

# Notes on PDEs

Monday, June 3, 2019

1:24 PM

Deriving Fick's Equations:

$$\frac{N(x)}{x} \quad \frac{N(x+\delta)}{x+\delta}$$

Particles moving into right chamber

$$\frac{1}{2} N(x) - \frac{1}{2} N(x+\delta)$$

Flux (Divide by area · time)

$$J_x = -\frac{1}{2A\tau} (N(x+\delta) - N(x))$$

Recall, that  $\langle x^2(n) \rangle = n\delta^2 = \frac{\delta^2}{\tau} = 2Dt$   
we took  $D = \frac{\delta^2}{2\tau}$

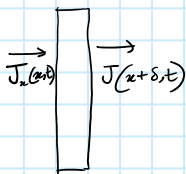
$$J_x = -\frac{\delta^2}{2\tau\delta} \left( \frac{N(x+\delta)}{A\delta} - \frac{N(x)}{A\delta} \right)$$

Volume!

$$J_x = -\frac{D}{\delta} (C(x+\delta) - C(x))$$

Concentration difference

$$J_x = -D \frac{\partial C}{\partial x} \quad (\text{Fick's 1st law})$$



Change in concentration over time:

$$\frac{1}{\tau} (C(t+\tau) - C(t)) = -\frac{1}{\tau} (J_x(x+\delta) - J_x(x)) \frac{A\tau}{A\delta}$$

$A\delta \tau \rightarrow 0$  and  $\delta \rightarrow 0$

$$\frac{\partial C}{\partial t} = -\frac{\partial J_x}{\partial x}$$

$$\text{or } \frac{\partial C}{\partial t} = D \frac{\partial^2 C}{\partial x^2}$$