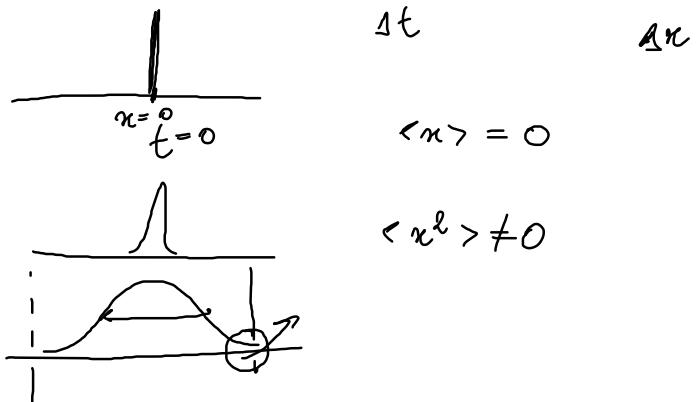


1D model for diffusion as a random walk



Consider  $t = N \Delta t$  :  $N - n$  displacements to the right  $n$  displacements to the left  $\left(\frac{1}{2}\right)^n \cdot \left(\frac{1}{2}\right)^{N-n}$   
 $\binom{N}{n} \left(\frac{1}{2}\right)^n \cdot \left(\frac{1}{2}\right)^{N-n}$

$$P = ? \quad P_{n, N-n} = \binom{N}{n} \left(\frac{1}{2}\right)^n \cdot \left(\frac{1}{2}\right)^{N-n}$$

$$\begin{aligned}\text{Total displ.} &= \Delta x \cdot r - (N-r) \Delta x = \\ &= r \cdot \Delta x + r \cdot \Delta x - N \cdot \Delta x = (2r-N) \Delta x\end{aligned}$$

$$r = 0 \dots N$$

$$\begin{aligned}\langle x \rangle &= \sum_{\substack{\text{all} \\ \text{possible} \\ \text{displ.}}} \text{displ.} \times (\text{prob. occur. to displ.}) = \\ &= \sum_{r=0}^N (2r-N) \cdot \Delta x \binom{N}{r} \frac{1}{2^N} \frac{1}{2^{N-r}} \\ &= \frac{\Delta x}{2^N} \sum_{r=0}^N \binom{N}{r} (2r-N)\end{aligned}$$

$$\begin{aligned}
 & \sum_{n=0}^{\infty} \binom{n}{n} (2n-n) \\
 \text{Auxiliary function } F_n(y) &= \frac{(1+y)^n}{2^n y^{\frac{n}{2}}} = \sum_{n=0}^{\infty} \frac{1}{2^n} \frac{1}{y^{\frac{n}{2}}} \cdot \binom{n}{n} y^n (1)^{n-n} \\
 &= \frac{1}{2^n y^{\frac{n}{2}}} \sum_{n=0}^{\infty} \binom{n}{n} y^n \\
 &= \frac{1}{2^n} \sum_{n=0}^{\infty} \binom{n}{n} y^{n-\frac{n}{2}} \\
 &= \frac{1}{2^n} \sum_{n=0}^{\infty} \binom{n}{n} (n-\frac{n}{2}) \\
 &= \frac{1}{2^{n+1}} \sum_{n=0}^{\infty} \binom{n}{n} (2n-n)
 \end{aligned}$$

Newton's binomial expansion

$$(a+b)^n = \sum_{k=0}^n \binom{n}{k} a^k b^{n-k}$$

$$\left. \frac{\partial}{\partial y} F_n \right|_{y=1} = \frac{1}{2^n} \sum_{n=0}^{\infty} \binom{n}{n} \left( n - \frac{n}{2} \right) y^{n-\frac{n}{2}-1} \Big|_{y=1}$$

$$F_N(y) = \frac{(1+y)^N}{2^N y^{\frac{N}{2}}}$$

$$\begin{aligned} \left. \frac{d}{dy} F_N(y) \right|_{y=1} &= \frac{1}{2^N} \left. \frac{N(1+y)^{N-1} y^{\frac{N}{2}} - \frac{N}{2} y^{\frac{N}{2}-1} (1+y)^N}{y^{\frac{N}{2}}} \right|_{y=1} = \\ &= \frac{1}{2^N} \left. \frac{N \cdot 2^{N-1} - \frac{N}{2} 2^N}{1} \right. = \frac{1}{2^N} \frac{N}{2} (2^N - 2^{N-1}) = 0 \end{aligned}$$

$$\sum_{n=0}^N \binom{N}{n} (2N-n!) = 0 \Rightarrow \langle x \rangle = 0$$

$$\langle \chi^2 \rangle = \sum_{\text{all}} (\text{tot. displ.})^2 \times (\text{Prob.})$$

possible  
tot. displ.

$$= \sum_{n=0}^N (2n-N)^2 (\Delta x)^2 \binom{N}{n} \frac{1}{2^N}$$

$$\underbrace{\quad}_{\rightarrow} = \frac{1}{2^N} \cdot \frac{1}{4} \sum_{n=0}^N \binom{N}{n} (2n-N)^2$$

$$\langle \chi^2 \rangle = (\Delta x)^2 \sum_{n=0}^N \binom{N}{n} (2n-N)^2$$

$$\left. \frac{d}{dy} \left( y \frac{dF_N}{dy} \right) \right|_{y=1} = \dots = \frac{1}{2^N} \sum_{n=0}^N \binom{N}{n} \left( n - \frac{N}{2} \right)^2 y^{n-\frac{N}{2}-1}$$

expanded version  
 $\partial F_N$

$$= \frac{1}{2^N} \sum_{n=0}^N \binom{N}{n} \left( n - \frac{N}{2} \right)^2 \cdot 1 =$$

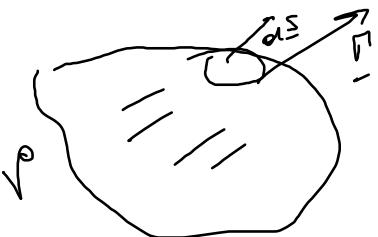
$$\frac{\partial}{\partial y} \left( y \frac{\partial F_N}{\partial y} \right) \Big|_{y=1} = \frac{\zeta^0}{4}$$

↑  
w/o expanding  $F_N$

$$F = \frac{1}{2N} \sum_{n=0}^N \left( \frac{n}{N} \right)^2 (2N-n)^2 \Rightarrow \langle x^2 \rangle = N (\Delta x)^2$$

$$\frac{\langle x^2 \rangle \cdot 2^N}{(\Delta x)^2} \quad t = N \Delta t \rightarrow N^0 = t / \Delta t$$

$$\langle x^2 \rangle \propto \sqrt{t}$$



$$\frac{dN}{dt} = - \int_{\text{Surface}} \underline{F} \cdot d\underline{S}$$

$\underline{F}$  : flux of particles

$$\underline{F} \cdot d\underline{S}$$

not number of particles that leave  $d\underline{S}$

$n$ : density

$$N = \int n dV^a$$

$N$  = # of particles in volume  $V^a$

$$\frac{d}{dt} \int_V n dV^a = - \int_{\text{Surface}} \underline{F} \cdot d\underline{S} = - \int_V (\nabla \cdot \underline{F}) dV^a \Rightarrow$$

↑ divergence theorem

$$\int_V \left( \frac{\partial n}{\partial t} + \nabla \cdot \underline{F} \right) dV^a = 0$$

$$\frac{\partial n}{\partial t} + \nabla \cdot \underline{F} = 0$$

How do we relate

$$\begin{matrix} \text{?} \\ - \end{matrix} \quad \downarrow \quad \left\{ \begin{array}{l} \Delta x \\ \Delta t \end{array} \right. ?$$

In a 1D random walk model