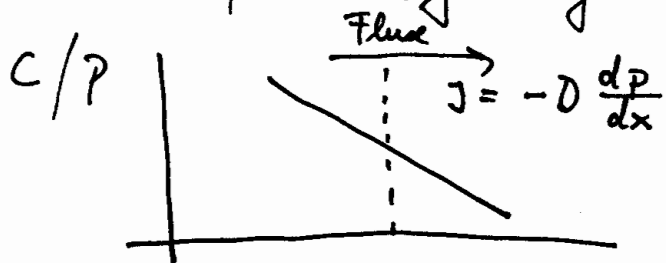


Free Diffusion

- Molecules diffuse from regions of high concentration, i.e. probability to regions of low conc./prob.



$$J(x) = -D \frac{dp}{dx}(x)$$
$$J = -D \nabla p$$

Fick's law

- If the flux is not uniform, then the concentration will change

$$\frac{\partial p}{\partial t}(x, t) = -\frac{\partial J}{\partial x}(x, t)$$

(consequences : no conc. change in time $\Leftrightarrow$ Flux same in space)

$$\frac{\partial p}{\partial t} = 0 \quad \frac{dJ}{dx} = 0$$

- Inserting into Fick's law gives diffusion equation

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

$$\frac{\partial p}{\partial t} = D \nabla^2 p$$

~~Solution for free~~

Reformulate for spherically symmetric systems

$$J_r = -D \frac{\partial p}{\partial r}$$

$$\frac{\partial p}{\partial t} = D \frac{1}{r^2} \frac{\partial}{\partial r} \left(r^2 \frac{\partial p}{\partial r} \right)$$

see Anflken
for coordinate
transforms

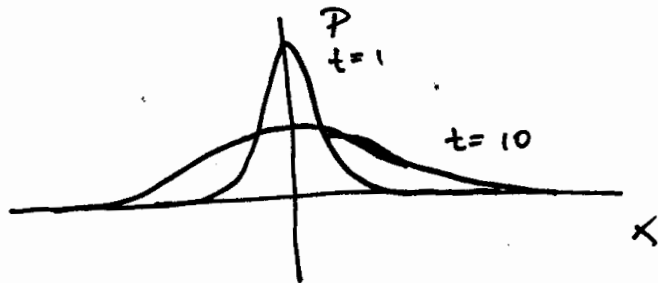
Free 1D diffusion from a point source

$$P(x,t) = \frac{1}{\sqrt{4\pi Dt}} e^{-\frac{x^2}{4Dt}}$$

This is a Gaussian

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

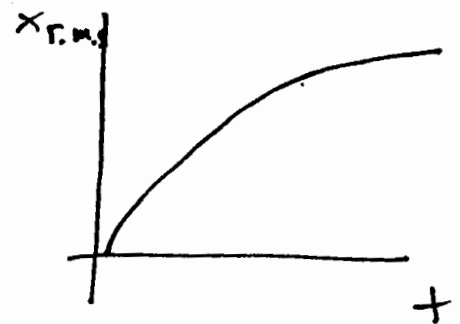
with $\sigma = \sqrt{2Dt}$



=> Root-mean-Square displacement ($= \sigma$)

$$x_{rms} \propto \sqrt{t} = \sqrt{2Dt}$$

Remember $x \propto t$ for linear motion at constant velocity



$$D = \frac{kT}{\gamma} = \frac{kT}{6\pi\eta r}$$

(Boltzmann law for viscous drag)

	r	η	D	time for 1 μm	100 μm
K^+	0.1 μm		2000 $\mu m^2/s$	0.25 ms	2.5 s
Protein	3 μm	0.89 mPa/s	100 $\mu m^2/s$	5 μs	50 s
Organelle	500 μm	0.89 mPa/s	0.5 $\mu m^2/s$	1 s	10 ⁴ s

First - mean passage time

How long does it take, on average, for a molecule to diffuse a certain distance?

aka mean time to capture

$$t_0 = \frac{x_c^2}{2D} \quad \text{for free diffusion}$$

Derivation

Fokker-Planck Eq. with external forces

$$-D \frac{d^2 p}{dx^2}(x) + \frac{\bar{F}(x)}{\gamma} p(x) = j(x)$$

In equilibrium, $j(x) \equiv j_0 = \text{const}$
(think of river flowing)

Consider

$$-D \frac{d}{dx} \left\{ p(x) e^{\frac{u(x)}{D\gamma}} \right\} = j_0 e^{\frac{u(x)}{D\gamma}} \quad (*)$$

Eq. (*) is equivalent to fluid eq.

→ take derivative

$$-D \frac{dp}{dx} e^{\frac{u(x)}{D\gamma}} - D p(x) e^{\frac{u(x)}{D\gamma}} \frac{1}{D\gamma} \frac{du}{dx} = j_0 e^{\frac{u(x)}{D\gamma}}$$

$$-D \frac{dp}{dx} + \frac{\bar{F}(x)}{\gamma} p(x) = j_0 \quad \text{if } \bar{F}(x) = -\frac{du}{dx}$$

It follows from (*)

$$p(x) e^{\frac{u(x)}{D\gamma}} = A - \frac{j_0}{D} B(x)$$

$$A = \text{const}$$

$$\frac{dB}{dx} = e^{\frac{u(x)}{D\gamma}}$$

Hence,

$$p(x) = \left[A - \frac{j_0}{D} B(x) \right] e^{-u(x)/DT}$$

This needs to agree with Boltzmann's law

$$\Rightarrow A = \frac{1}{2} \quad DT = kT$$

so as to make $u(x)/k_B T$

$$p(x) = \frac{1}{2} e^{-u(x)/k_B T}$$

(assuming flux = 0)

First - mean passage time system



← absorbing wall : removes particles
i.e. $p(x_0) = 0$

Start from (*), integrate from x to x_0

$$\begin{aligned} p(x) e^{u(x)/DT} \Big|_x^{x_0} &= p(x_0) e^{u(x_0)/DT} - p(x) e^{u(x)/DT} \\ p(x_0) &= 0 \quad \Rightarrow -p(x) e^{u(x)/DT} = -p(x) e^{u(x)/k_B T} \\ &= -\frac{j_0}{D} \int_x^{x_0} e^{u(x)/k_B T} dx \end{aligned}$$

Multiplying with $-e^{-u(x)/k_B T}$ and integrating from 0 to x gives

$$\int_0^{x_0} p(x) dx = 1 = \frac{j_0}{D} \int_0^{x_0} e^{-u(x)/k_B T} \left\{ \int_x^{x_0} e^{u(y)/k_B T} dy \right\} dx$$