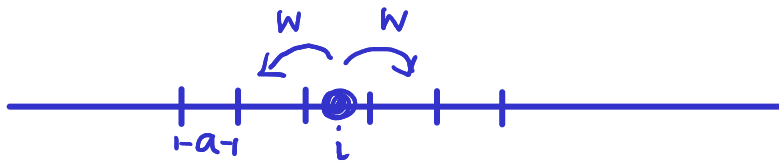


PHYS 320/420 Lecture 7

Summary of results so far:

$$D = wa^2$$

$$\text{MSD } \langle \Delta_i^2 \rangle_t = 2Dt$$



1D random diffusive motion:

$$\Omega =$$

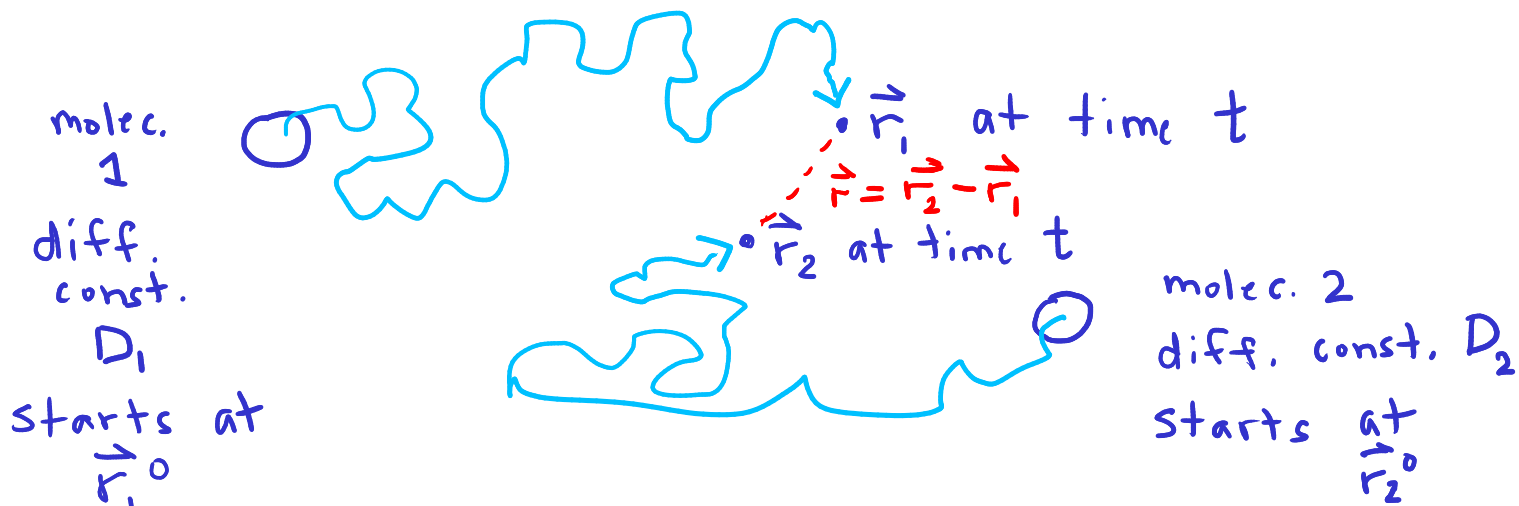
$$\begin{pmatrix} -w & w & & & \\ w & -2w & w & & \\ & w & -2w & w & \\ & & w & -2w & \\ & & & & \ddots & \ddots \\ & & & & & & 0 & 0 \end{pmatrix}$$

master equ:
$$\frac{dp_i}{dt} = \sum_j \Omega_{ij} p_j$$

continuum version:
$$\frac{\partial p(x,t)}{\partial t} = D \frac{\partial^2}{\partial x^2} p(x,t)$$

$$\left. \frac{\partial p}{\partial x} \right|_{x=0,L} = 0$$

Next question: on average how long before two diffusing particles meet?



What do we know so far?

$$\langle (\vec{r}_1 - \vec{r}_1^0)^2 \rangle_t = 6 D_1 t$$

$$\langle (\vec{r}_2 - \vec{r}_2^0)^2 \rangle_t = 6 D_2 t$$

but $\vec{r}_1 + \vec{r}_2$ can be anything, not necessarily close!

$$\frac{\sqrt{\text{MSD}}}{t} \sim \frac{\text{dist}}{\text{time}} \sim \frac{1}{\sqrt{t}}$$

$$\vec{r}_2 = a (i_2, j_2, k_2)$$

$$D_1 = w_1 a^2$$

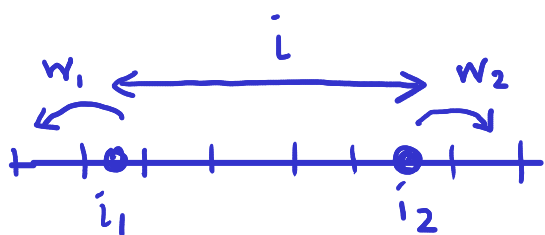
$$\vec{r}_1 = a (i_1, j_1, k_1)$$

$$D_2 = w_2 a^2$$

$$\vec{r} = \vec{r}_2 - \vec{r}_1 = a \left(\underbrace{i_2 - i_1}_i, \underbrace{j_2 - j_1}_j, \underbrace{k_2 - k_1}_k \right)$$

integers: $i \quad j \quad k$

dynamics? $i \rightarrow i+1$ prob: $w_2 \delta t + w_1 \delta t$



$(i_2 \rightarrow i_2+1) \quad (i_1 \rightarrow i_1-1)$

$i \rightarrow i-1$ prob: $w_1 \delta t + w_2 \delta t$

$i \rightarrow i$ prob: $1 - 2(w_1 + w_2) \delta t$

$i \rightarrow i+2$ processes

involve terms

like: $w_1 w_2 \delta t^2$

ignore b/c $\delta t^2 \ll \delta t$

Note: dynamics have same form as one part. case except

$$w \rightarrow w_1 + w_2$$

Separation variable i behaves like

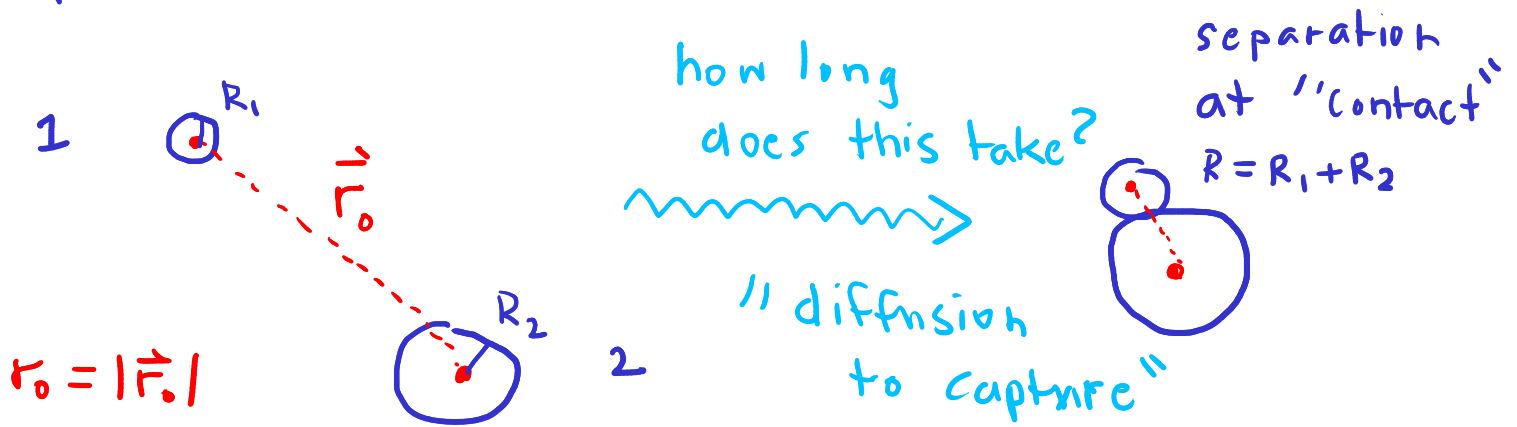
1D diffusion w/ an effective

rate of transition: $w = w_1 + w_2$

eff. diff. constant $D = wa^2$

$$= D_1 + D_2$$

problem can be restated:



Goal: average capture time

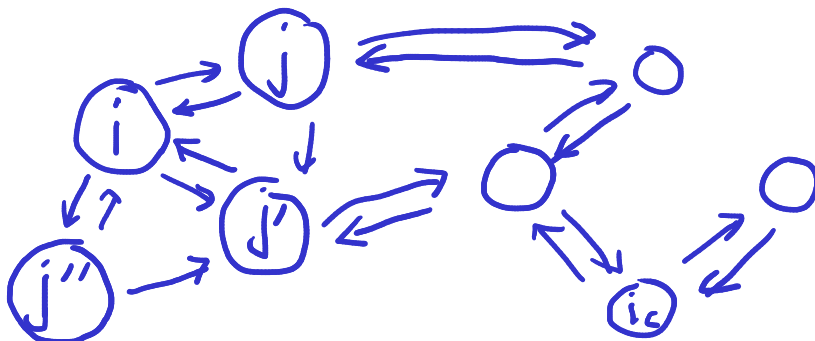
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$$T(r_0)$$

↳ starting separation

General formulation: model w/ states  $i$   
+ transition matrix

$$\Omega_{ij}$$



problem: given starting state  $i$ ,  
how long on average before  
reaching target state  $i_c$   
for first time?

⇒ solve for mean first passage  
time  $\tau_i = \text{avg. time to}$   
get to  $i_c$  from  
 $i$  for first time

$$\tau_{i_c} = 0$$

will  
prove:

$$\sum_i \tau_i \Omega_{ij} = -1 \quad (\text{for all } j \neq i_c)$$