

# Dispersive fast magnetosonic waves and shock-driven compressible turbulence in the inner heliosheath

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## Key Points:

- Nonlinear dispersive fast magnetosonic waves produce 2-D compressible turbulence downstream of the termination shock.
- Taylor's hypothesis breaks down in the sub-fast-magnetosonic solar wind in the inner heliosheath.
- The magnetic turbulence spectrum observed by Voyager 2 in the inner heliosheath is reproduced by self-consistent three-fluid MHD simulation.

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**Abstract**

The solar wind in the inner heliosheath beyond the termination shock (TS) is a non-equilibrium collisionless plasma consisting of thermal solar wind ions, suprathermal pickup ions and electrons. In such multi-ion plasma, two fast magnetosonic wave modes exist, the low-frequency fast mode and the high-frequency fast mode. Both fast modes are dispersive on fluid and ion scales, which results in nonlinear dispersive shock waves. We present high-resolution three-fluid simulations of the TS and the inner heliosheath up to a few AU downstream of the TS. We show that downstream propagating nonlinear fast magnetosonic waves grow until they steepen into shocklets, overturn, and start to propagate backward in the frame of the downstream propagating wave. The counter-propagating nonlinear waves result in 2-D fast magnetosonic turbulence, which is driven by the ion-ion hybrid resonance instability. Energy is transferred from small scales to large scales in the inverse cascade range and enstrophy is transferred from large scales to small scales in the direct cascade range. We validate our three-fluid simulations with in-situ high-resolution Voyager 2 magnetic field observations in the inner heliosheath. Our simulations reproduce the observed magnetic turbulence spectrum with a spectral slope of  $-5/3$  in frequency domain. However, the fluid-scale turbulence spectrum is not a Kolmogorov spectrum in wave number domain because Taylors hypothesis breaks down in the inner heliosheath. The magnetic structure functions of the simulated and observed turbulence follow the Kolmogorov-Kraichnan scaling, which implies self-similarity.

**1 Introduction**

Multi-ion plasma, in general, contains more than one ion species (e.g.  $H^+$  and  $He^{++}$ ) or multiple ion populations with distinct physical characteristics, e.g. two ion populations with different bulk velocities (ion beams), or with different temperatures (non-equilibrium plasmas). The latter is common in magnetized collisionless space plasmas that include an ion source due to the ionization of a moving ambient neutral gas component. A typical example is the solar wind in the outer heliosphere, where a cold thermal ion population coexists with a hot suprathermal pickup ion (PUI) population. PUIs are created through charge exchange between solar wind protons and the neutral hydrogen component of the local interstellar medium and accelerated by the convection electric field of the solar wind. Other examples include the interaction region of the supersonic solar wind with cometary atmospheres, exospheres of weakly magnetized planets (Mars, Pluto), and the neutral hydrogen geocorona of Earth, or the interaction of planetary magnetospheric plasma with neutral sources from their moons (Io, Titan). It has remained largely unexplored how magnetosonic waves propagate and form shocks in such plasmas.

The Voyager spacecraft are the first man-made objects to cross the TS (Stone et al., 2005, 2008), where the solar wind becomes sub-fast-magnetosonic due to the interaction with the local interstellar medium. Voyager 2 observations revealed that classical single-fluid MHD or multi-species single-fluid MHD models (Isenberg, 1986; Whang, 1998; Usmanov & Goldstein, 2006; Usmanov et al., 2014; Zank et al., 2010; Zieger et al., 2013) (where the ion species and electrons are co-moving) are not sufficient to describe the observed nonlinear waves downstream the TS. Consequently, more sophisticated physical models, like multi-fluid MHD, hybrid or fully kinetic solar wind models are needed to capture nonlinear waves, dispersive shock waves and ion-ion instabilities, where each ion species (and electrons) can move independently with their own velocities, and the fluctuating parts of the ion velocities are often comparable to the mean velocity of the collective plasma fluid.

One important aspect to note is that by the very nature of PUIs (as they are picked up by the solar wind), they have the same average velocity as the thermal component:  $\tilde{\mathbf{u}}_{PUI} = \tilde{\mathbf{u}}_{SW}$ . However, the fluctuating parts ( $\mathbf{u}''_{PUI}$  and  $\mathbf{u}''_{SW}$ ) responsible for waves and turbulence can be different and quite large as non-linear structures develop, where

67 the ion velocities are decomposed to an average part and a fluctuating part as  $\mathbf{u}_{PUI} =$   
 68  $\tilde{\mathbf{u}}_{PUI} + \mathbf{u}''_{PUI}$  and  $\mathbf{u}_{SW} = \tilde{\mathbf{u}}_{SW} + \mathbf{u}''_{SW}$ . It is therefore necessary to solve the full multi-  
 69 fluid equations with different momentum and energy equations for each ion species, un-  
 70 like in multi-species single-fluid models, where only one momentum equation is solved  
 71 for the collective fluid.

72 In multi-fluid MHD models of the solar wind (Zank et al., 2014; Zieger et al., 2015;  
 73 Opher et al., 2020), suprathermal PUIs, thermal solar wind ions, and electrons are treated  
 74 as three separate fluids with different ion velocities. Our multi-fluid MHD model was suc-  
 75 cessful in reconstructing the nonlinear structure of the Voyager 2 TS crossing (Zieger et  
 76 al., 2015). The addition of hot suprathermal ions to the mixture of thermal solar wind  
 77 protons and electrons results in a high-frequency fast (HFF) mode and a low-frequency  
 78 fast (LFF) mode, both of which are dispersive on fluid and ion scales. Positive disper-  
 79 sive wave modes can produce positive dispersive shock waves with a precursor wave train,  
 80 and negative dispersive wave modes can produce negative dispersive shock waves with  
 81 a trailing wave train (Biskamp, 1973; Hofer, 2014). Dispersion is positive if the group  
 82 velocity  $\frac{d\omega}{dk}$  increases with increasing wave number, i.e.  $\frac{d^2\omega}{dk^2} > 0$ , and it is negative if  
 83 the group velocity decreases with increasing wave number, i.e.  $\frac{d^2\omega}{dk^2} < 0$ . It was shown  
 84 that the TS is a high- $\beta$  low-Mach number (1.56) subcritical shock with a trailing wave  
 85 train (Zieger et al., 2015), which is a negative dispersive shock wave in the LFF mode.  
 86 Subcritical fast magnetosonic shocks are defined with the criterium  $u_{n,2} < c_{s,2}$ , i.e. the  
 87 normal component of the downstream flow velocity is smaller than the downstream sound  
 88 speed (Coroniti, 1970).

89 In case of subcritical high- $\beta$  perpendicular shocks (where the fast Mach number  
 90 is less than 2.76), kinetic effects such as ion reflection, shock surfing, and shock refor-  
 91 mation can be neglected and the shock structure is controlled by dispersion (Edmiston  
 92 & Kennel, 1984; Balogh & Treumann, 2013), which justifies the multi-fluid approach.  
 93 However, in the high- $\beta$  regime, the shock criticality strongly depends on the obliquity  
 94 of the shock with the critical Mach number approaching one for parallel shocks. Using  
 95 the properties of the trailing wave train downstream the TS, Zieger et al. (2015) were  
 96 able to constrain the previously unknown PUI abundance and temperature. Their multi-  
 97 fluid MHD simulations also confirmed the presence of a hot electron population at the  
 98 TS, which has been predicted by a number of previous theoretical studies (Chalov & Fahr,  
 99 2013; Chashei & Fahr, 2014; Fahr et al., 2014). They showed that a significant part of  
 100 the upstream kinetic energy of solar wind ions is transferred to the heating of PUIs and  
 101 massless electrons, while the total hydrodynamic energy is conserved across the shock.  
 102 A multi-fluid MHD model provides self-consistent energy partitioning across the TS, un-  
 103 like the multi-species single-fluid models where additional assumptions are needed about  
 104 the behavior of PUIs (Zank et al., 2010). In this paper, we present high-resolution three-  
 105 fluid simulations of the TS and the inner heliosheath up to a few AU downstream of the  
 106 TS. The three-fluid model produces self-consistent compressible turbulence in the inner  
 107 heliosheath even with constant solar wind conditions upstream of the TS. We discuss the  
 108 spectral properties and the spatial/temporal evolution of the turbulence and compare  
 109 our results with in situ Voyager 2 observations in the inner heliosheath.

110 The paper is structured as follows. In Section 2, we briefly review the theory of dis-  
 111 persive magnetosonic waves and dispersive shock waves in collisionless plasma. In Sec-  
 112 tion 3, we present our multi-fluid numerical simulation of compressible turbulence down-  
 113 stream of the TS and compare the simulation with the theoretical predictions. In Sec-  
 114 tion 4, we validate the simulation results with in-situ Voyager 2 observations in the in-  
 115 ner heliosheath. Conclusions are presented in Section 5.

## 2 Theory of Dispersive Fast Magnetosonic Waves in Non-equilibrium Collisionless Plasma

### 2.1 Dispersion Relation

The solar wind in the inner heliosheath beyond the TS is a non-equilibrium collisionless plasma consisting of thermal solar wind ions, suprathermal PUIs and electrons. Since the thermalization time scale is much larger than the convection time scale, and the convection time scale is much larger than the isotropization time scale of PUIs, the three-fluid description of the inner heliosheath plasma is a reasonable approximation. We use the standard set of multi-ion multi-fluid Hall MHD equations (Glocer et al., 2009; Zieger et al., 2015) to describe the three-fluid solar wind model with thermal solar wind ions (SW), PUIs, and electrons:

$$\frac{\partial \rho_j}{\partial t} + \nabla \cdot (\rho_j \mathbf{u}_j) = 0, \quad (1)$$

$$\frac{\partial(\rho_j \mathbf{u}_j)}{\partial t} + \nabla \cdot (\rho_j \mathbf{u}_j \mathbf{u}_j + p_j \tilde{\mathbf{I}}) = n_j q_j (\mathbf{u}_j - \mathbf{u}_+) \times \mathbf{B} + \frac{n_j q_j}{n_e e} (\mathbf{J} \times \mathbf{B} - \nabla p_e), \quad (2)$$

$$\frac{\partial \epsilon_j}{\partial t} + \nabla \cdot [(\epsilon_j + p_j) \mathbf{u}_j] = \mathbf{u}_j \cdot \left[ n_j q_j (\mathbf{u}_j - \mathbf{u}_+) \times \mathbf{B} + \frac{n_j q_j}{n_e e} (\mathbf{J} \times \mathbf{B} - \nabla p_e) \right], \quad (3)$$

$$\frac{\partial \mathbf{B}}{\partial t} + \nabla \times (-\mathbf{u}_e \times \mathbf{B}) = 0, \quad (4)$$

$$\frac{\partial p_e}{\partial t} + \nabla \cdot (p_e \mathbf{u}_e) = -(\gamma - 1) p_e \nabla \cdot \mathbf{u}_e, \quad (5)$$

where  $\rho$ ,  $n$ ,  $q$ ,  $\mathbf{u}$  and  $p$  are mass density, number density, electric charge, velocity, and thermal pressure, respectively; index  $j$  stands for the two ion fluids (SW and PUI), and subscript  $e$  stands for the electron fluid;  $\mathbf{B}$  is the magnetic field vector;  $\mathbf{J} = \nabla \times \mathbf{B} / \mu_0$  is the current density;  $\mu_0$  is the permeability of free space;  $e$  is the elementary charge;  $\gamma = 5/3$  is the adiabatic index;  $\epsilon_j$  is the energy density of ion fluid  $j$ , defined as

$$\epsilon_j = \frac{\rho_j \mathbf{u}_j \mathbf{u}_j}{2} + \frac{p_j}{\gamma - 1}; \quad (6)$$

$\mathbf{u}_+$  is the charge averaged ion velocity, defined as

$$\mathbf{u}_+ = \frac{\sum_j n_j q_j \mathbf{u}_j}{\sum_j n_j q_j}; \quad (7)$$

and the electron velocity including the Hall term is

$$\mathbf{u}_e = -\frac{\mathbf{J}}{n_e e} + \mathbf{u}_+. \quad (8)$$

We solve separate continuity, momentum, and energy equations for each ion fluid, and close the set of multi-fluid MHD equations with the electron pressure equation. Heat conduction and viscosity is neglected in the collisionless solar wind plasma. Because of the relatively small characteristic length scale of our simulation (2 AU) we also neglect charge exchange, which plays otherwise an important role in global models of the inner heliosheath (Fahr et al., 2016; Scherer et al., 2018; Opher et al., 2020).

148 Linearizing the continuity and momentum equations (1) and (2), we can derive the  
 149 following general dispersion relation of perpendicular magnetosonic waves in warm multi-  
 150 fluid plasma (for the detailed derivation see Appendix B in Zieger et al. (2015)):

$$151 \left( \sum_j \frac{\omega_{pj}^2 \Omega_j}{\omega^2 - c_j^2 k^2 - \Omega_j^2} \right)^2 - \left( c^2 k^2 + \sum_j \frac{\omega_{pj}^2 (\omega^2 - c_j^2 k^2)}{\omega^2 - c_j^2 k^2 - \Omega_j^2} \right) \left( \sum_j \frac{\omega_{pj}^2}{\omega^2 - c_j^2 k^2 - \Omega_j^2} \right) = 0, \quad (9)$$

152 where  $\omega$  and  $k$  are the wave frequency and wave number, respectively,  $\omega_{pj}$ ,  $\Omega_j$ , and  $c_j$   
 153 are the plasma frequency, the gyrofrequency and the sound speed of particle species  $j$ ,  
 154 and  $c$  is the speed of light. In case of three fluids, i.e. thermal solar wind ions, PUIs, and  
 155 electrons, equation (9) reduces to a second order polynomial equation in  $\omega^2$ , which can  
 156 be solved analytically (Toida & Aota, 2013; Zieger et al., 2015).

157 There are two linear plane wave solutions: a low-frequency fast (LFF) mode and  
 158 a high-frequency fast (HFF) mode. Thus, the multi-ion nature of the plasma creates two  
 159 kinds of fast magnetosonic waves, a low-frequency mode that propagates mainly in the  
 160 cold thermal population, and a high-frequency mode that propagates mainly in the hot  
 161 PUI population. The HFF mode has a cutoff frequency ( $\omega_{PUI0}$ ) at the small wave num-  
 162 ber limit ( $k \rightarrow 0$ ) that is independent of the plasma  $\beta$  defined as  $\beta = 2\mu_0(p_{SW} + p_{PUI} +$   
 163  $p_e)/B^2$ :

$$164 \omega_{PUI0} = \left( \frac{\omega_{pSW}^2}{\Omega_{SW}^2} + \frac{\omega_{pPUI}^2}{\Omega_{PUI}^2} \right) \frac{\Omega_{SW} \Omega_{PUI} |\Omega_e|}{\omega_{pe}}. \quad (10)$$

165 The resonance frequency of the LFF mode is the ion-ion hybrid resonance frequency de-  
 166 fined as

$$167 \omega_{SWr} = \left( \frac{\omega_{pSW}^2 \Omega_{PUI}^2 + \omega_{pPUI}^2 \Omega_{SW}^2}{\omega_{pSW}^2 + \omega_{pPUI}^2} \right)^{1/2}, \quad (11)$$

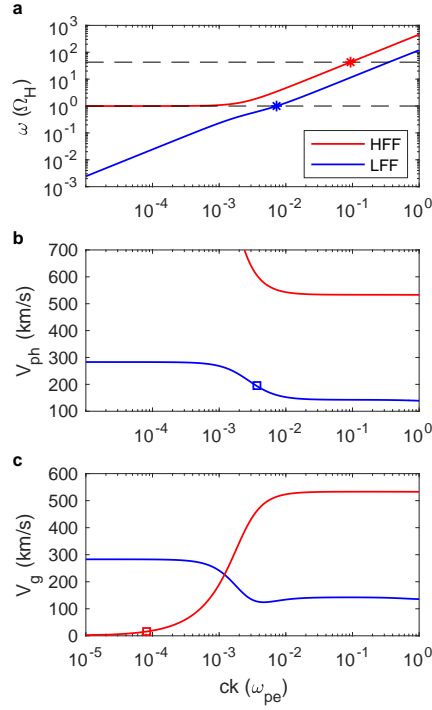
168 whereas the resonance frequency of the HFF mode is the lower-hybrid frequency defined  
 169 as

$$170 \omega_{PUIr} = \left( \frac{\Omega_e^2}{\omega_{pe}^2} (\omega_{pSW}^2 + \omega_{pPUI}^2) \right)^{1/2}. \quad (12)$$

171 If both the solar wind ions and the PUIs are protons, Eq. (10) reduces to  $\omega_{PUI0} = \Omega_H$ ,  
 172 where  $\Omega_H$  is the proton gyrofrequency, Eq. (11) reduces to  $\omega_{SWr} = \Omega_H$ , and Eq. (12)  
 173 reduces to  $\omega_{PUIr} = (\Omega_H \Omega_e)^{1/2}$ .

174 In the cold plasma limit ( $\beta = 0$ ), LFF waves in a two-ion-species plasma (e.g.  $H^+$   
 175 and  $He^{++}$ ) propagate in the frequency range between zero and the ion-ion hybrid res-  
 176 onance frequency, whereas HFF waves propagate in the frequency range between the cut-  
 177 off frequency of the HFF mode and the lower hybrid frequency. There is a small frequency  
 178 gap between the ion-ion hybrid resonance frequency and the cutoff frequency of the HFF  
 179 mode, where linear magnetosonic waves cannot propagate. We are going to show that  
 180 this is not true in the inner heliosheath, where the cold plasma approximation breaks  
 181 down because  $\beta$  is of the order of 10 (Randol et al., 2013; Zieger et al., 2015; McComas  
 182 et al., 2017).

183 In order to study the propagation of fast magnetosonic waves in the inner heliosheath  
 184 on a theoretical basis, we calculated the multi-fluid linear dispersion relation, phase ve-  
 185 locity, and group velocity of perpendicular fast magnetosonic waves downstream of the



**Figure 1.** Characteristics of perpendicular fast magnetosonic waves downstream of the TS. (a) Dispersion relations of the high-frequency fast mode (HFF) or pickup ion mode and of the low-frequency fast mode (LFF) or solar wind ion mode. The cutoff frequency of the HFF mode and the resonance frequencies of the LFF and HFF modes are shown as dashed lines. The resonance points of the LFF and HFF modes are marked with asterisk symbols. (b) Phase velocities of the HFF mode and of the LFF mode. The blue square symbol marks the phase velocity and wave number of the quasi-stationary waves shown in Fig. 2b. (c) Group velocities of the HFF mode and of the LFF mode. The red square symbol marks the propagation velocity and wave number of the magnetic holes shown in Fig. 2c. The HFF mode is positive dispersive and the LFF mode is negative dispersive on fluid scales. The wave number is normalized to the reciprocal of the electron inertial length.

TS, which are shown in Fig. 1. Here the frequency is normalized to the proton gyrofrequency  $\Omega_H$ , and the wave number is normalized to the reciprocal of the electron inertial length  $\omega_{pe}/c$ . We used the downstream solar wind parameters for the third TS crossing (TS3) of Voyager 2 ( $u_{SW,2} = 181.6$  km/s,  $n_{SW,2} = 0.002375$  cm $^{-3}$ ,  $T_{SW,2} = 0.2532$  MK,  $B_2 = 0.1247$  nT,  $n_{PUI,2} = 0.0005943$  cm $^{-3}$ ,  $T_{PUI,2} = 20.34$  MK,  $p_{e,2} = 0.05638$  pPa). These parameters are the mean downstream solutions of the best-fitting three-fluid model of the TS3 crossing in the hot electron case (Zieger et al., 2015). Similar mean downstream solutions were obtained for the extended shock simulation presented in Section 3.

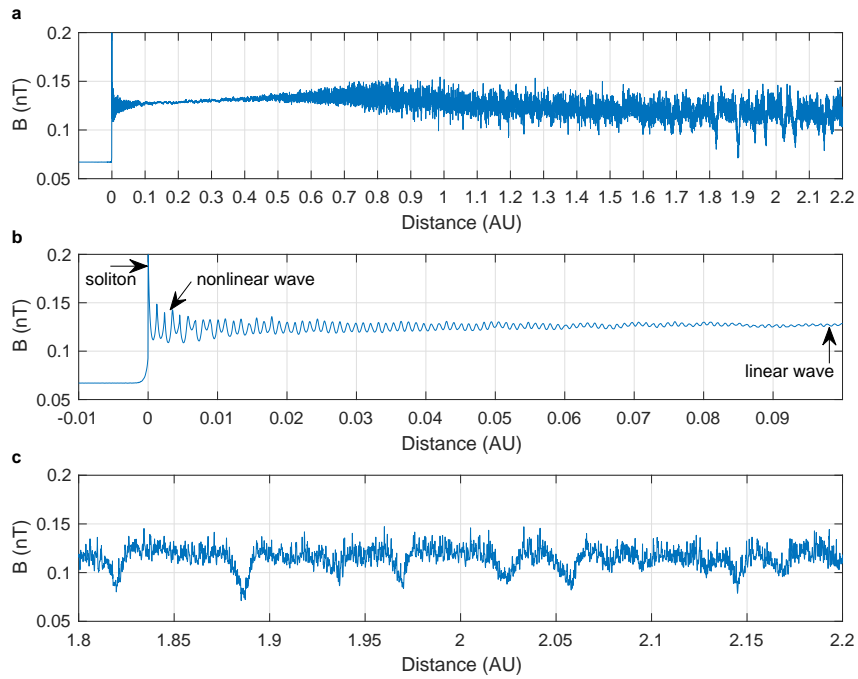
As shown in Fig. 1a, the HFF mode has a cutoff frequency at the proton gyrofrequency ( $\Omega_H$ ), while the LFF mode can propagate at low frequencies without any frequency cutoff. The cutoff frequency of the HFF mode and the resonance frequencies of the LFF and HFF modes are marked with dashed lines in Fig. 1a. Note that the resonance frequency of the LFF mode ( $\omega_{SWr} = \Omega_H$ ) coincides with the cutoff frequency of the HFF mode ( $\omega_{PUI0} = \Omega_H$ ), and there is no frequency gap between the two. This implies that the HFF mode becomes unstable at the long wavelength (i.e. small wave number) limit ( $k \rightarrow 0$ ) due to the ion-ion hybrid resonance instability of thermal solar wind ions and PUIs. The ion-ion hybrid resonance is expected to heat the solar wind plasma in the inner heliosheath. Unlike in case of cold plasma ( $\beta = 0$ ), the frequencies of the LFF and the HFF waves do not approach the ion-ion resonance frequency and the lower hybrid frequency, respectively, at high wave numbers, but continue to increase with  $k$  above these resonance frequencies. Thus, the LFF and HFF modes become unstable at the wave number where their dispersion relation crosses the corresponding resonance frequency. The resonance points of the LFF and HFF modes are marked with blue and red asterisk symbols, respectively, in Fig. 1a. These resonance points predict narrow spectral peaks at the corresponding wave numbers in the turbulence spectra of the solar wind in the inner heliosheath. The ion-ion hybrid resonance instability in the LFF mode is predicted at the wave number of  $0.00726 \omega_{pe}$  (see blue asterisk in Fig. 1a).

In reality, the solar wind contains not only protons but also He $^{++}$  ions ( $\alpha$  particles) and other heavy ion species of very small abundance, and the PUIs are not purely interstellar H $^+$  (protons) but contain interstellar He $^+$  as well. Thus, multi-fluid theory predicts multiple narrow spectral peaks in the observed turbulence spectrum in the inner heliosheath, at the wave numbers of the ion-ion hybrid resonance instability of the H $^+$ , He $^{++}$ , and He $^+$  fast magnetosonic modes.

## 2.2 Dispersive Shock Waves and Shocklets

In single-ion plasma, magnetosonic waves become dispersive on the scale of the Debye length. However, in non-equilibrium plasma, like the solar wind that consist of thermal solar wind ions and hot PUIs, both fast magnetosonic wave modes are dispersive on ion scales and even on fluid scales. The HFF mode is positive dispersive because its group velocity increases with increasing wave number (see Fig. 1c). On the other hand, the LFF mode is negative dispersive on fluid scales because its group velocity is decreasing with increasing wave number. On ion scales, however, the LFF mode becomes positive dispersive at higher wave numbers (between  $0.005$  and  $0.05 \omega_{pe}$ ), as shown in Fig. 1c.

Biskamp (1973) was among the first to suggest on the basis of theoretical considerations that subcritical shocks can produce a quasi-stationary trailing wave train downstream of the shock or a quasi-stationary precursor wave train upstream of the shock depending on the shape of the dispersion relation. If a linear dispersion relation bends upward (the group velocity increases) or downward (the group velocity decreases) at higher wave numbers, it will result in a precursor or trailing wave train, respectively. Thus, a subcritical shock in the negative dispersive LFF mode is expected to produce a trailing wave train, which has been confirmed by our numerical three-fluid simulation of the TS



**Figure 2.** Three-fluid simulation of the TS and the turbulent inner heliosheath. (a) Magnetic field variations at and beyond the TS up to 2.2 AU downstream. (b) High-resolution section at the TS showing a coherent quasi-stationary dispersive shock wave with a soliton edge, a linear wave edge, and oscillatory nonlinear waves between the two (indicated by arrows). (c) High-resolution section in the inner heliosheath showing fully developed compressible turbulence with large-scale magnetic field depressions (magnetic holes).



(see Fig. 2b). More recently, Hofer (2014) studied the long-term behavior of weak (small jump in density) dispersive shock wave solutions for dispersive Eulerian fluids without viscosity and heat conduction. It was shown that negative dispersive shock waves have a nonlinear trailing wave train downstream of the shock and positive dispersive shock waves have a nonlinear precursor wave train upstream of the shock. The dispersive shock wave has a stationary soliton edge (overshoot) at the shock front where the wave number approaches zero ( $k \rightarrow 0$ ), and a linear wave edge downstream or upstream of the shock front, where the amplitude approaches zero. Interestingly, the velocity of the soliton edge is not the same as the velocity of the linear wave edge, which results in an expanding dispersive shock wave both in the negative and positive dispersion cases. In dispersive Eulerian fluids with zero viscosity and zero thermal conductivity, like a two-temperature collisionless plasma, weak shocks are characterized by an expanding oscillatory region with two speeds, in contrast to localized shock fronts propagating as travelling waves in classical, viscous fluids.

The overturning of downstream propagating compressional waves in collisionless dispersive plasma has been predicted by theory (Biskamp, 1973; McKenzie et al., 1993). For sufficiently small amplitudes, plane waves in a dispersive system can be described by the nonlinear Korteweg de Vries equation:

$$\frac{\partial u}{\partial t} + (u \pm c_s) \frac{\partial u}{\partial x} = a \frac{\partial^3 u}{\partial x^3}, \quad (13)$$

where  $u$  is the velocity amplitude,  $c_s$  is the sound speed, and the right-hand side term is the dispersion term, where  $a$  is the dispersion parameter. At the weak dispersion limit, the right-hand side becomes negligible. First, we consider an upstream propagating wave with a negative sign in Eq. (13). The wave becomes stationary ( $\partial/\partial t = 0$ ) if  $u = c_s$ , which defines the sonic point. Now, we consider an upstream propagating wave with a positive sign in Eq. (13). Applying Galilean transformation to Eq. (13), we move to the frame that propagates with the sound speed in the downstream direction and find that the velocity is conserved ( $du/dt = 0$ ) at the weak dispersion limit ( $a \rightarrow 0$ ). This means that a faster fluid element can overtake a slower fluid element ( $\partial u/\partial x \rightarrow \infty$ ). The nonlinear steepening leads to a shocklet and eventually to the overturning of the wave. The solutions of the nonlinear Korteweg de Vries equation (Eq. (13)) for an upstream propagating disturbance are either periodic nonlinear waves or symmetric solitary waves (solitons). However, the soliton is transformed to an oscillatory shock wave if a small amount of dissipation is added (Biskamp, 1973).

In multi-ion plasma, the generalized sonic point is reached when the upstream propagating magnetosonic wave becomes stationary:  $\partial u_j/\partial t = 0$ . On the other hand, the critical locus is reached when the downstream propagating magnetosonic wave steepens into a shocklet and overturns in the frame propagating at the sound speed of the respective ion fluid (SW or PUI):  $du_j/dx \rightarrow \infty$ . In multi-ion magnetized plasma, the generalized sonic point and the critical locus do not coincide (Dubinin et al., 2006). Thus, the nonlinear steepening of downstream propagating fast magnetosonic waves predicts both solar wind ion shocklets and PUI shocklets in the inner heliosheath that appear as thin current sheets or sudden jumps in the magnetic field intensity. The overturning of nonlinear fast magnetosonic waves results in counterpropagating waves, which is expected to drive strong compressible turbulence in the inner heliosheath even under steady upstream solar wind conditions.

### 2.3 Compressible Turbulence

Since the solar wind bulk flow velocity is mostly perpendicular to the ambient magnetic field in the inner heliosheath where Voyager 2 crossed the TS and the velocity perturbations of perpendicular fast magnetosonic waves are in the plane perpendicular to the ambient magnetic field, the magnetosonic turbulence in the inner heliosheath is ex-

pected to be 2-D compressible turbulence with no or negligible velocity perturbations in the parallel direction. What makes the difference between incompressible and compressible turbulence? The governing equations of incompressible turbulence are the conservation of mass, momentum, and magnetic flux, and the unknown variables are the velocity and magnetic field vectors and the plasma pressure. In the case of compressible turbulence, we have an additional equation for the conservation of energy and the equation of state, and there are two more unknown variables, the density and the energy.

In incompressible flows, we can decompose any variable  $\Phi$  into a mean part ( $\overline{\Phi}$ ) and a fluctuating part ( $\Phi'$ ) using Reynolds averaging of the governing equations:  $\Phi = \overline{\Phi} + \Phi'$ , where  $\overline{\Phi}$  is the average of  $\Phi$  over time. The turbulent kinetic energy density is then defined as  $\overline{u'_i u'_i}/2$ , where  $u_i$  is the  $i$ th velocity component. However, this is not applicable in compressible flows because the density is not constant. In highly compressible flows, Favre averaging is needed to decompose some of the turbulent variable to  $\Phi = \tilde{\Phi} + \Phi''$ , where  $\tilde{\Phi}$  is the density weighted average of  $\Phi$  over time, i.e.  $\tilde{\Phi} = \overline{\rho\Phi}/\bar{\rho}$ . In the compressible case, the turbulent kinetic energy density is defined as  $\overline{u''_i u''_i}/2$ , i.e.  $\overline{\rho u''_i u''_i}/(2\bar{\rho})$  and the mean kinetic energy density is  $\tilde{u}_i \tilde{u}_i/2$ . In the averaged equations of compressible turbulence, Reynolds decomposition is used for the density, pressure, and magnetic field, and Favre decomposition is used for the velocity and the energy. Accordingly, we used Favre decomposition when calculating the turbulent kinetic energy spectra of solar wind ions and PUIs in Fig. 4. However, the difference between the Reynolds and Favre averaged mean ion velocities in the inner heliosheath is typically less than one percent, which is negligible. Thus, it would be sufficient to decompose all variables, including velocity and energy, with Reynolds averaging.

In incompressible 2-D plasma turbulence, the enstrophy is defined as the surface integral of the square of the vorticity

$$Z(\mathbf{u}) = \frac{1}{2} \int_S |\nabla \times \mathbf{u}|^2 dS. \quad (14)$$

In simple terms, it is related to the energy associated with the eddy motion of the plasma, and as such, it is conservative like the kinetic energy

$$E(\mathbf{u}) = \frac{1}{2} \int_S |\mathbf{u}|^2 dS, \quad (15)$$

as shown in turbulence theory (Kraichnan, 1967). More generally, when we are not restricted to incompressible flow, the enstrophy can be defined as the surface integral of the square of the Frobenius norm of the velocity gradient

$$Z(\mathbf{u}) = \frac{1}{2} \int_S \|\nabla \mathbf{u}\|^2 dS. \quad (16)$$

The Frobenius norm of an  $m \times n$  matrix  $\mathbf{A}$  is defined as the square root of the sum of the absolute squares of its elements,

$$\|\mathbf{A}\| = \sqrt{\sum_{i=1}^m \sum_{j=1}^n |a_{ij}|^2}. \quad (17)$$

In case of compressible magnetosonic turbulence in the inner heliosheath, we need to use Eq. (16) rather than Eq. (14) to calculate the enstrophy density spectra. Therefore, the enstrophy density spectra in Fig. 4 were calculated from the square of the Frobenius norm of the velocity gradient. Using energy conservation and enstrophy conservation arguments in stationary conditions, Kraichnan (1967) predicted a double cascade scenario in 2-D turbulence. If the turbulence is forced at intermediate scales, an inverse

329 energy cascade and a direct enstrophy cascade are expected to develop, where energy  
 330 moves to large scales and enstrophy moves to small scales. So, the directions of the en-  
 331 ergy and enstrophy fluxes are opposite.

332 The non-stationary nature of the dispersive shock wave, i.e. the occasional steep-  
 333 ening of nonlinear waves into shocklets, provides a constant source of magnetosonic per-  
 334 turbations in the downstream region. Downstream propagating linear LFF waves are ex-  
 335 pected to drive ion-ion hybrid resonance at the wavelength where the frequency of the  
 336 linear waves matches the ion-ion hybrid resonance frequency (see Fig. 1a). The ion-ion  
 337 hybrid resonance instability forces nonlinear magnetosonic waves at this intermediate  
 338 scale. Since the velocity perturbations of perpendicular fast magnetosonic waves are 2-  
 339 dimensional, Kraichnan's theory (Kraichnan, 1967) predicts an inverse cascade of kinetic  
 340 energy at large scales and a forward cascade of enstrophy at small scales in these down-  
 341 stream propagating waves. Overturning magnetosonic waves eventually result in forward  
 342 and reverse shocklets that launch downstream (and upstream) propagating linear mag-  
 343 netosonic waves again further and further downstream and the development of the dou-  
 344 ble cascade is repeated multiple times. This process is expected to create a fully devel-  
 345 oped stationary turbulent spectrum at wave numbers higher than the wave number of  
 346 the overturning waves.

347 We are going to test and verify these theoretical predictions with numerical three-  
 348 fluid simulation in Section 3.

### 349 **3 Simulation of Fast Magnetosonic Turbulence in the Inner Heliosheath**

#### 350 **3.1 Overturning of Fast Magnetosonic Waves**

351 As demonstrated in the paper by Zieger et al. (2015), the multi-fluid 1-D simula-  
 352 tion of the TS produces remarkable agreement with Voyager 2 observations, reproduc-  
 353 ing not only the microstructure of the TS3 crossing but also the energy partitioning among  
 354 thermal ions, PUIs and electrons across the shock. In order to simulate the theoretically  
 355 predicted overturning of downstream propagating fast magnetosonic waves in the inner  
 356 heliosheath, we extended the grid of the 1-D simulation to 8 AU both upstream and down-  
 357 stream of the TS. We used the same upstream solar wind conditions as in the best fit-  
 358 ting hot electron case in Zieger et al. (2015) ( $u_{SW,1} = 320.7$  km/s,  $n_{SW,1} = 0.001278$   
 359  $\text{cm}^{-3}$ ,  $T_{SW,1} = 4155$  K,  $B_1 = 0.06703$  nT,  $n_{PUI,1} = 0.0003195$   $\text{cm}^{-3}$ ,  $T_{PUI,1} = 13.42$   
 360 MK,  $p_{e,1} = 0.01833$  pPa) for TS3 and the same grid resolution of 1000 km resolving  
 361 the ion inertial length (4700 km) in the inner heliosheath. It was shown that the numer-  
 362 ical solution was practically the same with a grid resolution of 500 km, which means that  
 363 grid convergence had been achieved.

364 The initial left and right states are given by the upstream and downstream plasma  
 365 parameters of the TS, where the downstream parameters are calculated from the gen-  
 366 eralized Rankine-Hugoniot jump conditions for the total fluid (the mixture of cold ther-  
 367 mal ions, hot PUIs, and electrons). These boundary conditions result in a standing quasi-  
 368 stationary shock solution in the inertial frame. The simulation was run for 20 days phys-  
 369 ical time to study the long-term behavior of the upstream propagating dispersive shock  
 370 wave and the nonlinear growth and overturning of the downstream propagating LFF and  
 371 HFF waves. We stopped the simulation before the fastest wave (HFF mode) had reached  
 372 the outflow boundary at 8 AU downstream of the TS to avoid artificial reflection of waves  
 373 from the boundary. A snapshot of the magnetic field variations at and beyond the TS  
 374 up to 2.2 AU downstream is shown in Fig. 2a after 20 days of simulation in physical time.  
 375 We show simulation results up to 2.2 AU because this is the distance that a solar wind  
 376 parcel covers in 20 days in the inner heliosheath after crossing the TS. Although the dif-  
 377 ferent kinds of waves propagate much further downstream in the same time, the back-  
 378 ground solar wind parameters beyond 2.2 AU are not exact solutions of the three-fluid

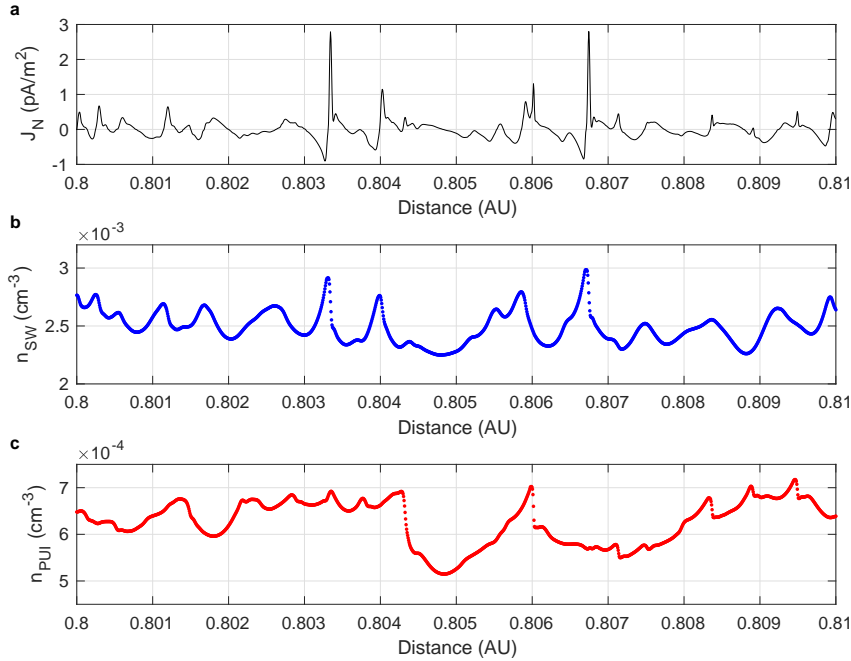
379 model but they represent only the initial downstream conditions of the simulation. For  
380 this reason, we limited our analysis to the downstream region up to 2.2 AU.

381 Our three-fluid simulation shows that the dispersive effects of fast magnetosonic  
382 waves are manifested on the scale of astronomical units (AU), and dispersion plays a key  
383 role in the generation of compressible turbulence in the inner heliosheath. The quasi-  
384 stationary trailing wave train of the TS does not extend to infinity. Downstream prop-  
385 agating positive dispersive HFF (PUI mode) waves grow until they steepen into shock-  
386 lets and eventually overturn starting to propagate backward in the frame moving down-  
387 stream at the sound speed of the PUIs. Similarly, downstream propagating positive dis-  
388 persive LFF waves (in the high wavenumber range of 0.005 to 0.05  $\omega_{pe}$ ) grow nonlinearly  
389 until they steepen into shocklets and overturn as well. The counterpropagating fast mag-  
390 netosonic waves (both LFF and HFF) produce fast magnetosonic turbulence in the he-  
391 liosheath and limit the downstream extension of the quasi-stationary negative disper-  
392 sive shock wave. Thus, our model produces coherent compressional waves in the post-  
393 shock region immediately downstream the TS (see Fig. 2b). Further downstream, non-  
394 linear compressible turbulence develops in the inner heliosheath (see Fig. 2a) due to the  
395 nonlinear steepening and overturning of fast magnetosonic waves. The temporal evolu-  
396 tion of turbulence eventually leads to large scale quasi-stationary structures like mag-  
397 netic holes (see Fig 2c) and the turbulent kinetic energy is dissipated on large scales through  
398 solar wind heating and acceleration.

399 The negative dispersive shock wave in the magnetic field intensity shown in Fig. 2b  
400 is produced by upstream propagating negative dispersive nonlinear LFF mode waves.  
401 The overshoot at the shock front is the soliton edge predicted by the theory of disper-  
402 sive shock waves (Biskamp, 1973). The smallest amplitude waves at 0.1 AU represent  
403 the linear wave edge of the negative dispersive shock wave, which moves downstream in  
404 time in the shock frame as predicted by theory (Hoefer, 2014). The oscillatory nonlin-  
405 ear waves appear quasi-stationary in the shock frame because the phase velocity of the  
406 wave is the same as the downstream flow velocity of the solar wind plasma. This has been  
407 verified by measuring the wavelength and phase velocity of the dispersive shock wave in  
408 the simulation. The blue square symbol in Fig. 1b marks the wave number and phase  
409 velocity obtained from the simulation. It lies exactly on the theoretical curve of the phase  
410 velocity of the LFF mode (blue line), implying a remarkable agreement between theory  
411 and the numerical three-fluid simulation. The nonlinear waves close to the soliton edge  
412 are non-sinusoidal and quasi-stationary in the sense that they can occasionally steepen  
413 into shocklets. The non-stationary nature of the dispersive shock wave provides a source  
414 of compressible disturbance that drives turbulence further downstream in the inner he-  
415 liosheath.

416 The theoretically predicted expansion of the oscillatory region downstream of the  
417 TS has been confirmed by our 1-D three-fluid simulation. The linear wave edge of the  
418 negative dispersive shock wave reached 0.1 AU downstream of the TS in 66 hours. How-  
419 ever, the linear wave edge eventually stopped moving downstream in the simulation. The  
420 dispersive shock wave became quasi-stationary in the shock frame after 82 hours and re-  
421 mained so until the end of the simulation at 22 days. This long-term behavior of the dis-  
422 persive shock wave is probably due to the change in the sign of the dispersion of the LFF  
423 mode at higher wave numbers ( $ck > 0.005 \omega_{pe}$ ), as shown in Fig. 1c.

424 Our three-fluid MHD simulation confirms the theoretically predicted nonlinear steep-  
425 ening and overturning of downstream propagating perpendicular magnetosonic waves.  
426 The downstream propagating coherent LFF and HFF waves steepen into shocklets and  
427 start to propagate backward in the frame that propagates at the sound speed of the ther-  
428 mal solar wind ions or at the sound speed of the PUIs, respectively, which results in com-  
429 pressional turbulence further down in the inner heliosheath (see Fig. 2a and 2c). The  
430 overturning distance depends on the growth rate of the downstream propagating pos-  
431 itive dispersive nonlinear HFF and LFF modes. In this particular simulation, the down-



**Figure 3.** Nonlinear steepening of fast magnetosonic waves propagating downstream of the TS. (a) Thin current sheets associated with (b) forward shocklets in the solar wind ions (LFF mode) or (c) forward shocklets in the pickup ions (HFF mode). Since the two wave modes are independent, the occurrence of shocklets (sudden jumps or steep gradients in density) is not simultaneous in the solar wind ions and the pickup ions.

stream propagating nonlinear waves started to steepen into shocklets at around 0.8 AU downstream of the TS as shown in Fig. 3. Since the LFF (solar wind ion) and HFF (PUI) modes are independent, shocklets (sudden jumps) in the solar wind ion density (Fig. 3b) and in the PUI density (Fig. 3c) do not form simultaneously. However, both types of shocklets (LFF-mode and HFF-mode) appear as jumps in the magnetic field or peaks in the normal component of the current density ( $J_N$ ), as shown in Fig. 3a. Although all the shocklets in Fig. 3 are forward shocklets, both forward and reverse shocklets occur further downstream in the turbulent inner heliosheath due to the overturning and counter-propagating fast magnetosonic waves.

As the turbulence develops in time in a downstream propagating fluid parcel, magnetic depressions or magnetic holes start to appear (see Fig. 2c). The physical process leading to the formation of these magnetic structures deserves more thorough theoretical discussion that is outside the scope of this paper. Nevertheless, one can easily find out which wave mode is responsible for these magnetic holes that have been observed by both Voyager 1 (Burlaga et al., 2007) and Voyager 2 (Burlaga et al., 2016). We can follow the same procedure that we used to identify the wave mode of the trailing wave train downstream of the TS crossing. Using two nearby time frames in the simulation, the propagation velocity of magnetic holes can be derived in the solar wind plasma frame by calculating a simple cross correlation function. Furthermore, we can also calculate the average wavelength of magnetic holes. We found that these magnetic holes are not frozen in the solar wind but are propagating at a very low speed ( $-15.7$  km/s) in the upstream direction in the plasma frame. Since the solar wind speed (181.9 km/s at 2 AU downstream of the TS) is much higher than the propagation speed of magnetic holes, the magnetic holes are propagating downstream in the inertial frame. The velocity and

456 wave number of magnetic holes in the simulation defines a point (red square) in the group  
 457 velocity plot of fast magnetosonic waves in Fig. 1c that lies exactly on the group veloc-  
 458 ity curve of the HFF mode. This implies that magnetic holes are most probably produced  
 459 by HFF or PUI waves that propagate upstream at frequencies close to the ion-ion hy-  
 460 brid resonance frequency.

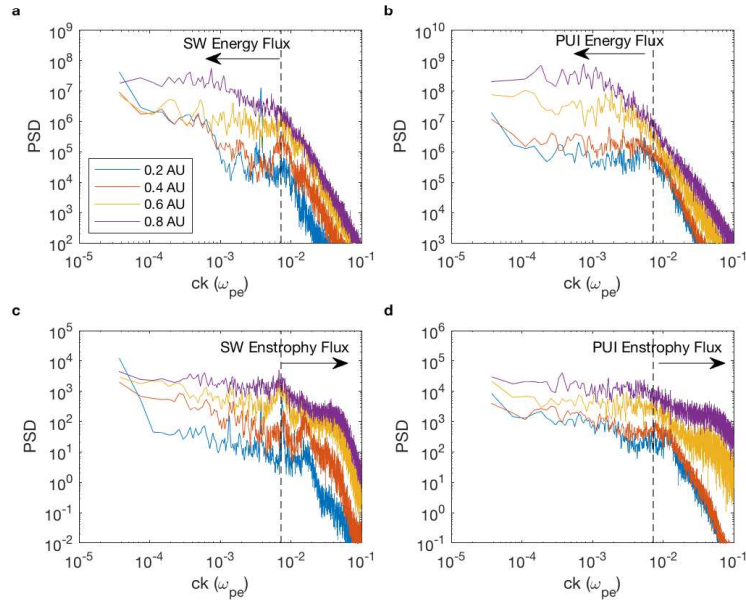
### 461 3.2 Double Cascade of Energy and Enstrophy

462 In order to study the temporal evolution of turbulence in a downstream propagat-  
 463 ing solar wind plasma parcel, we calculated the power spectra of different solar wind vari-  
 464 ables at increasing distances from the TS. Since downstream propagating fast magne-  
 465 tosonic waves are continuously generated by the TS, which is a quasi-stationary disper-  
 466 sive shock wave, a solar wind plasma element is exposed to magnetosonic perturbations  
 467 the longer time, the further it has been carried downstream of the shock. Thus, the tur-  
 468 bulence becomes more and more developed as we move further away from the TS.

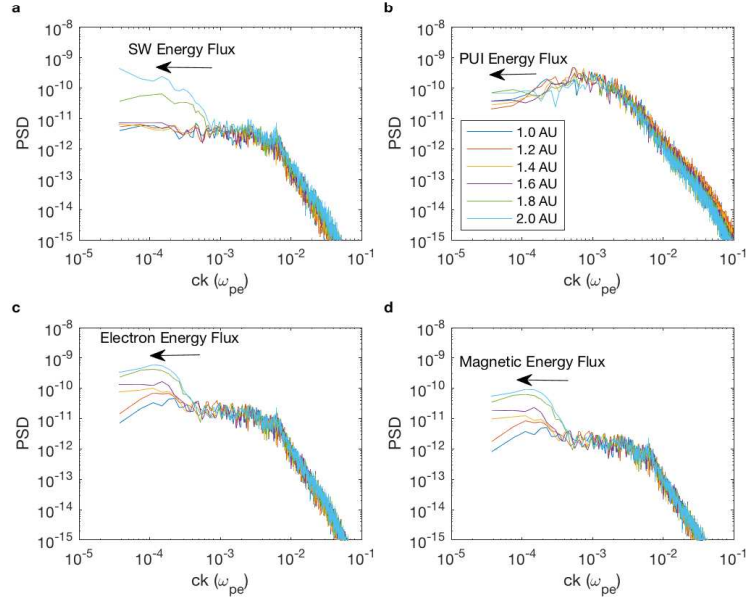
469 First, we consider the spectral evolution of downstream propagating nonlinear fast  
 470 magnetosonic waves before they overturn due to nonlinear steepening. As it is shown  
 471 in Fig. 2a, the amplitude of coherent fast magnetosonic waves is gradually increasing be-  
 472 tween 0.2 and 0.8 AU until a maximum amplitude is reached around 0.8 AU. This is the  
 473 point where downstream propagating LFF and HFF waves steepen into shocklets (see Fig. 3),  
 474 overturn and start to propagate backward in the frame of the downstream propagating  
 475 wave, which eventually leads to turbulence further downstream.

476 The evolution of the turbulent kinetic energy density spectra of solar wind ions and  
 477 pickup ions between 0.2 and 0.8 AU are shown in Figs. 4a and 4b, respectively. Simi-  
 478 larly, the evolution of the enstrophy density spectra of solar wind ions and PUIs are shown  
 479 in Figs. 4c and 4d. The power spectra were calculated in a 0.4 AU sliding window with  
 480 0.2 AU stepping, which gives 50 percent data overlap between adjacent spectra. Each  
 481 spectrum was produced with Welch's averaged periodogram method as follows. The 0.4  
 482 AU segment was divided into several smaller segments with 50% overlap. A modified pe-  
 483 riodogram was computed for each segment using a Hamming window and all the result-  
 484 ing Fourier spectra were averaged to compute the final power spectral density (PSD) es-  
 485 timate. This averaging method is to reduce the noise in the high-frequency part of the  
 486 spectra.

487 The turbulent kinetic energy of solar wind ions and PUIs develop an inverse en-  
 488 ergy cascade in time where the energy moves toward large scales. This can be seen as  
 489 a shift of spectral power toward larger and larger scales as the solar wind moves down-  
 490 stream from 0.2 AU to 0.8 AU. The arrows in Fig. 4a and Fig. 4b indicate the direction  
 491 of the energy flux. On the other hand, the enstrophy of solar wind ions and PUIs de-  
 492 velop a direct energy cascade in time, where enstrophy moves toward small scales. This  
 493 is shown by the shift of spectral power to smaller and smaller scales as the solar wind  
 494 moves downstream from 0.2 AU to 0.8 AU. The arrows in Fig. 4c and Fig. 4d indicate  
 495 the direction of the enstrophy flux. This is consistent with the double cascade scenario  
 496 in 2-D turbulence with steady forcing. The vertical dashed lines indicate the theoret-  
 497 ically predicted wave number of ion-ion hybrid resonance instability of solar wind ions  
 498 and PUIs, which divides the inverse and forward cascade ranges. This implies that the  
 499 2-D magnetosonic turbulence is forced by the ion-ion hybrid resonance instability. At  
 500 0.2 AU, the enstrophy density of solar wind ions has a large narrow peak at the wave  
 501 number of the ion-ion hybrid resonance instability and other smaller peaks at its har-  
 502 monics (see Fig. 4c), which confirms that the source of enstrophy is indeed the ion-ion  
 503 hybrid resonance, where solar wind ions and PUIs collectively gyrate around each other.  
 504 As the waves propagate downstream, enstrophy gradually moves to smaller scales. The  
 505 turbulent kinetic energy of solar wind ions also has a strong initial peak at the wave num-  
 506 ber of the ion-ion hybrid resonance instability at 0.2 AU (see Fig. 4a). The highest nar-



**Figure 4.** Inverse cascade of kinetic energy and direct cascade of enstrophy in fast magnetosonic waves propagating downstream in the plasma frame. (a) Kinetic energy density spectra of solar wind ions; (b) kinetic energy density spectra of pickup ions; (c) enstrophy density spectra of solar wind ions; and (d) enstrophy density spectra of pickup ions at different distances from the TS. Kinetic energy is transferred from small scales to large scales in the inverse cascade range and enstrophy is transferred from large scales to small scales in the direct cascade range. The vertical dashed line in each panel is the theoretically predicted wave number of the ion-ion hybrid resonance in the LFF mode (see blue asterisk in Fig. 1a).



**Figure 5.** Inverse cascade of thermal energy in fast magnetosonic waves propagating upstream in the plasma frame. (a) Thermal energy density of solar wind ions; (b) thermal energy density of pickup ions; (c) thermal energy density of electrons; and (d) magnetic energy density at different distances from the TS. Thermal energy is transferred from small scales to large scales in the inner heliosheath.

507 row peak is produced not by downstream propagating waves but by the upstream prop-  
 508 agating dispersive shock wave because the first 0.4 AU segment includes the TS as well.  
 509 As the kinetic energy spectrum of downstream propagating waves evolve in time, energy  
 510 gradually moves to larger scales until a quasi-steady spectrum is formed at 0.8 AU dis-  
 511 tance from the TS. At this point, a maximum power is reached in kinetic energy at the  
 512 wave number where the downstream propagating waves overturn. The power of down-  
 513 stream propagating waves cannot grow further because they steepen into shocklets at  
 514 this scale.

515 The evolution of the energy and enstrophy spectra of PUIs (see Figs. 4b and 4d)  
 516 is very similar to that of the solar wind ions, showing a double cascade below and above  
 517 the wave number of the ion-ion hybrid resonance instability. This means that not only  
 518 the LFF mode but also the HFF mode is forced by the ion-ion hybrid resonance insta-  
 519 bility. A quasi-steady spectrum is formed at 0.8 AU in the PUI turbulent kinetic energy  
 520 as well. However, the shapes of the energy spectra are different for thermal ions and PUIs,  
 521 and the wave numbers of the maximum power are different, too. This is because the scales  
 522 (wave numbers) where downstream propagating waves overturn are different for the LFF  
 523 and HFF modes.

524 Next, we follow the evolution of the turbulent spectra of different solar wind vari-  
 525 ables in the turbulent region beyond 0.8 AU. Figure 5 shows the thermal energy spec-  
 526 tra of solar wind ions, PUIs, and electrons as well as the magnetic energy spectrum at  
 527 different distances from the TS. Overturning magnetosonic waves start to propagate  
 528 in the opposite direction and the counterpropagating waves produce forward and reverse  
 529 shocklets resulting in compressible fast magnetosonic turbulence. The randomly occur-  
 530 ring reverse shocklets launch downstream propagating fast magnetosonic waves now and



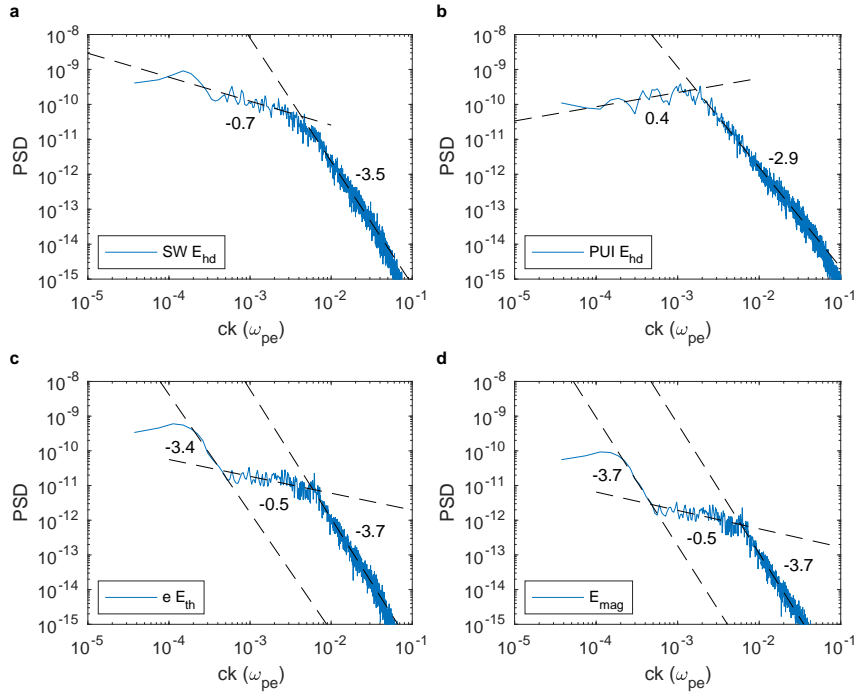
again, maintaining a quasi-stationary energy and enstrophy flux at ion scales. As a result, a quasi-stationary turbulent spectrum develops in the inner heliosheath at large distances from the TS. Shocklets launch not only downstream propagating waves but also upstream propagating waves in the plasma frame. Upstream propagating magnetosonic waves contribute to the inverse energy cascade on fluid scales predicted by Kraichnan's theory of 2-D turbulence. There is a constant flux of thermal energy towards large scales as indicated by arrows in Fig. 5. We verified that large-scale perturbations in the magnetic field, like magnetic holes in Fig. 2c, and the associated large-scale perturbations in density, pressure, and thermal energy propagate upstream in the plasma frame at the group velocity of the HFF mode (see Fig. 1c). This implies that the inverse energy cascade on fluid scale is mediated by upstream propagating HFF waves. The HFF mode approaches the frequency of the ion-ion hybrid resonance at large scales, which makes this wave mode unstable at the long wavelength limit. Since the group velocity of the HFF mode approaches zero at the long wavelength limit, the turbulent kinetic energy eventually dissipates on large scales in the form of solar wind heating and acceleration. The three-fluid simulation confirms the heating and acceleration of plasma as the turbulence develops in the downstream propagating solar wind. However, the discussion of solar wind heating and acceleration on the scales of astronomical units is outside the scope of this study.

### 3.3 Energy Spectra of Fully Developed Turbulence

We investigate the spectral properties of fully developed turbulence in our three-fluid simulation between 1.8 and 2.2 AU downstream of the TS. The magnetic field variations in this region are shown in Fig. 2c. The goal of this analysis is to understand the spectral shapes of different turbulent variables, like velocity, density, pressure, energy, and magnetic field. Why are they different or why are they similar? Where do spectral breaks occur and what is their physical explanation? What can we learn about fast magnetosonic turbulence in the heliosheath if only magnetic observations were available?

The hydrodynamic energy spectra of solar wind ions and PUIs are shown in Fig. 6a and Fig. 6b, respectively. The spectral slopes are significantly different and the shape of the spectra are very different as well. This is attributed to the differences in the dispersion relations of the two fast magnetosonic modes. The spectral break in the hydrodynamic energy spectrum of solar wind ions in Fig. 6a is at higher wave number ( $\sim 4.7 \times 10^{-3} \omega_{pe}$ ) than the corresponding spectral break in the hydrodynamic energy spectrum of PUIs in Fig. 6b ( $\sim 1.8 \times 10^{-3} \omega_{pe}$ ). These spectral breaks appear at the wave number where the downstream propagating nonlinear LFF and HFF waves steepen into shocklets and overturn. This is where the downstream propagating LFF and HFF waves reach their large-scale dissipation range above the intermediate-scale production range where the turbulence is forced by the ion-ion hybrid resonance instability (at the wave number of  $7.3 \times 10^{-3} \omega_{pe}$ ).

The spectral break in the hydrodynamic energy spectrum of solar wind ions coincides with the wavenumber where the group velocity of LFF waves has a local minimum (see Fig. 1c), i.e. where  $d^2\omega_{SW}/dk^2$  changes sign. LFF waves above the spectral break are positive dispersive and propagate downstream, while LFF waves below the spectral break are negative dispersive and propagate upstream in the frame of the downstream propagating wave. The spectral break in the hydrodynamic energy spectrum of PUIs coincides with the wave number where the second derivative of the group velocity of HFF waves has a local minimum, i.e. where  $d^4\omega_{PUI}/dk^4$  changes sign. Thus, the dissipation scales of LFF and HFF waves in inviscid collisionless plasma are determined by the shape of their dispersion relation not by the parameters of viscosity and large-scale friction, as in 2-D incompressible fluid turbulence (Kraichnan, 1967). Dissipation downstream of subcritical collisionless shocks are controlled by dispersion.



**Figure 6.** Energy spectra of fully developed magnetosonic turbulence in the inner heliosheath between 1.8 and 2.2 AU downstream of the TS. (a) Hydrodynamic energy spectrum of solar wind ions; (b) hydrodynamic energy spectrum of pickup ions; (c) thermal energy spectrum of electrons; and (d) magnetic energy spectrum. The best fitting spectral slopes are plotted as dashed lines and marked with the corresponding scaling exponents.

582 The scaling exponents of the hydrodynamic energy spectra in the production range  
 583 where the turbulence is forced are  $-3.5$  and  $-2.9$  for solar wind ions and PUIs, respec-  
 584 tively. In the range where the LFF and HFF waves overturn and propagate in the op-  
 585 posite direction, the scaling exponents of the hydrodynamic energy spectra are  $-0.7$  for  
 586 thermal ions and  $0.4$  for PUIs. The opposite spectral slopes can be explained with the  
 587 sign of dispersion of overturning LFF and HFF waves. Overturning LFF waves become  
 588 negative dispersive, while overturning HFF waves remain positive dispersive. Thus, up-  
 589 stream propagating LFF waves are amplified and upstream propagating HFF waves are  
 590 damped. However, damped HFF waves can still propagate because of the constant en-  
 591 ergy flux of the inverse cascade.

592 The hydrodynamic energy spectrum of electrons is practically identical with the  
 593 thermal energy spectrum of electrons (Fig. 6c) because of the negligible kinetic energy  
 594 of electrons due to the low electron mass. It is very similar to the magnetic energy spec-  
 595 trum in Fig. 6d. This similarity is not unexpected as in the multi-fluid model the mag-  
 596 netic field is frozen in the electron fluid (see Eq. (4)). For the same reason, the power  
 597 spectrum of the electron density (or the total ion density) and the power spectrum of  
 598 the magnetic field are expected to be very similar, too. Unlike in case of the hydrody-  
 599 namic energy spectra of ions, the spectral break in the magnetic and electron energy spec-  
 600 tra at intermediate scales coincides with the wave number of the ion-ion hybrid resonance  
 601 instability ( $7.3 \times 10^{-3} \omega_{pe}$ ). The second spectral break at the wave number of  $\sim 4.5 \times 10^{-4}$   
 602  $\omega_{pe}$  on fluid scale coincides with the wave number where the frequency of HFF waves  
 603 approach the ion-ion hybrid resonance frequency, i.e.  $\omega_{PUI} \rightarrow \Omega_H$  (see Fig. 1a). The  
 604 inverse cascade of thermal energy (see Fig. 5) and the inverse cascade of magnetic en-  
 605 ergy on fluid scales is therefore driven by HFF mode waves with frequencies approach-  
 606 ing the proton gyrofrequency. The spectral slope of the inverse cascade on fluid scale is  
 607 comparable to the spectral slope of the direct cascade on ion scale, both having a scal-  
 608 ing exponent close to  $-3.7$  (see Figs. 6c and and. 6d). The inverse energy cascade on fluid  
 609 scale is expected to extend to even larger scales as the turbulence develops in time, but  
 610 our multi-fluid simulation was limited to 20 days physical time only. As demonstrated  
 611 in Fig. 6, the hydrodynamic energy spectra of thermal ions and PUIs are controlled by  
 612 the dispersion of the LFF and HFF modes and do not reveal where the turbulence is forced.  
 613 In contrast, the magnetic energy spectrum reveals the scale where the turbulence is forced  
 614 but does not show the dissipation ranges of the HFF and LFF waves where the down-  
 615 stream propagating waves overturn.

616 In the next section, we are going to validate our three-fluid simulation of magne-  
 617 tosonic turbulence with high-resolution (48 s) magnetic field observation in the inner he-  
 618 liosheath by the Voyager 2 spacecraft.

## 619 4 Model Validation with Voyager 2 Observations

### 620 4.1 Reconstruction of the Voyager 2 Termination Shock Crossing

621 Voyager 2 crossed the TS multiple times on August 31 and September 1, 2007 at  
 622 83.7 AU from the Sun (Burlaga et al., 2008). The multiple crossings imply that the TS  
 623 was not stationary but moved toward and away from the Sun due to varying upstream  
 624 solar wind conditions. The compression ratios at the second (TS2) and third crossings  
 625 (TS3) were in the range  $2.1 - 2.4$  and  $1.6 - 1.8$ , respectively (Richardson et al., 2008;  
 626 Zieger et al., 2015). Both TS2 and TS3 were subcritical perpendicular shocks with fast  
 627 magnetosonic Mach numbers of 1.56 and 1.93, respectively. However, the upstream con-  
 628 ditions at TS2 were more variable due to upstream solar wind turbulence. The microstruc-  
 629 ture of TS3 was successfully reconstructed by multi-fluid (Zieger et al., 2015) and particle-  
 630 in-cell simulations (Yang et al., 2015). These simulations revealed a quasi-stationary shock  
 631 structure with a ramp, an overshoot and an oscillatory wave train downstream of the shock  
 632 front. The simulation of Yang et al. (2015) showed that the addition of 25% PUIs sig-

nificantly reduced ion reflection from the shock. However, the shock front remained non-stationary exhibiting a rippled structure. Zieger et al. (2015) found that the multi-fluid simulation with 20% PUIs provided the best fit to Voyager 2 observations and concluded that the TS is a high- $\beta$  low-Mach number subcritical dispersive shock wave. Voyager 2 observed strong compressible magnetic field variations in the 48-second magnetic data downstream the TS at the end of 2007 and in the beginning of 2008 (Burlaga & Ness, 2009). These compressible variations included large-amplitude coherent structures in the post-shock region and weaker more random magnetic field variations in a unipolar region further downstream. The distribution of magnetic field increments was shown to be non-Gaussian on different scales from 48 s to several hours in both regions.

The large amplitude coherent magnetosonic waves observed in the post-shock region are consistent with the prediction of a coherent nonlinear dispersive shock wave downstream of the TS as shown in Fig. 2b. Note that the upstream conditions were kept constant for 20 days in our simulation, which allowed the long-term temporal evolution of the dispersive shock wave. In reality, upstream conditions at the TS changed more rapidly, on the time scale of days or less, which limited the coherence length scale of dispersive shock waves. Consequently, the downstream region is expected to be a superposition of several dispersive shock waves with intermittent random variations.

## 4.2 Breaking Down of Taylors Hypothesis

In order to allow direct comparison between the multi-fluid simulation and the high-resolution magnetic field observations of Voyager 2 in the inner heliosheath, we flew a virtual satellite in our time-dependent simulation across the turbulent downstream region at the speed of the Voyager 2 spacecraft and sampled the MHD variables in time domain. Then we calculated 48-sec averages of the magnetic field and plasma variables to produce a simulated Voyager 2 time series that could be directly compared with actual data.

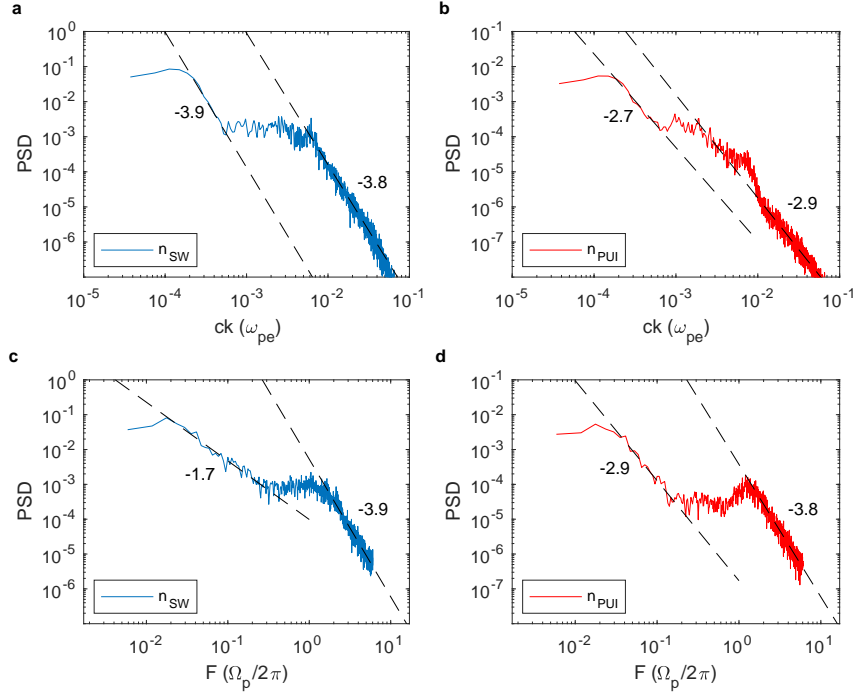
First, we wanted to test the validity of Taylors hypothesis in the heliosheath, which assumes that the observed temporal variations in the spacecraft frame correspond to spatial variations in the plasma frame. This is generally thought to be valid in the supersonic solar wind due to the large velocity difference between the spacecraft and the solar wind but not necessarily valid in the heliosheath behind the TS where the fast magnetosonic speed exceeds the downstream flow velocity. The relationship between wave frequencies observed in the spacecraft frame ( $f_{SC}$ ) and in the plasma frame ( $f_{PL}$ ) can be described with the Doppler shift equation:

$$f_{SC} = f_{PL} + \frac{1}{2\pi} \mathbf{k} \cdot \mathbf{v}_{rel}, \quad (18)$$

where  $\mathbf{k}$  is the wave number vector and  $\mathbf{v}_{rel}$  is the relative velocity between the solar wind and the spacecraft. Taylors hypothesis (Taylor, 1938) requires that

$$f_{PL} \ll \frac{1}{2\pi} \mathbf{k} \cdot \mathbf{v}_{rel}, \quad (19)$$

which means that the phase velocity of waves in the direction of the relative velocity is much smaller than the relative speed between the spacecraft and the solar wind ( $v_{ph} = \omega/k \ll \mathbf{v}_{rel}$ ). Since the solar wind flow and the direction of motion of Voyager 2 is radially outward at the TS and the magnetic field is predominantly in the azimuthal direction, Taylors hypothesis should be considered for the fastest wave mode in the perpendicular direction, which is the HFF mode. As shown in Fig. 1b, the phase velocity of the perpendicular HFF mode is much larger than the downstream flow velocity of 182 km/s especially at large scales where the phase velocity exceeds  $10^4$  km/s. The phase velocity of the LFF mode is also larger than the downstream flow velocity (indicated by



**Figure 7.** Breaking down of Taylors hypothesis in the inner heliosheath. (a) Power spectrum of solar wind ion density in wave number domain; (b) power spectrum of pickup ion density in wave number domain; (c) power spectrum of solar wind ion density in frequency domain; and (d) power spectrum of pickup ion density in frequency domain as it would be observed by the Voyager 2 spacecraft between 1.8 and 2.2 AU downstream of the TS. The best fitting spectral slopes are plotted as dashed lines and marked with the corresponding scaling exponents. Since the density spectra are very different in the wave number and frequency domains for both solar wind ions and pickup ions, Taylors hypothesis of observing predominantly spatial variations by a spacecraft in frequency domain apparently breaks down in the sub-fast-magnetosonic inner heliosheath.

680 a blue square) on fluid scales, but it becomes smaller than that on ion and electron scales.  
 681 Thus, Taylors hypothesis clearly breaks down for fast magnetosonic turbulence.

682 In order to demonstrate the breaking down of Taylors hypothesis in the inner he-  
 683 liosheath, we computed the turbulent spectra of solar wind ion density and PUI density  
 684 both in wavenumber and frequency domains using the time series of the virtual space-  
 685 craft moving at the speed of Voyager 2 in the multi-fluid simulation. In Fig. 7, we ad-  
 686 justed the frequency range to the wave number range with the linear conversion formula  
 687 of Eq. (18), assuming that Taylors hypothesis was true. The spectra in wave number and  
 688 frequency domains should be identical if Taylors hypothesis was true. This is apparently  
 689 not the case. The spectral shapes and the spectral slopes in Fig. 7 are significantly dif-  
 690 ferent in the wave number and frequency domains both for solar wind ions and PUIs.  
 691 This means that Taylors hypothesis generally breaks down for both the LFF and HFF  
 692 waves in the inner heliosheath. Although the density spectrum of solar wind ions looks  
 693 like a Kolmogorov spectrum in frequency domain having a scaling exponent close to  $-5/3$   
 694 on fluid scales, the actual scaling exponent is not  $-1.7$  but  $-3.9$  in wave number domain.  
 695 This means that the turbulent spectrum of fast magnetosonic waves cannot be determined  
 696 with a single spacecraft flying at the speed of Voyager 2. Only multi-spacecraft obser-

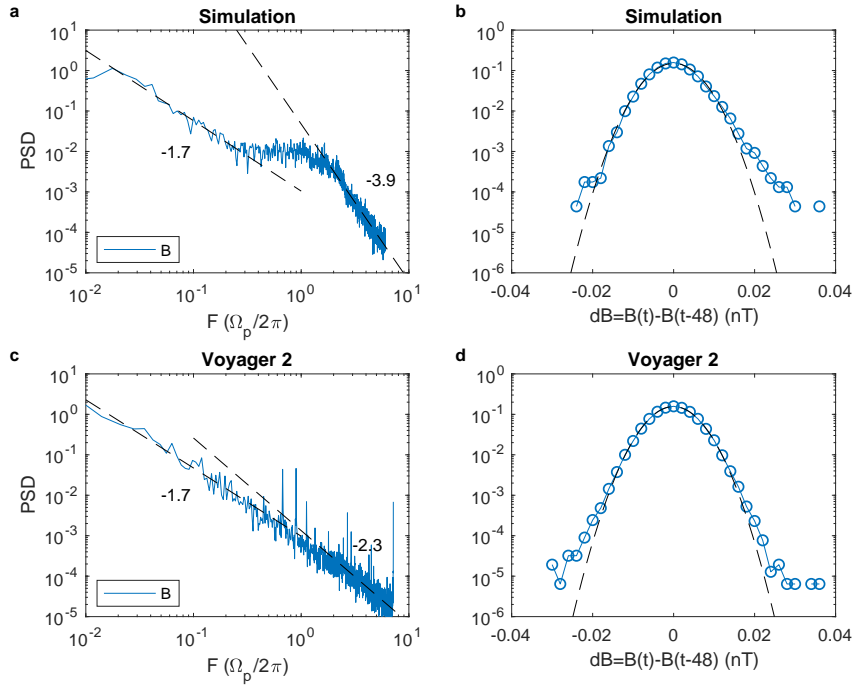
697 variations could distinguish between spatial and temporal variations in the inner heliosheath.  
 698 Note that the spectral shape of solar wind ion density in Fig. 7a and the spectral shapes  
 699 of electron thermal energy and magnetic energy densities in Figs. 6c and 6d are very similar.  
 700 This can be understood as a consequence of the magnetic field being frozen in the  
 701 electron fluid, the charge neutrality enforcing the total ion density to be the same as the  
 702 electron density, and the dominance of solar wind ions over PUIs in the total ion den-  
 703 sity.

### 704 4.3 Comparison of Simulated and Observed Magnetic Field Turbulence

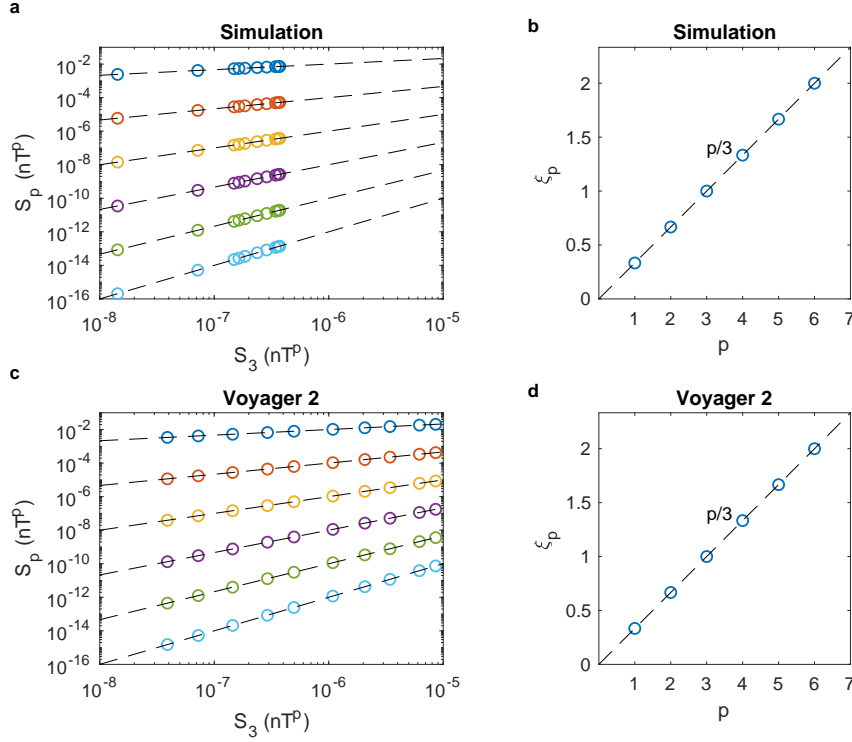
705 Since high-resolution magnetic data (48-second averages) are available from Voy-  
 706 ager 2 in the inner heliosheath, we can directly compare the observed turbulent magnetic  
 707 spectrum with the magnetic spectrum predicted by the three-fluid simulation in frequency  
 708 domain at a virtual spacecraft flying at the speed of Voyager 2. For this purpose, we se-  
 709 lected all the Voyager 2 data from 2009 when the spacecraft was sampling the fully de-  
 710 veloped turbulent region of the inner heliosheath. Since the typical length of continu-  
 711 ous data segments is about 2 to 6 hours per day because of the telemetry constraints of  
 712 Voyager 2, we limited our data analysis to the frequency range between  $10^{-5}$  Hz and  $10^{-2}$   
 713 Hz to avoid artifacts at lower frequencies due to the long data gaps. Missing data were  
 714 linearly interpolated to a regular grid of 48-second resolution. We applied Welshs aver-  
 715 aged periodogram method described in Section 3.2 to compute the average power spec-  
 716 trum of the turbulent magnetic field intensity observed by Voyager 2 in the year 2009.  
 717 A similar spectrum was computed for the magnetic field time series of the virtual space-  
 718 craft flown in the multi-fluid simulation. The simulated and observed magnetic turbu-  
 719 lence spectra are presented in Figs. 8a and 8d.

720 The multi-fluid simulation closely reproduces the observed magnetic turbulence spec-  
 721 trum below the proton gyrofrequency with a scaling exponent of  $-1.7$ , which is very close  
 722 to the Kolmogorov scaling exponent of  $-5/3$  in incompressible fluids. However, as it is  
 723 demonstrated in Fig. 7, the spectral slope of magnetosonic turbulence in frequency do-  
 724 main is not the same as the spectral slope in wave number domain due to the breaking  
 725 down of Taylors hypothesis in the inner heliosheath. This implies that the observed tur-  
 726 bulent magnetic field spectrum is not a classical forward-cascade Kolmogorov spectrum,  
 727 contrary to Fraternali et al. (2019). The Voyager 2 turbulent magnetic spectrum (Fig. 8c)  
 728 also shows a narrow peak close to the proton gyrofrequency and its harmonics, which  
 729 confirms the presence of ion-ion hybrid resonance. Resonance peaks at the gyrofrequen-  
 730 cies of  $\alpha$  particles and interstellar  $\text{He}^+$  PUIs are also present, as predicted by theory. How-  
 731 ever, these minor ion species were not included in the numerical three-fluid simulation.  
 732 The observed turbulent magnetic spectrum is known to be affected by noise at frequen-  
 733 cies above the proton gyrofrequency (Fraternali et al., 2019). Therefore, we cannot make  
 734 a reliable comparison between the simulated and observed turbulent magnetic spectra  
 735 in the high-frequency dissipation range. Nevertheless, both the observed and simulated  
 736 turbulent magnetic spectra exhibit a spectral break around the proton gyrofrequency,  
 737 where the 2-D magnetosonic turbulence is forced by the ion-ion hybrid resonance insta-  
 738 bility.

739 Overturning downstream propagating LFF and HFF waves produce both forward  
 740 and reverse shocklets in the fully developed turbulence region of the inner heliosheath.  
 741 Shocklets appear as sudden jumps in the magnetic field, which is expected to produce  
 742 outliers in the distribution of magnetic field increments. In order to validate the pres-  
 743 ence of forward and reverse shocklets in the turbulent inner heliosheath, we computed  
 744 the distribution functions of magnetic field increments for the 48-second resolution Voy-  
 745 ager 2 data. A similar distribution function was computed for the magnetic field time  
 746 series of the virtual spacecraft in the multi-fluid simulation. The simulated and observed  
 747 distribution functions of magnetic field increments are presented in Fig. 8b and 8d. The  
 748 best fitting Gaussian distributions are indicated by the dashed parabola curves. Both



**Figure 8.** Model validation with Voyager 2 high-resolution magnetic field observations. (a) Simulated magnetic turbulence spectrum in frequency domain and (b) simulated distribution of magnetic field increments as it would be observed by the Voyager 2 spacecraft in the inner heliosheath. (c) Voyager 2 magnetic turbulence spectrum and (d) Voyager 2 distribution of magnetic field increments observed in the inner heliosheath in year 2009. The best fitting spectral slopes are plotted as dashed lines and marked with the corresponding scaling exponents in panels a and c. The best fitting Gaussian distributions are plotted as dashed curves in panels b and c. The three-fluid simulation closely reproduces the observed frequency-domain magnetic turbulence spectrum with a scaling exponent of  $-1.7$  on fluid scale. The simulation also reproduces the observed non-Gaussian distribution of magnetic field increments in the inner heliosheath.



**Figure 9.** Kolmogorov-Kraichnan scaling of fast magnetosonic turbulence in the inner heliosheath. (a) Scaling of simulated magnetic field structure functions as a function of the third-order moment. (b) Scaling exponents of the structure functions in panel a as a function of the order  $p$ . (c) Scaling of Voyager 2 magnetic field structure functions observed in the inner heliosheath in year 2009 as a function of the third-order moment. (d) Scaling exponents of the structure functions in panel c as a function of the order  $p$ . The best linear fits are plotted as dashed lines in panels a and c. The predicted  $p/3$  scaling of the scaling exponents are plotted as dashed lines in panels b and d. The three-fluid simulation reproduces the observed Kolmogorov-Kraichnan scaling of compressible turbulence in the inner heliosheath.

749 the observed and simulated distribution functions show significant deviations from Gaussian.  
 750 The wings of the distributions at large positive and negative increments, which can  
 751 be approximated with a symmetric Tsallis distribution at different scales (Burlaga & Ness,  
 752 2009), correspond to forward and reverse magnetosonic shocklets propagating downstream  
 753 in the spacecraft frame. The similar shapes of the observed and simulated distribution  
 754 functions confirm the presence of magnetosonic shocklets in the heliosheath and further  
 755 validate the shock driven magnetosonic turbulence model.

756 In order to analyze the multi-scale properties of fast magnetosonic turbulence in  
 757 the inner heliosheath, we computed the structure functions of the magnetic field for the  
 758 simulated time series of the virtual spacecraft flown at the speed of Voyager 2 across the  
 759 fully developed turbulence region of the multi-fluid simulation. As a comparison, we com-  
 760 puted the magnetic structure functions at Voyager 2 in the inner heliosheath in year 2009.  
 761 We used only the existing data points in this analysis without interpolating over the data  
 762 gaps. The magnetic structure function is defined as

$$S_p(\tau) = \langle |B(t) - B(t + \tau)|^p \rangle, \quad (20)$$



where  $p$  is the order of the structure function,  $\tau$  is the difference in time, and the angle brackets mean the expected value. The structure functions were evaluated up to the 6th order at the smallest scales with  $\tau$  ranging from 48 s to 6 hours. At larger scales the Voyager 2 magnetic structure functions are strongly affected by the data gaps. Kraichnan's theory of 2-D turbulence predicts that the structure functions do not scale close to the production range where the turbulence is forced. However, the structure functions should scale as a function of the third-order moment, and the scaling exponents should be  $p/3$ , which is referred to as Kolmogorov-Kraichnan scaling.

We plotted the magnetic structure functions as a function of the third-order moment in Figs. 9a and 9c for the simulated and observed compressible turbulence, respectively. The structure functions perfectly scale as a function of the third-order moment. The dashed lines represent the best linear fits, and the slopes of the best fitting lines provide a scaling exponent ( $\xi_p$ ) for each structure function. These scaling exponents are plotted as a function of  $p$  in Figs. 9b and 9d for the simulated and observed turbulence, respectively. The scaling exponents of the structure functions ( $\xi_p$ ) follow the theoretically predicted Kolmogorov-Kraichnan scaling, indicated as a dashed line in Figs. 9b and 9d, with the scaling exponent of  $p/3$  for both the simulated and observed compressible turbulence. The Kolmogorov-Kraichnan scaling is equivalent to the self-similarity of the turbulence at different scales. This can be proven as follows. The Kolmogorov-Kraichnan scaling states that

$$\log S_4 = \frac{4}{3} \log S_3 + c_1, \quad (21)$$

$$\log S_2 = \frac{2}{3} \log S_3 + c_2, \quad (22)$$

where  $c_1$  and  $c_2$  are constants. From Eqs. (21) and (22) we get

$$\log S_4 = 2 \log S_2 + c_3, \quad (23)$$

where  $c_3$  is constant. This means that  $S_4/S_2^2$  is constant, which is the definition of self-similarity in turbulence theory. Thus, we have shown that the 2-D fast magnetosonic turbulence in the inner heliosheath is self-similar at different scales.

## 5 Conclusions

We have shown that the dispersion of fast magnetosonic waves in the non-equilibrium solar wind plasma plays an important role in the energy dissipation downstream of the TS. Due to the hot pickup ions, the TS is a subcritical quasi-stationary dispersive shock wave consisting of a foot, a ramp and an extended oscillatory region downstream of the shock front. The non-stationary nature of the dispersive shock wave provides a constant source of downstream propagating fast magnetosonic perturbations even in case of steady upstream solar wind conditions. Downstream propagating nonlinear fast magnetosonic waves grow until they reach a maximum amplitude and overturn, starting to propagate backward in the frame of the downstream propagating wave. The counterpropagating fast magnetosonic waves result in forward and reverse shocklets that maintain self-consistent quasi-stationary compressible turbulence in the inner heliosheath. The nonlinear growth of magnetosonic waves is driven by the ion-ion hybrid resonance instability of solar wind ions and PUIs. The 2-D compressible turbulence in the inner heliosheath shows a double cascade where energy is transferred to large scales and enstrophy is transferred to small scales as predicted by Kraichnan's theory. The inverse energy cascade eventually heats and accelerates the solar wind plasma at the large wavelength limit. The numerical three-fluid simulation of the TS and the inner heliosheath has been validated with

809 high-resolution magnetic field observations by Voyager 2. The magnetic turbulence spec-  
 810 trum observed by Voyager 2 is closely reproduced by the simulation in frequency domain  
 811 below the proton gyrofrequency. However, it has been shown that Taylors hypothesis breaks  
 812 down in the inner heliosheath. Consequently, the observed magnetic turbulence spec-  
 813 trum is not a Kolmogorov spectrum in wave number domain. The observed non-Gaussian  
 814 distribution of magnetic field increments has been explained with shocklets produced by  
 815 nonlinearly steepened fast magnetosonic waves. Last but not least, the multi-scale anal-  
 816 ysis of magnetic field variations revealed a self-similar compressible turbulence on ion  
 817 scales close to the production range where the turbulence is forced by ion-ion hybrid res-  
 818 onance in agreement with Kraichnans theory of 2-D turbulence and Voyager 2 observa-  
 819 tions in the inner heliosheath. In this study we simulated the TS in a one-dimensional  
 820 domain with constant upstream solar wind conditions. Further work is needed to explore  
 821 the non-stationary nature of the TS in 2-dimensional geometry, with turbulent upstream  
 822 solar wind driving, and more realistic ion composition that includes solar  $\text{He}^{++}$  ions as  
 823 well as interstellar  $\text{He}^+$  PUIs. These minor ion species are expected to introduce addi-  
 824 tional fast magnetosonic modes as well as additional ion-ion resonance peaks in the tur-  
 825 bulent magnetic spectrum.

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 830 olution Voyager 2 magnetic field data are accessible at <https://vgrmag.gsfc.nasa.gov/data.html>.

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Figure 1.

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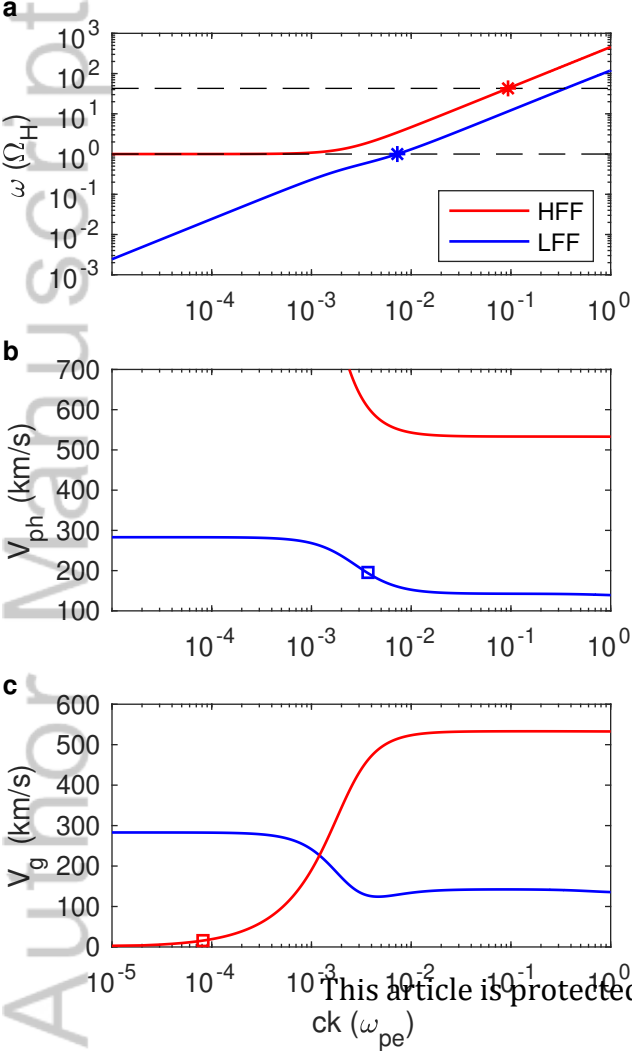


Figure 2.

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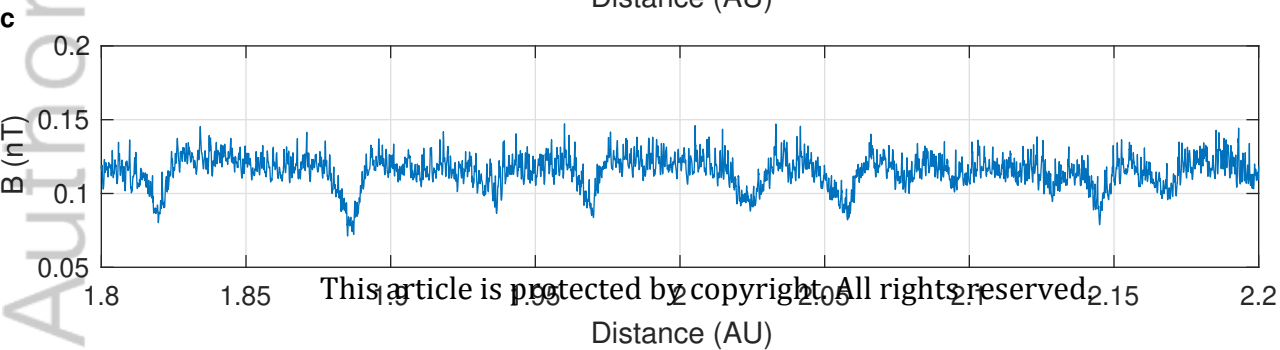
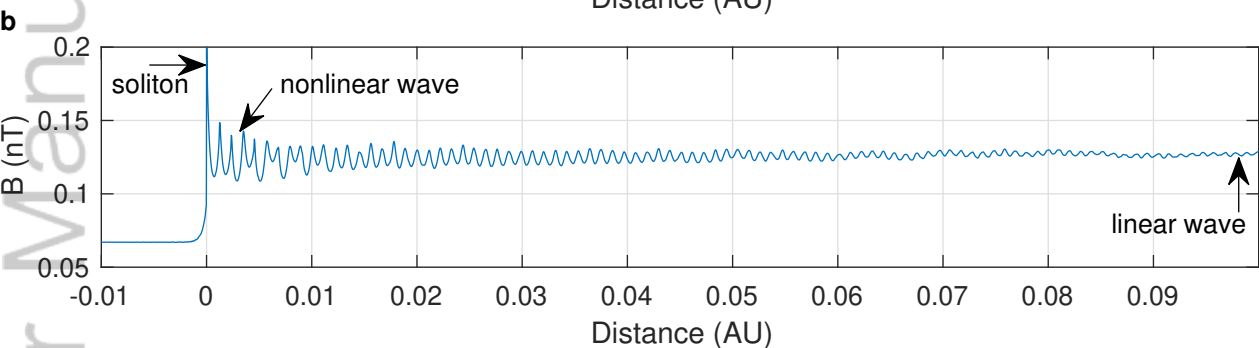
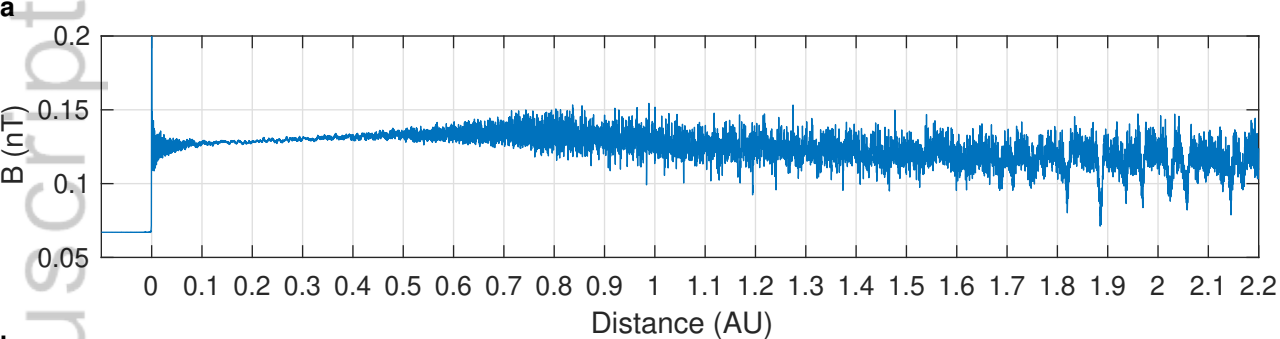




Figure 3.

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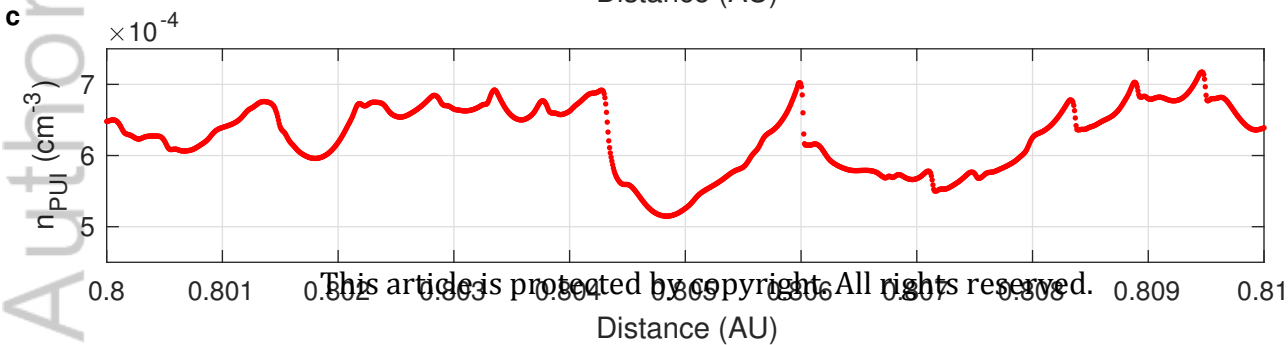
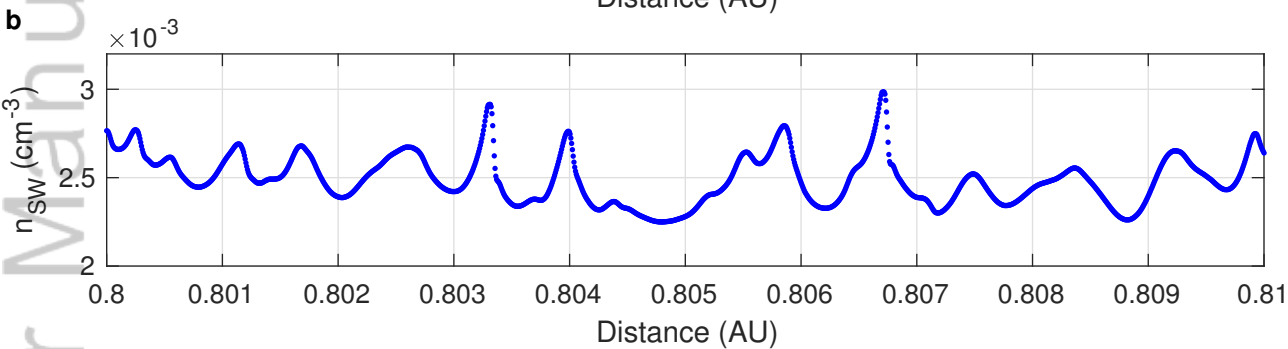
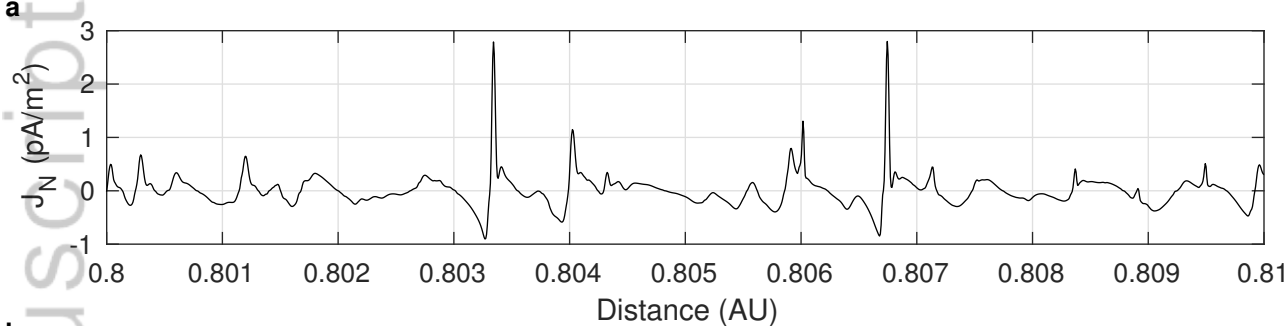


Figure 4.

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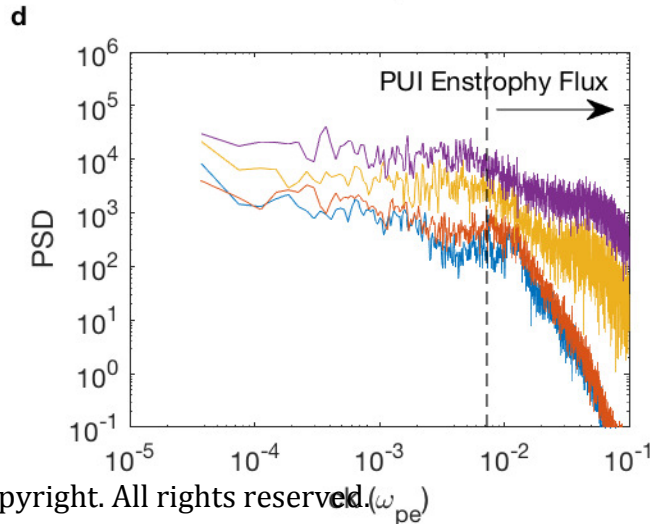
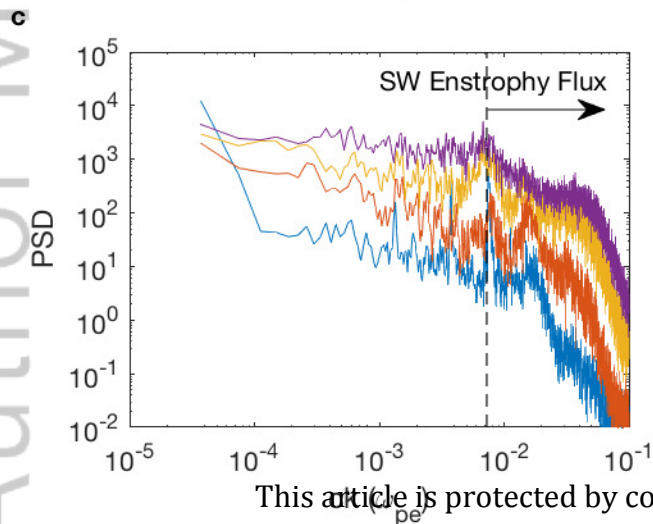
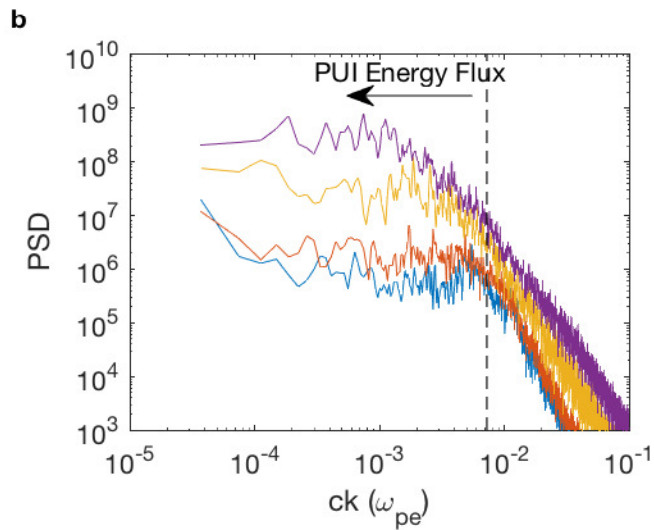
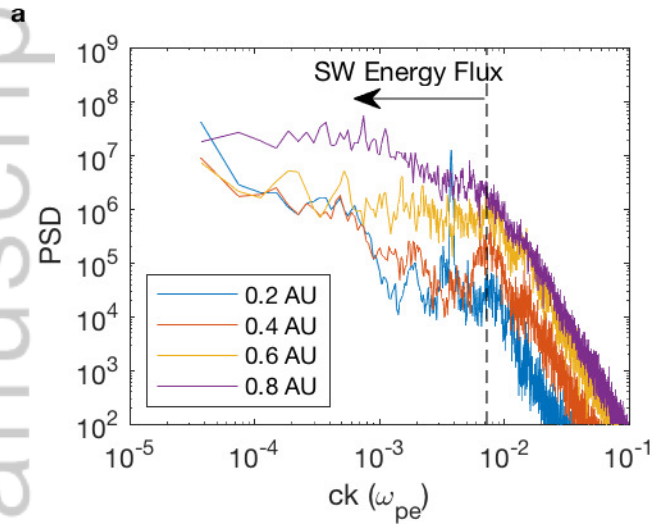


Figure 5.

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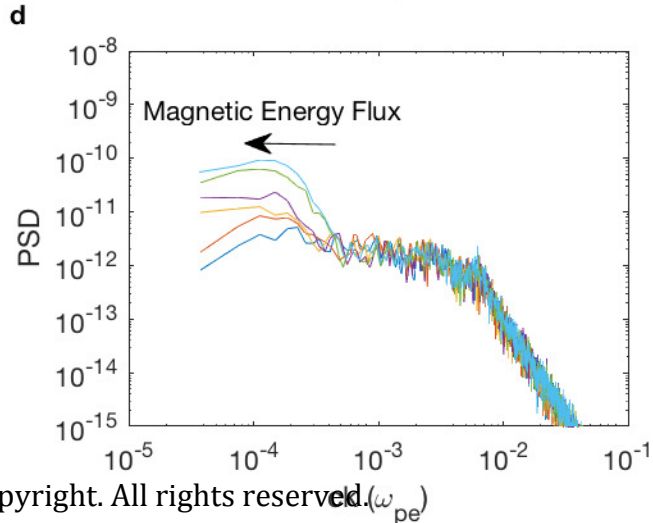
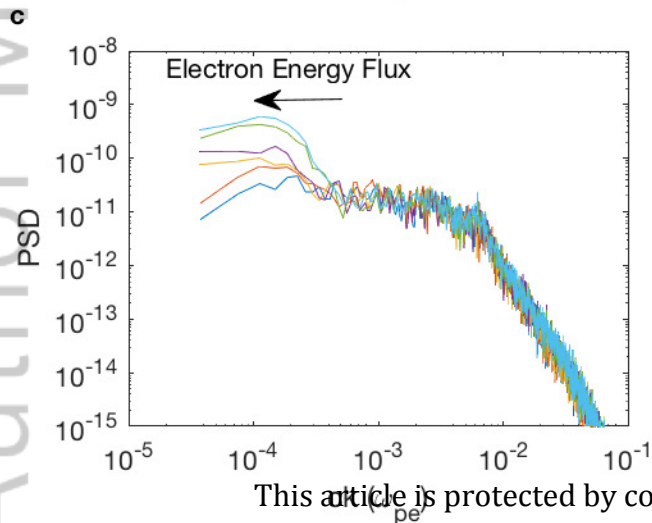
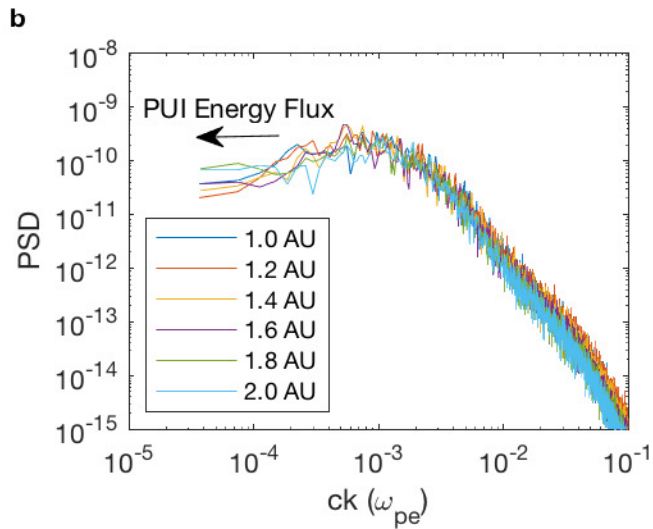
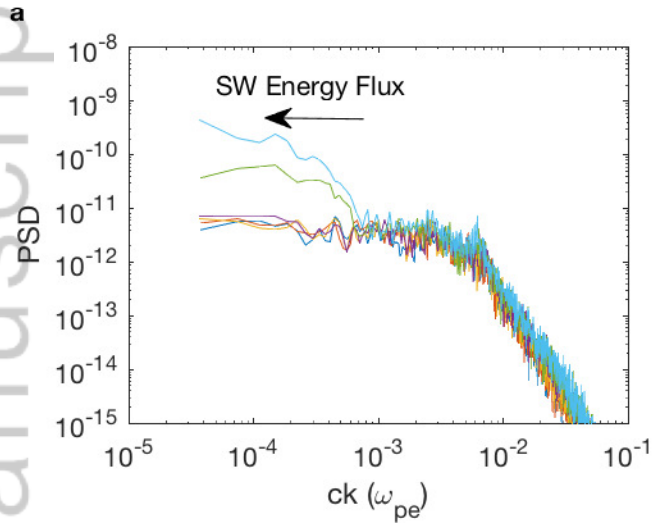


Figure 6.

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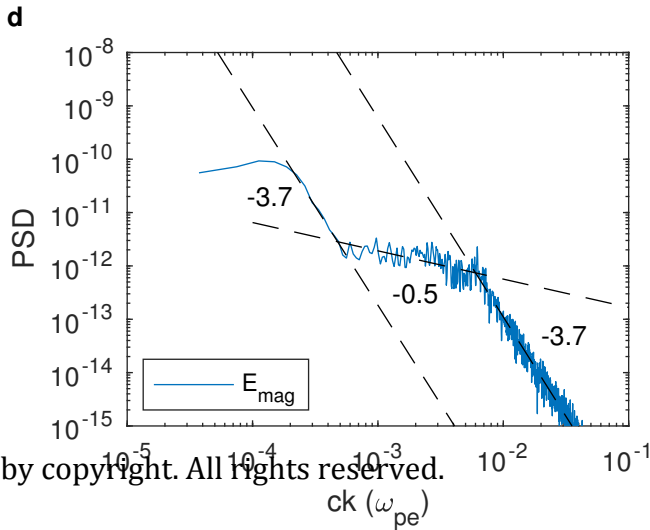
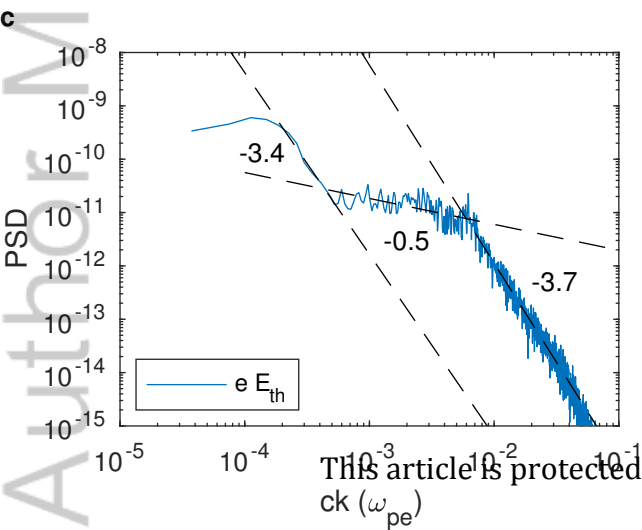
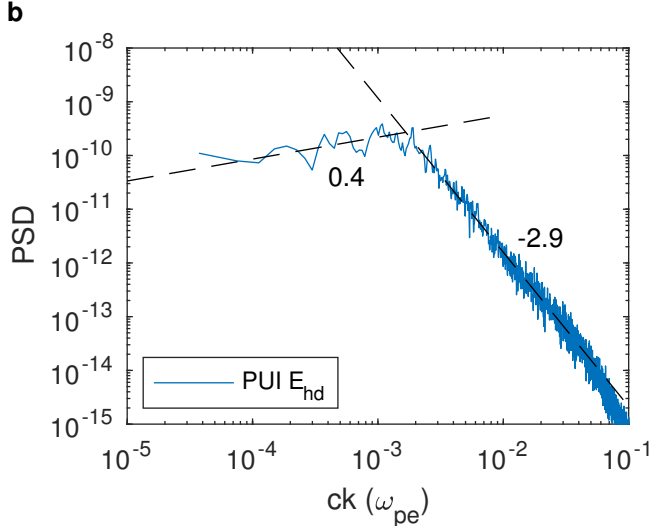
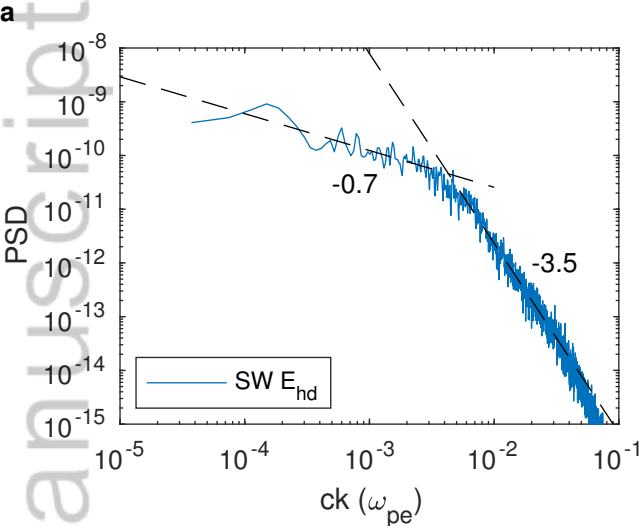




Figure 7.

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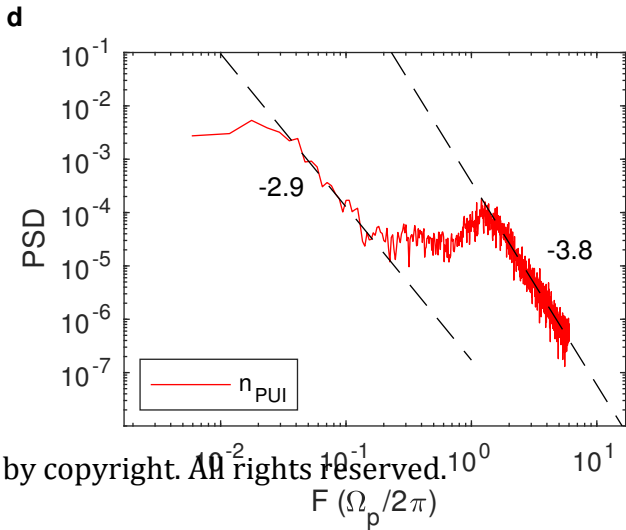
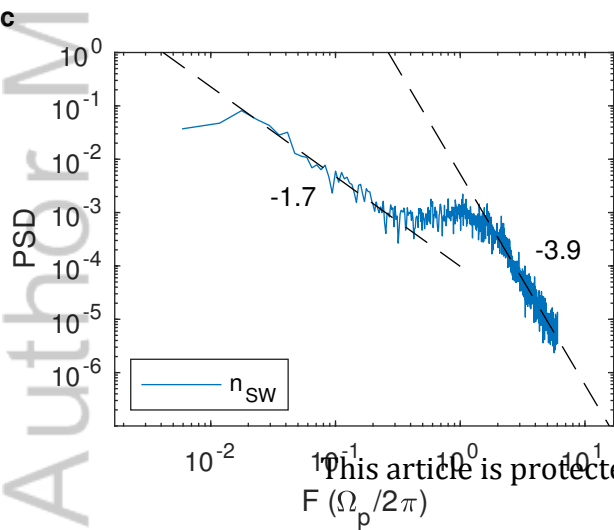
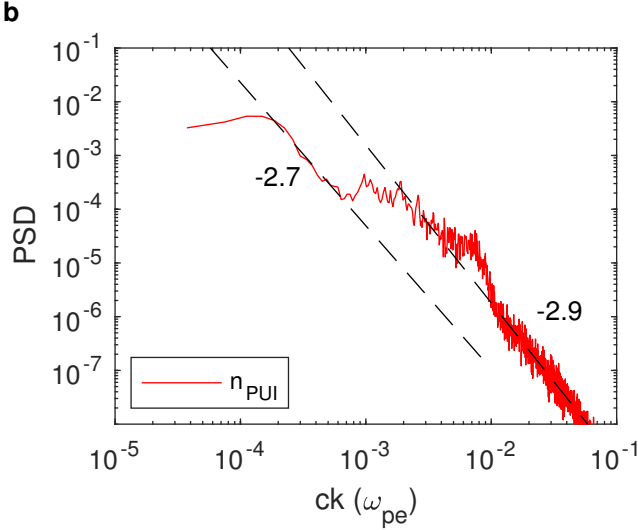
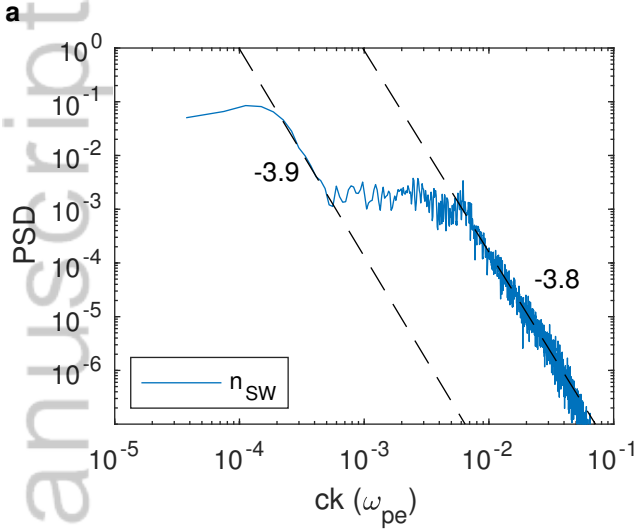


Figure 8.

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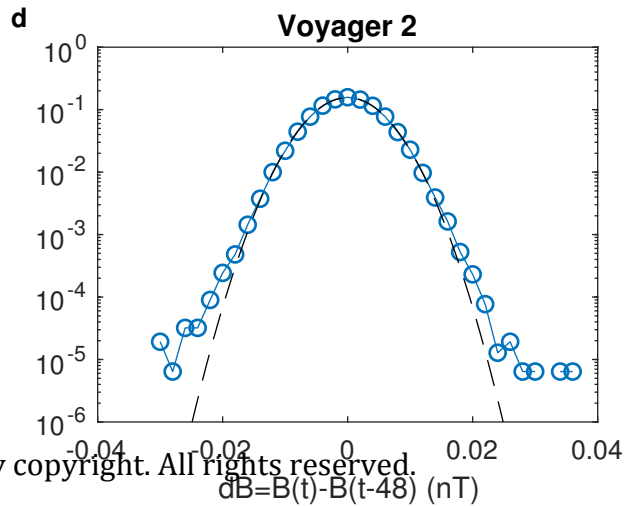
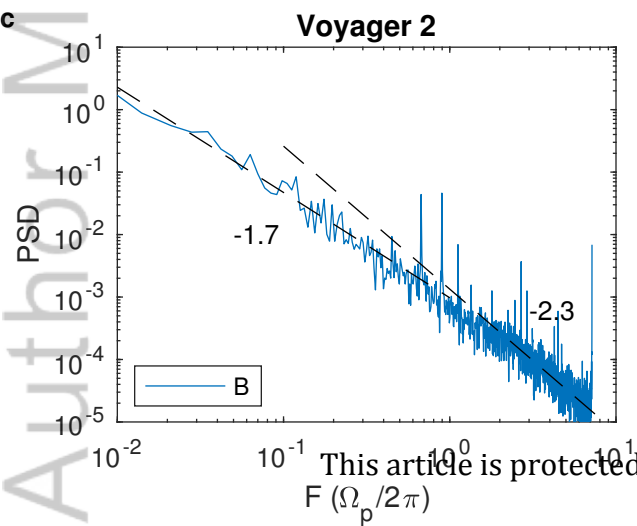
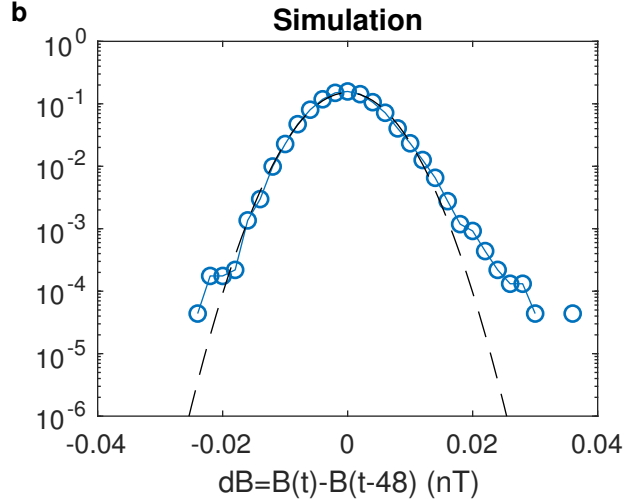
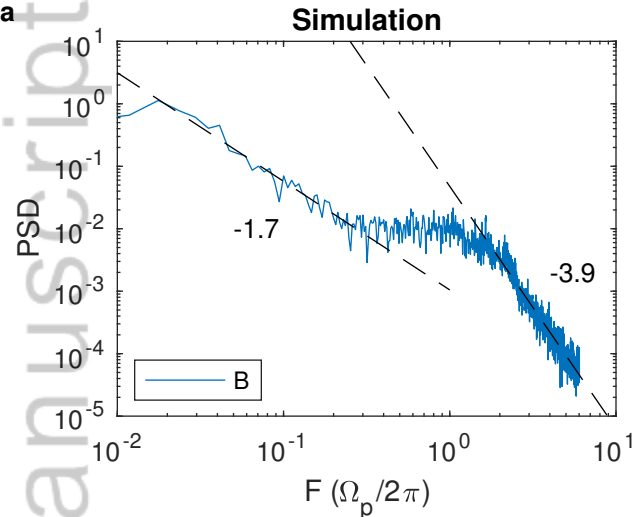
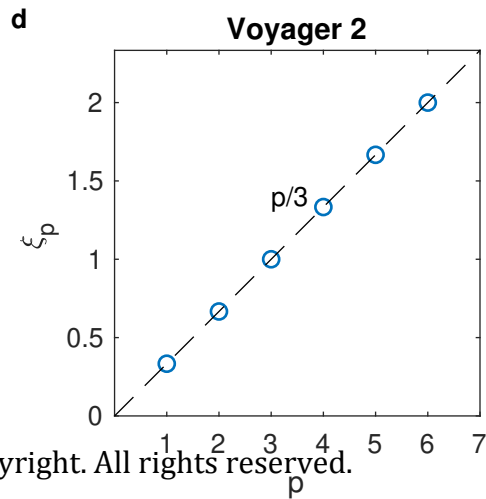
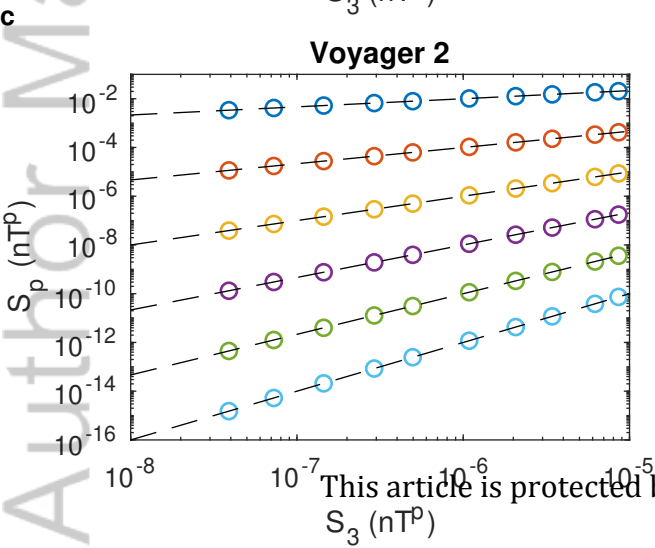
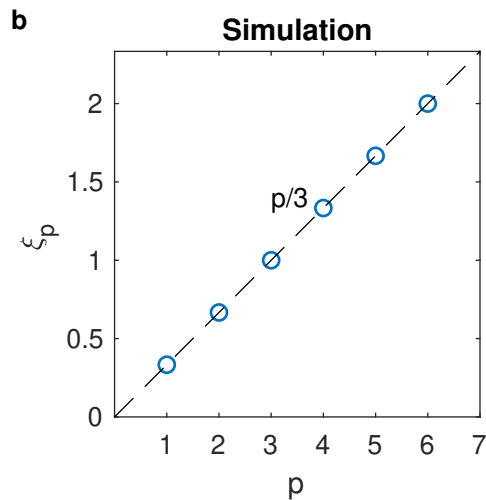
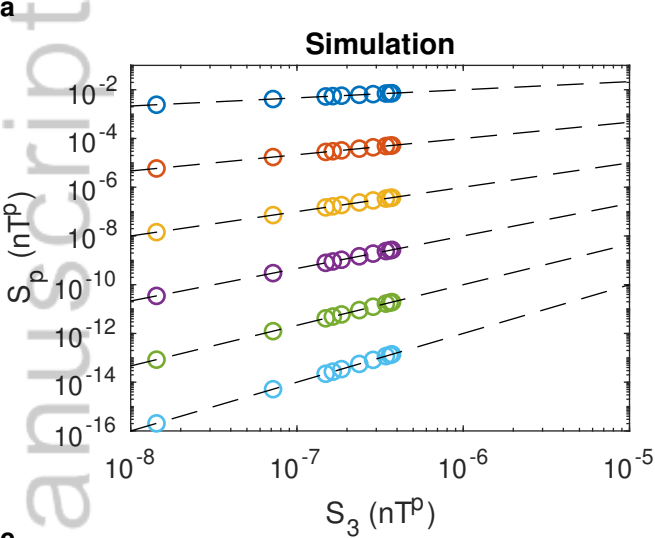
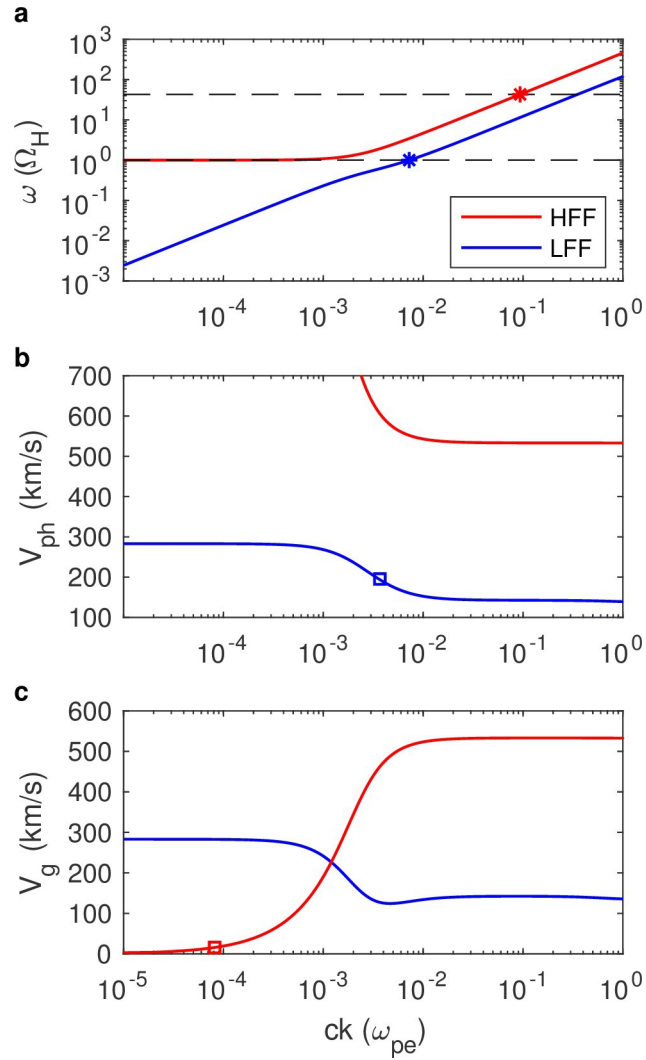


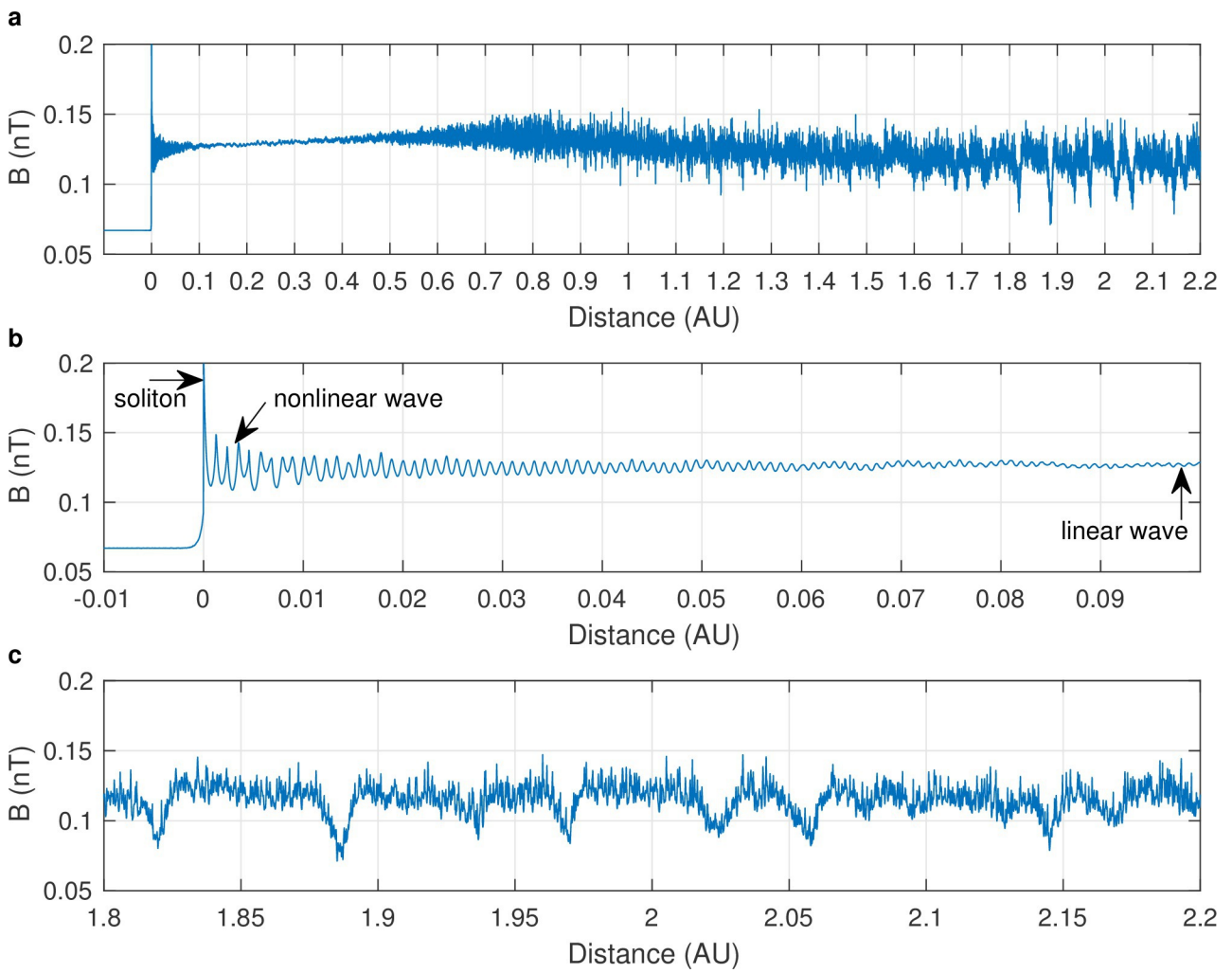
Figure 9.

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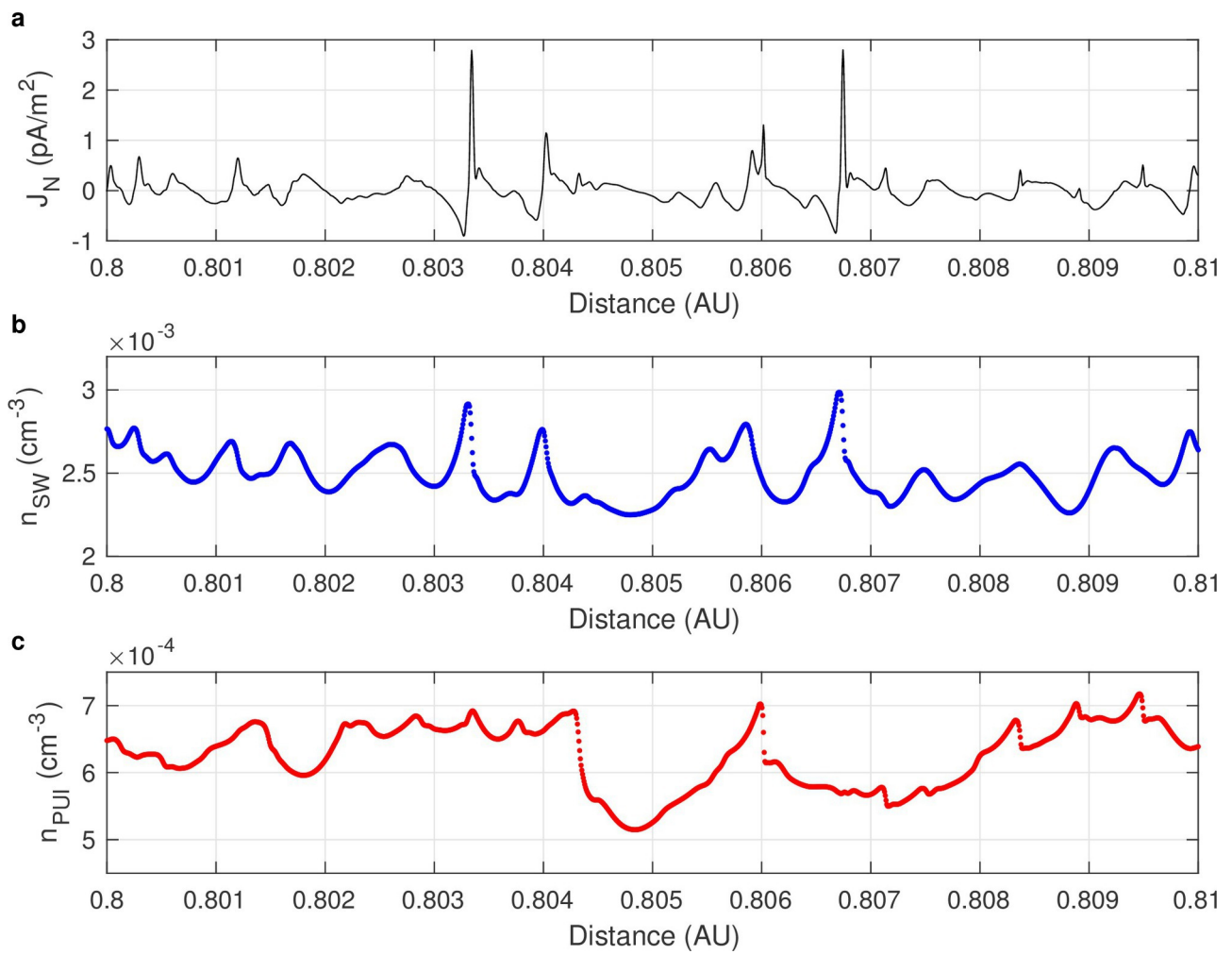


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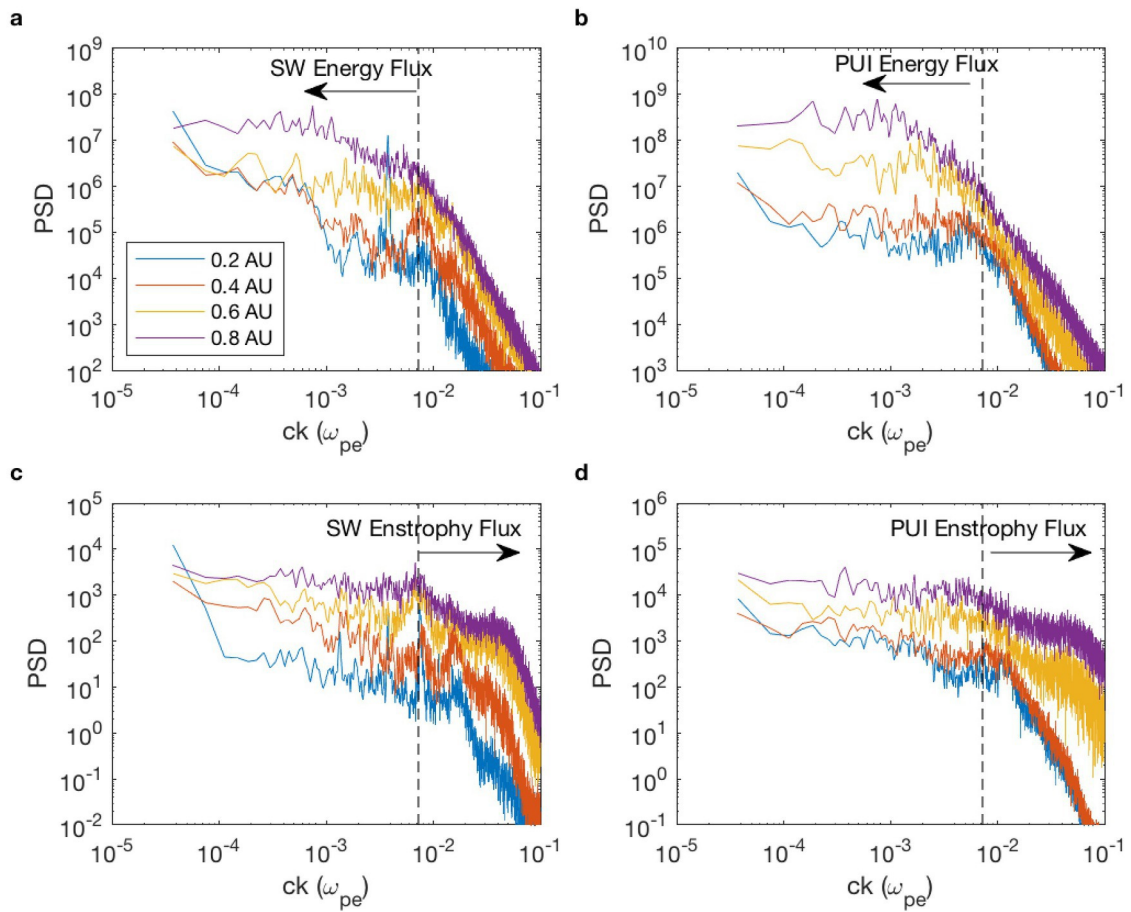


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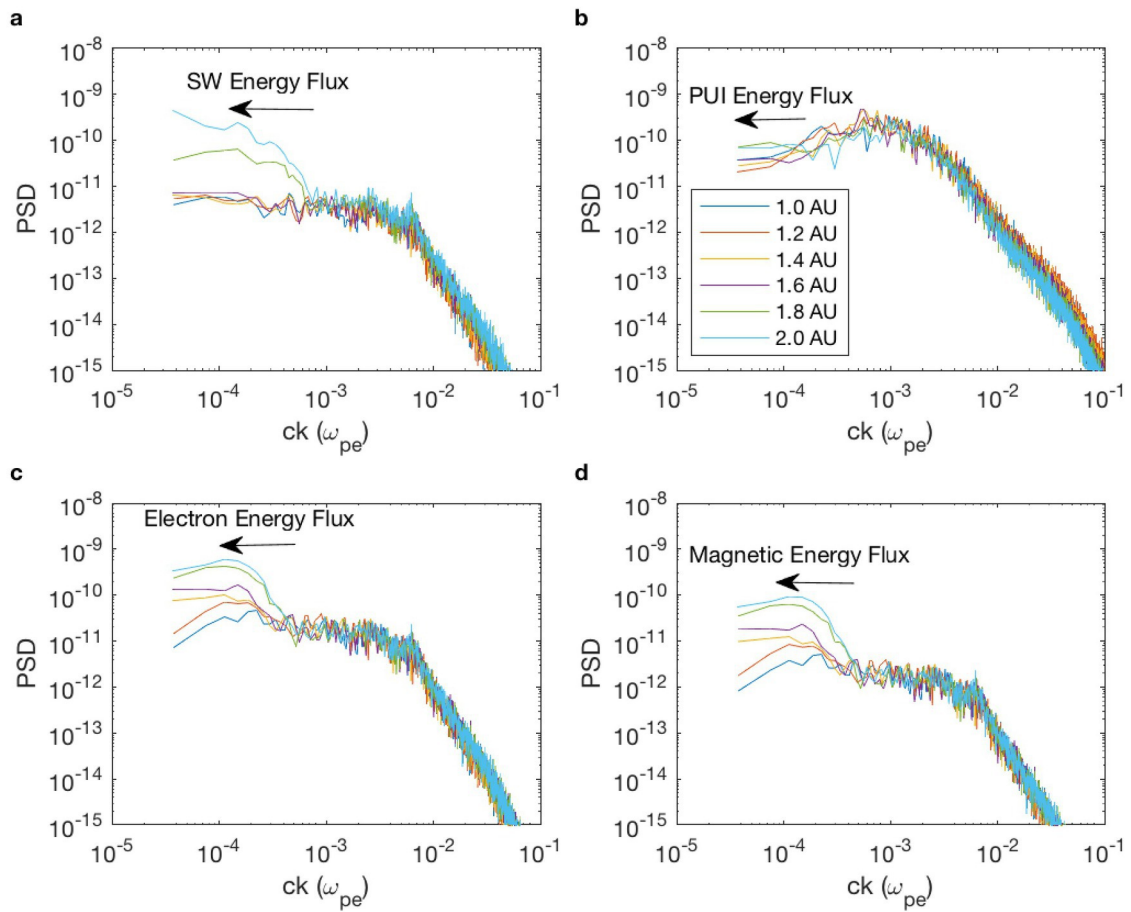




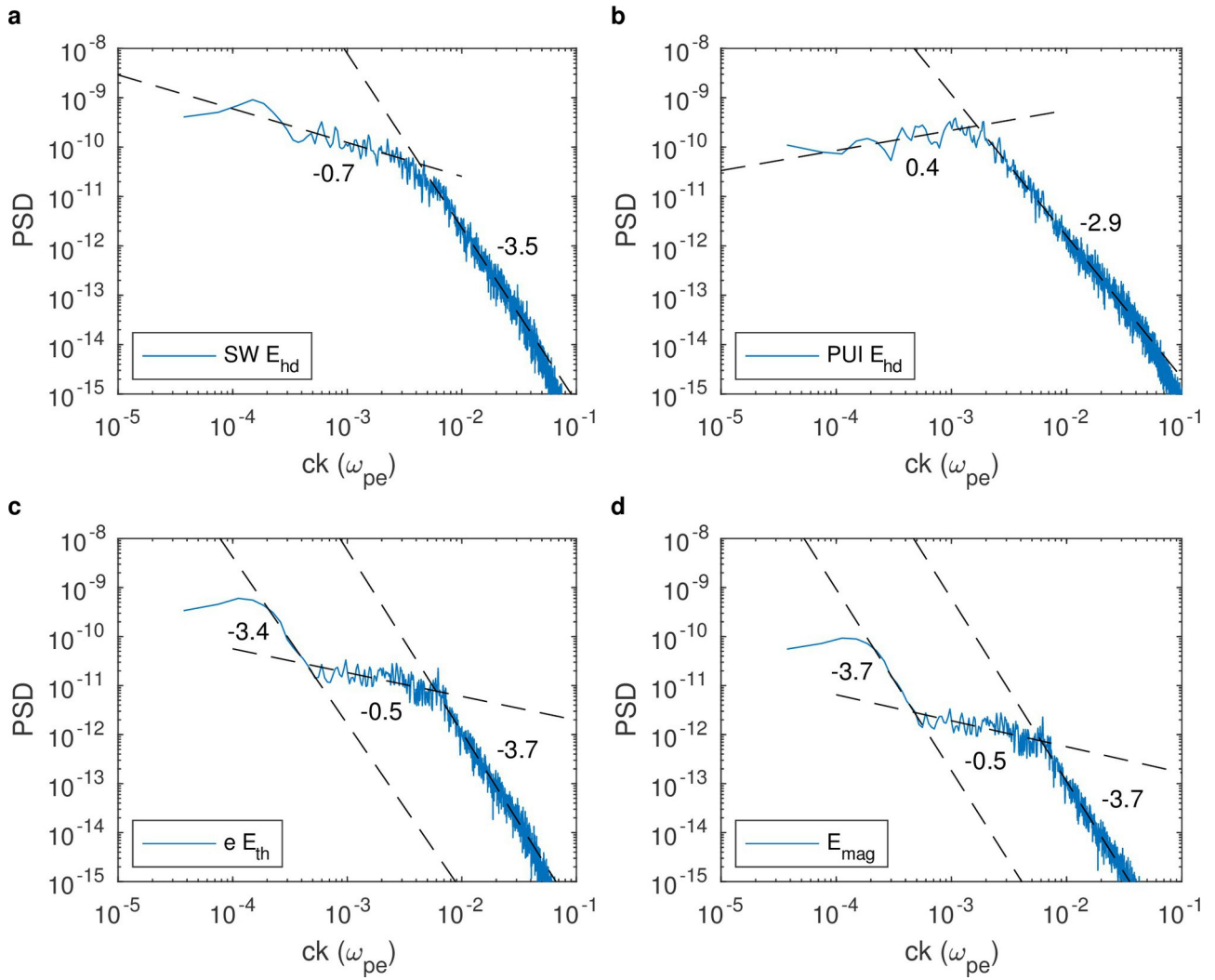
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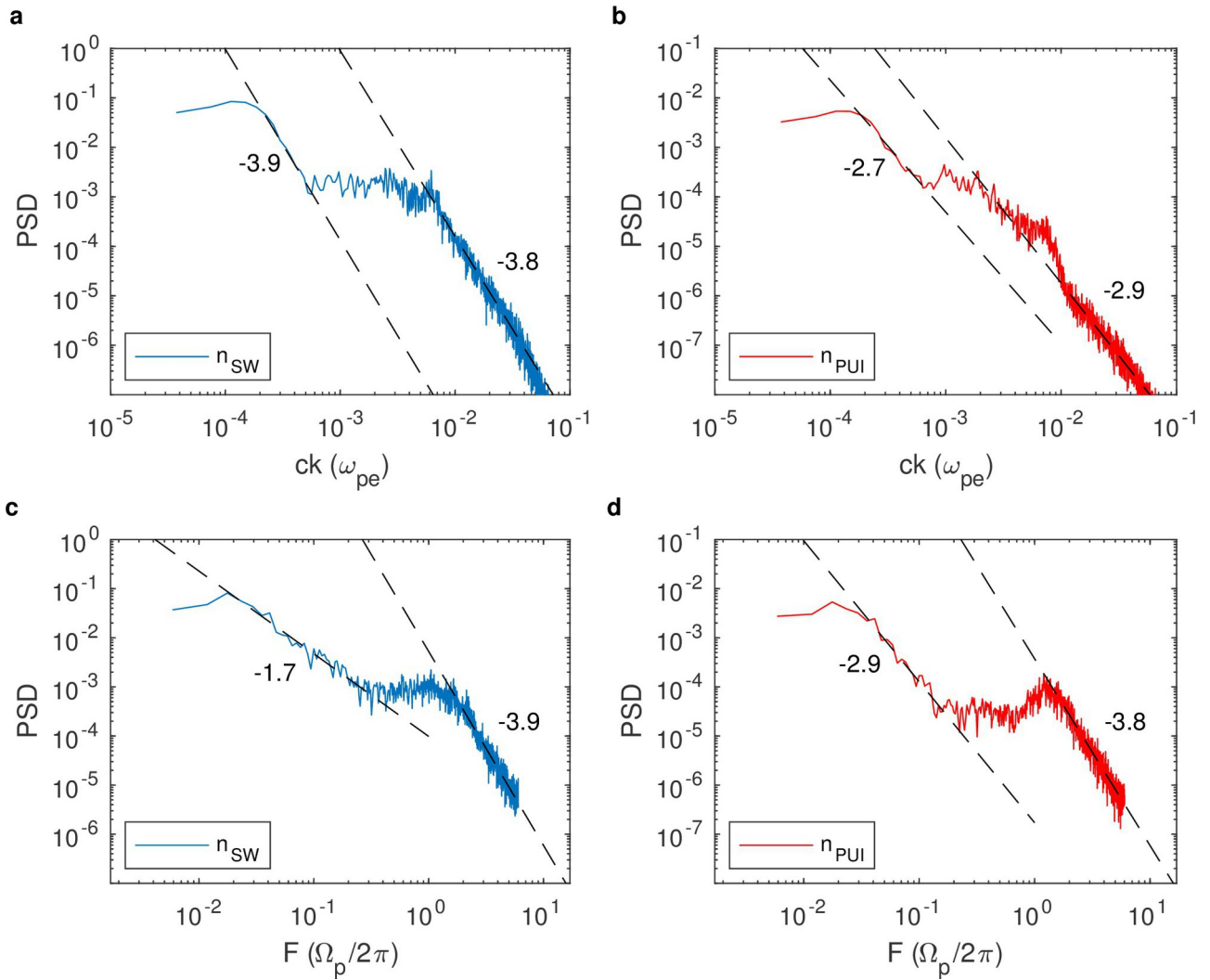
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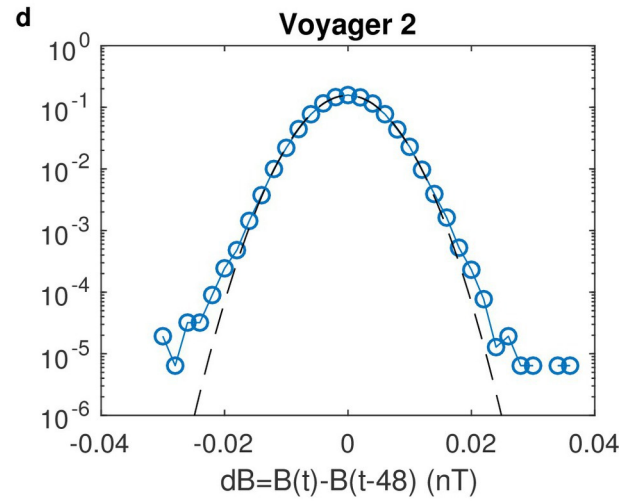
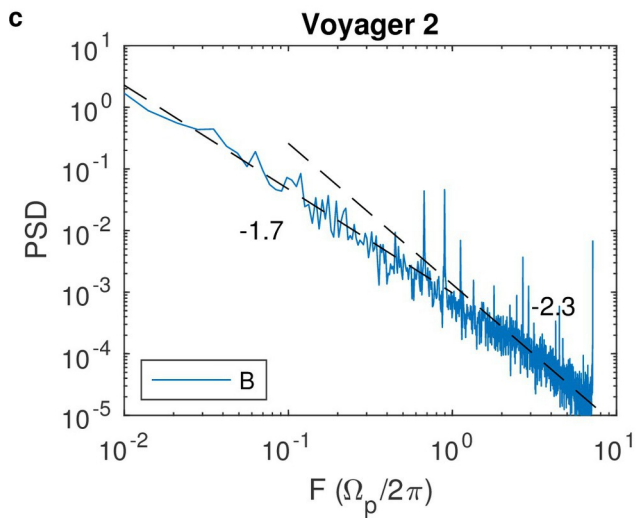
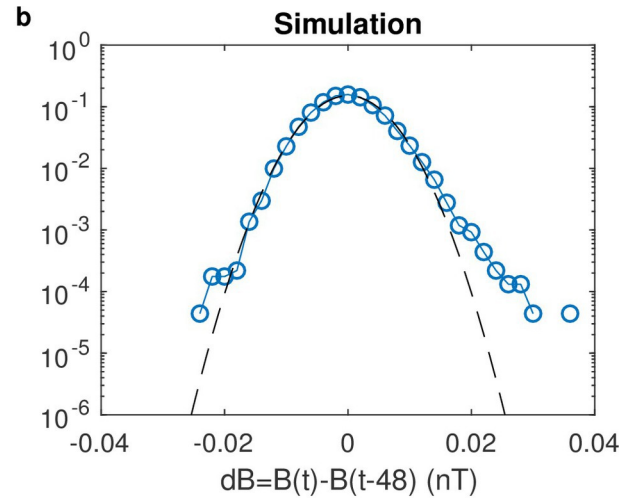
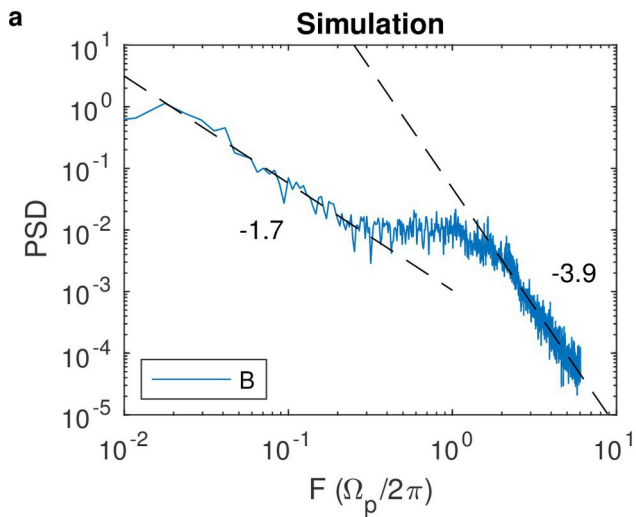
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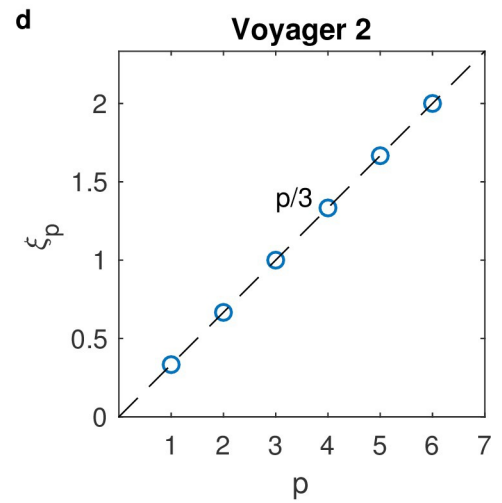
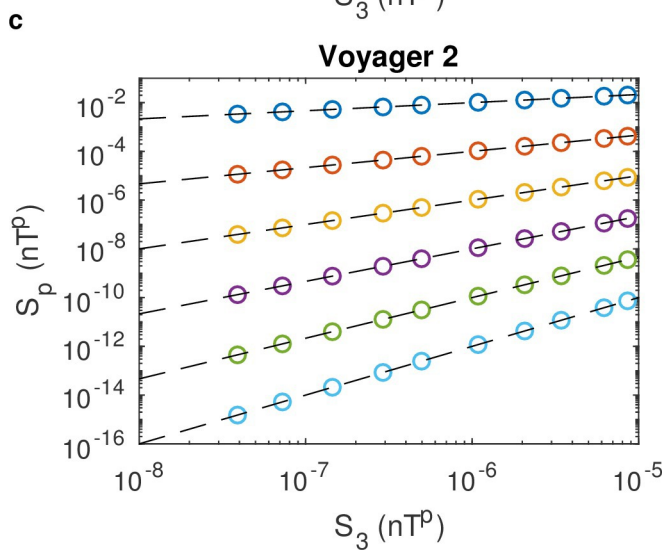
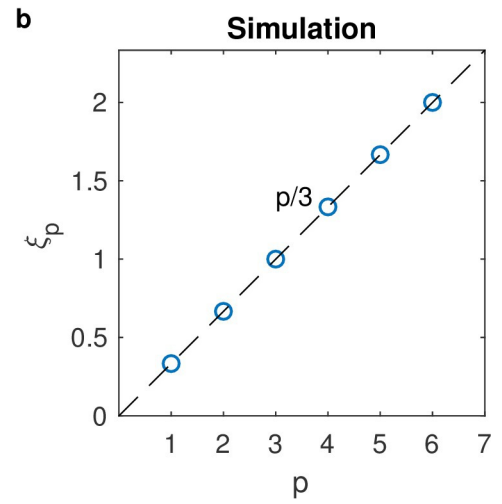
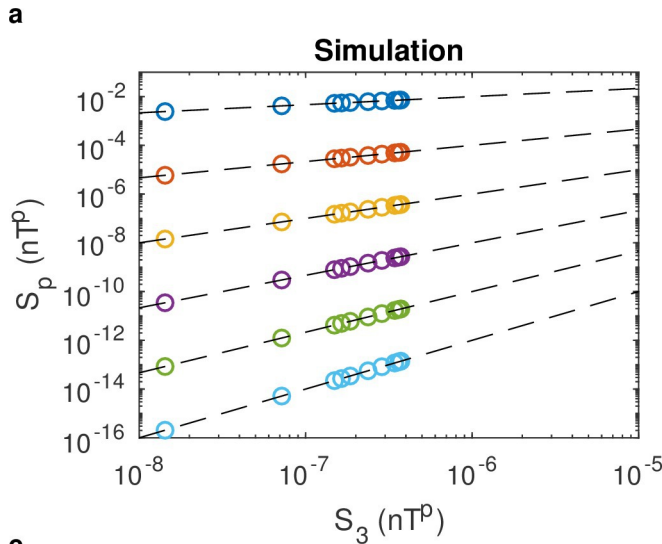
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