

# Fokker-Planck方程有限解析/Monte Carlo数值模拟方法

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**摘要** 对白噪声驱动随机系统的Fokker-Planck方程进行约化, 求得约化方程的解析解, 使用局部解析解和Monte Carlo结合方法求解常系数Fokker-Planck方程, 并与常系数Fokker-Planck方程的精确解进行对比, 之后求解了变驱动力系统的行为. 数值模拟结果表明, 有限解析/Monte Carlo结合的方法, 能成功求解一维Fokker-Planck方程, 求解粒子数为 $10^5$ 个, 能获得十分光滑的PDF分布曲线, 计算颗粒在300个时, 就能获得较好的均值. 其研究为两相湍流PDF模型新计算方法研究提供基础.

**关键词** [Fokker-Planck方程](#), [Monte-Carlo方法](#), [数值计算](#), [两相流动](#)

**分类号** [TK121](#)

## An Particle Tracing Scheme for Fokker-Planck Equation in Finite Analytic/Monte Carlo Methods

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### Abstract

Fokker-Planck equation for Stochastic system with white noise is reduced to velocity state vector, and the analytic solution of the reduced Fokker-Planck equation is obtained. The hybrid scheme in Finite Analytic/Monte Carlo methods is developed to simulate constant parameters complete Fokker-Planck equation and complete Fokker-Planck equation with variable  $F(X)$ . It is shown that the results obtained from the numerical algorithm are in good agreement with the analytic solutions, and that the simulating PDF is smoothed when calculated particles number is  $10^5$ , and the simulating average moments are about to analytic solutions when calculated particles number is 300. This work described here is first part of a long-term study in pursuit of a new simulating scheme for two-phase flows.

**Key words** [Fokker-Planck Equation](#) [Monte-Carlo Method](#) [Numerical Simulating](#) [Two-Phase Flows](#)

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