

Not for students who get
< 10 ECTS for the course

Computational Physics – Exercise 7: Diffusion equation

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Exercise 1

- Use the 2nd-order product formula algorithm $e^{tH} \approx (e^{tA/2m} e^{tB/m} e^{tA/2m})^m$ to solve the one-dimensional diffusion equation.

Perform simulations for the set of parameters:

- $D = 1$ (only fixes the “scale”)
- $L = 1001$
- $\Delta = 0.1$
- $\tau = 0.001$
- $m = 10000$

$$\langle x^p(t) \rangle = \frac{\int_0^{L\Delta} x^p N(x,t) dx}{\int_0^{L\Delta} N(x,t) dx} \approx \Delta^p \frac{\sum_{i=1}^L (i - i_0)^p \Phi_i(t)}{\sum_{i=1}^L \Phi_i(t)}$$

- For two different initial conditions:

$$\Phi_i(t=0) = \begin{cases} 1 & i = i_0 \equiv (L+1)/2 \\ 0 & i \neq i_0 \equiv (L+1)/2 \end{cases} \quad \text{and} \quad \Phi_i(t=0) = \begin{cases} 1 & i = 1 \\ 0 & i \neq 1 \end{cases}$$

- Plot $\Delta^{-2} (\langle x^2(t) \rangle - \langle x(t) \rangle^2)$ as a function of t
- Interpret the results!

Exercise 2: Diffusion comparison with random walk

– $N = 10000$ particles all start at the center $(L+1)/2$ of the system, making random walks as described earlier. $N_i(t)$ is the number of walkers at site i and discrete time t

– $L = 1001$

– $t = 0, 1, 2, \dots, 10$

$$\langle x^p(t) \rangle = \frac{\sum_{i=1}^L (i - i_0)^p N_i(t)}{\sum_{i=1}^L N_i(t)}$$

- Plot $\langle x^2(t) \rangle - \langle x(t) \rangle^2$ as a function of t
- Compare with results of diffusion equation

$$\Delta = 0.1, \quad \tau = 0.001 \quad \Rightarrow \quad D = \Delta^2 / 2\tau = 5$$

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Report

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- Filename: **Report_7_Surname1_Surname2.pdf**, where Surname1 < Surname2 (alphabetical order).
Example: Report_7_Jin_Willsch.pdf (Do not use “umlauts” or any other special characters in the names)
- Content of the report:
 - Names + matricule numbers + e-mail addresses + title
 - **Introduction**: describe briefly the problem you are modeling and simulating (write in complete sentences)
 - **Simulation model and method**: describe briefly the model and simulation method (write in complete sentences)
 - **Simulation results**: show figures (use grids, with figure captions !) depicting the simulation results. Give a brief description of the results (write in complete sentences)
 - **Discussion**: summarize your findings
 - **Appendix**: Include the listing of the program

Due date: 10 AM, June 26, 2023