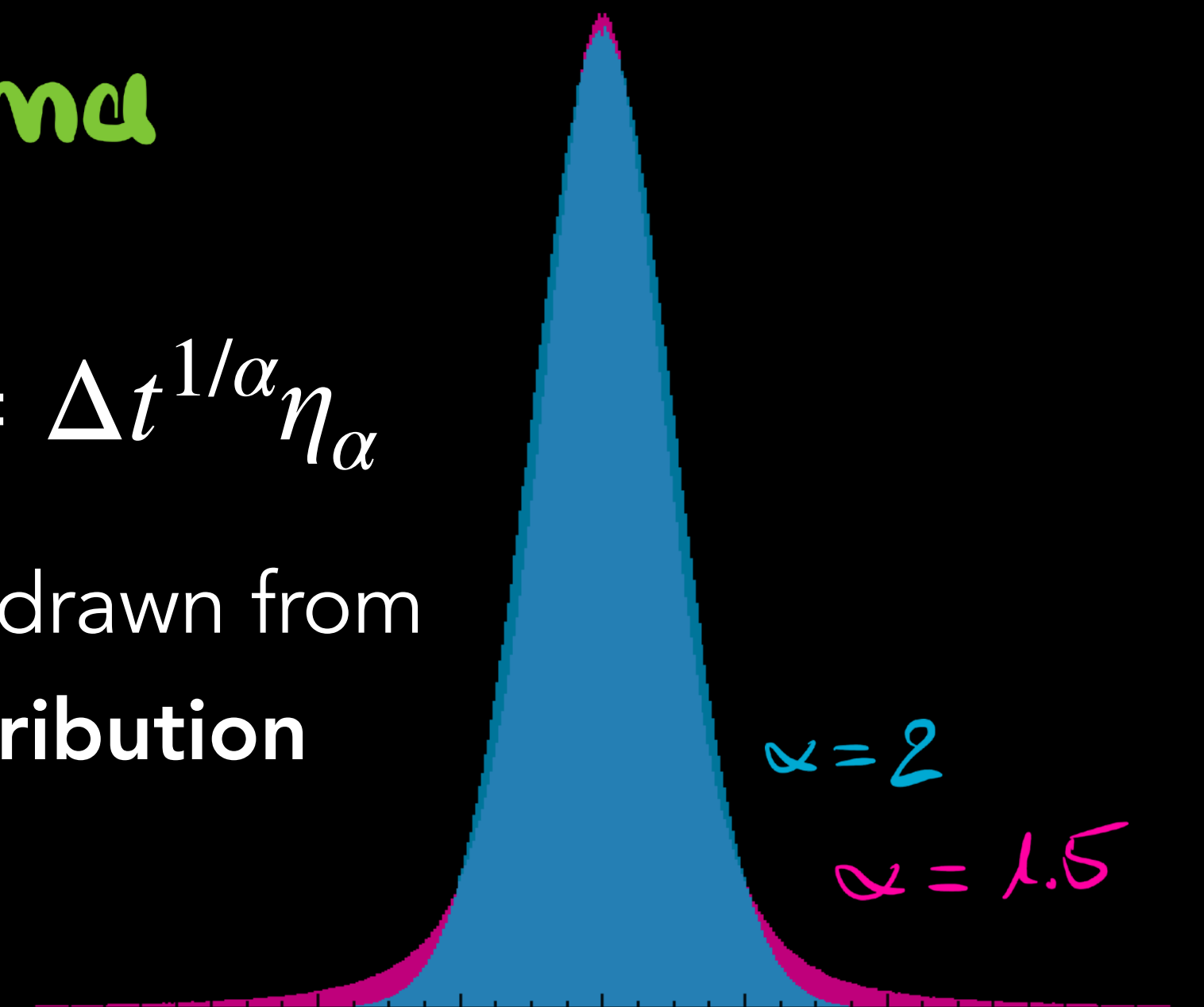
$$dp = -\frac{p}{3} \frac{\partial u}{\partial x} dt$$



$$\Delta L_\alpha = \Delta t^{1/\alpha} \eta_\alpha$$

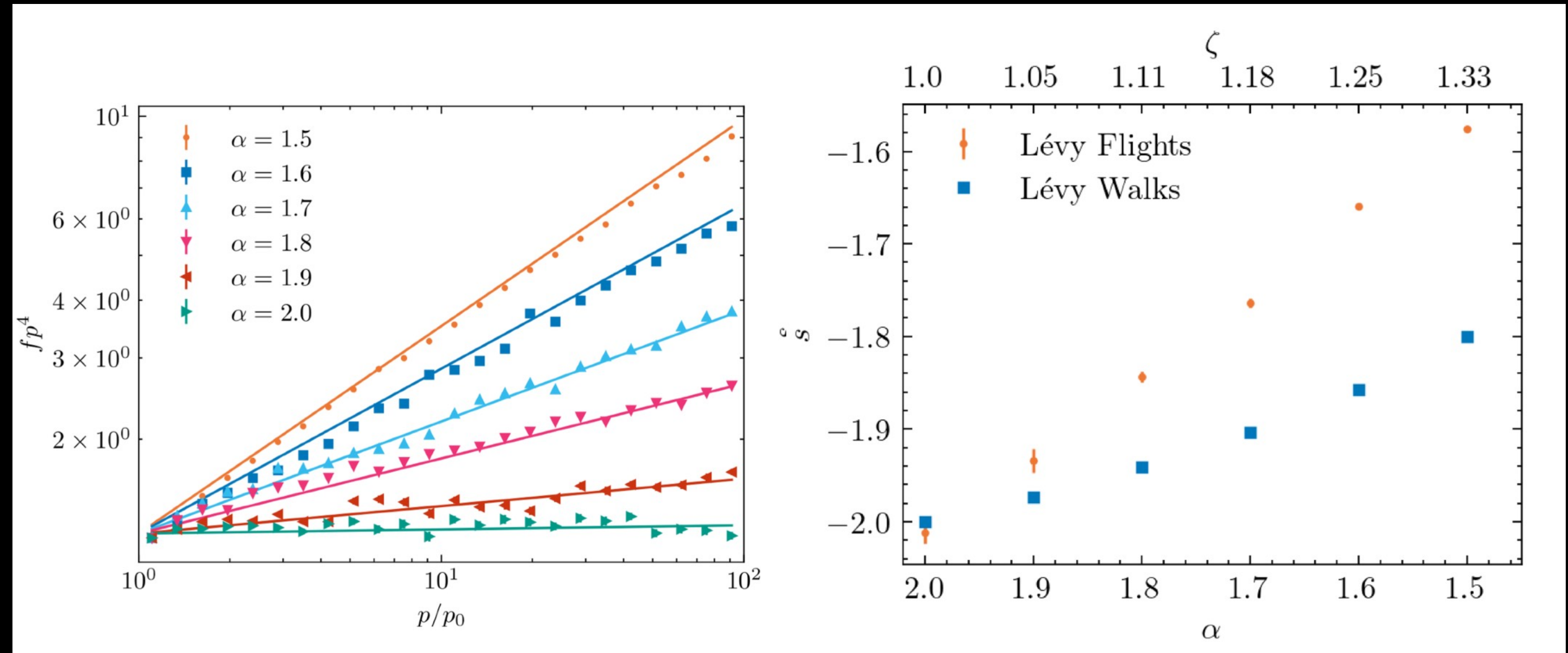
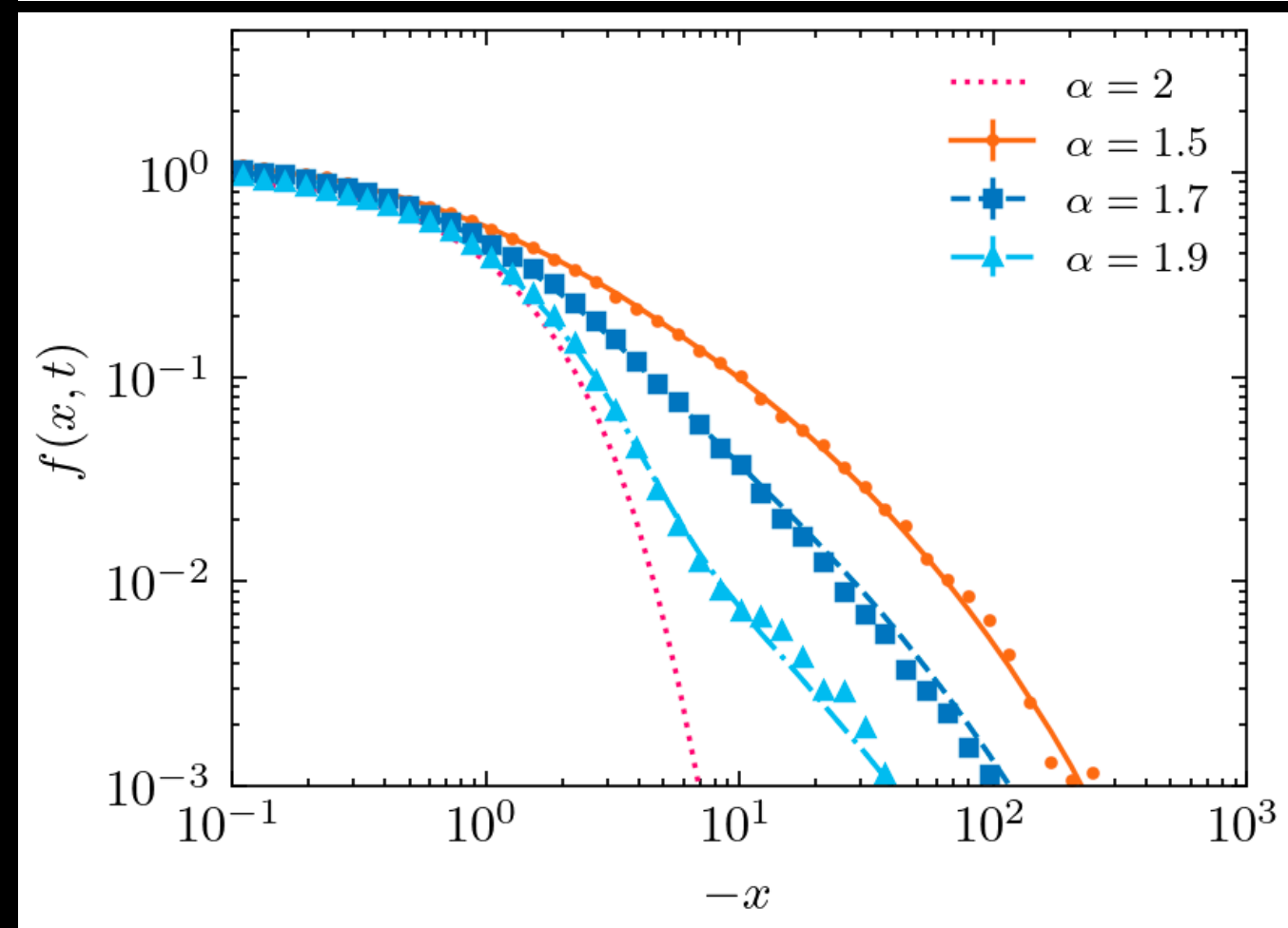
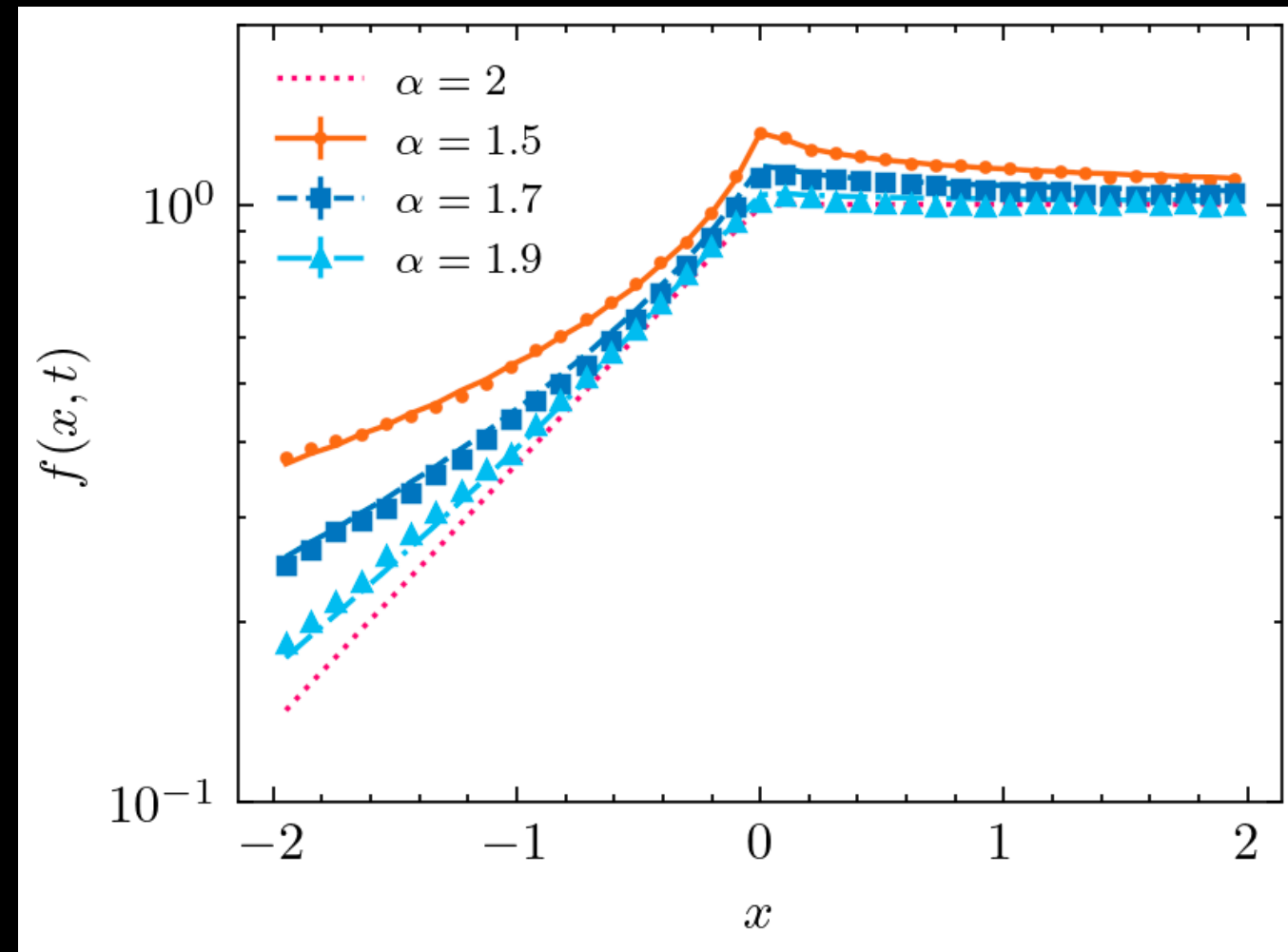
- Random numbers  $\eta$  drawn from a  $\alpha$ -stable Lévy distribution

(e.g. Janicki&Weron, 94)



# SUPERDIFFUSION

## TRANSPORT AND ACCELERATION AT SHOCKS

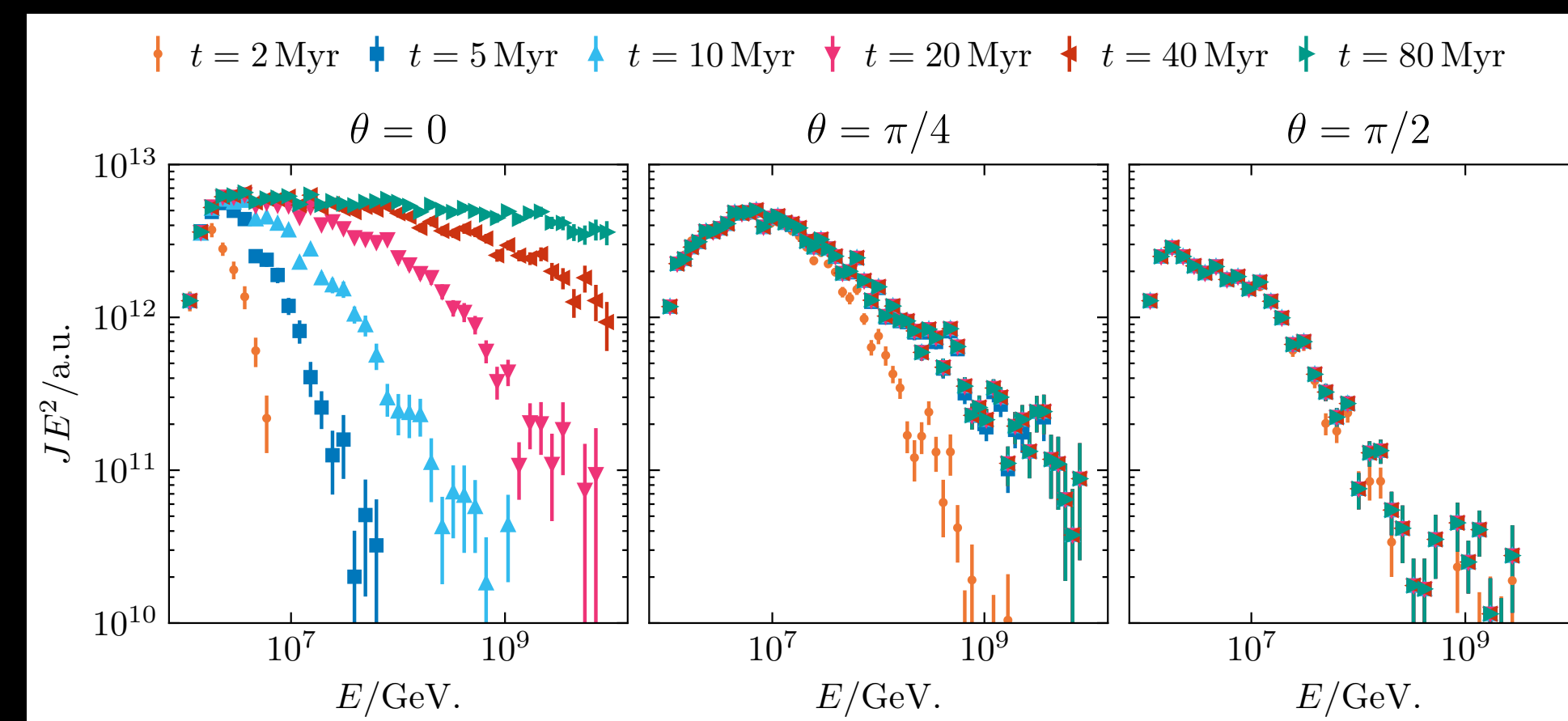
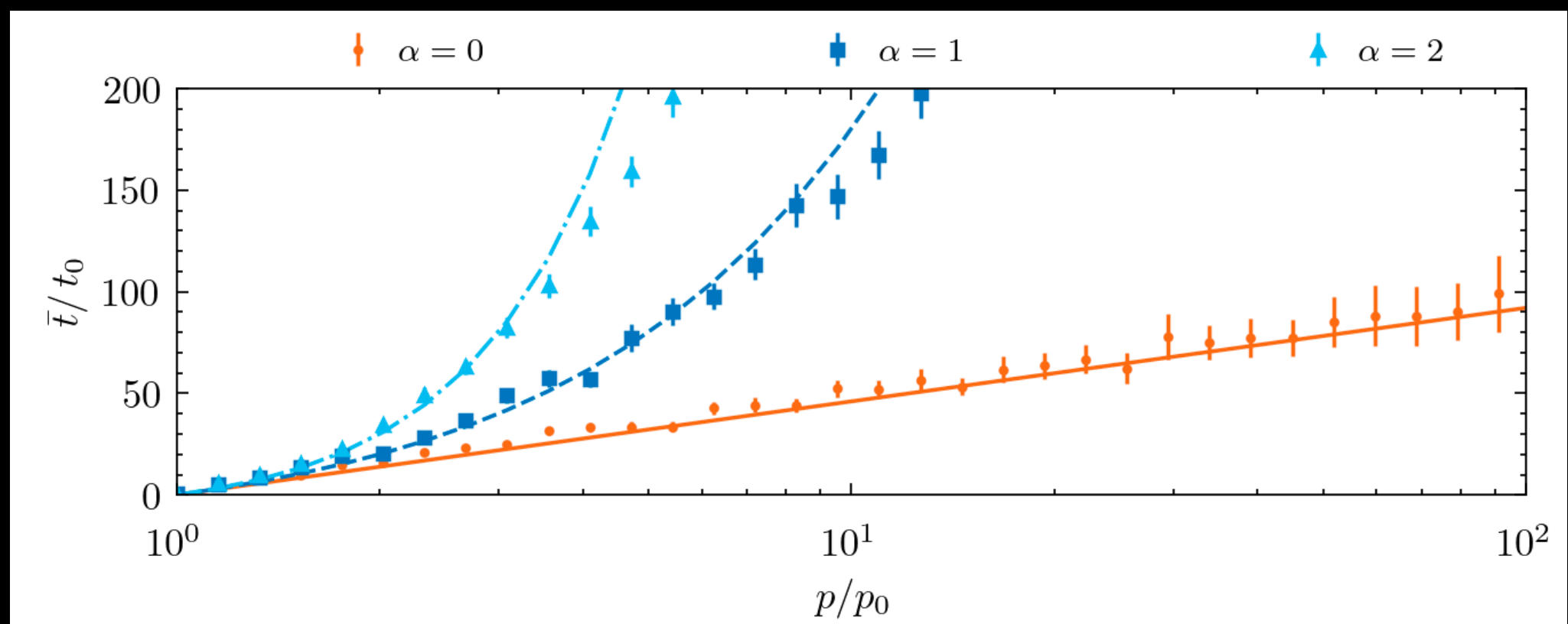
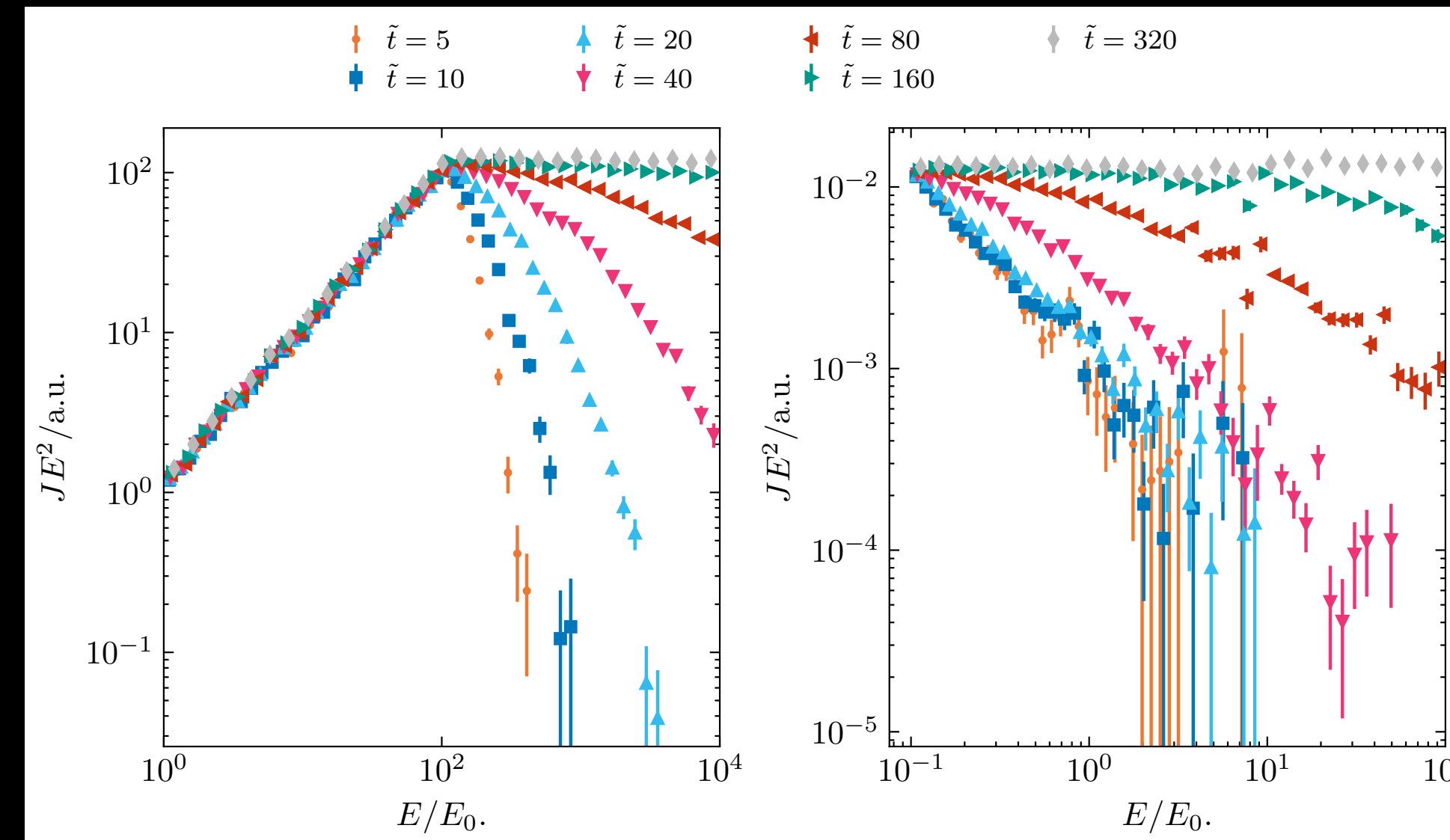
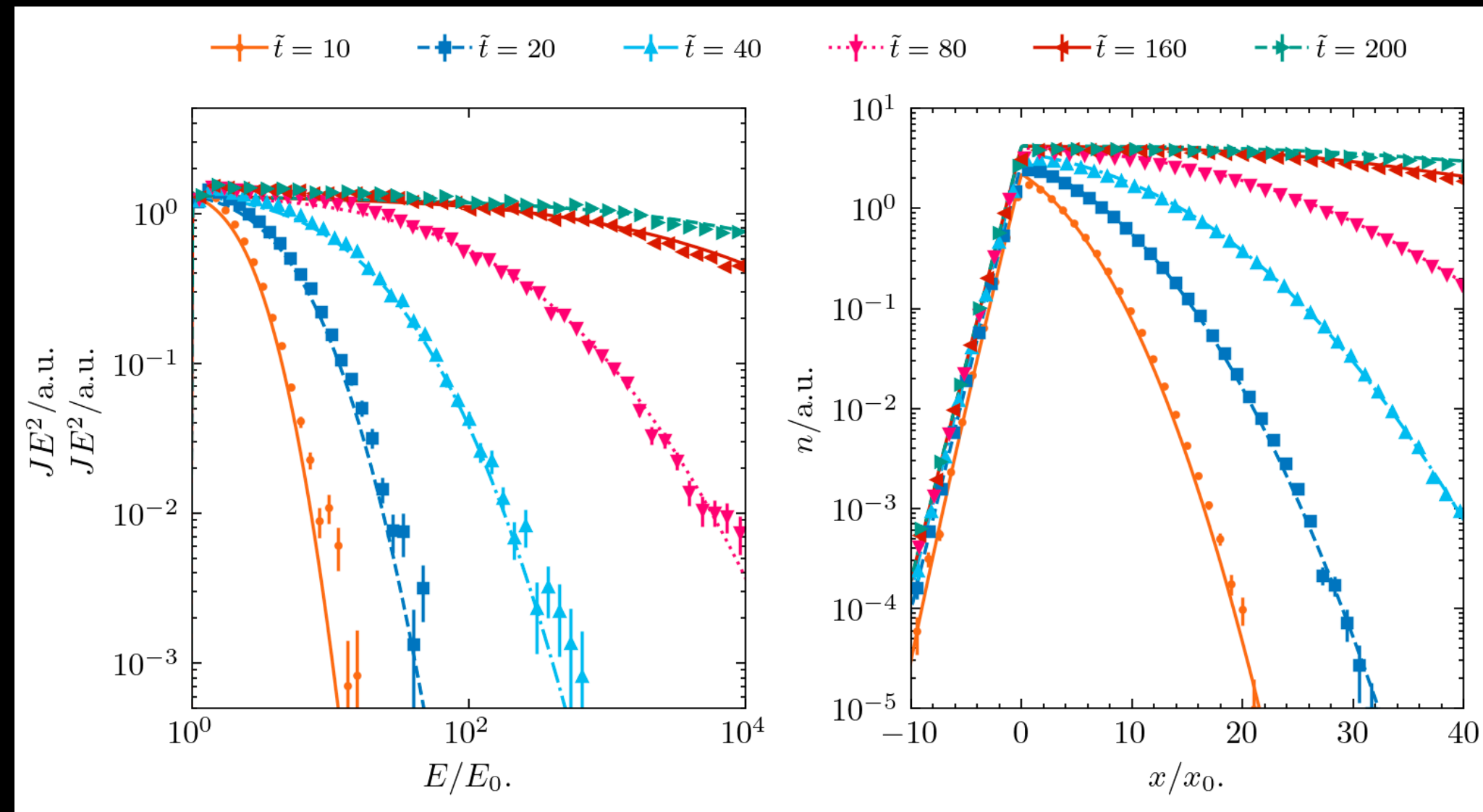


SA, et al., A&A (2025)

Effenberger, SA, et al., A&A (2024)

# TIME-DEPENDENT DSA

## FURTHER EXAMPLES



SA, et al., JCAP (2024)

# MOVING SHOCKS

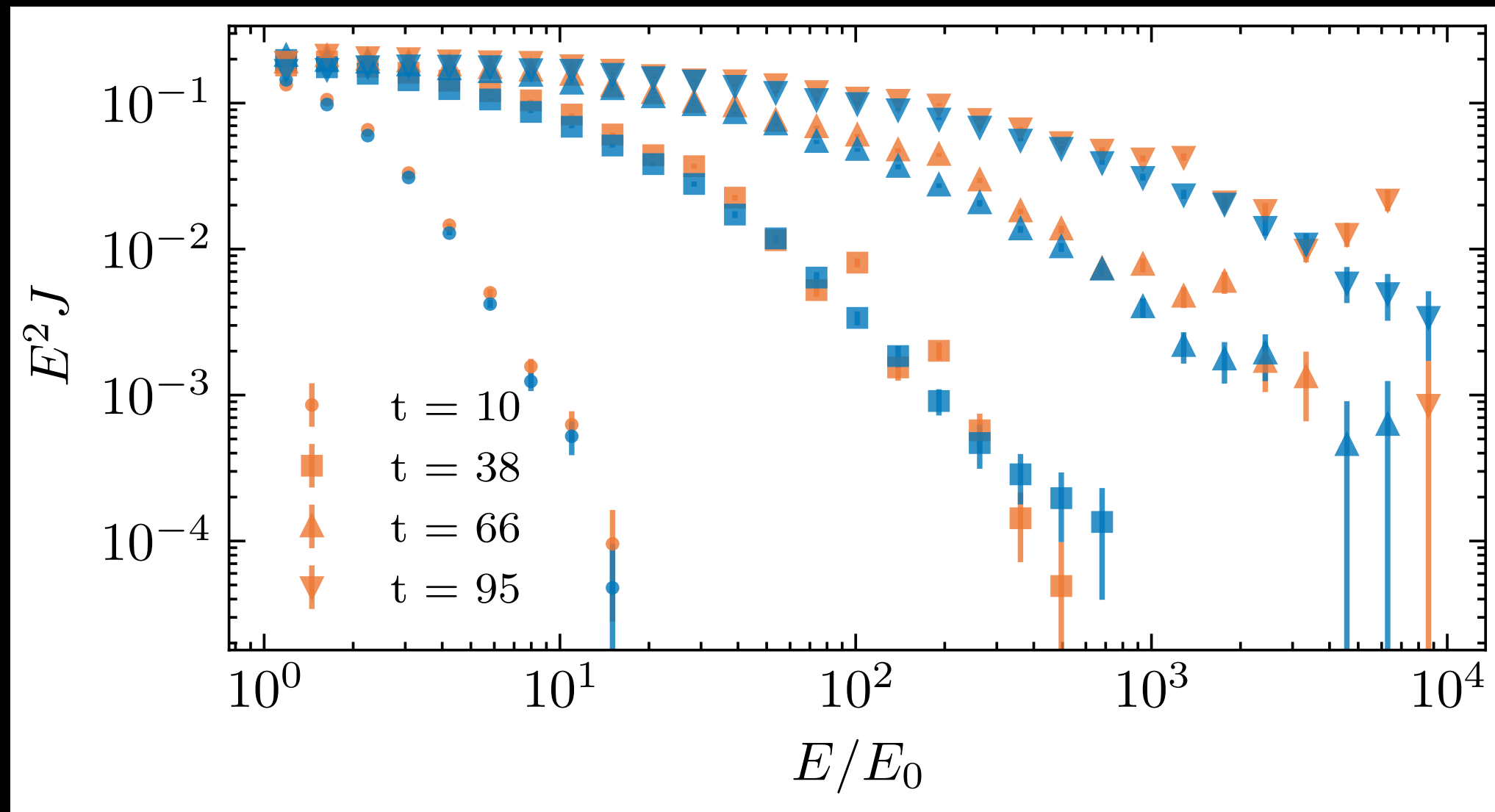
## FROM STATIONARY TO LAB FRAME



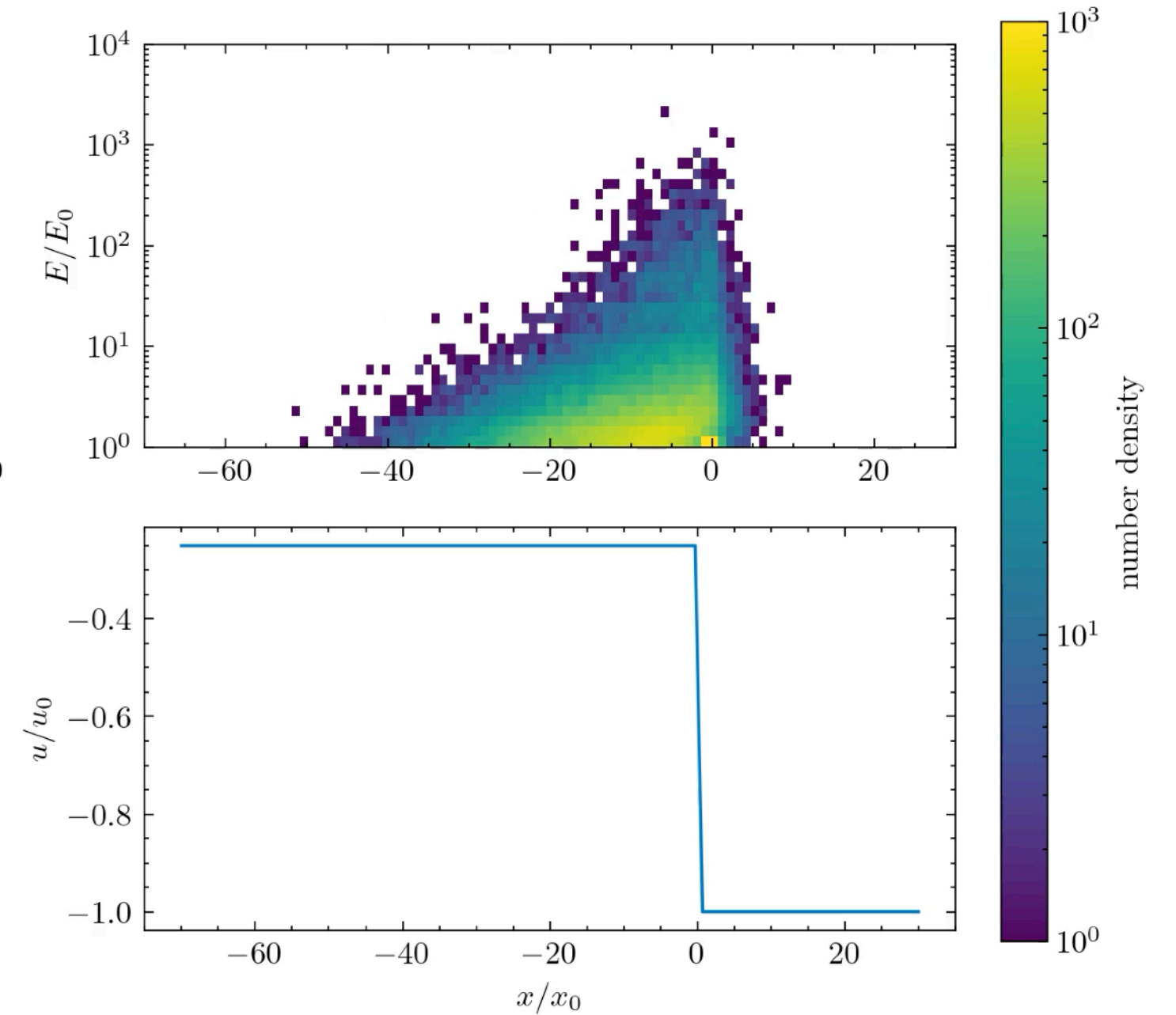
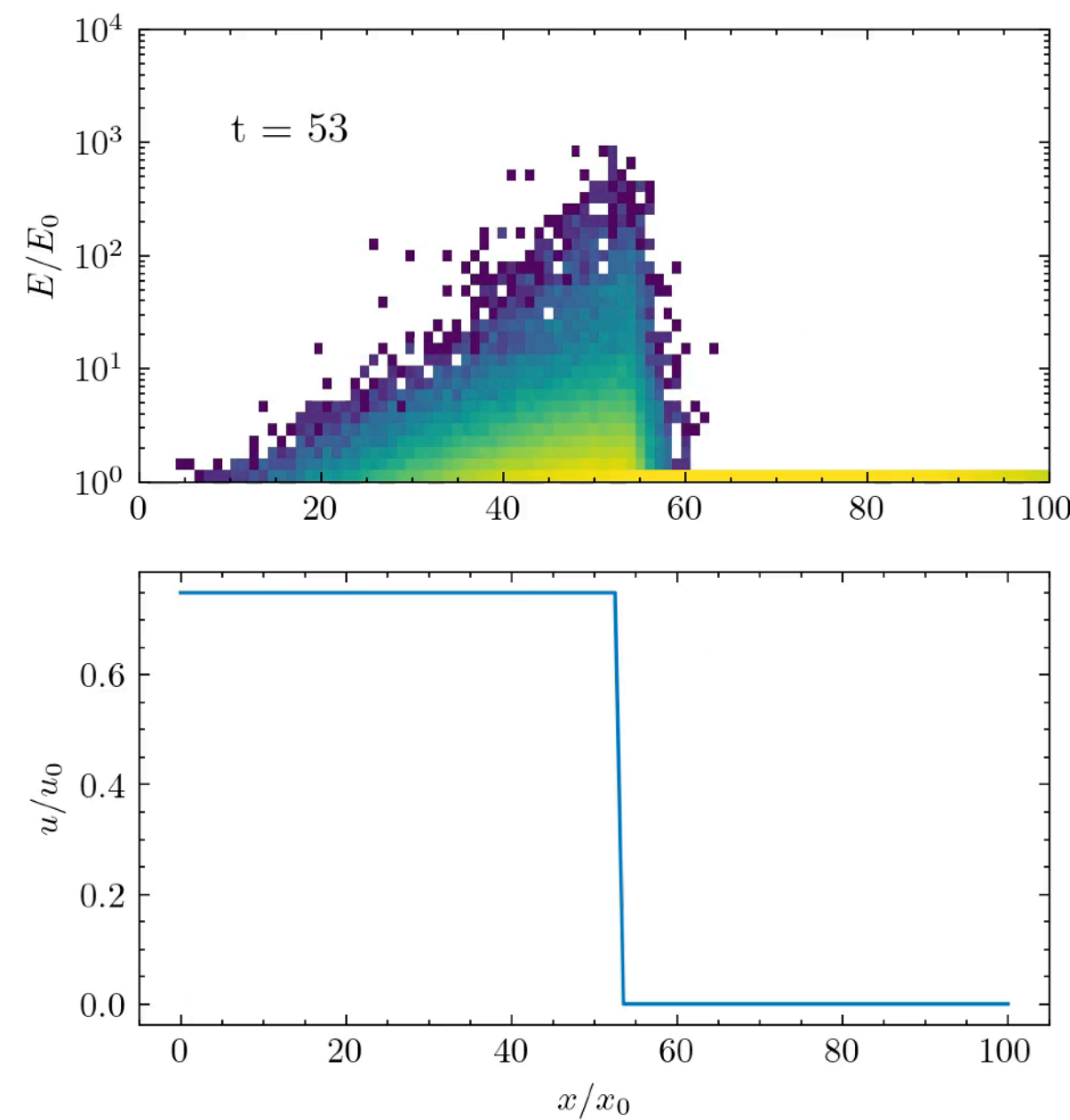
RUHR  
UNIVERSITÄT  
BOCHUM

RUB

Time evolution of energy spectra at the (moving) shock



SA, et al., arXiv:2501.14331

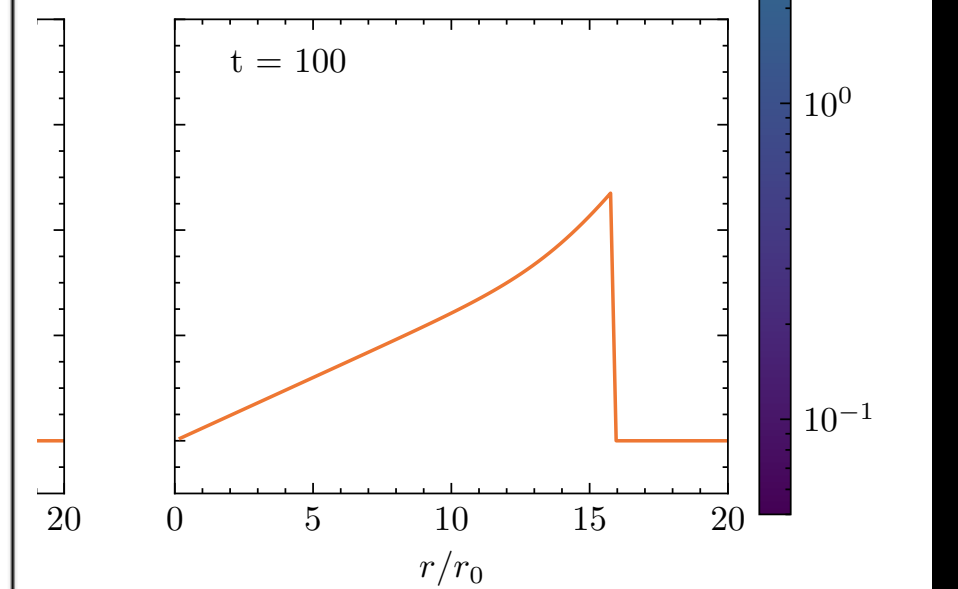
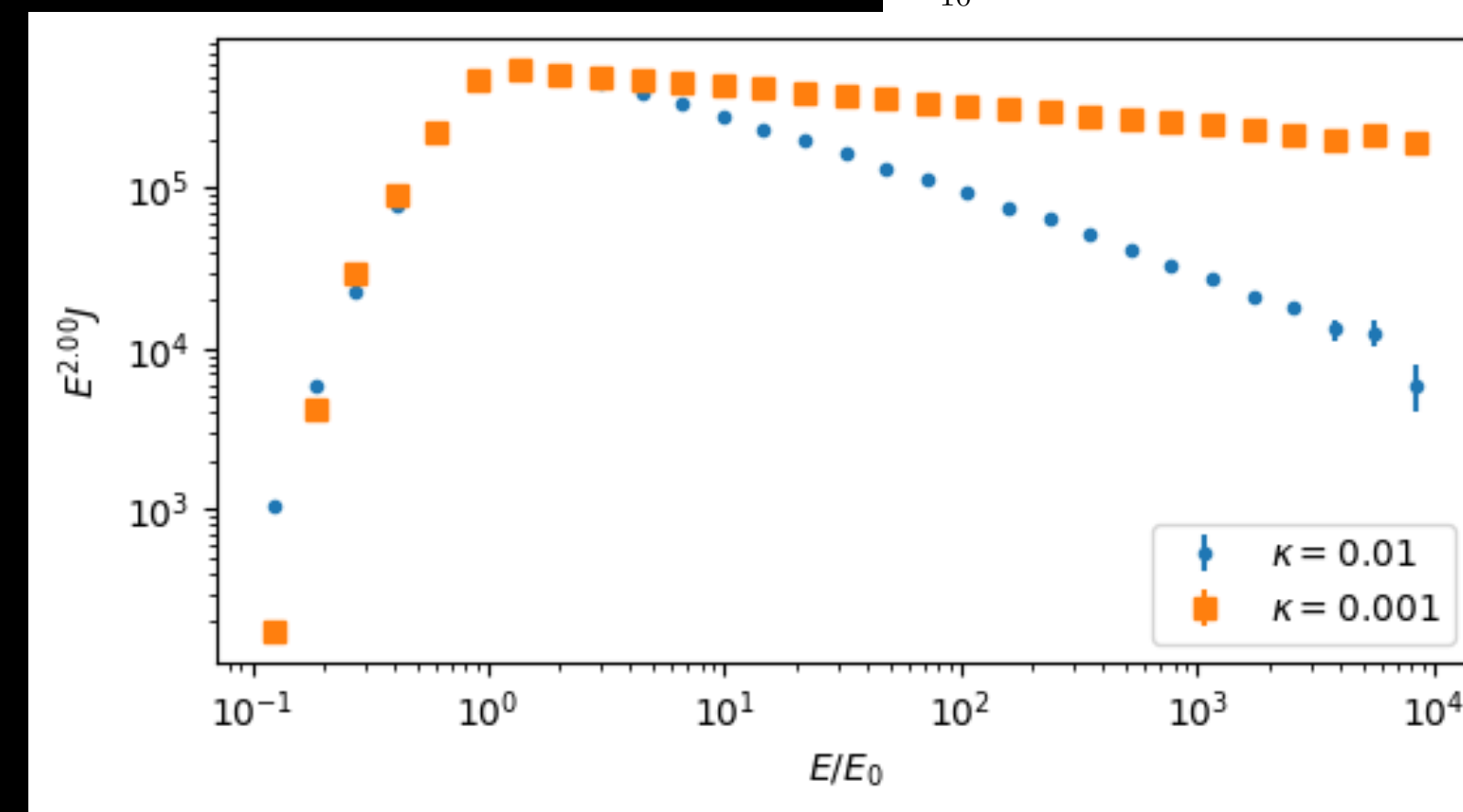
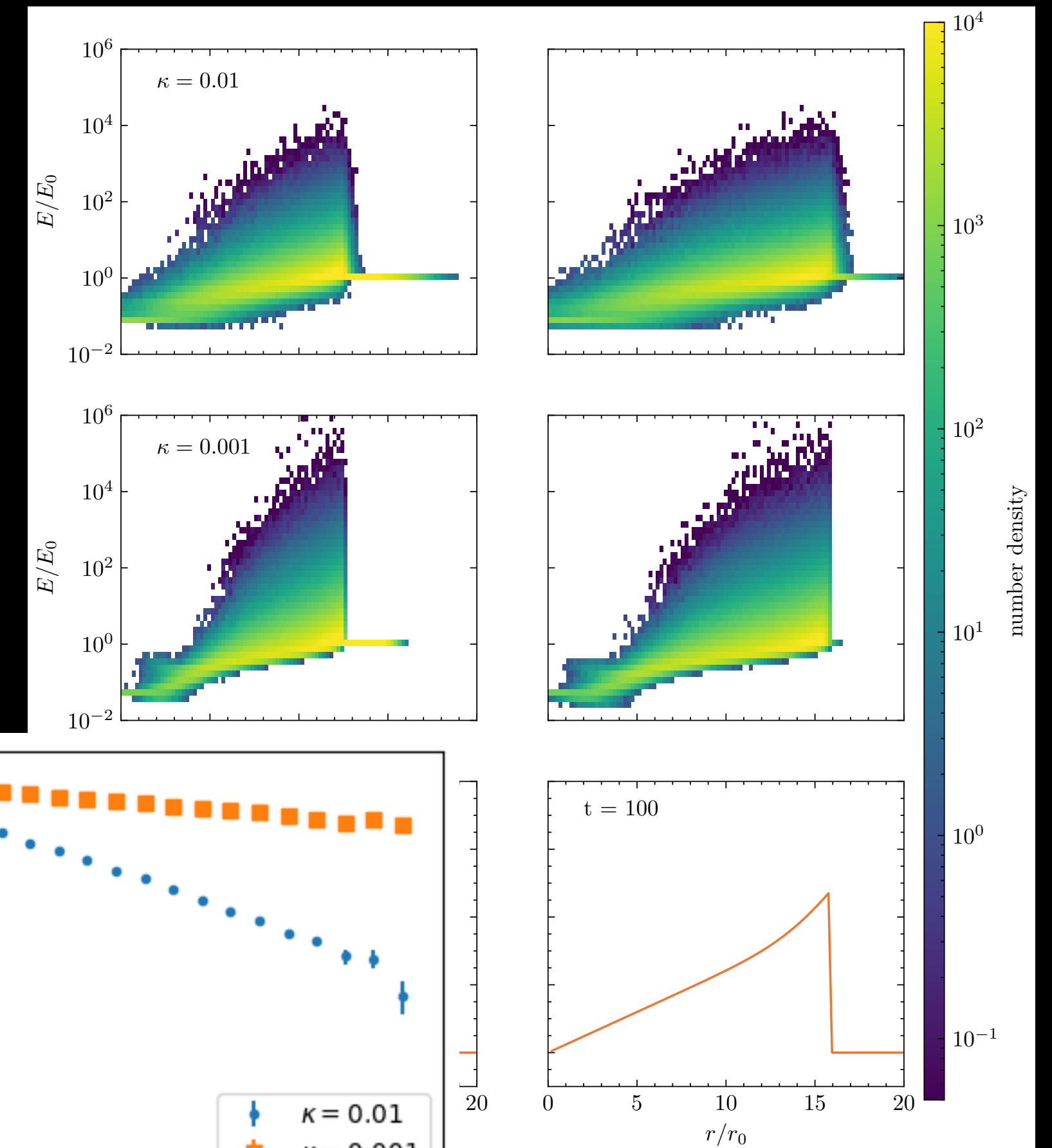


# SPHERICAL BLAST WAVE

## TIME-DEPENDENT EFFECTS

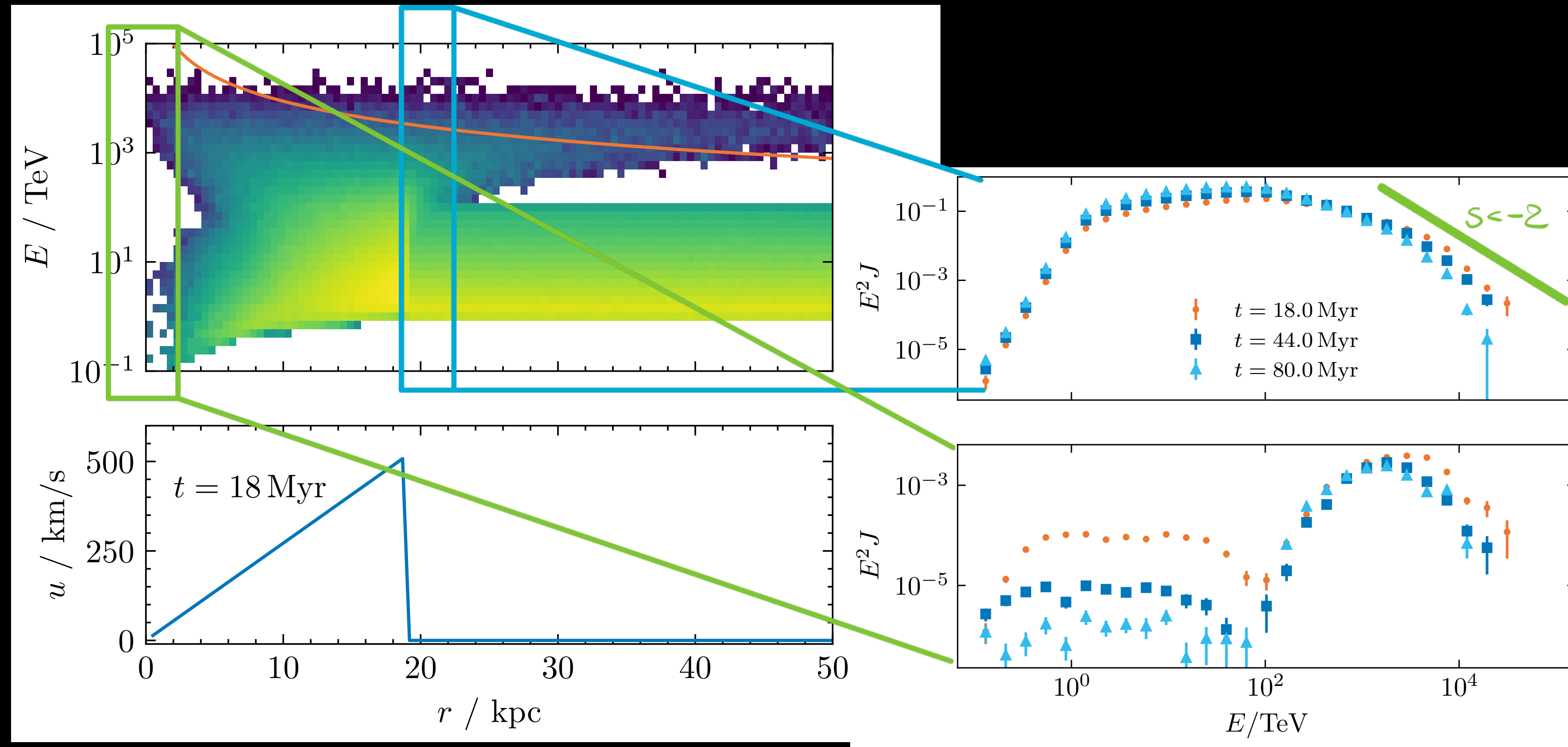
- Time-dependent advection  $u(t, r)$  given by Sedov-Taylor similarity solution
- Corrections to the spectral slope  $f \propto p^{-a}$  (Drury, 1983)

$$a = 4 \left[ 1 + (3 + b) \left( \frac{\kappa_1}{Ru_1} + \frac{\kappa_2}{Ru_2} \right) + \frac{\kappa_2}{Ru_2} \right] + O(\epsilon^2)$$



# MOVING SHOCKS

## SPHERICAL BLAST WAVES



SA, et al., 2025