

1 On the application of the depth-averaged random walk method to 2 solute transport simulations

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12 13 Abstract

14 Most of the current numerical studies on the solute transport problems relies on the mesh-based
15 methods, and various sophisticated high-order accurate schemes have been developed to
16 enhance the numerical stability and reduce the artificial diffusion associated with the advective
17 transport process. This paper systematically studies the depth-averaged random walk scheme,
18 which is a meshfree method with the merits of being highly robust and free of numerical
19 diffusion. Firstly, the model is used to solve an instantaneous release problem in uniform flows.
20 Its performance is examined by comparing numerical predictions with analytical solutions.
21 Extensive parametric studies are carried out to investigate the influences of the number of
22 particles and the size of time steps. The predictions are found to be independent of time steps
23 but are sensitive to the particle numbers. Secondly, the model is applied to investigate the solute
24 transport along a tidal estuary subject to extensive wetting and drying during tidal oscillations.

25 The flow velocities are interpolated from a flow solver, and the pollutant distributions predicted
26 with a grid-based method are used as references. The sampling technique is further optimised,
27 which also offers a guideline for estimating the total number of particles needed in the
28 application. Finally, the model is applied to investigate the wind-induced chaotic mixing in a
29 circular shallow basin. The effect of diffusion on the chaotic mixing is investigated. The
30 advantage of the random walk model includes simplicity and little numerical diffusion. This
31 study proposes a generic sampling method to interpret the output of the random walk method
32 and highlights the importance of accurately taking diffusion into account in studying the mixing
33 phenomena.

34 **Keywords:** advective diffusion, shallow water flows, pollutant transport, random walk method,
35 numerical diffusion

37 **1 Introduction**

38 Pollutant transport in water bodies has been extensively studied since it is relevant to a wide
39 range of environmental problems, which may cause significant economic losses (Rajar 1997).

40 Among the natural water bodies, many can be described as shallow water, such as estuarine,
41 coastal and inland flows. The horizontal scale of these flows is much larger than its depth.
42 Therefore, it can be assumed that the solute is well-mixed vertically over the water column,
43 allowing a depth-integrated approach to investigate the solute transport process. This paper
44 focuses on the solute transportation in shallow water bodies specifically.

45 With the development of computing techniques, many modern numerical methods have been
46 established to solve such problems (Lin & Falconer 1997; Gupta et al. 2004; Begnudelli &
47 Sanders 2006; Benkhaldoun et al. 2007). Previously, most of the research is based on Eulerian
48 approaches to solve the standard advection-diffusion equation using finite-difference or finite-

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49 element techniques (Yang et al. 2018; Liang et al. 2006; Mingham et al. 2001). However, these
50 grid-based methods have proven to be deficient in addressing steep concentration gradients and
51 tend to produce numerical diffusion (Wu & Liang 2018). By contrast, Lagrangian methods use
52 discrete particles as indicators to represent clouds of solute or pollutant, and these particles are
53 tracked independently in flows. Thus, the Lagrangian approach can usually yield an accurate
54 estimation (Zhang 2007). Nowadays, thanks to the dramatic progress in the quality and speed
55 of computers, the computational price for the Lagrangian approach could be well paid. Its
56 merits, such as conservative and free from artificial diffusion, become more and more
57 outstanding. Compared with Euler methods, the Lagrangian methods are better suited to the
58 simulation of complex phenomena, where high contamination gradients are involved.

59 The computational cost for Lagrangian approaches depends on two factors: the number of
60 particles to present the pollutant cloud, and the size of the computational time step that the
61 model applied. The choice of these two factors is crucial to the efficiency of the random walk
62 model. It is necessary to manually tune the number of particles and the size of time steps. Firstly,
63 an ideal case is used to investigate the sensitivity of numerical solutions to the time steps and
64 particle numbers in the depth-averaged random walk model. Then, the model is used to solve
65 a solute oscillation problem along a hypothetical tidal estuary. The results of a TVD-
66 MacCormack model are used as a reference. Finally, the paper describes the applications of the
67 random walk scheme to simulate the wind-driven chaotic mixing in a shallow circle lake. The
68 results are compared with previous research from a qualitative point of view.

69 **2 Depth-averaged Advection-diffusion equation**

70 The governing equation of solute transportation in water bodies is the advection-diffusion
71 equation (Gresho & Sani 1998). Advection is the transportation of a substance by a fluid due
72 to the fluid's bulk motion. In this process, it is assumed that particles of the solute exactly
73 follow the shallow flow. Diffusion is the process whereby solute transports from higher

74 concentration to lower concentration in flow due to random movements. It is assumed that the
 75 diffusive substances would not affect the motion of flows. In other words, the flow field is
 76 independent of the existence of the diffusive materials. With these assumptions, the
 77 conservation of solute mass is presented as:

$$78 \frac{\partial(sh)}{\partial t} + \frac{\partial(ush)}{\partial x} + \frac{\partial(vsh)}{\partial y} = \frac{\partial}{\partial x} \left(dD_{xx} \frac{\partial s}{\partial x} + dD_{xy} \frac{\partial s}{\partial y} \right) + \frac{\partial}{\partial y} \left(dD_{yx} \frac{\partial s}{\partial x} + dD_{yy} \frac{\partial s}{\partial y} \right) + q_s \quad (1)$$

79 where t is time; s is the depth-averaged concentration of the solute; h is the water depth; u and
 80 v represent the velocities along x and y -axis respectively; q_s is the sources term of the governing
 81 equation, representing the increase ($q_s > 0$) or decrease ($q_s < 0$) in the total amount of the solute;
 82 D_{xx} , D_{xy} , D_{yx} and D_{yy} represent the dispersion-diffusion tensor of depth-averaged mixing in
 83 Cartesian coordinates. The relationship between the streamwise-transverse system and
 84 Cartesian coordinate can be expressed as:

$$85 D_{xx} = D_s \cos^2 \theta + D_t \sin^2 \theta \quad (2)$$

$$86 D_{xy} = D_{yx} = (D_s - D_t) \sin \theta \cos \theta \quad (3)$$

$$87 D_{yy} = D_s \sin^2 \theta + D_t \cos^2 \theta \quad (4)$$

$$88 \text{ where } D_s = \varepsilon_s du_*, D_t = \varepsilon_t du_* \quad (5)$$

89 D_s and D_t are the streamwise and transverse diffusion coefficients; ε_s and ε_t are two
 90 dimensionless constants representing streamwise dispersion and transverse diffusion
 91 respectively. $\theta = \arctan(v/u)$ is the angle between the direction along the x -axis and the
 92 direction of the local flow. The shear velocity u_* is expressed as Eq. (6) using Chézy coefficient.

$$93 u_* = \frac{\sqrt{g}}{Chézy} \cdot \sqrt{u^2 + v^2} \quad (6)$$

94

95 3 Depth-averaged random-walk method

96

97 3.1 Equation reformation

98 In this paper, the depth-averaged advection-diffusion equation is recast in a new form that
 99 utilises a consistent particle-tracking algorithm. A new concentration variable, $S = sh$, is
 100 introduced. Then, the new form of the equation can be written as:

$$101 \frac{\partial S}{\partial t} + \frac{\partial(US)}{\partial x} + \frac{\partial(VS)}{\partial y} = \frac{\partial^2(D_{xx}S)}{\partial x^2} + 2\frac{\partial^2(D_{xy}S)}{\partial x\partial y} + \frac{\partial^2(D_{yy}S)}{\partial y^2} \quad (7)$$

$$102 U = u + \frac{\partial D_{xx}}{\partial x} + \frac{\partial D_{xy}}{\partial y} + \frac{D_{xx}}{h} \frac{\partial h}{\partial x} + \frac{D_{xy}}{h} \frac{\partial h}{\partial y} \quad (8)$$

$$103 V = v + \frac{\partial D_{yy}}{\partial y} + \frac{\partial D_{xy}}{\partial x} + \frac{D_{yy}}{h} \frac{\partial h}{\partial y} + \frac{D_{xy}}{h} \frac{\partial h}{\partial x} \quad (9)$$

104 The source term q_s in the previous equation is neglected in the new form. S is considered as a
 105 probability density function. U and V in the Eqs. (8) and (9) represent the modified advective
 106 velocities. The more detailed explanations of this scheme can be found in Wu & Liang (2018).
 107 This depth-averaged random walk model is then performed by advection and diffusion
 108 transport process for each time step in the following content.

109 3.2 Advective transport

110 In the advective transport, the assumption is that particles exactly follow the flows. However,
 111 most of the input data for the flow field is firstly solved by traditional grid-based methods.
 112 The advective velocities in Eqs. (8) and (9) are necessary to be evaluated at each position of
 113 particles. In each grid cell that contains the particle, the velocities u and v are interpolated to

114 the second-order accuracy. The new particle position after the advective transport process can
 115 be expressed as Eqs. (10) and (11) using the second-order accurate iterative technique:

$$116 \quad x^a = x^{old} + \bar{U}\Delta t \quad (10)$$

$$117 \quad y^a = y^{old} + \bar{V}\Delta t \quad (11)$$

118 where \bar{U} and \bar{V} are the flow velocity used in calculating the particles' advective displacement
 119 in each time step. To increase the order of accuracy, they are taken to be the time-averaged
 120 velocity within each time step.

$$121 \quad \bar{U} = \frac{1}{2}(U(x^{old}, y^{old}, t) + U(x^a, y^a, t + \Delta t)) \quad (12)$$

$$122 \quad \bar{V} = \frac{1}{2}(V(x^{old}, y^{old}, t) + V(x^a, y^a, t + \Delta t)) \quad (13)$$

123

124 **3.3 Diffusive transport**

125 After the advection process, the particles undergo diffusion transport in a time step. The
 126 random streamwise and transverse velocities are calculated as:

$$127 \quad U_s^d = r_s \sqrt{\frac{2D_s}{\Delta t}} \quad (14)$$

$$128 \quad V_t^d = r_t \sqrt{\frac{2D_t}{\Delta t}} \quad (15)$$

129

130 The random numbers r_s and r_t are independent and follow a normal distribution with a mean
 131 of zero and a standard deviation of unity. The subscripts s and t represent the streamwise and
 132 transverse direction, respectively. The superscript d represents the diffusion-related velocity
 133 components. In the Cartesian coordinate system, the diffusion-related velocity components
 134 are expressed as:

135 $U_x^d = U_s^d \cos \theta - V_t^d \sin \theta$ (16)

136 $V_y^d = U_s^d \sin \theta + V_t^d \cos \theta$ (17)

137 Finally, particle's new coordinates after one-time step can be evaluated as:

138 $x^{new} = x^a + U_x^d \Delta t$ (18)

139 $y^{new} = y^a + V_y^d \Delta t$ (19)

141 3.4 Boundary condition

142 Particles follow a “random walk” trajectory with the flow inside the computational domain.

143 The boundary treatment is designed to prevent them from crossing solid boundaries. In this

144 study, the fully reflective boundary condition is applied to particles that penetrate the solid

145 boundaries after implementing Eqs. (18) and (19). When the time step is not large, such a

146 treatment then reflects the particles back into the computational domain.

147 4 Advection and diffusion transport in uniform flows

148 The instantaneous release problem in uniform flows is tested firstly using the random walk

149 model. When the uniform flow only follows the x -axis ($v = 0$, $D_{xy} = 0$, $D_{xx} = D_s$, $D_{yy} = D_t$), the

150 analytical solution of this ideal test case can be expressed as:

151
$$s(x, y, t) = \frac{\frac{M}{h}}{4\pi t \sqrt{D_s D_t}} e^{-\frac{(x-x_0-ut)^2}{4D_s t} - \frac{(y-y_0)^2}{4D_t t}}$$
 (20)

153 In this section, the total amount of solute material $M = 233.06$ kg is released suddenly at the

154 initial location (x_0, y_0) . As shown in Figure 1, the water depth is set to be $h = 1$ m, and the *Chézy*

155 coefficient is $40 \text{ m}^{1/2}/\text{s}$ for the whole test area. The streamwise dispersion and transverse

156 diffusion are typical values of 13.0 and 1.2 respectively for open channel flows (Falconer 1991).

157 Two flow conditions are considered in this section. The first one is a uniform flow with $u = 1$
158 m/s along the x -axis ($\theta = 0$). The solute material is initially located at $(x_0, y_0) = (0, 400 \text{ m})$. The
159 second one is a uniform flow aligned diagonal direction ($\theta = 45^\circ$). The velocity is set to be $u =$
160 $v = 1/\sqrt{2}$ m/s. For computations in both scenarios, the particle numbers P is 2.33×10^6 and the
161 time step is 1 s.

Figure 1 The instantaneous release problem in a uniform flow

(a) x -direction flow; (b) diagonal-direction flow

166 The development of concentration contours for flows in the x -axis direction and diagonal
167 direction are presented in Figures 1 (a) and (b) respectively. It is notable that the major axis of
168 the ellipses patches is along their flow directions. The cloud of the solute experienced rapid
169 elongation on its path. The reason is that streamwise dispersion is ten times larger than the
170 transverse diffusion. The results for the same test case obtained by a grid-based method, TVD-
171 MacCormack, can be found in Liang et al. (2010).

4.1 The influence of time steps

173 The advantage of the random walk model includes high accuracy and small numerical diffusion.
174 However, the expense that comes with this Lagrangian approach is its high computational cost.
175 As seen in the scheme description, the amount of the computation depends on two factors: the
176 size of the computational time steps the model applied, and the number of particles to present
177 the pollutant cloud. Therefore, the choices of these two factors are crucial to the efficiency of
178 the random walk model. The following part of this section is to discuss the influence of the two
179 parameters on the random walk model when applied to the instantaneous release problem in
180 uniform flows.

181 Figure 2 Concentration distributions at 600 s with changes in time steps (x -direction flow)

182 Figure 3 Development of peak concentrations with changes in time steps (x -direction flow)

183 A great deal of research on time steps has been taken under the Euler scheme. The size of Δt
184 is restricted by the Courant-Friedrichs-Lewy condition. Usually, the smaller the time step is,
185 the more accurate and stable the simulation will be. However, it tells a different story for the
186 random walk model. Figure 2 presents the longitudinal concentration profile at 600 s after the
187 solute release. Regardless of the time step of 600 s or 0.01 s, the same concentration profile is
188 predicted by the model. Variations of the peak concentration are not affected by the size of
189 time steps as well, as seen in Figure 3.

190 This independent property of time steps can be derived through the iteration process. After n
191 times iterations, the position of the particles at t time is expressed as:

$$192 \quad x_1(t) = x_0 + \bar{U}n\Delta t + \sqrt{2D_s\Delta t} \cdot \sum_{i=1}^n r_i \quad (21)$$

$$193 \quad y_1(t) = y_0 + \bar{V}n\Delta t + \sqrt{2D_t\Delta t} \cdot \sum_{j=1}^n r_j \quad (22)$$

194 If the time step changes to be $m\Delta t$, n/m times iterations are needed for the new time step.

195 Then, the new position of the particles at t time is expressed as:

$$196 \quad x_2(t) = x_0 + \bar{U}n\Delta t + \sqrt{2D_s\Delta t} \cdot \sqrt{m} \sum_{i=1}^{n/m} r_i \quad (23)$$

$$197 \quad y_2(t) = y_0 + \bar{V}n\Delta t + \sqrt{2D_t\Delta t} \cdot \sqrt{m} \sum_{j=1}^{n/m} r_j \quad (24)$$

198 In the present model, the random numbers r_i follow a normal distribution with a mean of zero
199 and a standard deviation of unity, as shown in Eq. (25). According to properties of a normal
200 distribution (Bryc, Włodzimierz 1995), $\sum_{i=1}^n r_i$ and $\sqrt{m} \sum_{j=1}^{n/m} r_j$ have the same expectation
201 and deviation.

202 $r_i \sim N(\mu, \sigma^2)$, where $\mu = 0, \sigma^2 = 1$ (25)

203 $\sum_{i=1}^n r_i \sim N(n\mu, n\sigma^2)$ (26)

204 $\sqrt{m} \cdot \sum_{j=1}^{\frac{n}{m}} r_j \sim N(\sqrt{m} \frac{n}{m} \mu, \frac{n}{m} (\sqrt{m} \sigma)^2)$ (27)

205 Therefore, the results will all obey the distribution of $N(0, n)$ no matter what size of the time
 206 step is used. It can be concluded that the change of time steps does not affect the accuracy of
 207 the present model for the uniform flow with constant water depth.

209 **4.2 The influence of particle numbers**

210 Figure 4 shows a qualitative illustration of the solute transport process predicted by the random
 211 walk model using different configurations of particle numbers. In general, the contour turns
 212 out to be more notable with the particle number increases. Larger particle numbers significantly
 213 improve the visual effect of the elliptical cloud for solute distribution.

215 Figure 4 Evolution of the solute cloud in x -direction uniform flows ($P_0 = 233$)

216 Figure 5 Variation of peak concentration for x -direction flows

217 Figure 6 Relative errors of peak concentration (a) with the changes in particle numbers in
 218 each sampling bins; (b) with changes in time

219
 220 To get a quantitative analyse, the predicted results are compared with analytical solutions.
 221 Figure 5 shows variations of peak concentration with different particle numbers used in the
 222 simulation. The size of sampling bins is set to be a circle with a radius of one meter. It is notable
 223 that small particle numbers tend to produce numerical oscillations. On the contrary, by setting
 224 a more substantial number of particles in the model, the prediction approaches closer to the

analytical solution. For example, when 2.33×10^7 particles simulated in the model, the peak concentration is identical with the analytical solution. The relative errors with different particle numbers different bin sizes are compared in Figure 6 (a). In the legend, r represents the radius of the bin. It is clear that with the growth of particle number put into the simulation, the error decreases significantly. The error for small particle numbers jumps beyond 18%, which is unacceptable in a strict simulation. When the number of particles in each sampling bins approaches 200 to 300, the relative error is reduced to less than 5%. This means that the particle should be guaranteed to be higher than hundreds per bin to show a reasonable result for the solute concentration. Also, it is worth to note that the error for both x-direction and diagonal flows is always consistent with each other, as shown in Figure 6 (b). This means the model is not affected by the concentration gradient.

5 Solute oscillation along a one-dimensional tidal estuary

This section considers solute material is transported forward and backward in a hypothetical tidal estuary. As shown in Figure 7, the boundary condition for the left end is regarded as a sinusoidal tide, while the right side of this estuary is considered as a vertical wall. The total length of the estuary is 13,800 m, and the altitude changes from -5 m at the end of the seaward to 0 m at the right end. In this case, the tidal flow has an average water level of 0 m and amplitude of 2 m, rising from the average water level at the beginning of the simulation. Before the pollutant transport simulation, the predictions of the flow field were obtained by using TVD-MacCormack scheme to solve the SWEs (shallow water equations). Detailed information can be found in Liang et al. (2010). The discretized velocity field is then reconstructed into a continuous form using linear interpolation.

Figure 7 One-dimensional hypothetical tidal estuary

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248 The initial concentration is set to be 100 units at the cell located at $x = 10$ km, while the
249 concentration of the remaining fields is set to be zero. An illustration for the particles position
250 and their distribution along time is given by Figure 8. It is well presented that particles travel
251 with wave flows and disperse in the longitudinal direction. The instantaneously released solute
252 flows with the rising water to the closed wall under the influence of tidal currents, while the
253 receding water is flowing to the open boundary. At the same time, the region of the solute is
254 enlarging because of the effect of dispersion.

256 Figure 8 Distribution of solute particles along the one-dimensional hypothetical estuary

257 Figure 9 Distribution of the concentration along the one-dimensional hypothetical estuary

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259 The aforementioned sampling algorithm is required to convert the scatter of particles, as
260 illustrated in Fig. 8, to the concentration profile, as illustrated in Figure 9. This sampling
261 algorithm is crucial in the interpretation of the results of the random walk method and in the
262 evaluation of the concentrations. Traditionally, this concentration profile, i.e. histogram, uses
263 a fixed length to separate different bins. However, this fixed setting may lose the accuracy at
264 some local parts. In this work, the length of the bin is chosen automatically by including 200
265 particles within each bin along the hypothetical estuary. This dynamic determination of the bin
266 size is found to avoid spurious fluctuations and achieve good comparisons with analytical and
267 previous results. A series of smooth concentration profiles along the estuary at both high and
268 low water levels are shown in Figure 9. When the solute cloud moves nearly to the landward
269 position, the tidal flow generally decelerates because of the wall boundary. It is notable that
270 the peak concentration is even higher at 27 hours than at 9 hours, as the water level is higher
271 near the right-side wall.

273 Figure 10 Distribution of the concentration along the estuary with the changes in grid size.

274 (a)3 hours; (b)9 hours; (c)27 hours; (d)33 hours; (e)51 hours

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276 The numerical solution of TVD-MacCormack model is used as a reference for this case. For
277 such grid-based methods, solutions are usually sensitive to its grid size. The finer the grid is,
278 the more accurate the simulation will be, although the more computationally expensive it might
279 be. The numerical diffusion for the Eulerian model is more obvious at the beginning because
280 of the sharp concentration gradient. Taking Figure 10 (a) as an example, it presents the
281 concentration profile at 3 hours since the beginning. Several different cell sizes, from 3 m to
282 270 m, are used in the mesh method simulation. When the mesh size is increased to 270 m, the
283 concentration distribution is too flat to demonstrate a proper concentration distribution. The
284 results for the grid size of 3 m are nearly three times that of 90 m. On the contrary, the random
285 walk model is less diffusive. A narrower distribution and a higher peak concentration are
286 predicted by the present model, and it is identical to the extreme of the concentration trend.

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288 6 Wind-driven chaotic mixing in a shallow circle lake

289 In this section, the random walk model is applied to simulate the particle motion due to wind-
290 driven mixing in a shallow lake. As shown in Figure 11, the property of the circular lake is
291 suggested by Kranenburg (1992). The velocity field is described by a stream function in the
292 polar coordinate system:

$$293 \psi = Br\left(1 - \frac{r}{R}\right)\sin(\phi - \theta) , \text{ where } B = \frac{\ln Z}{4\kappa} u_* H , Z = \frac{H}{z_0} \quad (28)$$

294 The von Kármán constant κ is set to be 0.4; the mean depth H is 0.5m and the radius of the lake
295 R_0 is 120 m; z_0 is a roughness height of the bed, set to 2.8 mm. The water depth h is described
296 by a function of radial distance r from the basin centre as following:

$$h = H \left(\frac{1}{2} + \sqrt{\frac{1}{2} - \frac{1}{2} \frac{r}{R_0}} \right) \quad (29)$$

These physical parameters are set to be the same as those in Kranenburg (1992) for the comparison purpose.

Figure 11 Aerial view of the model lake with a periodic sequence of storm events

Kranenburg (1992) found that the particle motion becomes chaotic when surface wind stress periodically changes its direction. Therefore, a sequence of periodic storm events is designed for this case. During the first and second halves of a period, the direction of the storm wind jumps back and forth between the northeast and northwest directions, respectively. It is assumed that the wind stress suddenly changes its direction in between the half intervals, while its intensity is constant. At the same time, the Euler velocity field instantaneously adapts to wind conditions. The resulting flow field is governed by a dimensionless storm duration parameter μ as following:

$$\mu = \frac{\ln Z}{8\kappa R_0} u_* t_s \quad (30)$$

where t_s is the storm duration, i.e. half of the period T . For all the cases considered, Poincaré sections are used to illustrate the mixing properties, which is the superposition of particle trajectories at the end of each cycle.

Figure 12 Poincaré sections for wind periodically blowing from north-east and north-west with different μ (without diffusive process)

For comparison purposes, the diffusive process is ignored to test the behaviour of the advection part in the random walk model. These particles are tracked for 500 periods in this section. For

321 small μ , as shown in Figure 12 (a), the elliptic periodic points are surrounded by two large
322 islands of regular motion. The area of the chaotic region increases with the increase of μ , while
323 the sizes of the period-one islands decrease. When μ is beyond 0.70, the period-one elliptic
324 points are no longer obvious, and only chaotic motion remains (for $\mu = 0.84$). These findings
325 are consistent with previous results of Kranenburg (1992).

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327 Figure 13 Poincaré sections for both advection and diffusion processes with different ε_s ($\mu =$
328 0.14)

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330 Then, both advection and diffusion processes are considered as tracer particles are also spread
331 by turbulence and shear dispersion during each storm. Figure 13 depicts the impact of
332 streamwise dispersion ε_s (the transverse diffusion ε_t is constant at 0 in this section.) on this
333 chaotic mixing phenomenon. For ε_s equal to 0.001, it is still clear that the circular lake is
334 divided into two large islands and positions of the elliptic periodic points are still obvious. With
335 the increase of the streamwise dispersion, this pattern becomes more and more blurred until
336 the KAM (Kolmogorov-Arnold-Moser) (Kranenburg 1992) curves are no longer exists ($\varepsilon_s >$
337 0.1). It is worth to mention that, the growth of the streamwise dispersion will not change the
338 position of elliptic periodic points, but it will amplify the erratic motion considerably.

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340 Figure 14 Poincaré sections for both advection and diffusion processes ($\mu = 0.28$)

341 Figure 15 Poincaré sections for both advection and diffusion processes ($\mu = 0.42$)

342 Figure 16 Snapshot of the particle distribution in Kranenburg's model lake ($t = 32T$; $\mu = 0.28$)

343
344 For $\mu = 0.28$ and 0.42, the entire calculation domain is chaotic when the dispersion ε_s is only
345 0.1, as shown in Figures 14 and 15. This means that the increase in the duration of the periodic

1 346 storm will exacerbate the impact of the diffusion coefficient, making it easier to achieve a
2 347 chaotic state. Figure 16 shows the advection and diffusion behaviour of a line of 10,000
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4 348 particles after 32 periods of the storm event. The line is initially positioned along the x-axis.
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7 349 Both whorl-type and tendrils structures coexist when μ is 0.28. With the increase of the
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9 350 dispersion parameter, elliptic and hyperbolic points all disappear, and particle motions reach
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11 351 the global chaotic state.
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15 352 7 Conclusions

17
18 353 The traditional random walk model has been extended to solve the depth-integrated advection-
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20 354 diffusion equation. Firstly, this model is verified by solving an instantaneous release problem
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22 355 in uniform flows. Analytical solutions are used as a reference. The results reveal several merits
23
24 356 of this model, including high accuracy and simplicity. Extensive parametric studies have been
25
26 357 carried out to investigate the sensitivity of the predictions to the computational parameters. It
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28 358 has been found that simulations are independent of the size of the time step. The particle
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30 359 number significantly influences the performance of the random walk model. Too few particles
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32 360 degrade the visual inspection and quantitative examination of the solute distribution. In
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34 361 uniform-flow applications, a relatively large time step will reduce the computation expense
35
36 362 without compromising accuracy, while particle numbers used should be chosen so that there
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38 363 are at least 200-300 particles in each sampling bin. Then, investigations are carried out
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40 364 regarding the oscillation of a pollutant cloud in a tide estuary. The sampling method is
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42 365 optimised to convert the particle distributions into concentration profiles. The random walk
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44 366 simulations display high accuracy, which can only be achieved by the method-based
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46 367 simulations with extremely fine resolutions. The mesh-based methods are shown to be highly
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48 368 sensitive to the grid resolution. Finally, the model is used to simulate the chaotic mixing process.
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50 369 The results for pure advection process are consistent with the findings reported in previous
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52 370 researches. Because of the presence of turbulent diffusion and bottom friction in any real lake,
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371 the advection process is always accompanied by the longitudinal dispersion process. This study
372 shows that the streamwise dispersion plays an important role in the material mixing pattern.
373 In summary, this study demonstrates that the random-walk model is highly stable and free of
374 artificial diffusion in solving the solute transport problems in aquatic environments. In
375 particular, this study proposes a generic sampling technique to convert the scatter of discrete
376 particles into the solute concentration, which can also be used for estimating the total number
377 of particles needed for the simulation.

379 **8 Acknowledgements**

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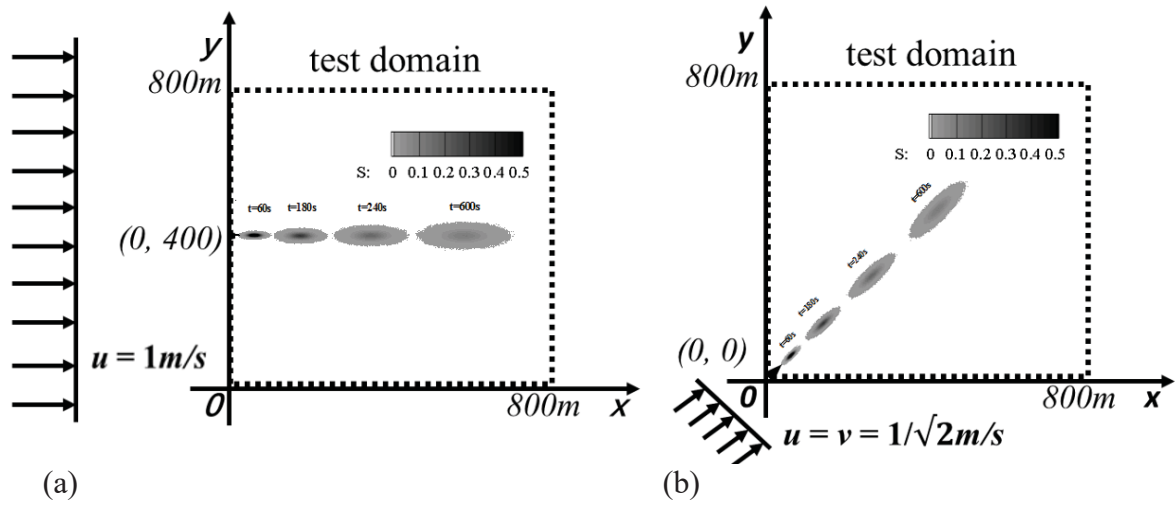


Figure 1 The instantaneous release problem in a uniform flow
 (a) x-direction flow; (b) diagonal-direction flow

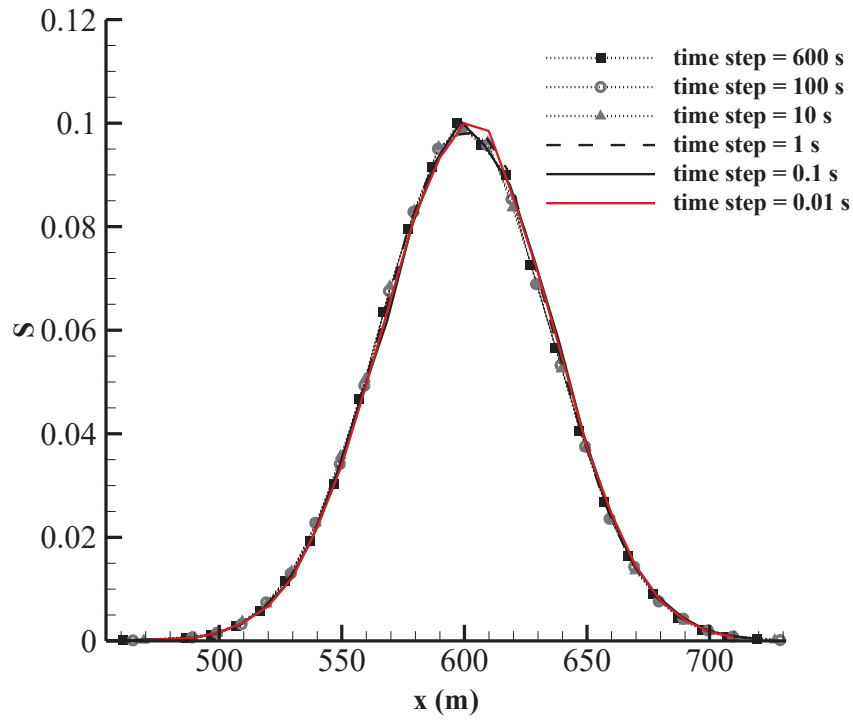


Figure 2 Concentration distributions at 600s with changes in time steps (*x*-direction flow)

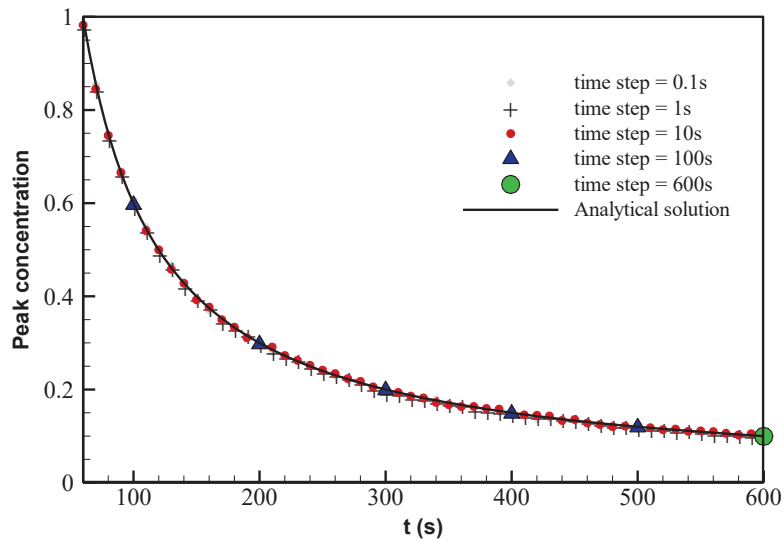


Figure 3 Development of peak concentrations with changes in time steps (x -direction flow)

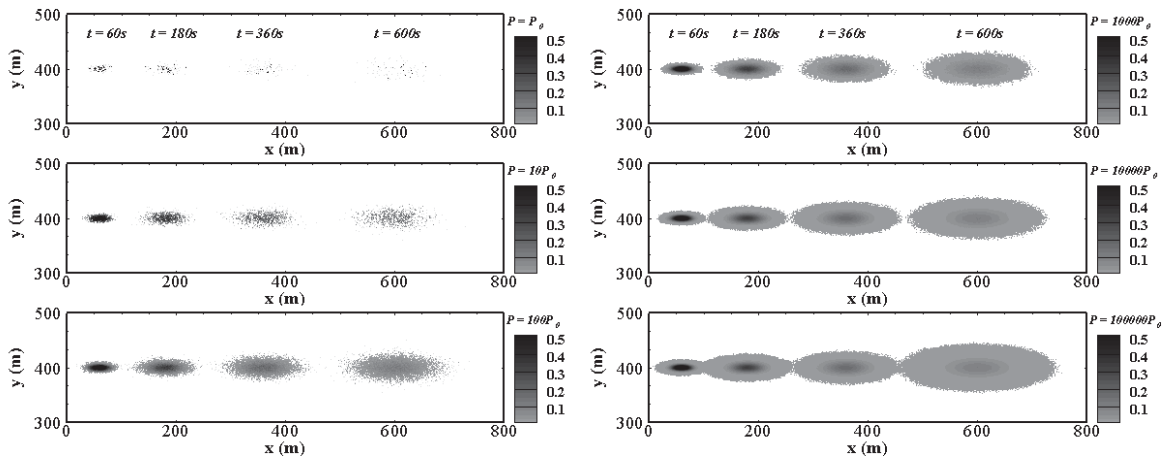


Figure 4 Evolution of the solute cloud in x -direction uniform flows ($P_0 = 233$)

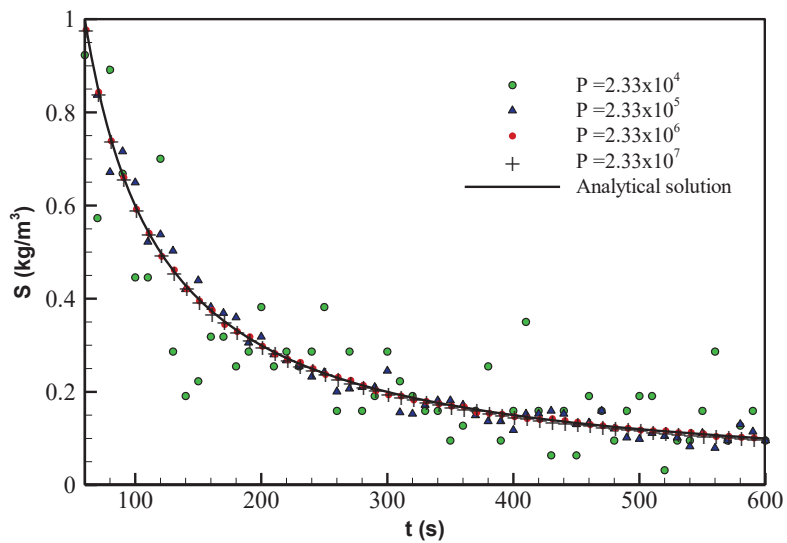


Figure 5 Variation of peak concentration for x -direction flows

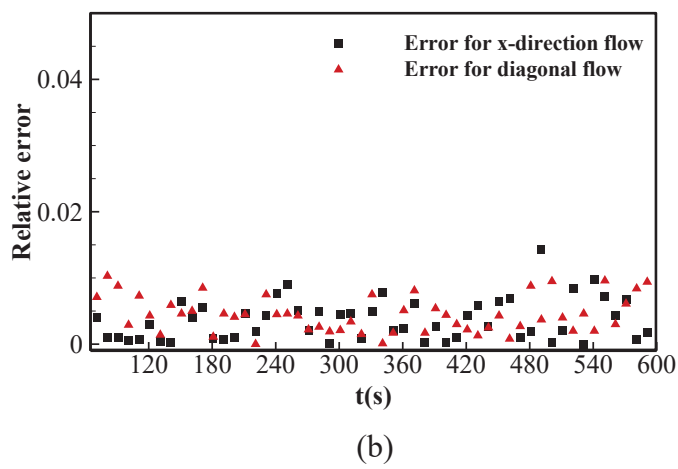
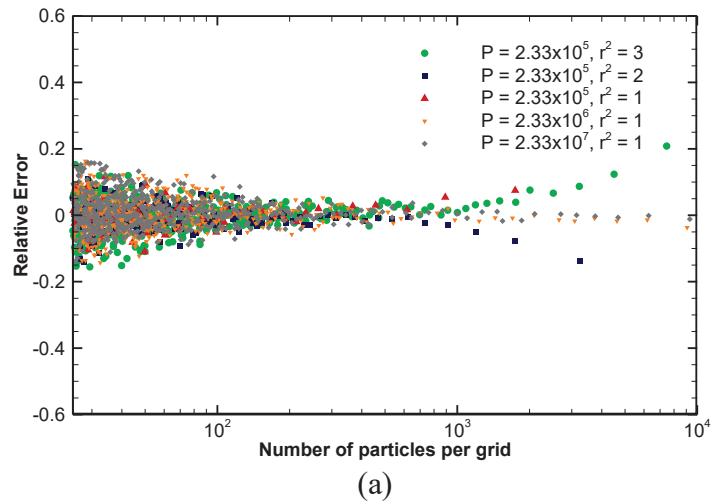


Figure 6 Relative errors of peak concentration (a) with the changes in particle numbers in each sampling bins; (b) with changes in time

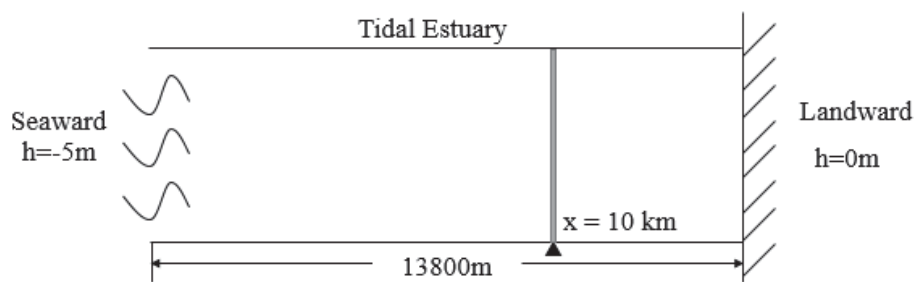


Figure 7 One-dimensional hypothetical tidal estuary

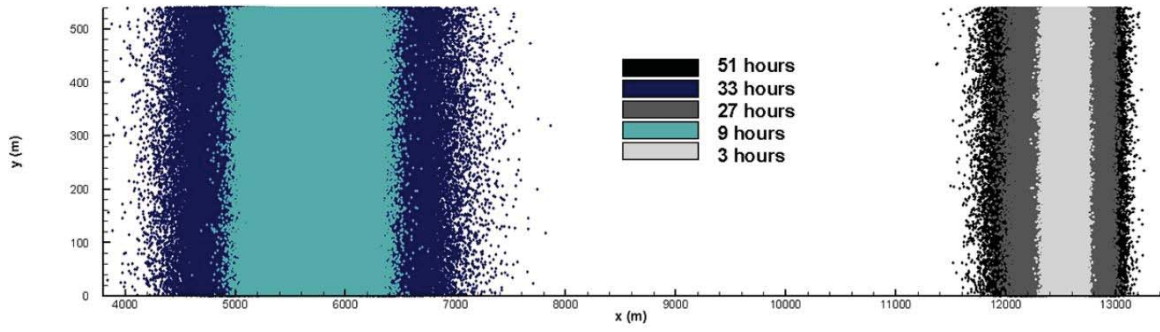


Figure 8 Distribution of solute particles along the one-dimensional hypothetical estuary

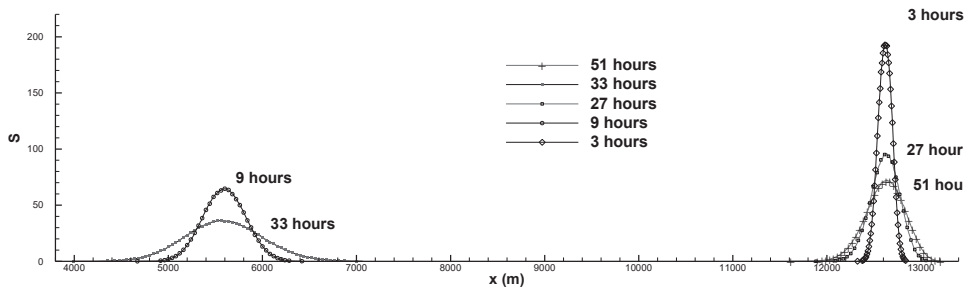
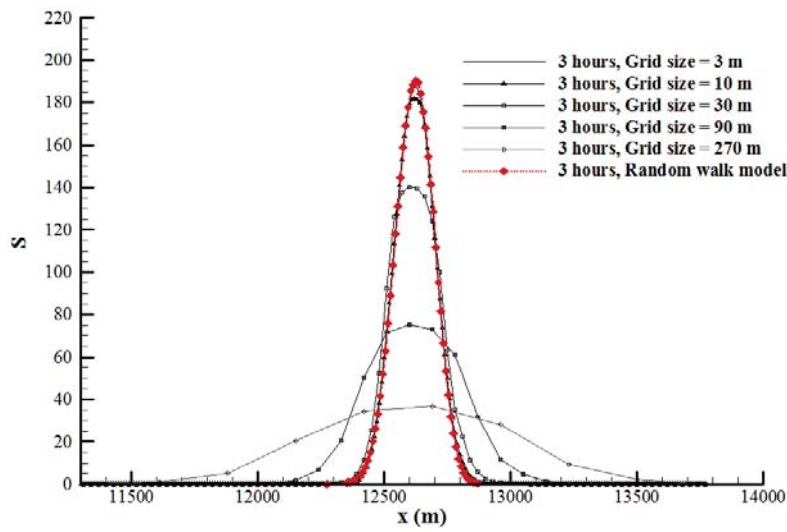


Figure 9 Distribution of the concentration along the one-dimensional hypothetical estuary



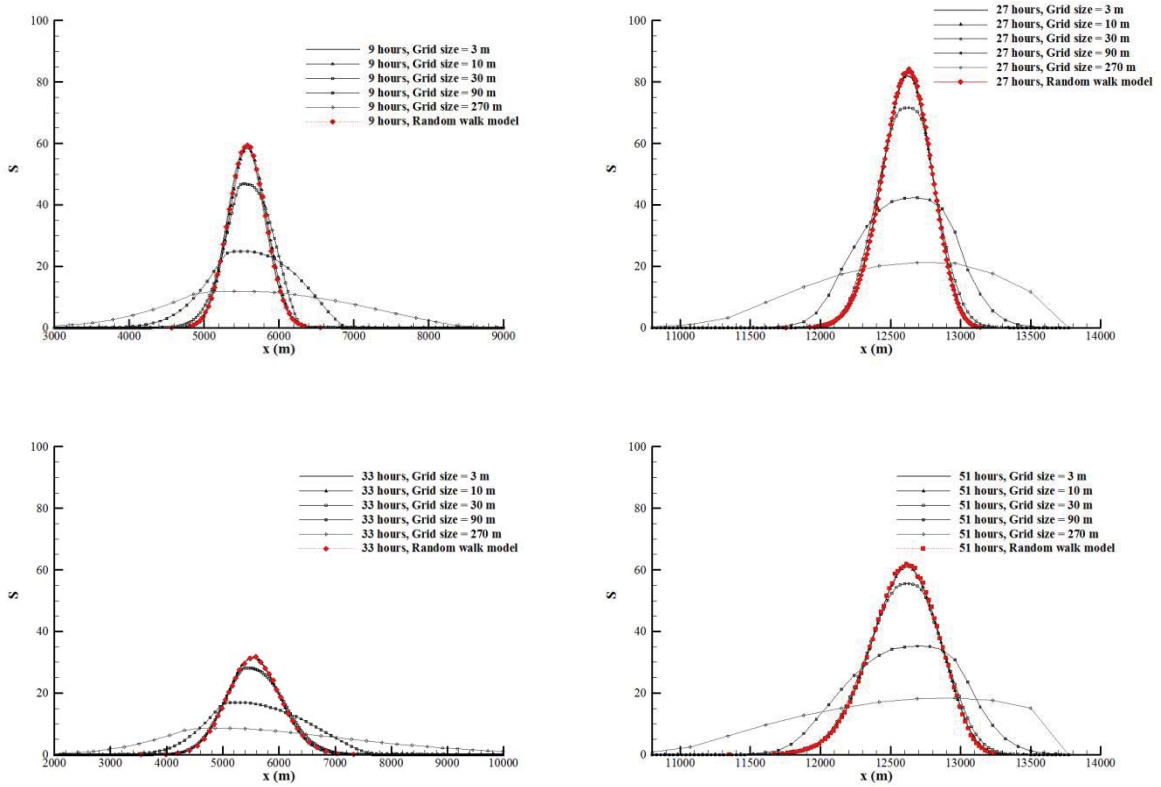


Figure 10 Distribution of the concentration along the estuary with the changes in grid size. (a)3 hours; (b)9 hours; (c)27 hours; (d)33 hours; (e)51 hours

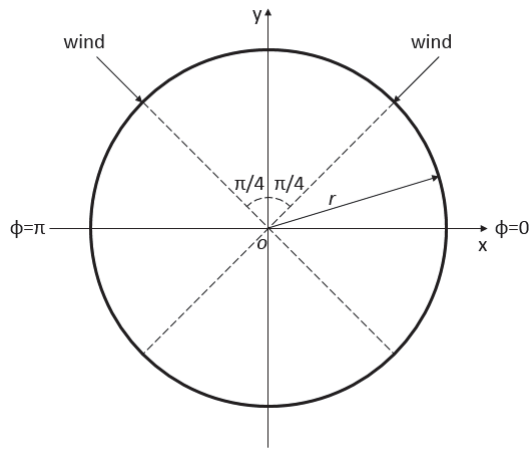
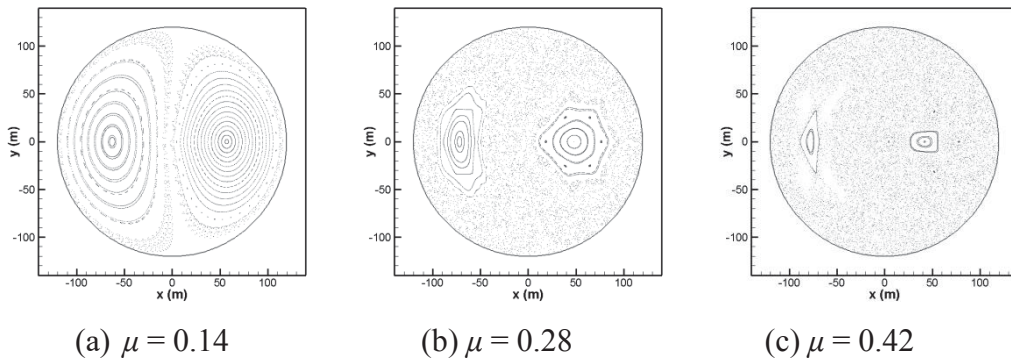
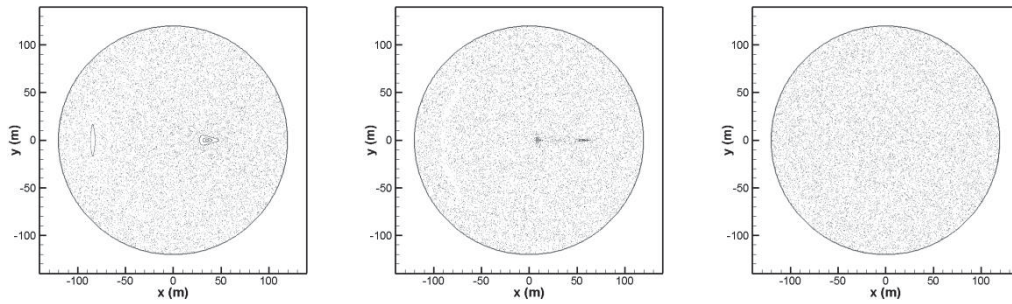


Figure 11 Aerial view of the model lake with a periodic sequence of storm events



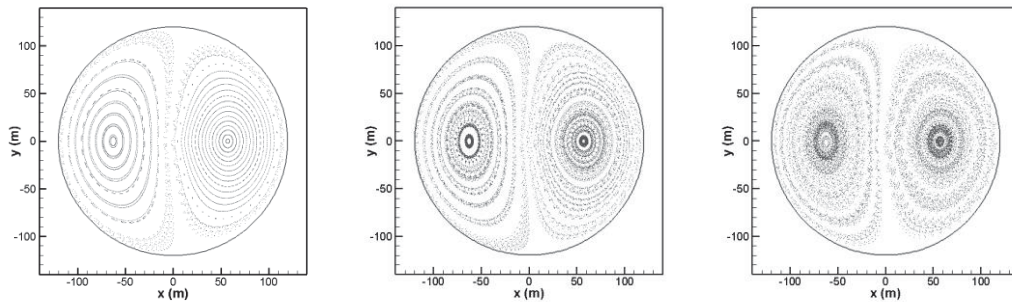


(e) $\mu = 0.56$

(f) $\mu = 0.70$

(g) $\mu = 0.84$

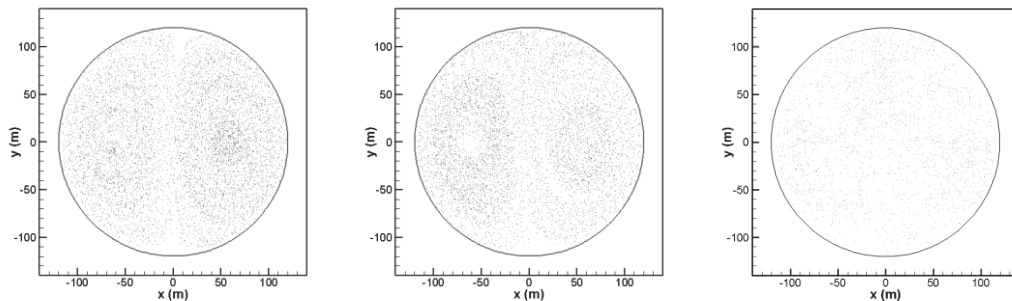
Figure 12 Poincaré sections for wind periodically blowing from north-east and north-west with different μ (without diffusive process)



(a) $\varepsilon_s = 0.0$

(b) $\varepsilon_s = 0.001$

(c) $\varepsilon_s = 0.01$

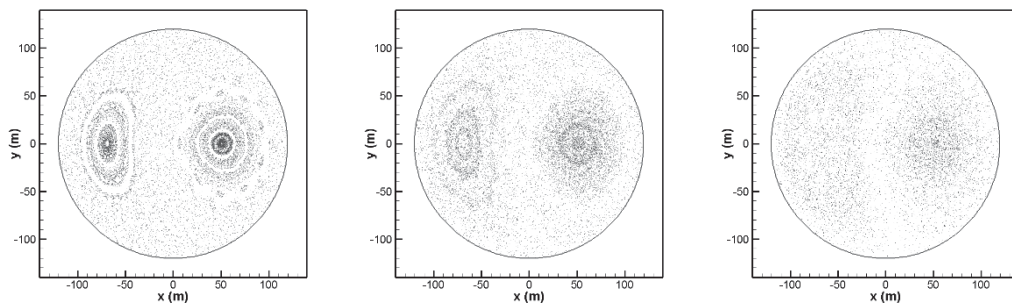


(e) $\varepsilon_s = 0.1$

(f) $\varepsilon_s = 1$

(g) $\varepsilon_s = 10$

Figure 13 Poincaré sections for both advection and diffusion processes with different ε_s ($\mu = 0.14$)

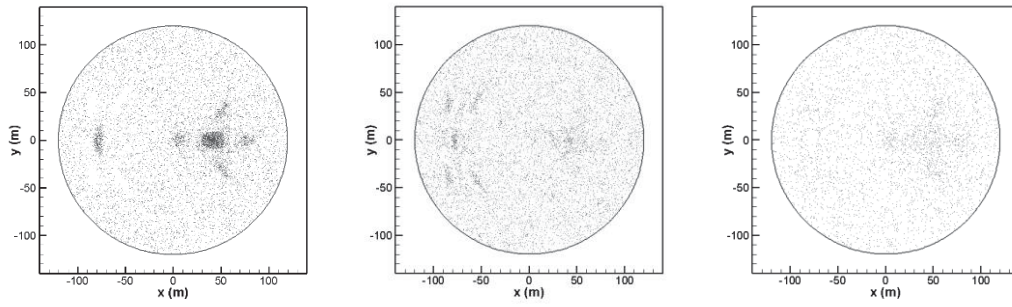


(a) $\varepsilon_s = 0.001$

(b) $\varepsilon_s = 0.01$

(c) $\varepsilon_s = 0.1$

Figure 14 Poincaré sections for both advection and diffusion processes ($\mu = 0.28$)

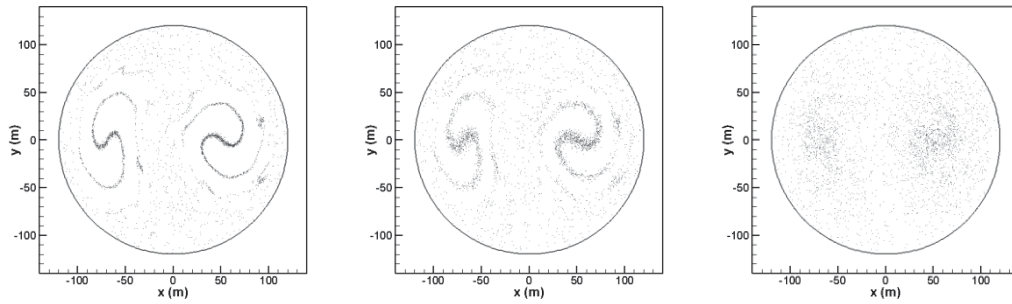


(a) $\varepsilon_s = 0.001$

(b) $\varepsilon_s = 0.01$

(c) $\varepsilon_s = 0.1$

Figure 15 Poincaré sections for both advection and diffusion processes ($\mu = 0.42$)



(a) $\varepsilon_s = 0.001$

(b) $\varepsilon_s = 0.01$

(c) $\varepsilon_s = 0.1$

Figure 16 Snapshots of the particle distribution in Kranenburg's model lake ($t = 32T$; $\mu = 0.28$)