

## Nernst-Planck Equation

$$\frac{\partial c}{\partial t} = \nabla \cdot \left[ D \nabla c - c \mathbf{v} + \frac{D z e}{k_B T} c \left( \nabla \phi + \frac{\partial \mathbf{A}}{\partial t} \right) \right]$$

$$\frac{\partial c}{\partial t} = \nabla \cdot D \nabla c$$

$$\mathbf{v} = 0$$

$$\begin{aligned} \phi &= \text{constant} \\ \mathbf{A} &= \text{constant} \end{aligned}$$

$D = \text{constant}$

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

In 1D:

$$\frac{\partial c}{\partial t} = D \frac{\partial^2 c}{\partial x^2}$$

<https://www.dam.brown.edu/people/alcyew/handouts/numdiff.pdf>

$O(\Delta x^2)$  centered difference approximations:

$$f'(x) : \{f(x + \Delta x) - f(x - \Delta x)\} / (2\Delta x)$$

$$f''(x) : \{f(x + \Delta x) - 2f(x) + f(x - \Delta x)\} / \Delta x^2$$

$O(\Delta x^2)$  forward difference approximations:

$$f'(x) : \{-3f(x) + 4f(x + \Delta x) - f(x + 2\Delta x)\} / (2\Delta x)$$

$$f''(x) : \{2f(x) - 5f(x + \Delta x) + 4f(x + 2\Delta x) - f(x + 3\Delta x)\} / \Delta x^3$$

$O(\Delta x^2)$  backward difference approximations:

$$f'(x) : \{3f(x) - 4f(x - \Delta x) + f(x - 2\Delta x)\} / (2\Delta x)$$

$$f''(x) : \{2f(x) - 5f(x - \Delta x) + 4f(x - 2\Delta x) - f(x - 3\Delta x)\} / \Delta x^3$$

$O(\Delta x^4)$  centered difference approximations:

$$f'(x) : \{-f(x + 2\Delta x) + 8f(x + \Delta x) - 8f(x - \Delta x) + f(x - 2\Delta x)\} / (12\Delta x)$$

$$f''(x) : \{-f(x + 2\Delta x) + 16f(x + \Delta x) - 30f(x) + 16f(x - \Delta x) - f(x - 2\Delta x)\} / (12\Delta x^2)$$

In interior:

$$c_{x,t+dt} = \left( c_{x,t} + D \left[ \frac{c_{x+dx,t} - 2c_{x,t} + c_{x-dx,t}}{dx^2} \right] \right) dt$$

On left boundary:

~~$$c_{x,t+dt} = \left( c_{x,t} + D \left[ \frac{2c_{x,t} - 5c_{x+dx,t} + 4c_{x+2dx,t} - c_{x+3dx,t}}{dx^2} \right] \right) dt$$~~

On right boundary:

~~$$c_{x,t+dt} = \left( c_{x,t} + D \left[ \frac{2c_{x,t} - 5c_{x-dx,t} + 4c_{x-2dx,t} - c_{x-3dx,t}}{dx^2} \right] \right) dt$$~~

Boundary conditions:

$$\left. \frac{dc}{dx} \right|_L = 0 \implies \frac{c_1 - c_0}{dx} = 0 \implies c_1 = c_0$$

$$\left. \frac{dc}{dx} \right|_R = 0 \implies \frac{c_N - c_{N-1}}{dx} = 0 \implies c_N = c_{N-1}$$

$$\frac{\partial c}{\partial t} = \nabla \cdot \left[ D \nabla c - c \mathbf{v} + \frac{Dze}{k_B T} c \left( \nabla \phi + \frac{\partial \mathbf{A}}{\partial t} \right) \right]$$

$D = \text{constant}, \mathbf{v} = 0, d\mathbf{A}/dt = 0$

$$\Rightarrow \frac{\partial c}{\partial t} = \nabla \cdot \left[ D \nabla c + \frac{Dze}{k_B T} c \nabla \phi \right] \Rightarrow \frac{\partial c}{\partial t} = D \nabla^2 c + \nabla \cdot \left[ \frac{Dze}{k_B T} c \nabla \phi \right]$$

$$\Rightarrow \frac{\partial c}{\partial t} = D \nabla^2 c + \frac{DZe}{k_B T} \nabla \cdot [c \nabla \phi]$$

Vector identity:  $\nabla \cdot (c \vec{A}) = c \nabla \cdot \vec{A} + (\nabla c) \cdot \vec{A}$

$$\Rightarrow \frac{\partial c}{\partial t} = D \nabla^2 c + \frac{DZe}{k_B T} [c \nabla \cdot \nabla \phi + \nabla c \cdot \nabla \phi]$$

$$\Rightarrow \frac{\partial c}{\partial t} = D \nabla^2 c + \frac{DZe}{k_B T} c \nabla^2 \phi + \frac{DZe}{k_B T} \nabla c \cdot \nabla \phi$$

In 1D:

$$\Rightarrow \frac{\partial c}{\partial t} = D \frac{d^2 c}{dx^2} + \frac{DZe}{k_B T} c \frac{d^2 \phi}{dx^2} + \frac{DZe}{k_B T} \frac{dc}{dx} \frac{d\phi}{dx}$$

Finite difference expansion:

For interior points (i.e. not  $c_{t,x=0}$  or  $c_{t,x=N}$ )

$$\frac{c_{t+1} - c_t}{\delta t} = D \frac{c_{x+1} - 2c_x + c_{x-1}}{\delta x^2} + \eta c_x \frac{\phi_{x+1} - 2\phi_x + \phi_{x-1}}{\delta x^2} + \eta \left[ \frac{c_{x+1} - c_{x-1}}{2\delta x} \right] \left[ \frac{\phi_{x+1} - \phi_{x-1}}{2\delta x} \right]$$

$$\text{let: } A = \frac{\phi_{x+1} - 2\phi_x + \phi_{x-1}}{\delta x^2}, \quad B = \frac{\phi_{x+1} - \phi_{x-1}}{2\delta x}$$

$$\Rightarrow c_{t+1,x} = c_{t,x} + \frac{D}{\delta x^2} [c_{t,x+1} - 2c_{t,x} + c_{t,x-1}] \delta t + \eta A B c_{t,x} \delta t + \frac{\eta B}{2\delta x} [c_{t,x+1} - c_{t,x-1}] \delta t$$

$$\Rightarrow c_{t+1,x} = c_{t,x-1} \left[ \frac{D\delta t}{\delta x^2} - \frac{\eta B\delta t}{2\delta x} \right] + c_{t,x} \left[ 1 - \frac{2D\delta t}{\delta x^2} + \eta AB\delta t \right] + c_{t,x+1} \left[ \frac{D\delta t}{\delta x^2} + \frac{\eta B\delta t}{2\delta x} \right]$$

Finite Difference expansion for exterior (boundary) points:

$$\frac{\partial c}{\partial t} = D \frac{d^2 c}{dx^2} + \frac{DZe}{k_B T} c \frac{d^2 \phi}{dx^2} + \frac{DZe}{k_B T} \frac{dc}{dx} \frac{d\phi}{dx}$$

$$\text{let: } A = \frac{\phi_{x+1} - 2\phi_x + \phi_{x-1}}{\delta x^2}, \quad B = \frac{\phi_{x+1} - \phi_{x-1}}{2\delta x}$$

$$\frac{d^2 f}{dx^2} \approx \frac{f(x+2\delta x) - 2f(x) + f(x-2\delta x)}{\delta x^2}$$

$$\frac{d^2 f}{dx^2} \approx \frac{f(x) - 2f(x-\delta x) + f(x-2\delta x)}{\delta x^2}$$

Boundary conditions:

$$\left. \frac{dc}{dx} \right|_L = 0 \Rightarrow \frac{c_1 - c_0}{dx} = 0 \Rightarrow c_1 = c_0$$

$$\left. \frac{dc}{dx} \right|_R = 0 \Rightarrow \frac{c_N - c_{N-1}}{dx} = 0 \Rightarrow c_N = c_{N-1}$$

On left/right boundary:

$$\Rightarrow \frac{\partial c}{\partial t} = D \frac{d^2 c}{dx^2} + \frac{DZe}{k_B T} c \frac{d^2 \phi}{dx^2} + \frac{DZe}{k_B T} \frac{dc}{dx} \frac{d\phi}{dx}$$

$$\text{let: } A = \frac{\phi_{x+1} - 2\phi_x + \phi_{x-1}}{\delta x^2}, \quad B = \frac{\phi_{x+1} - \phi_{x-1}}{2\delta x}$$

$$\Rightarrow c_{t+1,x} = c_{t,x} + D \left[ \frac{c_{t,x+1} - 2c_{t,x} + c_{t,x-1}}{\delta x^2} \right] \delta t + \frac{ADZe}{k_B T} c_{t,x} \delta t$$