The Diffusion of Sticky Particles in One Dimension

Driven Stochastic Transport in Low-Dimensional Systems

Joshua DM Hellier

School of Physics and Astronomy, University of Edinburgh



21 September 2016

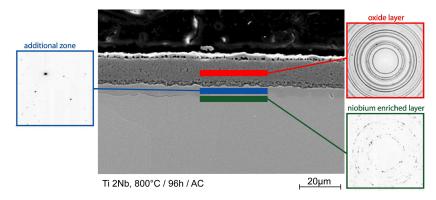
Contents

- Introduction and Model Motivation
- Model Mean-Field Theory
- Numerical Behaviour of Model
- Conclusions



Model Motivation

Formation of an Oxide Layer in Titanium





Model Motivation

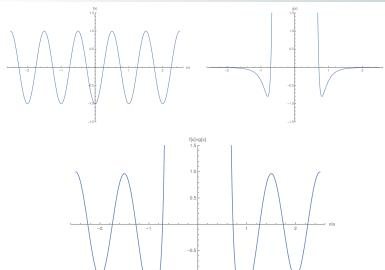
The Diffusion of Oxygen Atoms in Titanium





Model Motivation

Interactions Between Particles in a Periodic Potential





Model Motivation My 1D Sticky Lattice Model



Model Phenomenology

MFT Master Equations

- Let $\zeta = 1 \lambda$, and ρ_i be the ensemble-averaged occupation probability of the $i^{\rm th}$ site in the mean-field approximation.
- Then

$$\frac{\partial \rho_{i}}{\partial t} = (1 - \rho_{i}) \left[(1 - \zeta \rho_{i-2}) \rho_{i-1} + (1 - \zeta \rho_{i+2}) \rho_{i+1} \right] - \rho_{i} \left[2\zeta \rho_{i-1} \rho_{i+1} - (3 - \zeta) (\rho_{i-1} + \rho_{i+1}) + 2 \right].$$

Just set the LHS to zero for the steady state.



Model Phenomenology

Continuum-Limit MFT

- Let the lattice spacing be a, and let us take the long-wavelength limit of our MFT, with x as our spatial coordinate, promoting $\rho_i(t)$ to the field $\rho(x,t)$.
- Then we find that

$$\frac{\partial \rho}{\partial t} = \frac{1}{2} a^2 \left[(2 - 2\zeta \rho (4 - 3\rho)) \frac{\partial^2 \rho}{\partial x^2} - \zeta (2 - 3\rho) \left(\frac{\partial \rho}{\partial x} \right)^2 \right] + \mathcal{O}(a^4).$$

■ We can rewrite this as the continuity equation $\frac{\partial \rho}{\partial t} + \frac{\partial J}{\partial x} = 0$, where

$$J = -a^2 \left[1 - \zeta (4 - 3\rho) \rho \right] \frac{\partial \rho}{\partial x}$$



Model Phenomenology

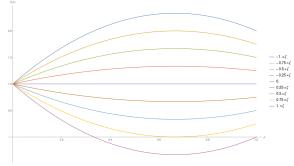
Continuum-Limit MFT Current Flows

■ So we can write the current as

$$J = -a^2 f(\rho) \frac{\partial \rho}{\partial x},$$

where f varies with ζ .

■ Varying with respect to ζ yields the following:





Model Phenomenology Steady State ODE Solutions

We can actually solve the steady state MFT ODE analytically in the bulk, by recalling that the current flow must be constant and absorbing a:

$$J_0 = [1 - \zeta(4 - 3\rho)\rho] \frac{\partial \rho}{\partial x}$$
$$\int dx J_0 = \int d\rho [1 - \zeta(4 - 3\rho)\rho]$$
$$J_0(x - x_0) = \rho(2\zeta\rho - \zeta\rho^2 - 1),$$

■ All we have to do now is solve that cubic for ρ !



Model Phenomenology Posing a Problem with our ODE

- I won't go into the full nature of the solution.
- Our ODE is second order, hence we need to supply two pieces of information to have a well-posed problem.
- We can solve it uniquely on the domain (0, L) where we prescribe the values of ρ on the left and right boundaries to be ρ_L , $\rho_R \in (0, 1)$.
- \blacksquare Such a solution is linearly stable so long as $\zeta < \frac{3}{4}$



Numerical Simulation of our Model

Kinetic Monte Carlo

Recall how we specified our model in the bulk:

- We can simulate it using Kinetic Monte Carlo methods, which are essentially the same as the Gillespie algorithm
- These methods are efficiently implemented in KMCLib (a python-wrapped C++ code) by Mikael Leetmaa.



Numerical Simulation of our Model

Kinetic Monte Carlo

- We would like to test our MFT predictions about flow rates.
- If we are careful with our boundary conditions, we can setup a situation numerically which should mimic our solution on (0, L) with prescribed boundary values ρ_L and ρ_R .
- The rate of change of the flow through the cell with respect to the concentration gradient across it¹ should be

$$L\left(\frac{\partial J}{\partial \delta}\right)_{\delta=0} = 1 - \zeta(4 - 3\rho)\rho,$$

where δ is the concentration difference between the two ends.

This is something we should be able to directly test using our numerics.

¹The diffusion coefficient of regular diffusion.

 $\lambda = 1$

