

PHYS 320/420 : Lecture 2

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molecules
diffusing
in
a volume

collide
+
react:
"chemistry"

networks
of
chemical
reactions

add
fuel
(energy
source)

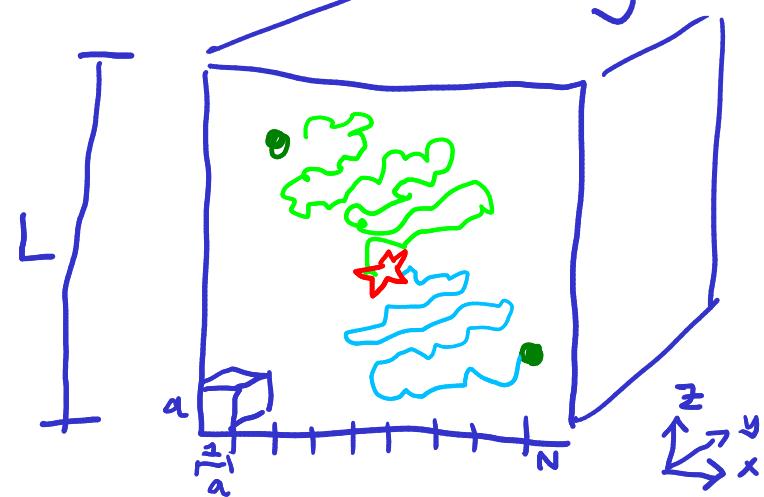
living
systems
(organisms)

populations
+
evolution

link b/t levels: mathematics of
stochastic (random)
processes

Start: crowded "soup" of the cell

Question: two molecules diffusing
inside, how long before
they meet?



$$\text{volume } V = L^3$$

dynamics are
complex
+ random

assume above some timescale $t > \delta t$

randomization occurs b/c
of many^{interactions} of particle w/
surroundings

"micro
time
scale"

many physical aspects (temp., viscosity,
density, boundaries) may influence this
randomization

divide up volume into little boxes of
size a

1) state of particle $\vec{n} = (i, j, k) = \text{label of}$

$$i = 1, \dots, N = \frac{L}{a}$$

$$j = 1, \dots, N$$

$$k = 1, \dots, N$$

box
where the
particle
resides

Physical position: $\vec{r} = a\vec{n}$

2) define dynamics; focus on
1D description

at time t particle is at i
where is it at time $t + \delta t$?

$i \rightarrow i+1$:	<u>w δt</u>
$i \rightarrow i-1$:	<u>w δt</u>
$i \rightarrow i$:	<u>$1 - 2w \delta t$</u>

large steps are unlikely b/c
 δt is small enough

whole dynamics described by one param:

$$w = \frac{\text{probability}}{\text{time}} = \text{probability rate}$$

↓

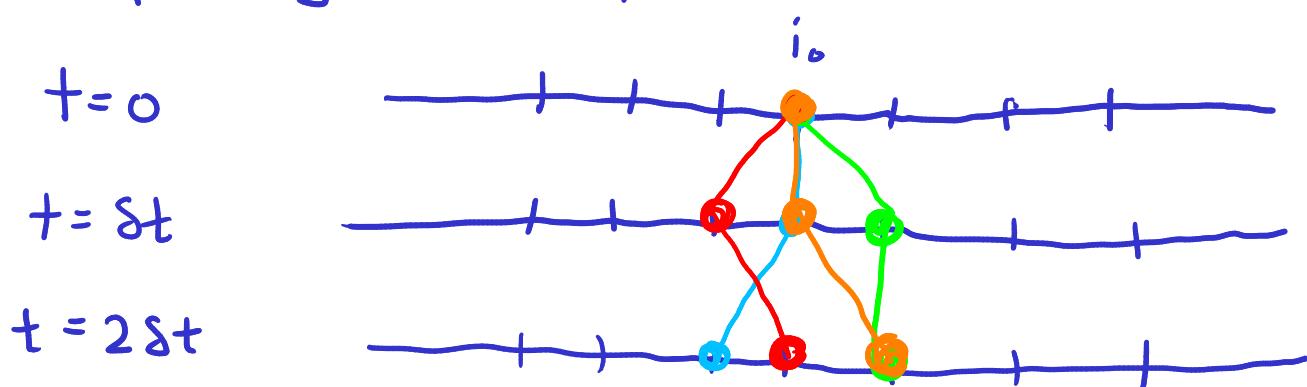
$$= \text{transition rate}$$

depends on all physical characteristics

\Rightarrow units: $[\text{time}]^{-1}$

(if constant in time $\Rightarrow w$ constant)

imagine running many experiments all starting w/ one molecule (for simplicity) at pos. i_0 at $t = 0$



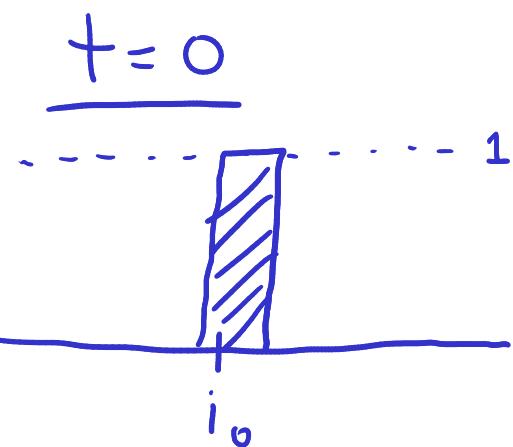
$P_i(t)$ = prob. of having pos. i
at time t

$$= \frac{\# \text{ exper. w/ molec. at } i \text{ at time } t}{\text{total } \# \text{ exper}} = N_{\text{trials}}$$

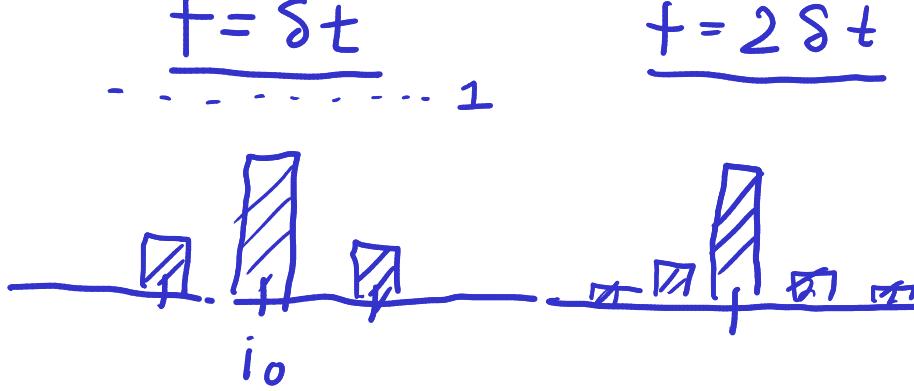
↑

large #

$t = 2\delta t$



$$P_i(0)$$



$$P_i(\delta t)$$

average pos : $\langle i \rangle_t = \sum_{i=1}^N i P_i(t)$

average of
any func. of i $\langle f(i) \rangle_t = \sum_{i=1}^N f(i) P_i(t)$

$$f(i) = i^2$$

$$\langle i^2 \rangle_t = \sum_{i=1}^N i^2 P_i(t)$$

$$\langle f(i) \rangle_t$$

2nd moment of P

↑
Subscript
denotes dep. on t

$$\langle i^n \rangle_t = \text{n}^{\text{th}} \text{ moment of } P$$

focus on one quantity : displacement

$f(i) \equiv \Delta_i = a(i - i_0)$ = how far has part. moved from i_0 ?

mean squared displacement (MSD)

$$\equiv \langle \Delta_i^2 \rangle_t$$

How to calculate? Two questions:

1) How does $p_i(t)$ evolve in time?

2) How to calculate $\langle \Delta_i^2 \rangle_t$ average?

$$\begin{aligned} \langle \Delta_i^2 \rangle_t &= \sum_{i=1}^N a^2 (i - i_0)^2 p_i(t) \\ &= \left[\sum_i i^2 p_i(t) - 2i_0 \sum_i i p_i(t) + i_0^2 \sum_i p_i(t) \right] a^2 \\ &= \left[\langle i^2 \rangle_t - 2i_0 \langle i \rangle_t + i_0^2 \right] a^2 \end{aligned}$$

⇒ How to calculate dynamics of moments?