

Lecture 5 Scaling analysis (II)

{ Diffusion and drift — Einstein relation

{ random walk

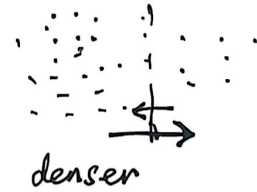
{ similarity solution

{ How long does a photon take to ~~reach~~ escape
from the core of the sun?

§ Diffusion and drift

Suppose a distribution of particles $n(x,t)$, the current due to diffusion $\vec{J}_{diff} = -D \nabla n$.

particles also move under external



force field, The friction coefficient μ , then $\vec{F} = \mu \vec{v} = -f$.

Can we relate D to μ ?

the force is balanced by friction.

check dimension $[D] = [n][v] \cdot [L] / [n] = [L]^2 [T]^{-1}$

$$[\mu] = [F][v]^{-1} = [F \cdot v][v]^{-2} = [E][T]^{-1}[L]^2 = [E][D]^{-1}$$

$\Rightarrow [D][\mu] = [E]$ ← interesting, where to find a characteristic energy? — temperature $k_B T$

$$D \sim T/\mu$$

Einstein relation: $\vec{J}_{drift} = n \vec{v} = -n \vec{\nabla} V / \mu$

$$\vec{J}_{diff} = -D \nabla n$$

$$\Rightarrow \vec{J}_{diff} = \frac{-Dn}{k_B T} \nabla V$$

$$n = n_0 e^{-V/k_B T} \Rightarrow \nabla n = n (-\nabla V) / k_B T$$

$$\Rightarrow \frac{Dn}{k_B T} = \frac{n}{\mu}, \text{ i.e. } D = \frac{k_B T}{\mu} \text{ } \left. \vphantom{\frac{Dn}{k_B T}} \right\} \text{ at equilibrium}$$

$$\vec{J}_{drift} + \vec{J}_{diff} = 0$$

{ Random walk - binomial distribution to normal distribut.
step length l ; m steps to left and $N-m$ steps to right

$$x = (N-2m)l \Rightarrow m = \frac{N}{2} - \frac{x}{2l} \quad \text{then the probability}$$

$$P(x) = 2^{-N} \binom{N}{m} = \frac{N!}{2^N m!(N-m)!} \quad \leftarrow \text{Stirling's}$$

$$n! = \sqrt{2\pi n} \left(\frac{n}{e}\right)^n$$

$$= \frac{\left(\frac{N}{2}\right)^N}{\left(\frac{N}{2} - \frac{x}{2l}\right)^{\frac{N}{2} - \frac{x}{2l}} \left(\frac{N}{2} + \frac{x}{2l}\right)^{\frac{N}{2} + \frac{x}{2l}}} \cdot \frac{\sqrt{N}}{\sqrt{\frac{N}{2} - \frac{x}{2l}} \sqrt{\frac{N}{2} + \frac{x}{2l}}}$$

$$\Rightarrow \left(1 - \frac{x}{Nl}\right)^{-\left(\frac{N}{2} - \frac{x}{2l}\right)} \left(1 + \frac{x}{Nl}\right)^{-\left(\frac{N}{2} + \frac{x}{2l}\right)} \quad \text{indep on } x \quad \text{as } N \gg x.$$

$$\ln P(x) = -\left(\frac{N}{2} - \frac{x}{2l}\right) \ln\left(1 - \frac{x}{Nl}\right) - \left(\frac{N}{2} + \frac{x}{2l}\right) \ln\left(1 + \frac{x}{Nl}\right)$$

$$\Rightarrow P(x) =$$

$$\approx -\left(\frac{N}{2} - \frac{x}{2l}\right) \left(-\frac{x}{Nl} - \frac{1}{2} \left(\frac{x}{Nl}\right)^2\right) - \left(\frac{N}{2} + \frac{x}{2l}\right) \left(\frac{x}{Nl} - \frac{1}{2} \left(\frac{x}{Nl}\right)^2\right)$$

$$= -\frac{x^2}{2Nl^2} \cdot 2 + \frac{N}{4} \left(\frac{x}{Nl}\right)^2 \cdot 2 = -\frac{x^2}{2Nl^2}$$

$$\Rightarrow P(x) \propto e^{-\frac{x^2}{2\sigma^2}} \quad \text{with } \sigma^2 = \langle x^2 \rangle = Nl^2$$

$$P(x) = \frac{1}{\sqrt{2\pi\sigma}} e^{-\frac{x^2}{2\sigma^2}}$$

$$\langle x^2 \rangle = \frac{\int_{-\infty}^{+\infty} dx x^2 e^{-\frac{x^2}{2\sigma}}}{\int_{-\infty}^{+\infty} dx e^{-\frac{x^2}{2\sigma}}} = ?$$

$$\langle x^2 \rangle = \frac{1}{2} \cdot 2\sigma = \sigma$$

$$f(a) = \int_{-\infty}^{+\infty} dx e^{-ax^2} = \sqrt{\frac{\pi}{a}}$$

$$\frac{d}{da} f(a) = \int_{-\infty}^{+\infty} dx (-x^2) e^{-ax^2} = -\frac{1}{2} \sqrt{\frac{\pi}{a^3}} \Rightarrow \int_{-\infty}^{+\infty} dx x^2 e^{-ax^2} / \int_{-\infty}^{+\infty} dx e^{-ax^2} = \frac{1}{2a}$$

Random walk:

continuity condition $\frac{\partial n}{\partial t} + \nabla \cdot \vec{j} = 0$

$$\Rightarrow \boxed{\frac{\partial n}{\partial t} = D \nabla^2 n}$$

$$t=0 \quad n(x,t) = I_0 \delta(x)$$

$$t>0, \quad n(x,t) = ?$$

characteristic quantities: $[t] = T, [x] = L, [D] = L^2 T^{-1}$

$$[n] = \left[\frac{I_0}{L} \right] L^{-1}$$

we treat $[N], [T], [L]$ as fundamental, we could build two dimensionless

quantities, $\frac{I_0}{n\sqrt{Dt}}, \frac{x}{\sqrt{Dt}}$, i.e. $(Dt)^{1/2}$ carries the length unit

$$\Rightarrow \frac{n\sqrt{Dt}}{I_0} = \phi\left(\frac{x}{\sqrt{Dt}}\right), \quad \text{set } \xi = \frac{x}{\sqrt{Dt}}$$

$$\Rightarrow n(x,t) = \frac{I_0}{\sqrt{Dt}} \phi(\xi), \quad \text{how to determine } \phi(\xi).$$

$$\frac{\partial(n/I_0)}{\partial t} = -\frac{1}{2t} \frac{1}{\sqrt{Dt}} \phi(\xi) + \frac{1}{\sqrt{Dt}} \frac{d}{d\xi} \phi(\xi) \frac{x}{\sqrt{Dt}} \left(-\frac{1}{2t}\right)$$

$$\frac{\partial^2(n/I_0)}{\partial x^2} = \frac{1}{\sqrt{Dt}} \frac{d^2}{d\xi^2} \phi \quad \therefore = \dots \left(\frac{d^2}{d\xi^2} \phi\right) (Dt)^{-3/2}$$

$$\Rightarrow \frac{d^2}{d\xi^2} \phi \cdot \cancel{Dt^{-1/2}} t^{-3/2} = -\frac{1}{2} \cancel{t^{-3/2}} Dt^{1/2} \left(\phi(\xi) + \xi \frac{d}{d\xi} \phi \right)$$

$$\frac{d^2 \phi}{d\xi^2} + \frac{\xi}{2} \frac{d\phi}{d\xi} + \frac{\phi}{2} = 0 \Rightarrow \frac{d}{d\xi} \left(\frac{d\phi}{d\xi} + \frac{\xi\phi}{2} \right) = 0$$

$$\frac{d\phi}{d\xi} + \frac{\xi\phi}{2} = C_0. \quad \text{As } \xi \rightarrow 0, \quad \phi(\xi) \sim \xi^{-1-\alpha} \quad \alpha > 0$$

$$\text{hence } \frac{d\phi}{d\xi} \rightarrow 0, \quad \xi\phi \rightarrow 0 \quad \text{as } \xi \rightarrow +\infty$$

$$\Rightarrow r=n \Rightarrow \phi = r \cdot \frac{\xi^2}{4}$$

$$n = \frac{I_0}{\sqrt{4\pi Dt}} e^{-\frac{x^2}{4Dt}} \quad \text{with} \quad \int_{-\infty}^{+\infty} dx n(x) = I_0$$

Compare $\sigma = 2Dt = Nl^2 \Rightarrow \underline{2D\tau \sim l^2}$
 $\left\{ \begin{array}{l} t = N\tau \end{array} \right.$

mean free path and mean free time

§ How long does a photon take to escape from the center of the sun to the surface

photon - electron scattering cross section

length $r_0 = \frac{e^2}{mc^2}$, i.e. $\sigma \approx \left(\frac{e^2}{mc^2}\right)^2 \cdot \pi$

more precisely $\sigma = \frac{8}{3} \pi \left(\frac{e^2}{mc^2}\right)^2$

$$\left\{ \begin{array}{l} \frac{e^2}{a} = 27.2 \text{ eV} \\ \frac{e^2}{r_0} = 0.5 \times 10^6 \text{ eV} \end{array} \right. \Rightarrow \sigma \approx \left(\frac{27.2}{0.5 \times 10^6} \times 0.5 \times 10^{-8} \right)^2 \cdot \pi \text{ cm}^2$$

$$\approx 2.3 \times 10^{-25} \text{ cm}^2$$

The radius of sun $\sim 7 \times 10^5 \text{ km}$, overall density 1.4 g/cm^3

but the core of the sun where the density is 150 g/cm^3

$r_c \approx 1.4 \times 10^5 \text{ km}$. Most time is spent to pass the

of the core.

$1 \text{ cm}^3 \approx 150 \text{ mole hydrogen} \leftrightarrow 150 \text{ mole electrons}$
 $6 \times 10^{23} \times 150 \sim 1 \times 10^{26} \text{ electrons}$

average volume per electron in the core of the Sun

$$10^{-26} \text{ cm}^3 \Rightarrow \text{mean free path } l \approx \frac{10^{-26}}{2.3 \times 10^{-25}} \text{ cm}$$

$$\approx 0.4 \text{ mm}$$

$$\left. \begin{aligned} D \cdot T &\approx 2r_c^2 \\ D \cdot l &\approx 2l^2 \Rightarrow D \cdot \frac{l}{c} \approx 2l^2 \end{aligned} \right\} \Rightarrow 2lcT \approx 2r_c^2$$

$$T = \left(\frac{r_c}{l} \right) \left(\frac{r_c}{c} \right) = \frac{1.4 \times 10^8}{0.4 \times 10^{-3}} \cdot \frac{1.4 \times 10^5}{3 \times 10^5} \text{ s} = 3 \times 10^{11} \times \frac{1.4}{3}$$

$$\left. \begin{aligned} &\approx 1.4 \times 10^{11} \text{ s} \\ 1 \text{ yr} &\approx 3 \times 10^7 \text{ s} \end{aligned} \right\} \Rightarrow T \approx 0.5 \times 10^4 \text{ year} \approx 5000 \text{ year}$$