

# Today

- I. Last Time
- II. Deriving the Diffusion Equation
- III. Where do waves come from?

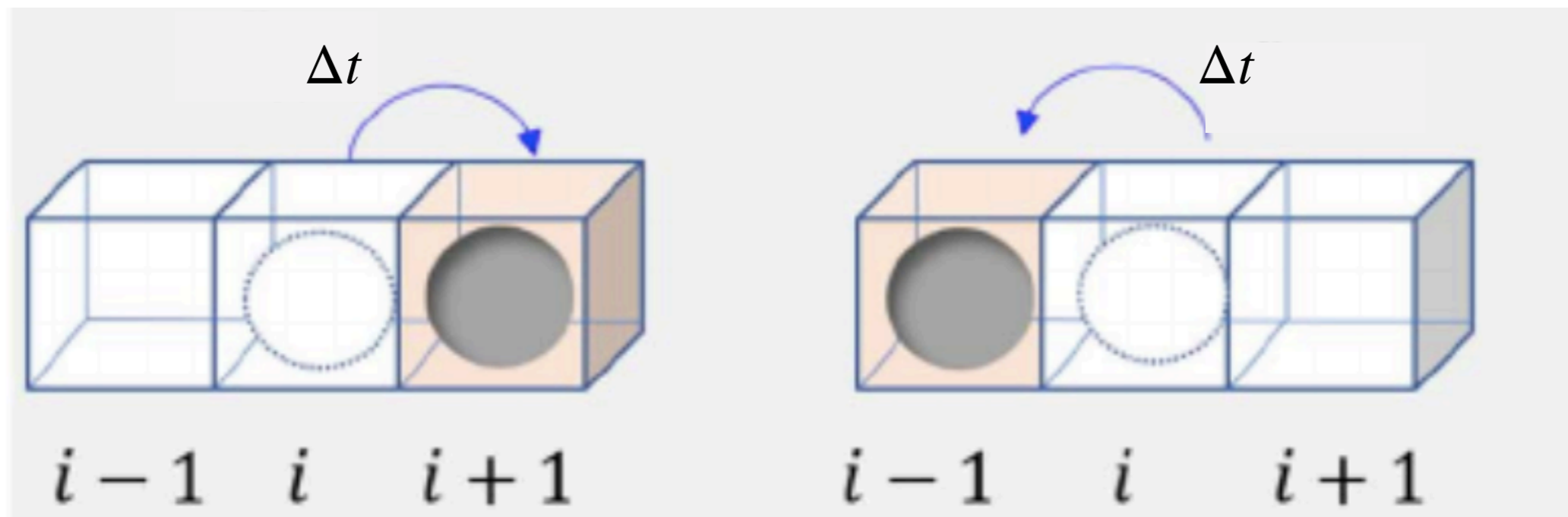
I. Yanpei Deng this week due to exam (will help in the lab. She's available MW from 7-8pm in Brody lab).

This week: Antu Antu will be providing homework support. Hours are: Tu 8-9pm, Th 10:30-11:30am, Th 8-9pm.

Last time we discussed how the permittivity and permeability enter the wave equation for light:

$$c = 1/\sqrt{\epsilon_0\mu_0} \text{ (light speed in vacuum) or } v = c/n \approx c/\sqrt{\epsilon_r}.$$

I. Let's connect the random walk that you studied on the homework to the diffusion equation: we've got a one dimensional line and because the walkers take discrete steps, they can only be located at discrete positions along the line, call the number of them at position  $i$ ,  $N_i(t)$ . Let's call the probability that a walker leaves its current location  $p = R\Delta t$ .

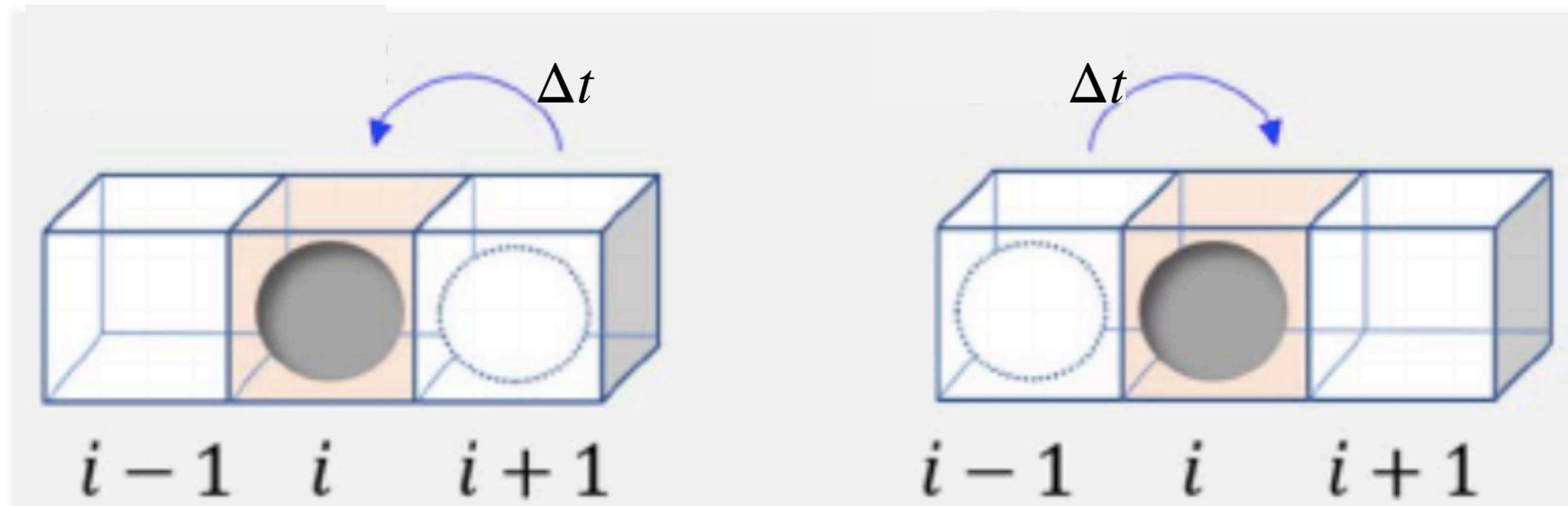


Then the number walkers that go from position  $i$  to position  $i + 1$ , is  $pN_i$  in time  $\Delta t$  and the number that go to  $i - 1$  is  $pN_i$  in time  $\Delta t$

$$N_i(t + \Delta t) = N_i(t) - R\Delta t N_i(t) - R\Delta t N_i(t) + \dots$$

I. Meanwhile there are walkers that enter  $i$  from  $i + 1$ , and from  $i - 1$ . In total we have

$$N_i(t + \Delta t) = N_i(t) - R\Delta t N_i(t) - R\Delta t N_i(t) + R\Delta t N_{i-1}(t) + R\Delta t N_{i+1}(t).$$



Recall the definition of  $f(x)$ :

$$\frac{df}{dx} \equiv \lim_{\Delta x \rightarrow 0} \frac{f(x + \Delta x) - f(x)}{\Delta x}.$$

Notice that

$$\frac{N_i(t + \Delta t) - N_i(t)}{\Delta t} = -RN_i(t) - RN_i(t) + RN_{i-1}(t) + RN_{i+1}(t)$$

II.

Notice that

$$\begin{aligned}\frac{N_i(t + \Delta t) - N_i(t)}{\Delta t} &= R\Delta x^2 \frac{((N_{i+1}(t) - N_i(t)) - (N_i(t) - N_{i-1}(t)))}{\Delta x^2} \\ &= R\Delta x^2 \frac{\left(\frac{(N_{i+1}(t) - N_i(t))}{\Delta x} - \frac{(N_i(t) - N_{i-1}(t))}{\Delta x}\right)}{\Delta x}\end{aligned}$$

[N.B.: The notation is a bit asymmetric. We're treating  $t$  as the argument of the function  $N(t)$  and  $i$  as label. We could think of  $i$  as another argument of the function  $N(t, i)$ .]

In the limit of small  $\Delta t$  and small  $\Delta x$  we get

$$\frac{\partial N}{\partial t} = R\Delta x^2 \frac{\partial^2 N}{\partial x^2} \equiv D \frac{\partial^2 N}{\partial x^2},$$

where the 2nd line defines the “diffusion constant”  $D$ . If you look in the literature this “diffusion equation” is often described in terms of the “concentration” of the molecules  $c = N/V_{\text{box}}$ .

## II.

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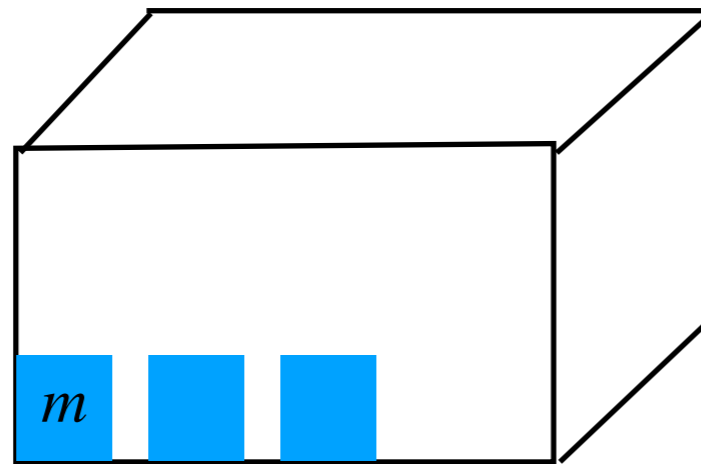
where the 2nd line defines the “diffusion constant”  $D$ . If you look in the literature this “diffusion equation” is often described in terms of the “concentration” of the molecules  $c \equiv N/V_{\text{box}}$ . The diffusion equation, after division by  $V_{\text{box}}$ , is

$$\boxed{\frac{\partial c}{\partial t} = D \frac{\partial^2 c}{\partial x^2}.}$$

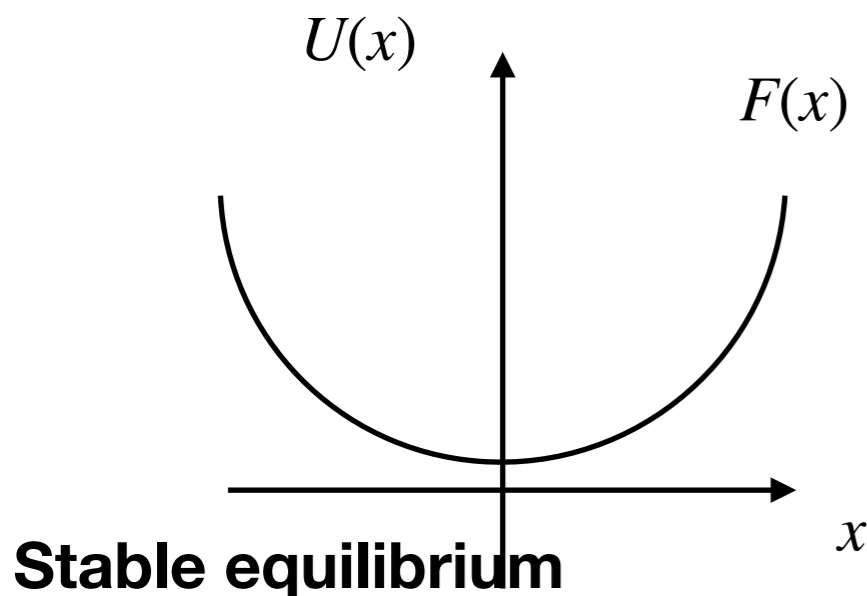
Let's transition into a deeper study of waves and waves in materials.

III. Where do waves come from? Are they really the result of discrete particle motion?

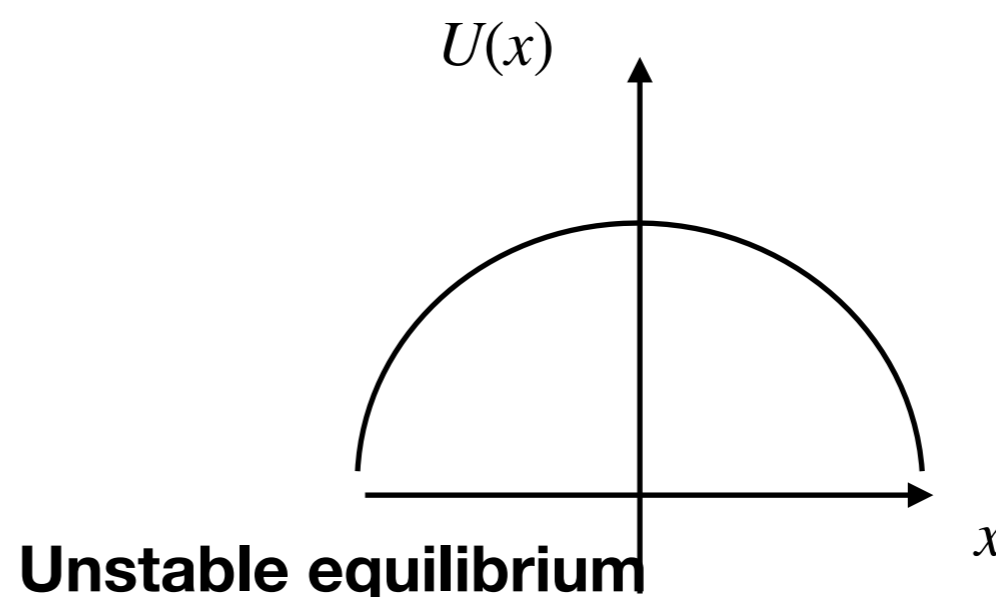
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Usually a piece of solid is not moving. Then the constituent masses are at rest. For them to be at rest they must be at a stable equilibrium, that is, at a minimum of the potential energy



$$F(x) = -\frac{dU}{dx}$$



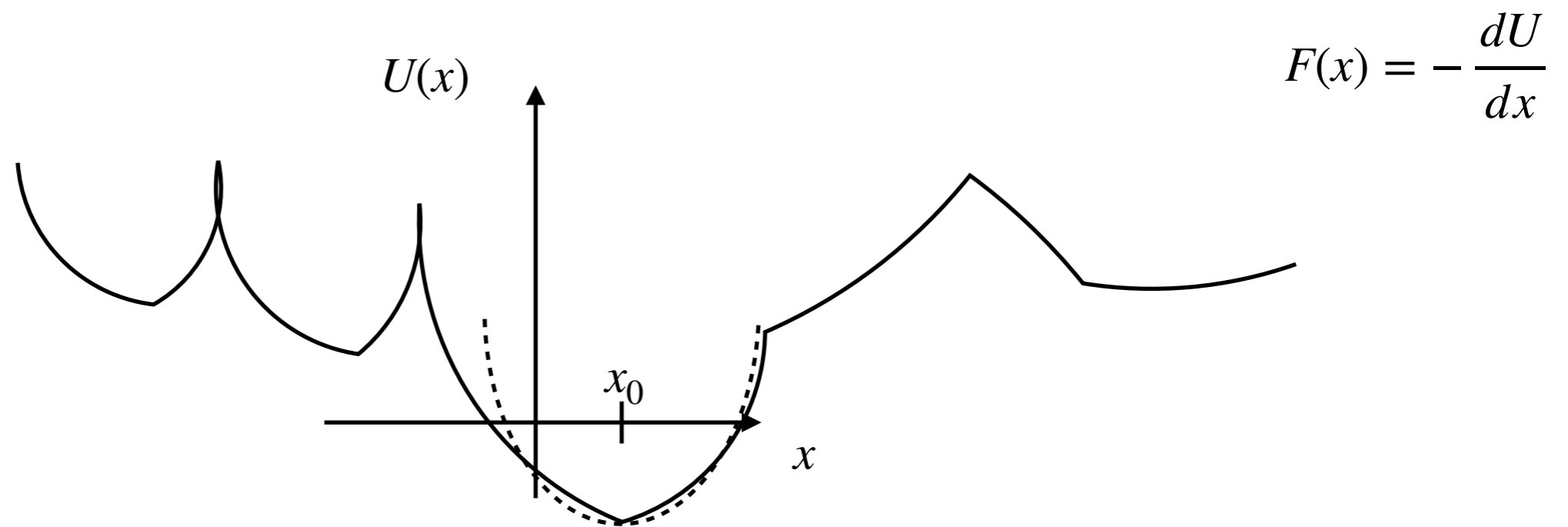
III. In general, we can find equilibria by

$$\frac{dU}{dx} = 0,$$

These equilibria will be stable if

$$\frac{d^2U}{dx^2} > 0, \text{ and unstable if } \frac{d^2U}{dx^2} < 0.$$

Let's consider a completely general potential  $U(x)$



We can expand  $U(x)$  around  $x_0$  using Taylor expansion:

$$U(x) = U(x_0) + U'(x_0)(x - x_0) + \frac{1}{2}U''(x_0)(x - x_0)^2 + \dots + \frac{1}{n!}U^{(n)}(x_0)(x - x_0)^n \dots$$

III. What's an example of all of this?

We can expand  $U(x)$  around  $x_0$  using Taylor expansion:

$$U(x) = U(x_0) + U'(x_0)(x - x_0) + \frac{1}{2}U''(x_0)(x - x_0)^2 + \dots + \frac{1}{n!}U^{(n)}(x_0)(x - x_0)^n \dots$$

Well, this should work for a harmonic oscillator:

$$U(x) = \frac{1}{2}kx^2, \text{ then}$$

$$U(x) = \frac{1}{2}k(0)^2 + k(0)(x - 0) + \frac{1}{2}k(x - 0)^2 = \frac{1}{2}kx^2.$$

In the real world a potential only looks “harmonic”, that is, like a spring for part of the range of its  $x$  variable.

To calculate the “spring constant” of a harmonic potential, all I

need to do is compute  $k = \left. \frac{d^2U}{dx^2} \right|_{x_0}$ .