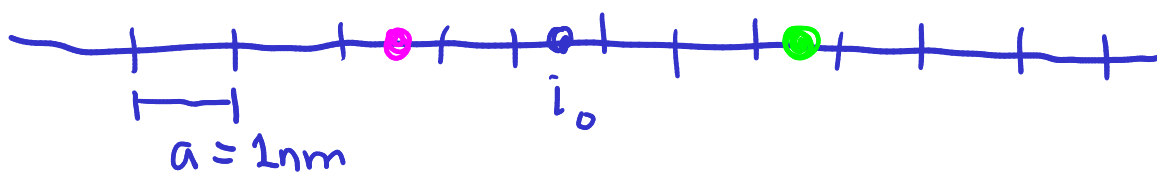


# PHYS 320/420 Lecture 3

$$\text{MSD} \quad \langle \Delta_i^2 \rangle_t = \sum_i p_i(t) \Delta_i^2$$

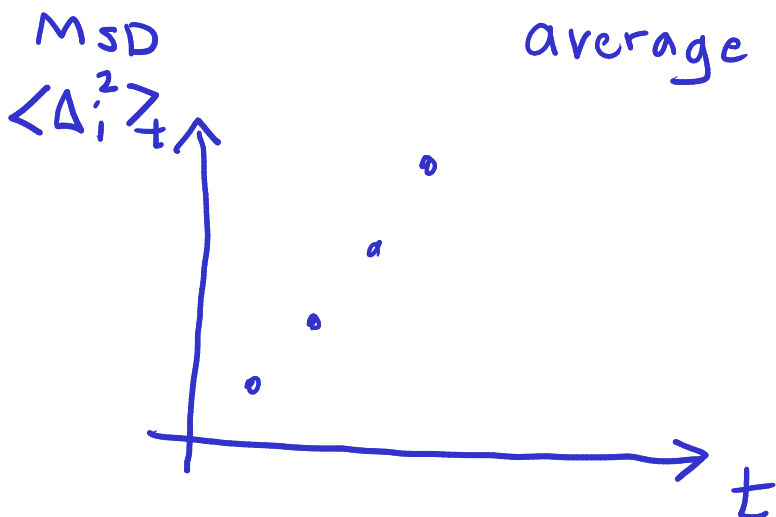
$$\Delta_i = a(i - i_0)$$



$t = 3 \text{ s}$

<u>trial</u>	<u><math>i - i_0</math></u>	<u><math>a(i - i_0)^2 = \Delta_i^2</math></u>
1	3	9 nm <sup>2</sup>
2	-2	4 nm <sup>2</sup>
•		•
•		•
•		•

average  $\Rightarrow \langle \Delta_i^2 \rangle_t = 1 \text{ nm}$



Simplify dynamics temporarily  
to explicitly calculate MSD

⇒ non-random motion in one dir.

$i \rightarrow i+1$  w/ prob. 1

$i \rightarrow i$  " " 0

$i \rightarrow i-1$  " " 0

every trial will lead to same  
result (non-random)

avg. ⇒ same as one trial result

$t = m \delta t$  (m time steps)

$i = i_0 + m$

$$\Delta_i^2 = a^2 (i - i_0)^2 = a^2 m^2 = a^2 \left(\frac{t}{\delta t}\right)^2$$

$$\langle \Delta_i^2 \rangle_t = \frac{a^2}{\delta t^2} t^2 \propto t^2$$

MSD  $\propto t^2$  ⇒ ballistic motion  
(directed,  
not random)

MSD  $\propto t$  (we will prove this)  
⇒ diffusive motion

Where is ballistic regime relevant?

- i) very short timescales  $\ll 10^{-16}$  s for objects in water
- ii) if there is fuel source + "molecular motors"  
 $\Rightarrow$  dragging cargo in one dir.

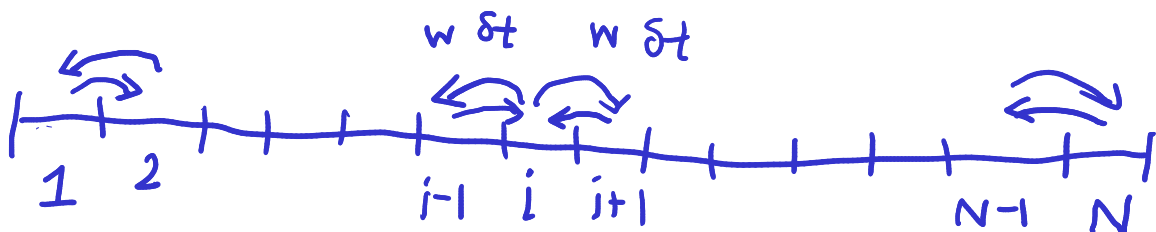


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How do we prove  $MSD \propto t$  in diffusive regime?

$\Rightarrow$  we will have to derive an equation for  $P_i(t)$

$\Rightarrow$  master equation



$$P_i(t + \delta t) = P_i(t) - \left[ \begin{array}{l} \text{loss in} \\ \text{prob. due} \\ \text{part. leaving} \end{array} \right]_i + \left[ \begin{array}{l} \text{gain in prob.} \\ \text{due to part.} \\ \text{entering } i \end{array} \right]$$

$$= P_i(t) - \underbrace{2w \delta t}_{\substack{\text{prob.} \\ \text{you} \\ \text{left} \\ i \\ \text{in } (t, t + \delta t)}} \underbrace{P_i(t)}_{\substack{\text{prob.} \\ \text{of} \\ \text{currently} \\ \text{being in } i}}$$

$$+ \underbrace{w \delta t}_{\substack{i-1 \rightarrow i \\ \text{jump} \\ \text{prob.}}} P_{i-1}(t) + \underbrace{w \delta t}_{\substack{i+1 \rightarrow i \\ \text{jump} \\ \text{prob.}}} P_{i+1}(t)$$

$$\Rightarrow \frac{P_i(t + \delta t) - P_i(t)}{\delta t} = -2w P_i(t) + w (P_{i-1}(t) + P_{i+1}(t))$$

on timescales  $t \gg \delta t$ , we can approximate time as continuous & treat the left-hand side as a derivative

$$\Rightarrow \frac{dp_i(t)}{dt} = \overbrace{-2w p_i(t)}^{\text{loss}} + \overbrace{w(p_{i-1}(t) + p_{i+1}(t))}^{\text{gain}}$$

$1 \leq i \leq N$

first example of "master equation"

$\Rightarrow$  gain-loss equ. for probability

$\Rightarrow$  conservation equ. for prob.

note: system of equations for diff.  $i$ , all coupled together

$$1 \overset{wst}{\rightleftarrows} 2 \quad \frac{dp_1}{dt} = -w p_1(t) + w p_2(t)$$

$$N-1 \rightleftarrows N \quad \frac{dp_N}{dt} = -w p_N(t) + w p_{N-1}(t)$$

$N$  equations for funcs  $p_1(t), \dots, p_N(t)$

$\Rightarrow$  figure out eqn's for

$\langle i \rangle_t, \langle i^2 \rangle_t$  without solving master eqn.  $\Rightarrow$  solve those to get  $\langle \Delta_i^2 \rangle_t$  MSD